

**EXHIBIT NO. ___(DEG-14)
DOCKET NO. UE-072300/UG-072301
2007 PSE GENERAL RATE CASE
WITNESS: DONALD E. GAINES**

**BEFORE THE
WASHINGTON UTILITIES AND TRANSPORTATION COMMISSION**

**WASHINGTON UTILITIES AND
TRANSPORTATION COMMISSION,**

Complainant,

v.

PUGET SOUND ENERGY, INC.,

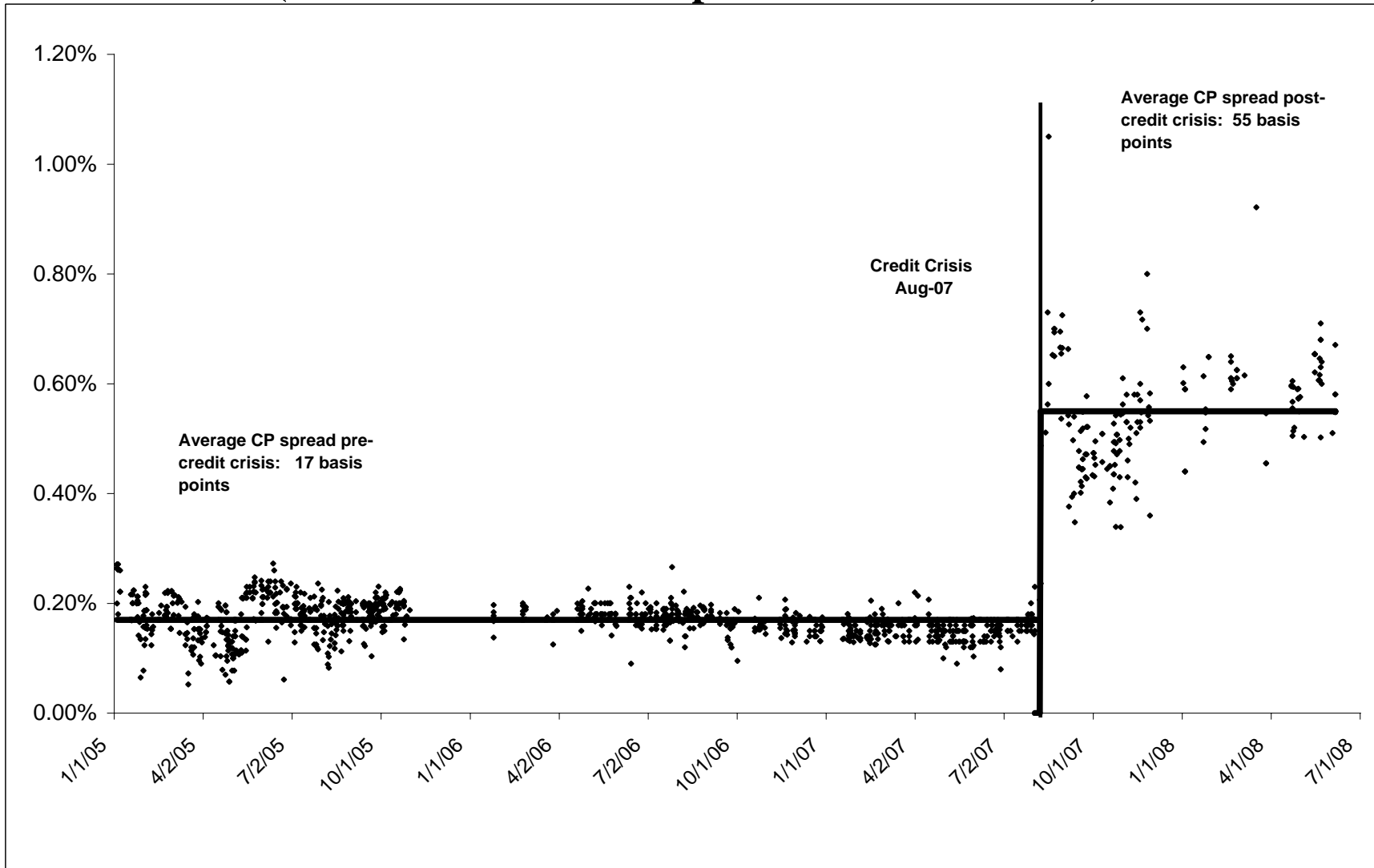
Respondent.

**Docket No. UE-072300
Docket No. UG-072301**

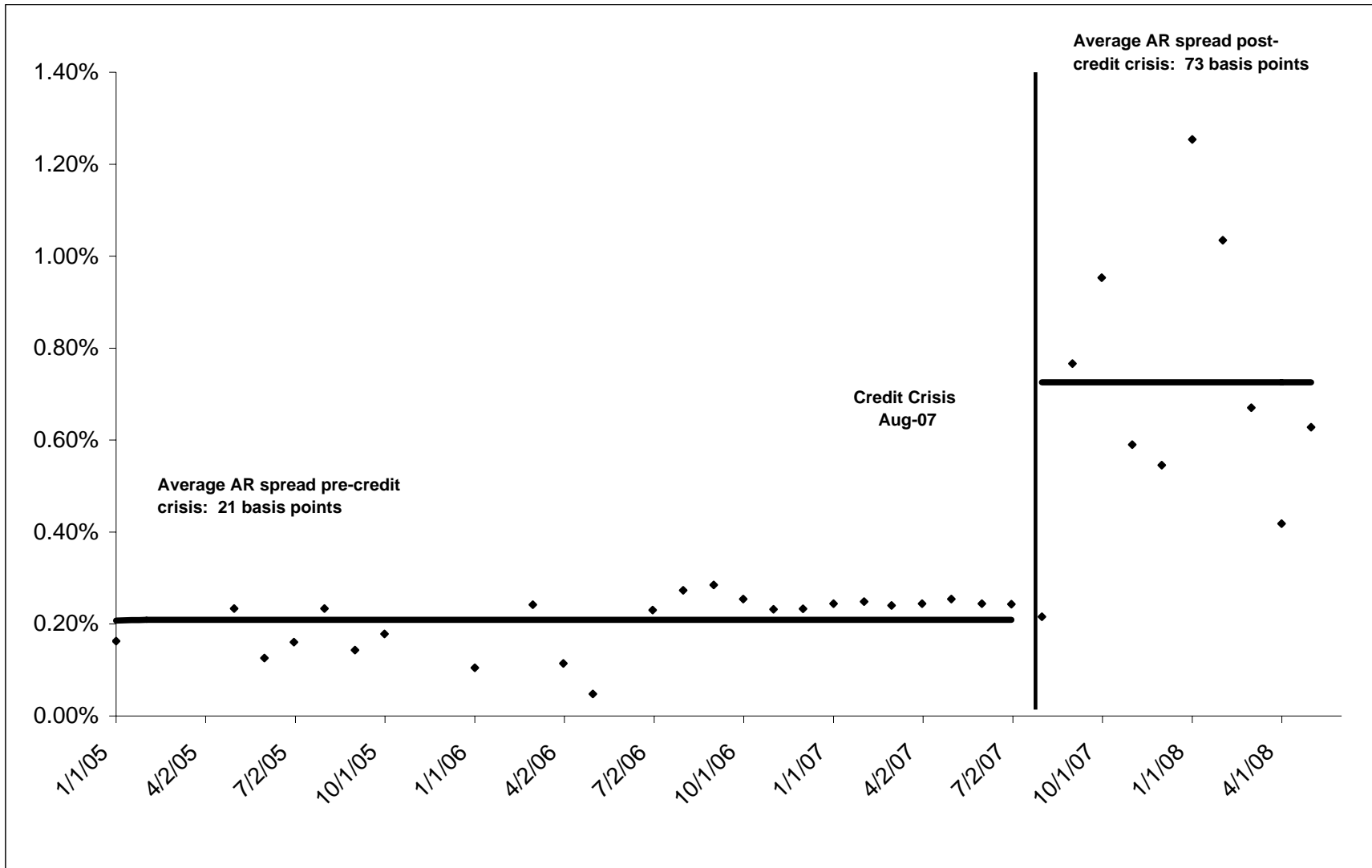
**SIXTH EXHIBIT (NONCONFIDENTIAL) TO THE
PREFILED REBUTTAL TESTIMONY OF
DONALD E. GAINES
ON BEHALF OF PUGET SOUND ENERGY, INC.**

JULY 3, 2008

CREDIT SPREADS FOR COMMERCIAL PAPER (PSE's Commercial Paper Rates less LIBOR)



CREDIT SPREADS FOR AR SECURITIZATION BORROWINGS (PSE's AR Securitization Rates less LIBOR)



Commercial Paper Activity Jan 2005 - May 2008

Averages (not weighted):

2005-07 Pre-Crisis	\$7,281,395
Post Crisis 2007 - 2008	

Par \$	CP Rate
	4.42%

Effective Rate	LIBOR	CP Spread over Libor
4.49%	4.25%	0.17%
Post Crisis 2007 - 2008		0.55%

Section to compare CP rates to AR Rates

CP Rate Averages

Jan-05	2.56%
Feb-05	
Mar-05	
Apr-05	
May-05	3.21%
Jun-05	3.33%
Jul-05	3.52%
Aug-05	3.72%
Sep-05	3.95%
Oct-05	4.05%
Nov-05	
Dec-05	
Jan-06	4.65%
Feb-06	
Mar-06	4.89%
Apr-06	5.10%
May-06	5.24%
Jun-06	
Jul-06	5.52%
Aug-06	5.50%
Sep-06	5.47%
Oct-06	5.47%
Nov-06	5.49%
Dec-06	5.49%
Jan-07	5.47%
Feb-07	5.47%
Mar-07	5.48%
Apr-07	5.47%
May-07	5.46%
Jun-07	5.48%
Jul-07	5.49%
Aug-07	6.03%
Sep-07	5.82%
Oct-07	5.43%
Nov-07	5.35%
Dec-07	
Jan-08	4.45%
Feb-08	3.74%
Mar-08	3.45%
Apr-08	3.42%
May-08	3.06%

Some months had no AR Secured Borrowings, or no CP issuances against which to compare spreads. Those months are blank in this section.

Charting Area for AR Securitization						
AR Sec Rate Averages	AR Rate Higher (Lower) than CP	AR Rate Diff Added to CP Avg Spreads	Avg add'l AR Spread Pre-Crisis	Avg add'l AR Spread Post-Crisis	Total AR Avg Spread Pre-Crisis	Total AR Avg Spread Post-Crisis
2.55%	-0.01%	0.16%	0.04%		0.21%	
			0.04%		0.21%	
			0.04%		0.21%	
			0.04%		0.21%	
3.28%	0.06%	0.23%	0.04%		0.21%	
3.29%	-0.04%	0.13%	0.04%		0.21%	
3.51%	-0.01%	0.16%	0.04%		0.21%	
3.79%	0.06%	0.23%	0.04%		0.21%	
3.92%	-0.03%	0.14%	0.04%		0.21%	
4.06%	0.01%	0.18%	0.04%		0.21%	
			0.04%		0.21%	
			0.04%		0.21%	
4.59%	-0.06%	0.10%	0.04%		0.21%	
			0.04%		0.21%	
4.96%	0.07%	0.24%	0.04%		0.21%	
5.04%	-0.05%	0.11%	0.04%		0.21%	
5.12%	-0.12%	0.05%	0.04%		0.21%	
			0.04%		0.21%	
5.58%	0.06%	0.23%	0.04%		0.21%	
5.61%	0.10%	0.27%	0.04%		0.21%	
5.59%	0.12%	0.28%	0.04%		0.21%	
5.56%	0.09%	0.25%	0.04%		0.21%	
5.56%	0.06%	0.23%	0.04%		0.21%	
5.56%	0.06%	0.23%	0.04%		0.21%	
5.55%	0.08%	0.24%	0.04%		0.21%	
5.55%	0.08%	0.25%	0.04%		0.21%	
5.55%	0.07%	0.24%	0.04%		0.21%	
5.55%	0.08%	0.24%	0.04%		0.21%	
5.55%	0.09%	0.25%	0.04%		0.21%	
5.56%	0.08%	0.24%	0.04%		0.21%	
5.56%	0.07%	0.24%	0.04%		0.21%	
5.70%	-0.33%	0.22%		0.18%		0.73%
6.04%	0.22%	0.77%		0.18%		0.73%
5.84%	0.41%	0.95%		0.18%		0.73%
5.39%	0.04%	0.59%		0.18%		0.73%
		0.55%		0.18%		0.73%
5.16%	0.71%	1.25%		0.18%		0.73%
4.23%	0.49%	1.03%		0.18%		0.73%
3.57%	0.12%	0.67%		0.18%		0.73%
3.30%	-0.13%	0.42%		0.18%		0.73%
3.15%	0.08%	0.63%		0.18%		0.73%
4.85%	0.04%					
4.71%	0.18%					

Average (of monthly averages) Pre-Crisis	4.81%	4.85%	0.04%
Average (of monthly averages) Post-Crisis	4.53%	4.71%	0.18%

CommercialPaper Data

Row	Dealer	Settlement Date	Par \$	Maturity Date	CP Rate	Principal \$	Days O/S	Interest Paid \$	Effective Rate	LIBOR	CP Spread over Libor	A/R Sec. Rate	CP Higher (Lower) AR Sec.	A/R Sec Spread over Libor	CP Chart Data Avg Pre Crisis	CP Chart Data Avg Post Crisis
2	Lehman	01/04/05	16,500,000.00	01/18/05	2.60%	16,483,316.67	14	16,683.33	2.64%	2.34%	0.26%	2.55%	0.05%	0.22%	0.17%	
3	Merrill	01/04/05	16,500,000.00	01/18/05	2.60%	16,483,316.67	14	16,683.33	2.64%	2.34%	0.26%	2.55%	0.05%	0.22%	0.17%	
4	Wells	01/04/05	2,000,000.00	01/11/05	2.60%	1,998,988.89	7	1,011.11	2.64%	2.33%	0.27%	2.55%	0.05%	0.23%	0.17%	
5	Wells	01/04/05	1,000,000.00	01/12/05	2.60%	999,422.22	8	577.78	2.64%	2.33%	0.27%	2.55%	0.05%	0.23%	0.17%	
6	Wells	01/04/05	1,400,000.00	01/18/05	2.60%	1,398,584.44	14	1,415.56	2.64%	2.34%	0.26%	2.55%	0.05%	0.22%	0.17%	
7	Wells	01/04/05	3,000,000.00	02/01/05	2.60%	2,993,933.33	28	6,066.67	2.64%	2.40%	0.20%	2.55%	0.05%	0.15%	0.17%	
8	Lehman	01/05/05	9,000,000.00	01/14/05	2.60%	8,994,150.00	9	5,850.00	2.64%	2.33%	0.27%	2.55%	0.05%	0.23%	0.17%	
9	Lehman	01/05/05	9,000,000.00	01/19/05	2.60%	8,990,900.00	14	9,100.00	2.64%	2.34%	0.26%	2.55%	0.05%	0.22%	0.17%	
10	Merrill	01/05/05	10,000,000.00	01/06/05	2.50%	9,999,305.56	1	694.44	2.53%	2.32%	0.18%	2.55%	-0.05%	0.23%	0.17%	
11	Merrill	01/05/05	8,000,000.00	01/19/05	2.60%	7,991,911.11	14	8,088.89	2.64%	2.34%	0.26%	2.55%	0.05%	0.22%	0.17%	
12	Wells	01/05/05	7,000,000.00	01/19/05	2.60%	6,992,922.22	14	7,077.78	2.64%	2.34%	0.26%	2.55%	0.05%	0.22%	0.17%	
13	Lehman	01/07/05	7,000,000.00	01/14/05	2.55%	6,996,529.17	7	3,470.83	2.59%	2.33%	0.22%	2.55%	0.00%	0.23%	0.17%	
14	Merrill	01/07/05	7,000,000.00	01/13/05	2.55%	6,997,025.00	6	2,975.00	2.59%	2.33%	0.22%	2.55%	0.00%	0.23%	0.17%	
15	Wells	01/07/05	23,200,000.00	01/19/05	2.60%	23,179,893.33	12	20,106.67	2.64%	2.34%	0.26%	2.55%	0.05%	0.21%	0.17%	
16	Lehman	01/18/05	11,000,000.00	01/25/05	2.55%	10,994,545.83	7	5,454.17	2.59%	2.33%	0.22%	2.55%	0.00%	0.22%	0.17%	
17	Wells	01/19/05	30,500,000.00	02/02/05	2.55%	30,469,754.17	14	30,245.83	2.59%	2.38%	0.17%	2.55%	0.00%	0.17%	0.17%	
18	Merrill	01/20/05	10,000,000.00	01/21/05	2.50%	9,999,305.56	1	694.44	2.53%	2.30%	0.20%	2.55%	-0.05%	0.25%	0.17%	
19	Lehman	01/20/05	10,000,000.00	01/27/05	2.55%	9,995,041.67	7	4,958.33	2.59%	2.33%	0.22%	2.55%	0.00%	0.22%	0.17%	
20	Wells	01/20/05	1,700,000.00	01/21/05	2.50%	1,699,881.94	1	118.06	2.53%	2.30%	0.20%	2.55%	-0.05%	0.25%	0.17%	
21	Wells	01/20/05	300,000.00	01/21/05	2.50%	299,979.17	1	20.83	2.53%	2.30%	0.20%	2.55%	-0.05%	0.25%	0.17%	
22	Wells	01/21/05	3,500,000.00	01/24/05	2.50%	3,499,270.83	3	729.17	2.54%	2.28%	0.22%	2.55%	-0.05%	0.28%	0.17%	
23	Merrill	01/21/05	10,000,000.00	01/24/05	2.50%	9,997,916.67	3	2,083.33	2.54%	2.28%	0.22%	2.55%	-0.05%	0.28%	0.17%	
24	Merrill	01/24/05	10,000,000.00	01/31/05	2.55%	9,995,041.67	7	4,958.33	2.59%	2.35%	0.20%	2.55%	0.00%	0.20%	0.17%	
25	Lehman	01/25/05	10,000,000.00	01/26/05	2.50%	9,999,305.56	1	694.44	2.53%	2.29%	0.21%	2.55%	-0.05%	0.27%	0.17%	
26	Lehman	01/25/05	20,000,000.00	02/02/05	2.58%	19,988,533.33	8	11,466.67	2.62%	2.38%	0.21%	2.55%	0.03%	0.18%	0.17%	
27	Lehman	01/25/05	5,000,000.00	01/26/05	2.50%	4,999,652.78	1	347.22	2.53%	2.29%	0.21%	2.55%	-0.05%	0.27%	0.17%	
28	Merrill	01/25/05	32,500,000.00	01/26/05	2.50%	32,497,743.06	1	2,256.94	2.53%	2.29%	0.21%	2.55%	-0.05%	0.27%	0.17%	
29	Wells	01/25/05	15,000,000.00	02/01/05	2.55%	14,992,562.50	7	7,437.50	2.59%	2.38%	0.18%	2.55%	0.00%	0.18%	0.17%	
30	Lehman	01/26/05	16,000,000.00	01/31/05	2.55%	15,994,333.33	5	5,666.67	2.59%	2.41%	0.14%	2.55%	0.00%	0.15%	0.17%	
31	Merrill	01/26/05	20,000,000.00	01/27/05	2.50%	19,998,611.11	1	1,388.89	2.53%	2.30%	0.20%	2.55%	-0.05%	0.25%	0.17%	
32	Merrill	01/27/05	12,500,000.00	01/28/05	2.52%	12,499,125.00	1	875.00	2.56%	2.35%	0.17%	2.55%	-0.03%	0.20%	0.17%	
33	Lehman	01/27/05	20,000,000.00	01/28/05	2.52%	19,998,600.00	1	1,400.00	2.56%	2.35%	0.17%	2.55%	-0.03%	0.20%	0.17%	
34	Merrill	01/28/05	10,000,000.00	01/31/05	2.55%	9,997,875.00	3	2,125.00	2.59%	2.42%	0.14%	2.55%	0.00%	0.14%	0.17%	
35	Lehman	01/28/05	10,000,000.00	02/04/05	2.62%	9,994,905.56	7	5,094.44	2.66%	2.56%	0.07%	2.55%	0.07%	0.00%	0.17%	
36	Wells	01/28/05	7,500,000.00	01/31/05	2.55%	7,498,406.25	3	1,593.75	2.59%	2.42%	0.14%	2.55%	0.00%	0.14%	0.17%	
37	Merrill	01/31/05	5,000,000.00	02/01/05	2.70%	4,999,625.00	1	375.00	2.74%	2.52%	0.18%	2.55%	0.15%	0.03%	0.17%	
38	Lehman	01/31/05	10,600,000.00	02/01/05	2.68%	10,599,210.89	1	789.11	2.72%	2.52%	0.16%	2.55%	0.13%	0.03%	0.17%	
39	Wells	01/31/05	5,000,000.00	02/01/05	2.60%	4,999,638.89	1	361.11	2.64%	2.52%	0.08%	2.55%	0.05%	0.03%	0.17%	
40	Wells	02/01/05	10,000,000.00	02/08/05	2.75%	9,994,652.78	7	5,347.22	2.79%	2.56%	0.19%				0.17%	
41	Merrill	02/01/05	10,000,000.00	02/08/05	2.75%	9,994,652.78	7	5,347.22	2.79%	2.56%	0.19%				0.17%	
42	Lehman	02/01/05	10,000,000.00	02/08/05	2.75%	9,994,652.78	7	5,347.22	2.79%	2.56%	0.19%				0.17%	
43	Lehman	02/01/05	1,700,000.00	02/02/05	2.68%	1,699,873.44	1	126.56	2.72%	2.56%	0.12%				0.17%	
44	Lehman	02/02/05	10,100,000.00	02/03/05	2.76%	10,099,225.67	1	774.33	2.80%	2.55%	0.22%				0.17%	
45	Merrill	02/02/05	3,000,000.00	02/03/05	2.70%	2,999,775.00	1	225.00	2.74%	2.55%	0.16%				0.17%	
46	Wells	02/02/05	5,500,000.00	02/03/05	2.68%	5,499,590.56	1	409.44	2.72%	2.55%	0.14%				0.17%	
47	Wells	02/02/05	5,000,000.00	02/09/05	2.78%	4,997,297.22	7	2,702.78	2.82%	2.56%	0.22%				0.17%	
48	Wells	02/02/05	20,000,000.00	02/16/05	2.80%	19,978,222.22	14	21,777.78	2.84%	2.57%	0.23%				0.17%	
49	Wells	02/03/05	4,700,000.00	02/04/05	2.70%	4,699,647.50	1	352.50	2.74%	2.54%	0.16%				0.17%	
50	Wells	02/03/05	300,000.00	02/07/05	2.78%	299,907.33	4	92.67	2.82%	2.56%	0.22%				0.17%	
51	Merrill	02/03/05	5,000,000.00	02/10/05	2.75%	4,997,326.39	7	2,673.61	2.79%	2.56%	0.19%				0.17%	
52	Lehman	02/03/05	4,500,000.00	02/10/05	2.75%	4,497,593.75	7	2,406.25	2.79%	2.56%	0.19%				0.17%	

53	Lehman	02/04/05	3,500,000.00	02/07/05	2.68%	3,499,218.33	3	781.67	2.72%	2.53%	0.15%	0.17%
54	Merrill	02/08/05	5,000,000.00	02/09/05	2.70%	4,999,625.00	1	375.00	2.74%	2.55%	0.15%	0.17%
55	Wells	02/08/05	3,000,000.00	02/09/05	2.67%	2,999,777.50	1	222.50	2.71%	2.55%	0.12%	0.17%
56	Lehman	02/08/05	5,000,000.00	02/09/05	2.69%	4,999,626.39	1	373.61	2.73%	2.55%	0.14%	0.17%
57	Wells	02/09/05	1,000,000.00	02/10/05	2.69%	999,925.28	1	74.72	2.73%	2.54%	0.15%	0.17%
58	Lehman	02/09/05	5,000,000.00	02/14/05	2.75%	4,998,090.28	5	1,909.72	2.79%	2.57%	0.18%	0.17%
59	Merrill	02/10/05	2,000,000.00	02/11/05	2.70%	1,999,850.00	1	150.00	2.74%	2.54%	0.16%	0.17%
60	Wells	02/16/05	6,100,000.00	02/22/05	2.75%	6,097,204.17	6	2,795.83	2.79%	2.57%	0.18%	0.17%
61	Wells	02/18/05	500,000.00	02/22/05	2.72%	499,848.89	4	151.11	2.76%	2.52%	0.20%	0.17%
62	Lehman	02/22/05	10,000,000.00	03/01/05	2.75%	9,994,652.78	7	5,347.22	2.79%	2.57%	0.18%	0.17%
63	Merrill	02/22/05	10,000,000.00	02/23/05	2.77%	9,999,230.56	1	769.44	2.81%	2.55%	0.22%	0.17%
64	Wells	02/22/05	5,700,000.00	02/23/05	2.73%	5,699,567.75	1	432.25	2.77%	2.55%	0.18%	0.17%
65	Merrill	02/23/05	10,000,000.00	02/24/05	2.77%	9,999,241.67	1	758.33	2.77%	2.55%	0.18%	0.17%
66	Lehman	02/23/05	6,000,000.00	03/02/05	2.76%	5,996,780.00	7	3,220.00	2.80%	2.57%	0.19%	0.17%
67	Wells	02/23/05	6,900,000.00	02/24/05	2.73%	6,899,476.75	1	523.25	2.77%	2.55%	0.18%	0.17%
68	Merrill	02/24/05	10,000,000.00	02/28/05	2.77%	9,996,922.22	4	3,077.78	2.81%	2.58%	0.19%	0.17%
69	Wells	02/24/05	1,000,000.00	03/01/05	2.77%	999,615.28	5	384.72	2.81%	2.58%	0.19%	0.17%
70	Wells	02/24/05	3,100,000.00	03/02/05	2.77%	3,098,568.83	6	1,431.17	2.81%	2.58%	0.19%	0.17%
71	Merrill	02/25/05	20,000,000.00	03/07/05	2.80%	19,984,444.44	10	15,555.56	2.84%	2.58%	0.22%	0.17%
72	Lehman	02/25/05	20,000,000.00	03/08/05	2.80%	19,982,888.89	11	17,111.11	2.84%	2.58%	0.22%	0.17%
73	Wells	02/25/05	8,000,000.00	02/28/05	2.75%	7,998,166.67	3	1,833.33	2.79%	2.57%	0.18%	0.17%
74	Lehman	02/28/05	4,500,000.00	03/03/05	2.80%	4,498,950.00	3	1,050.00	2.84%	2.65%	0.15%	0.17%
75	Merrill	02/28/05	10,000,000.00	03/01/05	2.80%	9,999,222.22	1	777.78	2.84%	2.65%	0.15%	0.17%
76	Wells	02/28/05	8,000,000.00	03/01/05	2.80%	7,999,377.78	1	622.22	2.84%	2.65%	0.15%	0.17%
77	Wells	03/01/05	5,000,000.00	03/02/05	2.75%	4,999,618.06	1	381.94	2.79%	2.58%	0.17%	0.17%
78	Merrill	03/01/05	5,650,000.00	03/02/05	2.75%	5,649,568.40	1	431.60	2.79%	2.58%	0.17%	0.17%
79	Merrill	03/01/05	4,350,000.00	03/08/05	2.80%	4,347,631.67	7	2,368.33	2.84%	2.58%	0.22%	0.17%
80	Lehman	03/01/05	10,000,000.00	03/04/05	2.80%	9,997,666.67	3	2,333.33	2.84%	2.58%	0.22%	0.17%
81	Wells	03/02/05	7,800,000.00	03/03/05	2.75%	7,799,404.17	1	595.83	2.79%	2.55%	0.20%	0.17%
82	Wells	03/03/05	3,600,000.00	03/04/05	2.75%	3,599,725.00	1	275.00	2.79%	2.54%	0.21%	0.17%
83	Wells	03/03/05	900,000.00	03/11/05	2.75%	899,450.00	8	550.00	2.79%	2.57%	0.18%	0.17%
84	Lehman	03/04/05	3,200,000.00	03/07/05	2.75%	3,199,266.67	3	733.33	2.79%	2.54%	0.22%	0.17%
85	Merrill	03/07/05	10,000,000.00	03/08/05	2.75%	9,999,236.11	1	763.89	2.79%	2.55%	0.20%	0.17%
86	Wells	03/07/05	2,000,000.00	03/08/05	2.75%	1,999,847.22	1	152.78	2.79%	2.55%	0.20%	0.17%
87	Lehman	03/08/05	25,000,000.00	03/22/05	2.81%	24,972,680.56	14	27,319.44	2.85%	2.63%	0.18%	0.17%
88	Merrill	03/08/05	25,000,000.00	03/09/05	2.75%	24,998,090.28	1	1,909.72	2.79%	2.55%	0.20%	0.17%
89	Wells	03/08/05	5,000,000.00	03/09/05	2.75%	4,999,618.06	1	381.94	2.79%	2.55%	0.20%	0.17%
90	Wells	03/08/05	5,000,000.00	03/15/05	2.75%	4,997,326.39	7	2,673.61	2.79%	2.58%	0.17%	0.17%
91	KBC	03/08/05	5,502,983.75	03/15/05	2.79%	5,499,998.38	7	2,985.37	2.83%	2.58%	0.21%	0.17%
92	Merrill	03/09/05	10,000,000.00	03/10/05	2.75%	9,999,236.11	1	763.89	2.79%	2.54%	0.21%	0.17%
93	Merrill	03/09/05	5,000,000.00	03/28/05	2.83%	4,992,531.94	19	7,468.06	2.87%	2.68%	0.15%	0.17%
94	Wells	03/09/05	4,000,000.00	03/10/05	2.75%	3,999,694.44	1	305.56	2.79%	2.54%	0.21%	0.17%
95	Wells	03/11/05	2,900,000.00	03/14/05	2.75%	2,899,335.42	3	664.58	2.79%	2.55%	0.20%	0.17%
96	Lehman	03/15/05	20,000,000.00	03/16/05	2.78%	19,998,455.56	1	1,544.44	2.82%	2.66%	0.12%	0.17%
97	Merrill	03/15/05	4,500,000.00	03/16/05	2.80%	4,499,650.00	1	350.00	2.84%	2.66%	0.14%	0.17%
98	Merrill	03/15/05	6,500,000.00	03/16/05	2.85%	6,499,485.42	1	514.58	2.89%	2.66%	0.19%	0.17%
99	Wells	03/15/05	5,700,000.00	03/16/05	2.80%	5,699,556.67	1	443.33	2.84%	2.66%	0.14%	0.17%
100	Wells	03/16/05	5,800,000.00	03/17/05	2.75%	5,799,556.94	1	443.06	2.79%	2.58%	0.17%	0.17%
101	Lehman	03/16/05	20,000,000.00	03/17/05	2.75%	19,998,472.22	1	1,527.78	2.79%	2.58%	0.17%	0.17%
102	Lehman	03/17/05	10,000,000.00	04/01/05	2.96%	9,987,666.67	15	12,333.33	3.00%	2.81%	0.15%	0.17%
103	Lehman	03/17/05	5,000,000.00	03/18/05	2.75%	4,999,618.06	1	381.94	2.79%	2.62%	0.14%	0.17%
104	Wells	03/17/05	4,000,000.00	03/18/05	2.78%	3,999,691.11	1	308.89	2.82%	2.62%	0.17%	0.17%
105	Wells	03/18/05	3,400,000.00	03/21/05	2.78%	3,399,212.33	3	787.67	2.82%	2.73%	0.05%	0.17%
106	Lehman	03/18/05	6,000,000.00	03/21/05	2.80%	5,998,600.00	3	1,400.00	2.84%	2.73%	0.07%	0.17%
107	Wells	03/21/05	1,700,000.00	03/22/05	2.90%	1,699,863.06	1	136.94	2.94%	2.79%	0.11%	0.17%
108	Lehman	03/21/05	10,000,000.00	03/28/05	2.95%	9,994,263.89	7	5,736.11	2.99%	2.83%	0.12%	0.17%

109	Merrill	03/21/05	10,000,000.00	04/05/05	3.01%	9,987,458.33	15	12,541.67	3.06%	2.84%	0.17%	0.17%
110	Wells	03/22/05	4,000,000.00	03/29/05	3.00%	3,997,666.67	7	2,333.33	3.04%	2.83%	0.17%	0.17%
111	Merrill	03/22/05	3,000,000.00	04/05/05	3.01%	2,996,488.33	14	3,511.67	3.06%	2.84%	0.17%	0.17%
112	Merrill	03/22/05	10,000,000.00	04/06/05	3.01%	9,987,458.33	15	12,541.67	3.06%	2.84%	0.17%	0.17%
113	Merrill	03/22/05	2,000,000.00	04/07/05	3.01%	1,997,324.44	16	2,675.56	3.06%	2.84%	0.17%	0.17%
114	Lehman	03/22/05	15,000,000.00	03/29/05	2.95%	14,991,395.83	7	8,604.17	2.99%	2.83%	0.12%	0.17%
115	Lehman	03/23/05	10,000,000.00	03/30/05	2.95%	9,994,263.89	7	5,736.11	2.99%	2.84%	0.11%	0.17%
116	Merrill	03/23/05	10,000,000.00	03/28/05	2.98%	9,995,861.11	5	4,138.89	3.02%	2.84%	0.14%	0.17%
117	Merrill	03/24/05	15,000,000.00	03/28/05	2.97%	14,995,050.00	4	4,950.00	3.01%	2.79%	0.18%	0.17%
118	Lehman	03/24/05	15,000,000.00	03/30/05	2.97%	14,992,575.00	6	7,425.00	3.01%	2.79%	0.18%	0.17%
119	Wells	03/24/05	100,000.00	03/28/05	2.91%	99,967.67	4	32.33	2.95%	2.79%	0.12%	0.17%
120	Wells	03/24/05	5,000,000.00	03/31/05	3.00%	4,997,083.33	7	2,916.67	3.04%	2.85%	0.15%	0.17%
121	Wells	03/24/05	900,000.00	04/01/05	3.00%	899,400.00	8	600.00	3.04%	2.85%	0.15%	0.17%
122	Merrill	03/28/05	20,000,000.00	04/05/05	3.05%	19,986,444.44	8	13,555.56	3.09%	2.85%	0.20%	0.17%
123	Lehman	03/28/05	10,000,000.00	04/04/05	2.98%	9,994,205.56	7	5,794.44	3.02%	2.85%	0.13%	0.17%
124	Wells	03/28/05	2,949,000.00	03/29/05	2.97%	2,948,756.71	1	243.29	3.01%	2.79%	0.18%	0.17%
125	Wells	03/28/05	451,000.00	04/04/05	3.00%	450,736.92	7	263.08	3.04%	2.85%	0.15%	0.17%
126	Wells	03/28/05	600,000.00	04/06/05	3.00%	599,550.00	9	450.00	3.04%	2.85%	0.15%	0.17%
127	Lehman	03/29/05	10,000,000.00	03/30/05	2.92%	9,999,188.89	1	811.11	2.96%	2.82%	0.10%	0.17%
128	Wells	03/29/05	4,000,000.00	04/05/05	3.00%	3,997,666.67	7	2,333.33	3.04%	2.85%	0.15%	0.17%
129	Merrill	03/30/05	10,000,000.00	03/31/05	2.95%	9,999,180.56	1	819.44	2.99%	2.85%	0.10%	0.17%
130	Lehman	03/30/05	20,000,000.00	04/07/05	2.99%	19,986,711.11	8	13,288.89	3.03%	2.85%	0.15%	0.17%
131	Wells	03/30/05	2,800,000.00	03/31/05	3.00%	2,799,766.67	1	233.33	3.04%	2.85%	0.15%	0.17%
132	Wells	03/30/05	3,200,000.00	04/01/05	3.00%	3,199,466.67	2	533.33	3.04%	2.85%	0.15%	0.17%
133	Wells	03/31/05	2,900,000.00	04/01/05	3.00%	2,899,758.33	1	241.67	3.04%	2.91%	0.09%	0.17%
134	Lehman	04/01/05	10,000,000.00	04/15/05	2.98%	9,988,411.11	14	11,588.89	3.02%	2.84%	0.14%	0.17%
135	Wells	04/01/05	7,000,000.00	04/04/05	2.97%	6,998,267.50	3	1,732.50	3.01%	2.84%	0.13%	0.17%
136	Wells	04/04/05	4,600,000.00	04/05/05	2.95%	4,599,623.06	1	376.94	2.99%	2.81%	0.14%	0.17%
137	Wells	04/05/05	6,700,000.00	04/06/05	2.95%	6,699,450.97	1	549.03	2.99%	2.80%	0.15%	0.17%
138	Merrill	04/05/05	25,000,000.00	04/06/05	2.95%	24,997,951.39	1	2,048.61	2.99%	2.80%	0.15%	0.17%
139	Lehman	04/06/05	10,000,000.00	04/13/05	3.00%	9,994,166.67	7	5,833.33	3.04%	2.83%	0.17%	0.17%
140	Merrill	04/06/05	15,000,000.00	04/07/05	2.95%	14,998,770.83	1	1,229.17	2.99%	2.79%	0.16%	0.17%
141	Wells	04/06/05	2,964,000.00	04/07/05	2.95%	2,963,757.12	1	242.88	2.99%	2.79%	0.16%	0.17%
142	Wells	04/06/05	2,036,000.00	04/14/05	3.00%	2,034,642.67	8	1,357.33	3.04%	2.83%	0.17%	0.17%
143	Merrill	04/07/05	15,000,000.00	04/08/05	2.95%	14,998,770.83	1	1,229.17	2.99%	2.78%	0.17%	0.17%
144	Lehman	04/07/05	15,000,000.00	04/13/05	3.00%	14,992,500.00	6	7,500.00	3.04%	2.83%	0.17%	0.17%
145	Wells	04/07/05	2,100,000.00	04/08/05	2.95%	2,099,827.92	1	172.08	2.99%	2.78%	0.17%	0.17%
146	Merrill	04/08/05	6,500,000.00	04/11/05	2.95%	6,498,402.08	3	1,597.92	2.99%	2.78%	0.17%	0.17%
147	Lehman	04/13/05	5,600,000.00	04/14/05	2.93%	5,599,544.22	1	455.78	2.97%	2.81%	0.12%	0.17%
148	Lehman	04/15/05	15,000,000.00	04/18/05	3.00%	14,996,250.00	3	3,750.00	3.04%	2.90%	0.11%	0.17%
149	Merrill	04/15/05	7,000,000.00	04/18/05	3.00%	6,998,250.00	3	1,750.00	3.04%	2.90%	0.11%	0.17%
150	Merrill	04/15/05	3,000,000.00	04/18/05	3.00%	2,999,250.00	3	750.00	3.04%	2.90%	0.11%	0.17%
151	Wells	04/15/05	4,400,000.00	04/18/05	3.00%	4,398,900.00	3	1,100.00	3.04%	2.90%	0.11%	0.17%
152	Lehman	04/18/05	11,000,000.00	04/26/05	3.00%	10,992,666.67	8	7,333.33	3.04%	2.83%	0.17%	0.17%
153	Wells	04/18/05	1,699,000.00	04/19/05	3.00%	1,698,858.42	1	141.58	3.04%	2.81%	0.19%	0.17%
154	Wells	04/18/05	350,000.00	04/21/05	3.00%	349,912.50	3	87.50	3.04%	2.81%	0.19%	0.17%
155	Wells	04/18/05	4,451,000.00	04/25/05	3.03%	4,448,377.62	7	2,622.38	3.07%	2.83%	0.20%	0.17%
156	Merrill	04/20/05	5,000,000.00	04/21/05	2.97%	4,999,587.50	1	412.50	3.01%	2.78%	0.19%	0.17%
157	Lehman	04/20/05	10,000,000.00	05/03/05	3.07%	9,988,913.89	13	11,086.11	3.12%	2.97%	0.10%	0.17%
158	Wells	04/20/05	5,000,000.00	04/21/05	2.95%	4,999,590.28	1	409.72	2.99%	2.78%	0.17%	0.17%
159	KBC	04/20/05	2,901,714.22	04/27/05	3.04%	2,899,998.99	7	1,715.24	3.08%	2.89%	0.15%	0.17%
160	Merrill	04/21/05	4,500,000.00	04/22/05	2.97%	4,499,628.75	1	371.25	3.01%	2.78%	0.19%	0.17%
161	Merrill	04/21/05	4,500,000.00	04/28/05	3.05%	4,497,331.25	7	2,668.75	3.09%	2.89%	0.16%	0.17%
162	Wells	04/21/05	5,500,000.00	04/22/05	2.95%	5,499,549.31	1	450.69	2.99%	2.78%	0.17%	0.17%
163	Merrill	04/22/05	6,500,000.00	04/29/05	3.07%	6,496,119.86	7	3,880.14	3.11%	2.92%	0.15%	0.17%
164	Merrill	04/22/05	3,000,000.00	05/06/05	3.07%	2,996,418.33	14	3,581.67	3.12%	2.99%	0.08%	0.17%

165	Merrill	04/25/05	32,000,000.00	04/26/05	3.00%	31,997,333.33	1	2,666.67	3.04%	2.80%	0.20%							0.17%
166	Lehman	04/25/05	32,100,000.00	05/06/05	3.08%	32,069,790.33	11	30,209.67	3.13%	3.01%	0.07%							0.17%
167	Wells	04/25/05	11,548,000.00	04/26/05	3.00%	11,547,037.67	1	962.33	3.04%	2.80%	0.20%							0.17%
168	Wells	04/25/05	452,000.00	05/02/05	3.10%	451,727.54	7	272.46	3.14%	2.96%	0.15%							0.17%
169	Lehman	04/26/05	25,000,000.00	04/27/05	3.00%	24,997,916.67	1	2,083.33	3.04%	2.82%	0.18%							0.17%
170	Merrill	04/26/05	20,000,000.00	04/27/05	3.00%	19,998,333.33	1	1,666.67	3.04%	2.82%	0.18%							0.17%
171	Wells	04/26/05	8,700,000.00	04/27/05	2.95%	8,699,287.08	1	712.92	2.99%	2.82%	0.13%							0.17%
172	Wells	04/26/05	500,000.00	05/03/05	3.10%	499,698.61	7	301.39	3.14%	3.00%	0.10%							0.17%
173	Merrill	04/27/05	19,000,000.00	05/04/05	3.13%	18,988,436.39	7	11,563.61	3.18%	3.04%	0.10%							0.17%
174	Lehman	04/27/05	25,000,000.00	04/28/05	3.00%	24,997,916.67	1	2,083.33	3.04%	2.85%	0.15%							0.17%
175	Wells	04/27/05	6,200,000.00	04/28/05	3.00%	6,199,483.33	1	516.67	3.04%	2.85%	0.15%							0.17%
176	Merrill	04/28/05	12,500,000.00	04/29/05	3.07%	12,498,934.03	1	1,065.97	3.11%	2.93%	0.14%							0.17%
177	Merrill	04/28/05	4,500,000.00	05/05/05	3.18%	4,497,217.50	7	2,782.50	3.23%	3.06%	0.12%							0.17%
178	Wells	04/28/05	4,000,000.00	04/29/05	3.05%	3,999,661.11	1	338.89	3.09%	2.93%	0.12%							0.17%
179	Wells	04/28/05	1,000,000.00	05/11/05	3.18%	998,851.67	13	1,148.33	3.23%	3.07%	0.11%							0.17%
180	Wells	04/28/05	500,000.00	05/12/05	3.20%	499,377.78	14	622.22	3.25%	3.07%	0.13%							0.17%
181	Lehman	04/28/05	10,000,000.00	04/29/05	3.05%	9,999,152.78	1	847.22	3.09%	2.93%	0.12%							0.17%
182	Lehman	04/29/05	10,000,000.00	05/02/05	3.10%	9,997,416.67	3	2,583.33	3.14%	3.04%	0.06%							0.17%
183	Merrill	04/29/05	10,000,000.00	05/02/05	3.17%	9,997,358.33	3	2,641.67	3.21%	3.04%	0.13%							0.17%
184	Wells	04/29/05	7,100,000.00	05/02/05	3.10%	7,098,165.83	3	1,834.17	3.14%	3.04%	0.06%							0.17%
185	Wells	04/29/05	900,000.00	05/06/05	3.18%	899,443.50	7	556.50	3.23%	3.06%	0.12%							0.17%
186	Merrill	05/02/05	6,000,000.00	05/03/05	3.15%	5,999,475.00	1	525.00	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
187	Lehman	05/02/05	10,000,000.00	05/03/05	3.15%	9,999,125.00	1	875.00	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
188	Wells	05/02/05	3,905,000.00	05/03/05	3.12%	3,904,661.57	1	338.43	3.16%	3.04%	0.08%	3.28%	-0.16%	0.24%				0.17%
189	Wells	05/02/05	1,000,000.00	05/10/05	3.18%	999,293.33	8	706.67	3.23%	3.06%	0.12%	3.28%	-0.10%	0.22%				0.17%
190	Wells	05/02/05	6,595,000.00	05/11/05	3.18%	6,589,756.98	9	5,243.03	3.23%	3.06%	0.12%	3.28%	-0.10%	0.22%				0.17%
191	Wells	05/02/05	1,000,000.00	05/16/05	3.20%	998,755.56	14	1,244.44	3.25%	3.07%	0.13%	3.28%	-0.08%	0.21%				0.17%
192	Merrill	05/03/05	10,000,000.00	05/04/05	3.15%	9,999,125.00	1	875.00	3.19%	3.05%	0.10%	3.28%	-0.13%	0.23%				0.17%
193	Merrill	05/03/05	5,000,000.00	05/04/05	3.15%	4,999,562.50	1	437.50	3.19%	3.05%	0.10%	3.28%	-0.13%	0.23%				0.17%
194	Lehman	05/03/05	10,000,000.00	05/17/05	3.21%	9,987,516.67	14	12,483.33	3.26%	3.07%	0.14%	3.28%	-0.07%	0.21%				0.17%
195	Wells	05/03/05	10,900,000.00	05/04/05	3.15%	10,899,046.25	1	953.75	3.19%	3.05%	0.10%	3.28%	-0.13%	0.23%				0.17%
196	Merrill	05/04/05	20,000,000.00	05/05/05	3.15%	19,998,250.00	1	1,750.00	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
197	Wells	05/04/05	1,000,000.00	05/05/05	3.12%	999,913.33	1	86.67	3.16%	3.04%	0.08%	3.28%	-0.16%	0.24%				0.17%
198	Lehman	05/04/05	15,000,000.00	05/05/05	3.15%	14,998,687.50	1	1,312.50	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
199	Lehman	05/05/05	10,000,000.00	05/10/05	3.21%	9,995,541.67	5	4,458.33	3.26%	3.06%	0.15%	3.28%	-0.07%	0.22%				0.17%
200	Merrill	05/05/05	13,500,000.00	05/12/05	3.20%	13,491,600.00	7	8,400.00	3.25%	3.06%	0.14%	3.28%	-0.08%	0.22%				0.17%
201	Merrill	05/05/05	4,500,000.00	05/13/05	3.20%	4,496,800.00	8	3,200.00	3.25%	3.06%	0.14%	3.28%	-0.08%	0.22%				0.17%
202	Wells	05/05/05	5,900,000.00	05/06/05	3.15%	5,899,483.75	1	516.25	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
203	Wells	05/06/05	6,700,000.00	05/09/05	3.15%	6,698,241.25	3	1,758.75	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
204	Merrill	05/06/05	14,000,000.00	05/09/05	3.15%	13,996,325.00	3	3,675.00	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
205	Lehman	05/06/05	13,000,000.00	05/09/05	3.15%	12,996,587.50	3	3,412.50	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
206	Lehman	05/09/05	9,000,000.00	05/10/05	3.15%	8,999,212.50	1	787.50	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
207	Wells	05/09/05	7,100,000.00	05/10/05	3.15%	7,099,378.75	1	621.25	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
208	Merrill	05/09/05	9,000,000.00	05/10/05	3.15%	8,999,212.50	1	787.50	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
209	Wells	05/10/05	15,000,000.00	05/11/05	3.15%	14,998,687.50	1	1,312.50	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
210	Merrill	05/10/05	10,000,000.00	05/11/05	3.15%	9,999,125.00	1	875.00	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
211	Lehman	05/10/05	6,400,000.00	05/11/05	3.15%	6,399,440.00	1	560.00	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
212	Merrill	05/11/05	6,700,000.00	05/12/05	3.15%	6,699,413.75	1	586.25	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
213	Lehman	05/11/05	5,000,000.00	05/12/05	3.15%	4,999,562.50	1	437.50	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
214	Wells	05/11/05	20,000,000.00	05/25/05	3.25%	19,974,722.22	14	25,277.78	3.30%	3.07%	0.18%	3.28%	-0.03%	0.21%				0.17%
215	Lehman	05/12/05	10,000,000.00	05/26/05	3.28%	9,987,244.44	14	12,755.56	3.33%	3.07%	0.21%	3.28%	0.00%	0.21%				0.17%
216	Wells	05/12/05	3,600,000.00	05/13/05	3.15%	3,599,685.00	1	315.00	3.19%	3.04%	0.11%	3.28%	-0.13%	0.24%				0.17%
217	Merrill	05/12/05	10,000,000.00	05/13/05	3.18%	9,999,116.67	1	883.33	3.22%	3.04%	0.14%	3.28%	-0.10%	0.24%				0.17%
218	Merrill	05/13/05	6,000,000.00	05/16/05	3.18%	5,998,410.00	3	1,590.00	3.23%	3.04%	0.14%	3.28%	-0.10%	0.24%				0.17%
219	Merrill	05/13/05	4,000,000.00	05/27/05	3.28%	3,994,897.78	14	5,102.22	3.33%	3.07%	0.21%	3.28%	0.00%	0.21%				0.17%
220	Wells	05/13/05	1,000,000.00	05/16/05	3.18%	999,735.00	3	265.00	3.23%	3.04%	0.14%	3.28%	-0.10%	0.24%				0.17%

221	Wells	05/13/05	900,000.00	05/20/05	3.27%	899,427.75	7	572.25	3.32%	3.06%	0.21%	3.28%	-0.01%	0.22%	0.17%
222	Merrill	05/16/05	12,000,000.00	05/17/05	3.23%	11,998,923.33	1	1,076.67	3.28%	3.12%	0.11%	3.28%	-0.05%	0.16%	0.17%
223	Wells	05/16/05	600,000.00	05/17/05	3.25%	599,945.83	1	54.17	3.30%	3.12%	0.13%	3.28%	-0.03%	0.16%	0.17%
224	Wells	05/16/05	4,000,000.00	05/25/05	3.28%	3,996,720.00	9	3,280.00	3.33%	3.06%	0.22%	3.28%	0.00%	0.22%	0.17%
225	Lehman	05/16/05	10,500,000.00	05/17/05	3.25%	10,499,052.08	1	947.92	3.30%	3.12%	0.13%	3.28%	-0.03%	0.16%	0.17%
226	Lehman	05/16/05	1,500,000.00	06/06/05	3.30%	1,497,112.50	21	2,887.50	3.35%	3.09%	0.21%	3.28%	0.02%	0.19%	0.17%
227	Merrill	05/17/05	10,000,000.00	06/01/05	3.30%	9,986,250.00	15	13,750.00	3.35%	3.07%	0.23%	3.28%	0.02%	0.21%	0.17%
228	Lehman	05/17/05	10,000,000.00	06/10/05	3.31%	9,977,933.33	24	22,066.67	3.36%	3.09%	0.22%	3.28%	0.03%	0.19%	0.17%
229	Wells	05/17/05	6,000,000.00	05/18/05	3.20%	5,999,466.67	1	533.33	3.24%	3.04%	0.16%	3.28%	-0.08%	0.23%	0.17%
230	Wells	05/17/05	1,000,000.00	06/07/05	3.30%	998,075.00	21	1,925.00	3.35%	3.09%	0.21%	3.28%	0.02%	0.19%	0.17%
231	Merrill	05/20/05	5,000,000.00	05/23/05	3.27%	4,998,637.50	3	1,362.50	3.32%	3.04%	0.23%	3.28%	-0.01%	0.24%	0.17%
232	KBC	05/20/05	5,811,198.83	06/10/05	3.31%	5,799,978.37	21	11,220.46	3.36%	3.09%	0.22%	3.28%	0.03%	0.19%	0.17%
233	Merrill	05/23/05	4,000,000.00	05/24/05	3.25%	3,999,638.89	1	361.11	3.30%	3.04%	0.21%	3.28%	-0.03%	0.24%	0.17%
234	Merrill	05/23/05	1,000,000.00	06/10/05	3.30%	998,350.00	18	1,650.00	3.35%	3.09%	0.21%	3.28%	0.02%	0.19%	0.17%
235	Merrill	05/24/05	5,000,000.00	05/31/05	3.30%	4,996,791.67	7	3,208.33	3.35%	3.07%	0.23%	3.28%	0.02%	0.21%	0.17%
236	Wells	05/24/05	3,600,000.00	05/25/05	3.21%	3,599,679.00	1	321.00	3.25%	3.04%	0.17%	3.28%	-0.07%	0.24%	0.17%
237	Wells	05/24/05	400,000.00	05/31/05	3.29%	399,744.11	7	255.89	3.34%	3.07%	0.22%	3.28%	0.01%	0.21%	0.17%
238	Lehman	05/24/05	10,000,000.00	06/01/05	3.29%	9,992,688.89	8	7,311.11	3.34%	3.07%	0.22%	3.28%	0.01%	0.21%	0.17%
239	Merrill	05/25/05	6,000,000.00	05/26/05	3.21%	5,999,465.00	1	535.00	3.25%	3.04%	0.17%	3.28%	-0.07%	0.24%	0.17%
240	Merrill	05/25/05	4,000,000.00	06/16/05	3.33%	3,991,860.00	22	8,140.00	3.38%	3.09%	0.24%	3.28%	0.05%	0.19%	0.17%
241	Wells	05/25/05	30,000,000.00	06/08/05	3.32%	29,961,266.67	14	38,733.33	3.37%	3.07%	0.25%	3.28%	0.04%	0.21%	0.17%
242	Lehman	05/25/05	10,000,000.00	05/26/05	3.21%	9,999,108.33	1	891.67	3.25%	3.04%	0.17%	3.28%	-0.07%	0.24%	0.17%
243	KBC	05/25/05	1,201,544.67	06/08/05	3.31%	1,199,998.01	14	1,546.65	3.36%	3.07%	0.24%	3.28%	0.03%	0.21%	0.17%
244	Merrill	05/26/05	10,000,000.00	05/27/05	3.21%	9,999,108.33	1	891.67	3.25%	3.04%	0.17%	3.28%	-0.07%	0.24%	0.17%
245	Lehman	05/26/05	15,000,000.00	05/27/05	3.21%	14,998,662.50	1	1,337.50	3.25%	3.04%	0.17%	3.28%	-0.07%	0.24%	0.17%
246	Wells	05/26/05	200,000.00	05/27/05	3.21%	199,982.17	1	17.83	3.25%	3.04%	0.17%	3.28%	-0.07%	0.24%	0.17%
247	Wells	05/26/05	3,000,000.00	06/02/05	3.29%	2,998,080.83	7	1,919.17	3.34%	3.07%	0.22%	3.28%	0.01%	0.21%	0.17%
248	Merrill	06/01/05	10,000,000.00	06/08/05	3.30%	9,993,583.33	7	6,416.67	3.35%	3.07%	0.23%	3.29%	0.01%	0.22%	0.17%
249	Lehman	06/01/05	10,000,000.00	06/15/05	3.32%	9,987,088.89	14	12,911.11	3.37%	3.08%	0.24%	3.29%	0.03%	0.21%	0.17%
250	Wells	06/01/05	1,600,000.00	06/02/05	3.25%	1,599,855.56	1	144.44	3.30%	3.07%	0.18%	3.29%	-0.04%	0.22%	0.17%
251	Merrill	06/02/05	2,600,000.00	06/22/05	3.32%	2,595,204.44	20	4,795.56	3.37%	3.15%	0.17%	3.29%	0.03%	0.14%	0.17%
252	Merrill	06/02/05	17,400,000.00	06/23/05	3.32%	17,366,302.00	21	33,698.00	3.37%	3.15%	0.17%	3.29%	0.03%	0.14%	0.17%
253	Wells	06/02/05	4,200,000.00	06/03/05	3.25%	4,199,620.83	1	379.17	3.30%	3.05%	0.20%	3.29%	-0.04%	0.24%	0.17%
254	Wells	06/02/05	500,000.00	06/08/05	3.29%	499,725.83	6	274.17	3.34%	3.07%	0.23%	3.29%	0.00%	0.22%	0.17%
255	Wells	06/02/05	2,000,000.00	06/16/05	3.29%	1,997,441.11	14	2,558.89	3.34%	3.08%	0.21%	3.29%	0.00%	0.21%	0.17%
256	Lehman	06/02/05	20,000,000.00	06/03/05	3.25%	19,998,194.44	1	1,805.56	3.30%	3.05%	0.20%	3.29%	-0.04%	0.24%	0.17%
257	Lehman	06/03/05	11,000,000.00	06/06/05	3.25%	10,997,020.83	3	2,979.17	3.30%	3.04%	0.21%	3.29%	-0.04%	0.25%	0.17%
258	Wells	06/03/05	2,100,000.00	06/06/05	3.25%	2,099,431.25	3	568.75	3.30%	3.04%	0.21%	3.29%	-0.04%	0.25%	0.17%
259	Wells	06/03/05	900,000.00	06/10/05	3.29%	899,424.25	7	575.75	3.34%	3.06%	0.23%	3.29%	0.00%	0.22%	0.17%
260	Merrill	06/06/05	11,000,000.00	06/15/05	3.29%	10,990,952.50	9	9,047.50	3.34%	3.07%	0.23%	3.29%	0.00%	0.22%	0.17%
261	Lehman	06/06/05	12,000,000.00	06/13/05	3.29%	11,992,323.33	7	7,676.67	3.34%	3.07%	0.23%	3.29%	0.00%	0.22%	0.17%
262	Wells	06/07/05	2,900,000.00	06/08/05	3.25%	2,899,738.19	1	261.81	3.30%	3.04%	0.21%	3.29%	-0.04%	0.25%	0.17%
263	Merrill	06/08/05	3,000,000.00	06/15/05	3.30%	2,998,075.00	7	1,925.00	3.35%	3.07%	0.23%	3.29%	0.01%	0.22%	0.17%
264	Merrill	06/08/05	3,000,000.00	06/29/05	3.32%	2,994,190.00	21	5,810.00	3.37%	3.19%	0.13%	3.29%	0.03%	0.10%	0.17%
265	KBC	06/08/05	4,202,686.83	06/15/05	3.29%	4,199,998.28	7	2,688.55	3.34%	3.07%	0.22%	3.29%	0.00%	0.22%	0.17%
266	Wells	06/08/05	30,000,000.00	06/22/05	3.32%	29,961,266.67	14	38,733.33	3.37%	3.08%	0.24%	3.29%	0.03%	0.21%	0.17%
267	Lehman	06/09/05	15,400,000.00	06/23/05	3.30%	15,380,236.67	14	19,763.33	3.35%	3.08%	0.22%	3.29%	0.01%	0.21%	0.17%
268	Wells	06/10/05	1,600,000.00	06/13/05	3.25%	1,599,566.67	3	433.33	3.30%	3.03%	0.22%	3.29%	-0.04%	0.26%	0.17%
269	KBC	06/10/05	12,003,270.00	06/13/05	3.27%	11,999,999.11	3	3,270.89	3.32%	3.03%	0.24%	3.29%	-0.02%	0.26%	0.17%
270	Lehman	06/13/05	6,500,000.00	06/14/05	3.25%	6,499,413.19	1	586.81	3.30%	3.04%	0.21%	3.29%	-0.04%	0.25%	0.17%
271	KBC	06/13/05	12,001,103.33	06/14/05	3.31%	11,999,999.90	1	1,103.43	3.36%	3.04%	0.27%	3.29%	0.02%	0.25%	0.17%
272	Lehman	06/14/05	5,900,000.00	06/23/05	3.33%	5,895,088.25	9	4,911.75	3.38%	3.07%	0.26%	3.29%	0.04%	0.22%	0.17%
273	Merrill	06/15/05	15,000,000.00	06/16/05	3.27%	14,998,637.50	1	1,362.50	3.32%	3.09%	0.18%	3.29%	-0.02%	0.20%	0.17%
274	Wells	06/15/05	1,000,000.00	06/16/05	3.27%	999,909.17	1	90.83	3.32%	3.09%	0.18%	3.29%	-0.02%	0.20%	0.17%
275	Wells	06/15/05	4,000,000.00	06/27/05	3.33%	3,995,560.00	12	4,440.00	3.38%	3.13%	0.20%	3.29%	0.04%	0.16%	0.17%
276	Lehman	06/15/05	15,000,000.00	07/01/05	3.36%	14,977,600.00	16	22,400.00	3.41%	3.13%	0.23%	3.29%	0.07%	0.16%	0.17%

277	KBC	06/15/05	3,502,252.64	06/22/05	3.31%	3,499,998.55	7	2,254.09	3.36%	3.07%	0.24%	3.29%	0.02%	0.22%	0.17%
278	Wells	06/16/05	5,000,000.00	06/17/05	3.23%	4,999,551.39	1	448.61	3.28%	3.04%	0.19%	3.29%	-0.06%	0.24%	0.17%
279	Merrill	06/16/05	10,000,000.00	06/17/05	3.20%	9,999,111.11	1	888.89	3.24%	3.04%	0.16%	3.29%	-0.09%	0.24%	0.17%
280	Lehman	06/16/05	10,000,000.00	06/27/05	3.41%	9,989,580.56	11	10,419.44	3.46%	3.19%	0.22%	3.29%	0.12%	0.10%	0.17%
281	Wells	06/17/05	1,600,000.00	06/21/05	3.27%	1,599,418.67	4	581.33	3.32%	3.09%	0.18%	3.29%	-0.02%	0.20%	0.17%
282	Wells	06/17/05	3,000,000.00	07/05/05	3.41%	2,994,885.00	18	5,115.00	3.46%	3.21%	0.20%	3.29%	0.12%	0.08%	0.17%
283	Merrill	06/17/05	10,000,000.00	07/05/05	3.41%	9,982,950.00	18	17,050.00	3.46%	3.21%	0.20%	3.29%	0.12%	0.08%	0.17%
284	Wells	06/20/05	2,400,000.00	06/21/05	3.26%	2,399,782.67	1	217.33	3.31%	3.04%	0.22%	3.29%	-0.03%	0.25%	0.17%
285	Wells	06/21/05	6,300,000.00	06/22/05	3.28%	6,299,426.00	1	574.00	3.33%	3.04%	0.24%	3.29%	-0.01%	0.25%	0.17%
286	Wells	06/22/05	37,500,000.00	07/06/05	3.43%	37,449,979.17	14	50,020.83	3.48%	3.27%	0.17%	3.29%	0.14%	0.02%	0.17%
287	Lehman	06/23/05	15,000,000.00	07/05/05	3.54%	14,982,300.00	12	17,700.00	3.59%	3.31%	0.23%	3.29%	0.25%	-0.02%	0.17%
288	Lehman	06/23/05	4,000,000.00	07/01/05	3.50%	3,996,888.89	8	3,111.11	3.55%	3.31%	0.19%	3.29%	0.21%	-0.02%	0.17%
289	Merrill	06/23/05	20,000,000.00	07/07/05	3.50%	19,972,777.78	14	27,222.22	3.55%	3.31%	0.19%	3.29%	0.21%	-0.02%	0.17%
290	Merrill	06/24/05	19,877,000.00	06/27/05	3.30%	19,871,533.83	3	5,466.18	3.35%	3.11%	0.19%	3.29%	0.01%	0.18%	0.17%
291	Merrill	06/24/05	123,000.00	07/15/05	3.30%	122,763.23	21	236.77	3.35%	3.32%	-0.02%	3.29%	0.01%	-0.03%	0.17%
292	Lehman	06/24/05	10,000,000.00	06/27/05	3.30%	9,997,250.00	3	2,750.00	3.35%	3.11%	0.19%	3.29%	0.01%	0.18%	0.17%
293	Lehman	06/24/05	10,000,000.00	07/01/05	3.50%	9,993,194.44	7	6,805.56	3.55%	3.32%	0.18%	3.29%	0.21%	-0.03%	0.17%
294	KBC	06/24/05	4,602,591.33	06/30/05	3.38%	4,599,998.54	6	2,592.79	3.43%	3.32%	0.06%	3.29%	0.09%	-0.03%	0.17%
295	Wells	06/27/05	5,000,000.00	06/28/05	3.35%	4,999,534.72	1	465.28	3.40%	3.16%	0.19%	3.29%	0.06%	0.13%	0.17%
296	Merrill	06/27/05	20,000,000.00	07/05/05	3.55%	19,984,222.22	8	15,777.78	3.60%	3.33%	0.23%	3.29%	0.26%	-0.04%	0.17%
297	Merrill	06/27/05	5,000,000.00	07/08/05	3.50%	4,994,652.78	11	5,347.22	3.55%	3.32%	0.18%	3.29%	0.21%	-0.04%	0.17%
298	Lehman	06/27/05	20,000,000.00	07/14/05	3.55%	19,966,472.22	17	33,527.78	3.61%	3.32%	0.23%	3.29%	0.26%	-0.04%	0.17%
299	Lehman	07/01/05	20,000,000.00	07/07/05	3.55%	19,988,166.67	6	11,833.33	3.60%	3.31%	0.24%	3.51%	0.04%	0.20%	0.17%
300	Wells	07/01/05	1,400,000.00	07/05/05	3.50%	1,399,455.56	4	544.44	3.55%	3.33%	0.17%	3.51%	-0.01%	0.18%	0.17%
301	Wells	07/01/05	1,000,000.00	07/22/05	3.50%	997,958.33	21	2,041.67	3.56%	3.34%	0.16%	3.51%	-0.01%	0.17%	0.17%
302	Merrill	07/05/05	27,000,000.00	07/06/05	3.50%	26,997,375.00	1	2,625.00	3.55%	3.30%	0.20%	3.51%	-0.01%	0.21%	0.17%
303	Lehman	07/05/05	13,000,000.00	07/12/05	3.53%	12,991,076.94	7	8,923.06	3.58%	3.32%	0.21%	3.51%	0.02%	0.20%	0.17%
304	Wells	07/05/05	6,400,000.00	07/06/05	3.43%	6,399,390.22	1	609.78	3.48%	3.30%	0.13%	3.51%	-0.08%	0.21%	0.17%
305	Wells	07/05/05	500,000.00	07/19/05	3.47%	499,325.28	14	674.72	3.52%	3.32%	0.15%	3.51%	-0.04%	0.19%	0.17%
306	Merrill	07/06/05	9,000,000.00	07/27/05	3.53%	8,981,467.50	21	18,532.50	3.59%	3.34%	0.19%	3.51%	0.02%	0.17%	0.17%
307	Merrill	07/06/05	13,000,000.00	07/28/05	3.53%	12,971,956.11	22	28,043.89	3.59%	3.34%	0.19%	3.51%	0.02%	0.17%	0.17%
308	Lehman	07/06/05	20,000,000.00	07/11/05	3.53%	19,990,194.44	5	9,805.56	3.58%	3.32%	0.21%	3.51%	0.02%	0.19%	0.17%
309	KBC	07/06/05	9,118,897.67	07/27/05	3.56%	9,099,960.76	21	18,936.91	3.62%	3.34%	0.22%	3.51%	0.05%	0.17%	0.17%
310	Wells	07/06/05	12,000,000.00	07/07/05	3.50%	11,998,833.33	1	1,166.67	3.55%	3.30%	0.20%	3.51%	-0.01%	0.21%	0.17%
311	Merrill	07/07/05	10,000,000.00	07/14/05	3.51%	9,993,175.00	7	6,825.00	3.56%	3.32%	0.19%	3.51%	0.00%	0.19%	0.17%
312	Merrill	07/07/05	10,000,000.00	08/04/05	3.54%	9,972,466.67	28	27,533.33	3.60%	3.35%	0.19%	3.51%	0.03%	0.16%	0.17%
313	Lehman	07/07/05	20,000,000.00	08/03/05	3.58%	19,946,300.00	27	53,700.00	3.64%	3.35%	0.23%	3.51%	0.07%	0.16%	0.17%
314	Wells	07/07/05	6,900,000.00	07/08/05	3.50%	6,899,329.17	1	670.83	3.55%	3.30%	0.20%	3.51%	-0.01%	0.21%	0.17%
315	Wells	07/08/05	5,600,000.00	07/11/05	3.49%	5,598,371.33	3	1,628.67	3.54%	3.29%	0.20%	3.51%	-0.02%	0.22%	0.17%
316	Wells	07/08/05	1,000,000.00	07/15/05	3.52%	999,315.56	7	684.44	3.57%	3.32%	0.20%	3.51%	0.01%	0.19%	0.17%
317	Lehman	07/11/05	12,000,000.00	08/01/05	3.57%	11,975,010.00	21	24,990.00	3.63%	3.35%	0.22%	3.51%	0.06%	0.16%	0.17%
318	Wells	07/11/05	2,600,000.00	07/12/05	3.47%	2,599,749.39	1	250.61	3.52%	3.29%	0.18%	3.51%	-0.04%	0.22%	0.17%
319	Wells	07/11/05	400,000.00	07/18/05	3.50%	399,727.78	7	272.22	3.55%	3.32%	0.18%	3.51%	-0.01%	0.19%	0.17%
320	KBC	07/11/05	3,206,552.00	08/01/05	3.51%	3,199,986.58	21	6,565.42	3.57%	3.35%	0.16%	3.51%	0.00%	0.16%	0.17%
321	Lehman	07/12/05	6,000,000.00	07/13/05	3.48%	5,999,420.00	1	580.00	3.53%	3.29%	0.19%	3.51%	-0.03%	0.22%	0.17%
322	Wells	07/12/05	2,300,000.00	07/13/05	3.47%	2,299,778.31	1	221.69	3.52%	3.29%	0.18%	3.51%	-0.04%	0.22%	0.17%
323	Wells	07/12/05	400,000.00	07/25/05	3.50%	399,494.44	13	505.56	3.55%	3.33%	0.17%	3.51%	-0.01%	0.19%	0.17%
324	Wells	07/12/05	300,000.00	08/01/05	3.50%	299,416.67	20	583.33	3.56%	3.35%	0.15%	3.51%	-0.01%	0.16%	0.17%
325	KBC	07/12/05	2,404,914.00	08/02/05	3.51%	2,399,989.94	21	4,924.06	3.57%	3.35%	0.16%	3.51%	0.00%	0.16%	0.17%
326	Wells	07/13/05	2,800,000.00	07/14/05	3.47%	2,799,730.11	1	269.89	3.52%	3.29%	0.18%	3.51%	-0.04%	0.22%	0.17%
327	Merrill	07/14/05	12,000,000.00	07/15/05	3.48%	11,998,840.00	1	1,160.00	3.53%	3.30%	0.19%	3.51%	-0.03%	0.22%	0.17%
328	Lehman	07/14/05	12,000,000.00	07/15/05	3.49%	11,998,836.67	1	1,163.33	3.54%	3.30%	0.20%	3.51%	-0.02%	0.22%	0.17%
329	Wells	07/14/05	4,600,000.00	07/15/05	3.48%	4,599,555.33	1	444.67	3.53%	3.30%	0.19%	3.51%	-0.03%	0.22%	0.17%
330	Wells	07/14/05	400,000.00	07/15/05	3.48%	399,961.33	1	38.67	3.53%	3.30%	0.19%	3.51%	-0.03%	0.22%	0.17%
331	Merrill	07/15/05	1,000,000.00	07/18/05	3.48%	999,710.00	3	290.00	3.53%	3.32%	0.16%	3.51%	-0.03%	0.19%	0.17%
332	Merrill	07/15/05	8,000,000.00	07/29/05	3.52%	7,989,048.89	14	10,951.11	3.57%	3.33%	0.19%	3.51%	0.01%	0.18%	0.17%

333	Wells	07/15/05	3,700,000.00	07/18/05	3.50%	3,698,920.83	3	1,079.17	3.55%	3.32%	0.18%	3.51%	-0.01%	0.19%	0.17%
334	Wells	07/15/05	1,000,000.00	07/29/05	3.51%	998,635.00	14	1,365.00	3.56%	3.33%	0.18%	3.51%	0.00%	0.18%	0.17%
335	Lehman	07/15/05	9,000,000.00	08/01/05	3.55%	8,984,912.50	17	15,087.50	3.61%	3.33%	0.22%	3.51%	0.04%	0.18%	0.17%
336	Merrill	07/20/05	4,000,000.00	08/10/05	3.58%	3,991,646.67	21	8,353.33	3.64%	3.39%	0.19%	3.51%	0.07%	0.12%	0.17%
337	Lehman	07/20/05	3,100,000.00	08/08/05	3.58%	3,094,142.72	19	5,857.28	3.64%	3.39%	0.19%	3.51%	0.07%	0.12%	0.17%
338	Lehman	07/21/05	6,100,000.00	08/08/05	3.59%	6,089,050.50	18	10,949.50	3.65%	3.38%	0.21%	3.51%	0.08%	0.13%	0.17%
339	Wells	07/21/05	300,000.00	08/01/05	3.53%	299,676.42	11	323.58	3.58%	3.35%	0.19%	3.51%	0.02%	0.17%	0.17%
340	Merrill	07/21/05	4,500,000.00	08/04/05	3.53%	4,493,822.50	14	6,177.50	3.58%	3.35%	0.19%	3.51%	0.02%	0.17%	0.17%
341	Merrill	07/25/05	5,500,000.00	08/05/05	3.56%	5,492,385.56	14	7,614.44	3.61%	3.37%	0.19%	3.51%	0.05%	0.14%	0.17%
342	Merrill	07/25/05	5,000,000.00	08/15/05	3.58%	4,989,558.33	21	10,441.67	3.64%	3.43%	0.16%	3.51%	0.07%	0.09%	0.17%
343	Merrill	07/25/05	1,500,000.00	08/16/05	3.58%	1,496,718.33	22	3,281.67	3.64%	3.43%	0.16%	3.51%	0.07%	0.09%	0.17%
344	Wells	07/25/05	4,500,000.00	08/16/05	3.55%	4,490,237.50	22	9,762.50	3.61%	3.43%	0.12%	3.51%	0.04%	0.09%	0.17%
345	Lehman	07/25/05	11,000,000.00	08/02/05	3.54%	10,991,346.67	8	8,653.33	3.59%	3.33%	0.21%	3.51%	0.03%	0.19%	0.17%
346	Wells	07/26/05	3,400,000.00	07/27/05	3.48%	3,399,671.33	1	328.67	3.53%	3.29%	0.19%	3.51%	-0.03%	0.23%	0.17%
347	Merrill	07/27/05	12,000,000.00	08/17/05	3.59%	11,974,870.00	21	25,130.00	3.65%	3.45%	0.15%	3.51%	0.08%	0.07%	0.17%
348	Wells	07/27/05	5,900,000.00	07/28/05	3.48%	5,899,429.67	1	570.33	3.53%	3.29%	0.19%	3.51%	-0.03%	0.22%	0.17%
349	Wells	07/27/05	100,000.00	08/10/05	3.53%	99,862.72	14	137.28	3.58%	3.41%	0.13%	3.51%	0.02%	0.11%	0.17%
350	KBC	07/27/05	3,805,260.89	08/10/05	3.56%	3,799,992.72	14	5,268.17	3.61%	3.41%	0.16%	3.51%	0.05%	0.11%	0.17%
351	Merrill	07/28/05	14,000,000.00	08/19/05	3.60%	13,969,200.00	22	30,800.00	3.66%	3.48%	0.12%	3.51%	0.09%	0.03%	0.17%
352	Wells	07/28/05	5,300,000.00	07/29/05	3.48%	5,299,487.67	1	512.33	3.53%	3.29%	0.19%	3.51%	-0.03%	0.22%	0.17%
353	Wells	07/29/05	3,800,000.00	08/01/05	3.48%	3,798,898.00	3	1,102.00	3.53%	3.36%	0.12%	3.51%	-0.03%	0.15%	0.17%
354	Merrill	07/29/05	5,000,000.00	08/01/05	3.60%	4,998,500.00	3	1,500.00	3.65%	3.36%	0.24%	3.51%	0.09%	0.15%	0.17%
355	Merrill	08/01/05	5,000,000.00	08/02/05	3.50%	4,999,513.89	1	486.11	3.55%	3.31%	0.20%	3.79%	-0.29%	0.48%	0.17%
356	Lehman	08/01/05	20,000,000.00	08/16/05	3.68%	19,969,333.33	15	30,666.67	3.74%	3.48%	0.20%	3.79%	-0.11%	0.30%	0.17%
357	KBC	08/01/05	7,009,963.33	08/15/05	3.66%	6,999,985.82	14	9,977.51	3.72%	3.48%	0.18%	3.79%	-0.13%	0.30%	0.17%
358	Wells	08/02/05	3,400,000.00	08/03/05	3.50%	3,399,669.44	1	330.56	3.55%	3.30%	0.21%	3.79%	-0.29%	0.49%	0.17%
359	Lehman	08/02/05	10,000,000.00	08/25/05	3.75%	9,976,041.67	23	23,958.33	3.81%	3.53%	0.23%	3.79%	-0.04%	0.26%	0.17%
360	Lehman	08/03/05	12,000,000.00	08/22/05	3.74%	11,976,313.33	19	23,686.67	3.80%	3.53%	0.21%	3.79%	-0.05%	0.26%	0.17%
361	KBC	08/03/05	3,605,124.00	08/17/05	3.66%	3,599,992.71	14	5,131.29	3.72%	3.53%	0.13%	3.79%	-0.13%	0.26%	0.17%
362	Merrill	08/04/05	5,000,000.00	08/05/05	3.50%	4,999,513.89	1	486.11	3.55%	3.35%	0.15%	3.79%	-0.29%	0.43%	0.17%
363	Wells	08/04/05	3,900,000.00	08/05/05	3.53%	3,899,617.58	1	382.42	3.58%	3.35%	0.18%	3.79%	-0.26%	0.43%	0.17%
364	Wells	08/05/05	5,600,000.00	08/08/05	3.62%	5,598,310.67	3	1,689.33	3.67%	3.46%	0.16%	3.79%	-0.17%	0.33%	0.17%
365	Wells	08/08/05	3,200,000.00	08/09/05	3.65%	3,199,675.56	1	324.44	3.70%	3.54%	0.11%	3.79%	-0.14%	0.25%	0.17%
366	Merrill	08/08/05	5,000,000.00	08/09/05	3.63%	4,999,495.83	1	504.17	3.68%	3.54%	0.09%	3.79%	-0.16%	0.25%	0.17%
367	Lehman	08/08/05	5,000,000.00	08/09/05	3.70%	4,999,486.11	1	513.89	3.75%	3.54%	0.16%	3.79%	-0.09%	0.25%	0.17%
368	Merrill	08/09/05	4,000,000.00	08/10/05	3.63%	3,999,596.67	1	403.33	3.68%	3.55%	0.08%	3.79%	-0.16%	0.24%	0.17%
369	Lehman	08/09/05	4,000,000.00	08/10/05	3.65%	3,999,594.44	1	405.56	3.70%	3.55%	0.10%	3.79%	-0.14%	0.24%	0.17%
370	Wells	08/09/05	2,300,000.00	08/12/05	3.75%	2,299,281.25	3	718.75	3.80%	3.55%	0.20%	3.79%	-0.04%	0.24%	0.17%
371	Wells	08/10/05	6,000,000.00	08/11/05	3.66%	5,999,390.00	1	610.00	3.71%	3.54%	0.12%	3.79%	-0.13%	0.25%	0.17%
372	KBC	08/10/05	4,005,817.78	08/24/05	3.74%	3,999,991.54	14	5,826.24	3.80%	3.56%	0.18%	3.79%	-0.05%	0.22%	0.17%
373	Wells	08/11/05	6,400,000.00	08/12/05	3.66%	6,399,349.33	1	650.67	3.71%	3.53%	0.13%	3.79%	-0.13%	0.26%	0.17%
374	Merrill	08/12/05	5,000,000.00	08/19/05	3.72%	4,996,383.33	7	3,616.67	3.77%	3.56%	0.16%	3.79%	-0.07%	0.23%	0.17%
375	Wells	08/12/05	7,300,000.00	08/15/05	3.67%	7,297,767.42	3	2,232.58	3.72%	3.53%	0.15%	3.79%	-0.12%	0.26%	0.17%
376	Merrill	08/15/05	8,000,000.00	08/22/05	3.73%	7,994,197.78	7	5,802.22	3.78%	3.56%	0.17%	3.79%	-0.06%	0.23%	0.17%
377	Wells	08/15/05	7,000,000.00	08/16/05	3.71%	6,999,278.61	1	721.39	3.76%	3.59%	0.12%	3.79%	-0.08%	0.19%	0.17%
378	Lehman	08/15/05	8,000,000.00	08/16/05	3.72%	7,999,173.33	1	826.67	3.77%	3.59%	0.13%	3.79%	-0.07%	0.19%	0.17%
379	KBC	08/15/05	6,108,872.11	08/29/05	3.74%	6,099,987.10	14	8,885.02	3.80%	3.56%	0.18%	3.79%	-0.05%	0.23%	0.17%
380	Wells	08/16/05	1,700,000.00	08/17/05	3.67%	1,699,826.69	1	173.31	3.72%	3.53%	0.14%	3.79%	-0.12%	0.26%	0.17%
381	Wells	08/16/05	6,000,000.00	08/24/05	3.73%	5,995,026.67	8	4,973.33	3.78%	3.56%	0.17%	3.79%	-0.06%	0.23%	0.17%
382	Lehman	08/16/05	16,000,000.00	08/23/05	3.75%	15,988,333.33	7	11,666.67	3.80%	3.56%	0.19%	3.79%	-0.04%	0.23%	0.17%
383	Merrill	08/16/05	15,000,000.00	08/23/05	3.73%	14,989,120.83	7	10,879.17	3.78%	3.56%	0.17%	3.79%	-0.06%	0.23%	0.17%
384	Merrill	08/17/05	6,000,000.00	08/18/05	3.67%	5,999,388.33	1	611.67	3.72%	3.52%	0.15%	3.79%	-0.12%	0.27%	0.17%
385	Wells	08/17/05	2,100,000.00	08/18/05	3.68%	2,099,785.33	1	214.67	3.73%	3.52%	0.16%	3.79%	-0.11%	0.27%	0.17%
386	KBC	08/17/05	4,008,726.67	09/07/05	3.74%	3,999,980.96	21	8,745.71	3.80%	3.58%	0.17%	3.79%	-0.05%	0.21%	0.17%
387	Merrill	08/18/05	6,000,000.00	08/25/05	3.78%	5,995,590.00	7	4,410.00	3.84%	3.56%	0.22%	3.79%	-0.01%	0.23%	0.17%
388	Wells	08/18/05	4,700,000.00	08/19/05	3.70%	4,699,516.94	1	483.06	3.75%	3.54%	0.16%	3.79%	-0.09%	0.25%	0.17%

389	Merrill	08/19/05	10,250,000.00	08/22/05	3.70%	10,246,839.58	3	3,160.42	3.75%	3.53%	0.17%	3.79%	-0.09%	0.26%	0.17%
390	Merrill	08/19/05	2,250,000.00	08/30/05	3.75%	2,247,421.88	11	2,578.13	3.81%	3.56%	0.19%	3.79%	-0.04%	0.23%	0.17%
391	Wells	08/19/05	5,800,000.00	08/22/05	3.70%	5,798,211.67	3	1,788.33	3.75%	3.53%	0.17%	3.79%	-0.09%	0.26%	0.17%
392	Lehman	08/19/05	12,500,000.00	09/01/05	3.77%	12,482,982.64	13	17,017.36	3.83%	3.57%	0.20%	3.79%	-0.02%	0.22%	0.17%
393	Lehman	08/22/05	11,500,000.00	09/01/05	3.75%	11,488,020.83	10	11,979.17	3.81%	3.55%	0.20%	3.79%	-0.04%	0.24%	0.17%
394	Lehman	08/22/05	4,500,000.00	09/06/05	3.76%	4,492,950.00	15	7,050.00	3.82%	3.56%	0.20%	3.79%	-0.03%	0.23%	0.17%
395	Wells	08/22/05	7,500,000.00	08/23/05	3.72%	7,499,225.00	1	775.00	3.77%	3.54%	0.18%	3.79%	-0.07%	0.25%	0.17%
396	Merrill	08/22/05	16,000,000.00	08/23/05	3.65%	15,998,377.78	1	1,622.22	3.70%	3.54%	0.11%	3.79%	-0.14%	0.25%	0.17%
397	Wells	08/23/05	8,800,000.00	08/24/05	3.70%	8,799,095.56	1	904.44	3.75%	3.54%	0.16%	3.79%	-0.09%	0.25%	0.17%
398	Merrill	08/23/05	15,000,000.00	08/24/05	3.70%	14,998,458.33	1	1,541.67	3.75%	3.54%	0.16%	3.79%	-0.09%	0.25%	0.17%
399	Lehman	08/23/05	12,000,000.00	09/06/05	3.77%	11,982,406.67	14	17,593.33	3.83%	3.57%	0.20%	3.79%	-0.02%	0.22%	0.17%
400	Wells	08/24/05	100,000.00	08/25/05	3.71%	99,989.69	1	10.31	3.76%	3.54%	0.17%	3.79%	-0.08%	0.25%	0.17%
401	Wells	08/24/05	500,000.00	08/29/05	3.74%	499,740.28	5	259.72	3.79%	3.56%	0.18%	3.79%	-0.05%	0.23%	0.17%
402	Wells	08/24/05	200,000.00	09/06/05	3.74%	199,729.89	13	270.11	3.80%	3.57%	0.17%	3.79%	-0.05%	0.22%	0.17%
403	Wells	08/24/05	5,000,000.00	09/16/05	3.75%	4,988,020.83	23	11,979.17	3.81%	3.60%	0.15%	3.79%	-0.04%	0.19%	0.17%
404	Merrill	08/24/05	7,900,000.00	09/01/05	3.76%	7,893,399.11	8	6,600.89	3.82%	3.56%	0.20%	3.79%	-0.03%	0.23%	0.17%
405	Merrill	08/24/05	2,100,000.00	09/28/05	3.84%	2,092,160.00	35	7,840.00	3.91%	3.64%	0.20%	3.79%	0.05%	0.15%	0.17%
406	Lehman	08/24/05	5,000,000.00	09/01/05	3.76%	4,995,822.22	8	4,177.78	3.82%	3.56%	0.20%	3.79%	-0.03%	0.23%	0.17%
407	Lehman	08/24/05	5,000,000.00	09/19/05	3.85%	4,986,097.22	26	13,902.78	3.91%	3.64%	0.21%	3.79%	0.06%	0.15%	0.17%
408	KBC	08/24/05	5,010,966.67	09/14/05	3.76%	4,999,975.95	21	10,990.72	3.82%	3.60%	0.16%	3.79%	-0.03%	0.19%	0.17%
409	Merrill	08/25/05	15,000,000.00	08/26/05	3.71%	14,998,454.17	1	1,545.83	3.76%	3.54%	0.17%	3.79%	-0.08%	0.25%	0.17%
410	Wells	08/25/05	3,300,000.00	08/26/05	3.71%	3,299,659.92	1	340.08	3.76%	3.54%	0.17%	3.79%	-0.08%	0.25%	0.17%
411	Merrill	08/26/05	8,129,000.00	09/01/05	3.77%	8,123,892.28	6	5,107.72	3.82%	3.57%	0.20%	3.79%	-0.02%	0.22%	0.17%
412	Merrill	08/26/05	1,871,000.00	10/07/05	3.87%	1,862,552.44	42	8,447.56	3.94%	3.67%	0.20%	3.79%	0.08%	0.12%	0.17%
413	Wells	08/26/05	4,950,000.00	08/29/05	3.74%	4,948,457.25	3	1,542.75	3.79%	3.56%	0.19%	3.79%	-0.05%	0.23%	0.17%
414	Wells	08/26/05	1,250,000.00	09/09/05	3.75%	1,248,177.08	14	1,822.92	3.81%	3.58%	0.17%	3.79%	-0.04%	0.21%	0.17%
415	Merrill	08/29/05	2,000,000.00	09/07/05	3.76%	1,998,120.00	9	1,880.00	3.82%	3.57%	0.19%	3.79%	-0.03%	0.22%	0.17%
416	Merrill	08/29/05	10,000,000.00	09/14/05	3.77%	9,983,244.44	16	16,755.56	3.83%	3.58%	0.19%	3.79%	-0.02%	0.21%	0.17%
417	Lehman	08/29/05	12,000,000.00	09/21/05	3.83%	11,970,636.67	23	29,363.33	3.89%	3.63%	0.21%	3.79%	0.04%	0.16%	0.17%
418	Wells	08/29/05	5,000,000.00	08/30/05	3.74%	4,999,480.56	1	519.44	3.79%	3.56%	0.19%	3.79%	-0.05%	0.23%	0.17%
419	Wells	08/29/05	1,500,000.00	10/07/05	3.87%	1,493,711.25	39	6,288.75	3.94%	3.67%	0.20%	3.79%	0.08%	0.12%	0.17%
420	KBC	08/29/05	5,508,106.39	09/12/05	3.79%	5,499,988.05	14	8,118.34	3.85%	3.58%	0.21%	3.79%	0.00%	0.21%	0.17%
421	Merrill	08/30/05	17,000,000.00	08/31/05	3.73%	16,998,238.61	1	1,761.39	3.78%	3.60%	0.13%	3.79%	-0.06%	0.19%	0.17%
422	Lehman	08/30/05	14,300,000.00	09/19/05	3.82%	14,269,652.22	20	30,347.78	3.88%	3.63%	0.19%	3.79%	0.03%	0.16%	0.17%
423	Lehman	08/30/05	2,700,000.00	09/21/05	3.83%	2,693,680.50	22	6,319.50	3.89%	3.63%	0.20%	3.79%	0.04%	0.16%	0.17%
424	Wells	08/30/05	6,800,000.00	08/31/05	3.77%	6,799,287.89	1	712.11	3.82%	3.60%	0.17%	3.79%	-0.02%	0.19%	0.17%
425	Wells	08/30/05	200,000.00	09/12/05	3.78%	199,727.00	13	273.00	3.84%	3.59%	0.19%	3.79%	-0.01%	0.20%	0.17%
426	Merrill	08/31/05	13,000,000.00	09/22/05	3.84%	12,969,493.33	22	30,506.67	3.90%	3.65%	0.19%	3.79%	0.05%	0.14%	0.17%
427	Wells	08/31/05	6,900,000.00	09/01/05	3.77%	6,899,277.42	1	722.58	3.82%	3.62%	0.15%	3.79%	-0.02%	0.17%	0.17%
428	Lehman	09/01/05	21,000,000.00	10/11/05	3.94%	20,908,066.67	40	91,933.33	4.01%	3.74%	0.20%	3.92%	0.02%	0.18%	0.17%
429	Merrill	09/01/05	21,000,000.00	10/05/05	3.90%	20,922,650.00	34	77,350.00	3.97%	3.72%	0.18%	3.92%	-0.02%	0.21%	0.17%
430	Wells	09/01/05	7,400,000.00	09/02/05	3.76%	7,399,227.11	1	772.89	3.81%	3.58%	0.18%	3.92%	-0.16%	0.34%	0.17%
431	Wells	09/01/05	1,000,000.00	09/16/05	3.81%	998,412.50	15	1,587.50	3.87%	3.61%	0.20%	3.92%	-0.11%	0.31%	0.17%
432	Wells	09/02/05	3,300,000.00	09/06/05	3.71%	3,298,639.67	4	1,360.33	3.76%	3.54%	0.17%	3.92%	-0.21%	0.38%	0.17%
433	Lehman	09/06/05	10,000,000.00	09/13/05	3.77%	9,992,669.44	7	7,330.56	3.83%	3.57%	0.20%	3.92%	-0.15%	0.36%	0.17%
434	Wells	09/06/05	4,200,000.00	09/07/05	3.73%	4,199,564.83	1	435.17	3.78%	3.55%	0.18%	3.92%	-0.19%	0.38%	0.17%
435	KBC	09/07/05	4,907,241.11	09/21/05	3.80%	4,899,989.30	14	7,251.81	3.86%	3.63%	0.17%	3.92%	-0.12%	0.29%	0.17%
436	Merrill	09/13/05	5,000,000.00	09/21/05	3.85%	4,995,722.22	8	4,277.78	3.91%	3.69%	0.16%	3.92%	-0.07%	0.23%	0.17%
437	Merrill	09/13/05	3,000,000.00	09/27/05	3.90%	2,995,450.00	14	4,550.00	3.96%	3.73%	0.17%	3.92%	-0.02%	0.19%	0.17%
438	KBC	09/13/05	5,508,341.67	09/27/05	3.90%	5,499,987.35	14	8,354.32	3.96%	3.73%	0.17%	3.92%	-0.02%	0.19%	0.17%
439	Lehman	09/13/05	5,300,000.00	09/21/05	3.89%	5,295,418.44	8	4,581.56	3.95%	3.69%	0.20%	3.92%	-0.03%	0.23%	0.17%
440	Lehman	09/13/05	2,700,000.00	09/26/05	3.93%	2,696,168.25	13	3,831.75	3.99%	3.73%	0.20%	3.92%	0.01%	0.19%	0.17%
441	Wells	09/13/05	3,825,000.00	09/14/05	3.74%	3,824,602.63	1	397.38	3.79%	3.54%	0.20%	3.92%	-0.18%	0.38%	0.17%
442	Wells	09/13/05	175,000.00	09/30/05	3.90%	174,677.71	17	322.29	3.96%	3.73%	0.17%	3.92%	-0.02%	0.19%	0.17%
443	Merrill	09/14/05	5,000,000.00	09/15/05	3.75%	4,999,479.17	1	520.83	3.80%	3.55%	0.20%	3.92%	-0.17%	0.38%	0.17%
444	Wells	09/14/05	1,700,000.00	09/15/05	3.74%	1,699,823.39	1	176.61	3.79%	3.55%	0.19%	3.92%	-0.18%	0.38%	0.17%

445	Wells	09/14/05	500,000.00	09/19/05	3.85%	499,732.64	5	267.36	3.91%	3.72%	0.13%	3.92%	-0.07%	0.20%	0.17%
446	Wells	09/14/05	300,000.00	09/26/05	3.90%	299,610.00	12	390.00	3.96%	3.74%	0.16%	3.92%	-0.02%	0.18%	0.17%
447	KBC	09/14/05	3,204,903.11	09/28/05	3.94%	3,199,992.49	14	4,910.62	4.00%	3.74%	0.20%	3.92%	0.02%	0.18%	0.17%
448	Merrill	09/15/05	15,000,000.00	09/23/05	3.96%	14,986,800.00	8	13,200.00	4.02%	3.76%	0.20%	3.92%	0.04%	0.16%	0.17%
449	Wells	09/15/05	7,300,000.00	09/16/05	3.85%	7,299,219.31	1	780.69	3.90%	3.73%	0.12%	3.92%	-0.07%	0.20%	0.17%
450	Lehman	09/15/05	13,000,000.00	10/03/05	3.98%	12,974,130.00	18	25,870.00	4.04%	3.78%	0.20%	3.92%	0.06%	0.14%	0.17%
451	Wells	09/16/05	9,500,000.00	09/19/05	3.89%	9,496,920.42	3	3,079.58	3.95%	3.74%	0.15%	3.92%	-0.03%	0.19%	0.17%
452	Merrill	09/19/05	7,000,000.00	10/04/05	4.00%	6,988,333.33	15	11,666.67	4.06%	3.80%	0.20%	3.92%	0.08%	0.12%	0.17%
453	Wells	09/19/05	1,500,000.00	09/20/05	3.93%	1,499,836.25	1	163.75	3.99%	3.76%	0.17%	3.92%	0.01%	0.17%	0.17%
454	Wells	09/19/05	2,500,000.00	09/20/05	3.93%	2,499,727.08	1	272.92	3.99%	3.76%	0.17%	3.92%	0.01%	0.17%	0.17%
455	Wells	09/19/05	2,000,000.00	10/14/05	4.00%	1,994,444.44	25	5,555.56	4.07%	3.81%	0.20%	3.92%	0.08%	0.12%	0.17%
456	Lehman	09/19/05	2,000,000.00	10/11/05	3.99%	1,995,123.33	22	4,876.67	4.06%	3.81%	0.19%	3.92%	0.07%	0.12%	0.17%
457	Lehman	09/19/05	14,000,000.00	10/14/05	3.99%	13,961,208.33	25	38,791.67	4.06%	3.81%	0.19%	3.92%	0.07%	0.12%	0.17%
458	Merrill	09/20/05	16,000,000.00	10/11/05	4.01%	15,962,573.33	21	37,426.67	4.08%	3.81%	0.20%	3.92%	0.09%	0.11%	0.17%
459	Merrill	09/20/05	1,000,000.00	10/12/05	4.01%	997,549.44	22	2,450.56	4.08%	3.81%	0.20%	3.92%	0.09%	0.11%	0.17%
460	Wells	09/20/05	5,700,000.00	09/21/05	3.99%	5,699,377.75	1	622.25	3.99%	3.75%	0.18%	3.92%	0.01%	0.17%	0.17%
461	Lehman	09/20/05	17,000,000.00	10/12/05	4.00%	16,958,444.44	22	41,555.56	4.07%	3.81%	0.19%	3.92%	0.08%	0.11%	0.17%
462	Merrill	09/21/05	3,989,000.00	10/06/05	4.00%	3,982,351.67	15	6,648.33	4.06%	3.81%	0.19%	3.92%	0.08%	0.11%	0.17%
463	Merrill	09/21/05	8,000,000.00	10/07/05	4.00%	7,985,777.78	16	14,222.22	4.06%	3.81%	0.19%	3.92%	0.08%	0.11%	0.17%
464	Merrill	09/21/05	2,011,000.00	10/11/05	4.00%	2,006,531.11	20	4,468.89	4.06%	3.82%	0.18%	3.92%	0.08%	0.10%	0.17%
465	Wells	09/21/05	6,600,000.00	09/22/05	3.93%	6,599,279.50	1	720.50	3.99%	3.77%	0.16%	3.92%	0.01%	0.15%	0.17%
466	Lehman	09/21/05	13,000,000.00	10/03/05	3.99%	12,982,710.00	12	17,290.00	4.05%	3.81%	0.18%	3.92%	0.07%	0.11%	0.17%
467	Merrill	09/22/05	13,000,000.00	09/23/05	3.87%	12,998,602.50	1	1,397.50	3.92%	3.77%	0.10%	3.92%	-0.05%	0.16%	0.17%
468	Wells	09/22/05	5,450,000.00	09/23/05	3.93%	5,449,405.04	1	594.96	3.99%	3.77%	0.16%	3.92%	0.01%	0.16%	0.17%
469	Wells	09/22/05	1,950,000.00	09/28/05	4.01%	1,948,696.75	6	1,303.25	4.07%	3.83%	0.18%	3.92%	0.09%	0.10%	0.17%
470	Merrill	09/23/05	16,000,000.00	09/27/05	4.02%	15,992,853.33	4	7,146.67	4.08%	3.84%	0.19%	3.92%	0.10%	0.09%	0.17%
471	Merrill	09/23/05	4,000,000.00	10/07/05	4.02%	3,993,746.67	14	6,253.33	4.08%	3.83%	0.20%	3.92%	0.10%	0.10%	0.17%
472	Lehman	09/23/05	20,000,000.00	09/26/05	3.95%	19,993,416.67	3	6,583.33	4.01%	3.77%	0.19%	3.92%	0.03%	0.16%	0.17%
473	Wells	09/23/05	10,500,000.00	09/26/05	3.94%	10,496,552.50	3	3,447.50	4.00%	3.77%	0.17%	3.92%	0.02%	0.16%	0.17%
474	Lehman	09/26/05	2,000,000.00	10/07/05	4.04%	1,997,531.11	11	2,468.89	4.10%	3.83%	0.21%	3.92%	0.12%	0.09%	0.17%
475	Lehman	09/26/05	20,000,000.00	10/13/05	4.05%	19,961,750.00	17	38,250.00	4.11%	3.83%	0.22%	3.92%	0.13%	0.09%	0.17%
476	Wells	09/26/05	7,600,000.00	09/27/05	3.98%	7,599,159.78	1	840.22	4.04%	3.78%	0.20%	3.92%	0.06%	0.14%	0.17%
477	Wells	09/26/05	500,000.00	10/03/05	4.04%	499,607.22	7	392.78	4.10%	3.84%	0.20%	3.92%	0.12%	0.08%	0.17%
478	Wells	09/26/05	3,000,000.00	10/14/05	4.04%	2,993,940.00	18	6,060.00	4.10%	3.83%	0.21%	3.92%	0.12%	0.09%	0.17%
479	Merrill	09/26/05	7,000,000.00	09/27/05	3.95%	6,999,231.94	1	768.06	4.01%	3.78%	0.17%	3.92%	0.03%	0.14%	0.17%
480	Merrill	09/26/05	10,000,000.00	10/03/05	4.03%	9,992,163.89	7	7,836.11	4.09%	3.84%	0.19%	3.92%	0.11%	0.08%	0.17%
481	Merrill	09/26/05	5,000,000.00	10/04/05	4.03%	4,995,522.22	8	4,477.78	4.09%	3.84%	0.19%	3.92%	0.11%	0.08%	0.17%
482	Merrill	09/27/05	10,000,000.00	09/28/05	4.00%	9,998,888.89	1	1,111.11	4.06%	3.81%	0.20%	3.92%	0.08%	0.12%	0.17%
483	Merrill	09/27/05	5,000,000.00	10/14/05	4.03%	4,990,484.72	17	9,515.28	4.09%	3.84%	0.20%	3.92%	0.11%	0.09%	0.17%
484	Wells	09/27/05	8,100,000.00	09/28/05	4.00%	8,099,100.00	1	900.00	4.06%	3.81%	0.20%	3.92%	0.08%	0.12%	0.17%
485	Wells	09/27/05	300,000.00	10/03/05	4.04%	299,798.00	6	202.00	4.10%	3.84%	0.20%	3.92%	0.12%	0.08%	0.17%
486	Lehman	09/27/05	12,000,000.00	09/28/05	4.00%	11,998,666.67	1	1,333.33	4.06%	3.81%	0.20%	3.92%	0.08%	0.12%	0.17%
487	Merrill	09/28/05	7,600,000.00	10/05/05	4.05%	7,594,015.00	7	5,985.00	4.11%	3.85%	0.20%	3.92%	0.13%	0.07%	0.17%
488	Merrill	09/28/05	4,400,000.00	10/11/05	4.05%	4,393,565.00	13	6,435.00	4.11%	3.84%	0.21%	3.92%	0.13%	0.08%	0.17%
489	Wells	09/28/05	3,700,000.00	09/29/05	4.01%	3,699,587.86	1	412.14	4.07%	3.83%	0.18%	3.92%	0.09%	0.09%	0.17%
490	Lehman	09/28/05	12,000,000.00	09/29/05	4.00%	11,998,666.67	1	1,333.33	4.06%	3.83%	0.17%	3.92%	0.08%	0.09%	0.17%
491	Merrill	09/29/05	1,700,000.00	10/11/05	4.07%	1,697,693.67	12	2,306.33	4.13%	3.84%	0.23%	3.92%	0.15%	0.08%	0.17%
492	Lehman	09/30/05	7,000,000.00	10/03/05	4.13%	6,997,590.83	3	2,409.17	4.19%	3.95%	0.19%	3.92%	0.21%	-0.02%	0.17%
493	Merrill	09/30/05	8,000,000.00	10/03/05	4.12%	7,997,253.33	3	2,746.67	4.18%	3.95%	0.18%	3.92%	0.20%	-0.02%	0.17%
494	Wells	09/30/05	1,000,000.00	10/14/05	4.03%	998,432.78	14	1,567.22	4.09%	3.83%	0.20%	3.92%	0.11%	0.09%	0.17%
495	Merrill	10/03/05	20,000,000.00	10/04/05	4.00%	19,997,777.78	1	2,222.22	4.06%	3.85%	0.15%	4.06%	-0.06%	0.21%	0.17%
496	Lehman	10/03/05	7,000,000.00	10/11/05	4.01%	6,993,762.22	8	6,237.78	4.07%	3.81%	0.20%	4.06%	-0.05%	0.25%	0.17%
497	Lehman	10/03/05	13,000,000.00	10/17/05	4.02%	12,979,676.67	14	20,323.33	4.08%	3.82%	0.20%	4.06%	-0.04%	0.24%	0.17%
498	Wells	10/03/05	6,500,000.00	10/04/05	4.01%	6,499,275.97	1	724.03	4.07%	3.85%	0.16%	4.06%	-0.05%	0.21%	0.17%
499	Wells	10/03/05	1,900,000.00	10/04/05	4.01%	1,899,788.36	1	211.64	4.07%	3.85%	0.16%	4.06%	-0.05%	0.21%	0.17%
500	Wells	10/03/05	500,000.00	10/11/05	4.02%	499,553.33	8	446.67	4.08%	3.81%	0.21%	4.06%	-0.04%	0.25%	0.17%

501	Lehman	10/04/05	13,000,000.00	10/05/05	3.95%	12,998,573.61	1	1,426.39	4.01%	3.80%	0.15%	4.06%	-0.11%	0.26%	0.17%
502	Merrill	10/04/05	11,250,000.00	10/14/05	4.03%	11,237,406.25	10	12,593.75	4.09%	3.82%	0.21%	4.06%	-0.03%	0.24%	0.17%
503	Merrill	10/04/05	1,750,000.00	10/19/05	4.03%	1,747,061.46	15	2,938.54	4.09%	3.82%	0.21%	4.06%	-0.03%	0.24%	0.17%
504	Wells	10/04/05	6,300,000.00	10/05/05	4.00%	6,299,300.00	1	700.00	4.06%	3.80%	0.20%	4.06%	-0.06%	0.26%	0.17%
505	Wells	10/04/05	1,000,000.00	10/17/05	4.01%	998,551.94	13	1,448.06	4.07%	3.82%	0.19%	4.06%	-0.05%	0.24%	0.17%
506	KBC	10/04/05	10,015,594.44	10/18/05	4.01%	9,999,975.68	14	15,618.76	4.07%	3.82%	0.19%	4.06%	-0.05%	0.24%	0.17%
507	Merrill	10/05/05	9,000,000.00	10/12/05	4.00%	8,993,000.00	7	7,000.00	4.06%	3.81%	0.19%	4.06%	-0.06%	0.26%	0.17%
508	Merrill	10/05/05	7,000,000.00	10/14/05	4.00%	6,993,000.00	9	7,000.00	4.06%	3.81%	0.19%	4.06%	-0.06%	0.26%	0.17%
509	Wells	10/05/05	7,000,000.00	10/06/05	4.00%	6,999,222.22	1	777.78	4.06%	3.79%	0.21%	4.06%	-0.06%	0.27%	0.17%
510	Lehman	10/05/05	16,000,000.00	10/06/05	3.95%	15,998,244.44	1	1,755.56	4.01%	3.79%	0.16%	4.06%	-0.11%	0.27%	0.17%
511	KBC	10/05/05	5,011,695.83	10/26/05	4.01%	4,999,972.64	21	11,723.19	4.08%	3.86%	0.15%	4.06%	-0.05%	0.20%	0.17%
512	Lehman	10/06/05	10,000,000.00	10/17/05	4.03%	9,987,686.11	11	12,313.89	4.09%	3.82%	0.21%	4.06%	-0.03%	0.24%	0.17%
513	Merrill	10/06/05	10,000,000.00	10/12/05	4.03%	9,993,283.33	6	6,716.67	4.09%	3.81%	0.22%	4.06%	-0.03%	0.25%	0.17%
514	Wells	10/06/05	2,000,000.00	10/07/05	4.00%	1,999,777.78	1	222.22	4.06%	3.79%	0.21%	4.06%	-0.06%	0.27%	0.17%
515	Wells	10/06/05	1,000,000.00	10/17/05	4.01%	998,774.72	11	1,225.28	4.07%	3.82%	0.19%	4.06%	-0.05%	0.24%	0.17%
516	Merrill	10/07/05	7,100,000.00	10/11/05	4.00%	7,096,844.44	4	3,155.56	4.06%	3.79%	0.22%	4.06%	-0.06%	0.28%	0.17%
517	Lehman	10/07/05	7,200,000.00	10/11/05	4.00%	7,196,800.00	4	3,200.00	4.06%	3.79%	0.22%	4.06%	-0.06%	0.28%	0.17%
518	Merrill	10/11/05	10,000,000.00	10/12/05	4.00%	9,998,888.89	1	1,111.11	4.06%	3.80%	0.20%	4.06%	-0.06%	0.26%	0.17%
519	Lehman	10/11/05	10,000,000.00	10/12/05	4.00%	9,998,888.89	1	1,111.11	4.06%	3.80%	0.20%	4.06%	-0.06%	0.26%	0.17%
520	Wells	10/11/05	2,000,000.00	10/12/05	4.00%	1,999,777.78	1	222.22	4.06%	3.80%	0.20%	4.06%	-0.06%	0.26%	0.17%
521	Lehman	10/13/05	2,500,000.00	10/14/05	4.00%	2,499,722.22	1	277.78	4.06%	3.80%	0.20%	4.06%	-0.06%	0.27%	0.17%
522	Wells	10/14/05	2,200,000.00	10/17/05	3.98%	2,199,270.33	3	729.67	4.04%	3.80%	0.18%	4.06%	-0.08%	0.26%	0.17%
523	Wells	10/17/05	5,500,000.00	10/18/05	4.02%	5,499,385.83	1	614.17	4.08%	3.84%	0.18%	4.06%	-0.04%	0.22%	0.17%
524	Merrill	10/17/05	17,000,000.00	11/03/05	4.07%	16,967,326.94	17	32,673.06	4.13%	3.88%	0.19%	4.06%	0.01%	0.18%	0.17%
525	Lehman	10/17/05	17,000,000.00	11/04/05	4.10%	16,965,150.00	18	34,850.00	4.17%	3.90%	0.20%	4.06%	0.04%	0.16%	0.17%
526	Wells	10/18/05	5,700,000.00	10/19/05	4.02%	5,699,363.50	1	636.50	4.08%	3.80%	0.22%	4.06%	-0.04%	0.26%	0.17%
527	Merrill	10/18/05	4,930,000.00	11/02/05	4.09%	4,921,598.46	15	8,401.54	4.15%	3.89%	0.20%	4.06%	0.03%	0.17%	0.17%
528	Merrill	10/18/05	2,570,000.00	11/04/05	4.09%	2,565,036.33	17	4,963.67	4.15%	3.89%	0.20%	4.06%	0.03%	0.17%	0.17%
529	Wells	10/20/05	3,500,000.00	10/21/05	4.00%	3,499,611.11	1	388.89	4.06%	3.78%	0.22%	4.06%	-0.06%	0.28%	0.17%
530	Lehman	10/20/05	14,000,000.00	11/08/05	4.19%	13,969,040.56	19	30,959.44	4.26%	4.00%	0.19%	4.06%	0.13%	0.06%	0.17%
531	Merrill	10/20/05	14,000,000.00	11/07/05	4.20%	13,970,600.00	18	29,400.00	4.27%	4.00%	0.20%	4.06%	0.14%	0.06%	0.17%
532	Merrill	10/21/05	5,000,000.00	11/07/05	4.21%	4,990,059.72	17	9,940.28	4.28%	3.98%	0.23%	4.06%	0.15%	0.08%	0.17%
533	Wells	10/21/05	1,100,000.00	10/24/05	4.00%	1,099,633.33	3	366.67	4.06%	3.78%	0.22%	4.06%	-0.06%	0.29%	0.17%
534	Lehman	10/21/05	5,000,000.00	11/08/05	4.20%	4,989,500.00	18	10,500.00	4.27%	4.00%	0.20%	4.06%	0.14%	0.06%	0.17%
535	Wells	10/24/05	4,600,000.00	10/25/05	4.00%	4,599,488.89	1	511.11	4.06%	3.80%	0.20%	4.06%	-0.06%	0.26%	0.17%
536	Lehman	10/25/05	22,000,000.00	11/09/05	4.23%	21,961,225.00	15	38,775.00	4.30%	4.03%	0.20%	4.06%	0.17%	0.04%	0.17%
537	Merrill	10/25/05	12,000,000.00	11/02/05	4.20%	11,988,800.00	8	11,200.00	4.26%	4.00%	0.20%	4.06%	0.14%	0.07%	0.17%
538	Merrill	10/25/05	10,000,000.00	11/07/05	4.22%	9,984,761.11	13	15,238.89	4.29%	4.03%	0.19%	4.06%	0.16%	0.04%	0.17%
539	Wells	10/25/05	8,600,000.00	10/26/05	3.99%	8,599,046.83	1	953.17	4.05%	3.79%	0.20%	4.06%	-0.07%	0.27%	0.17%
540	KBC	10/25/05	10,015,022.22	11/07/05	4.16%	9,999,977.43	13	15,044.79	4.22%	4.03%	0.13%	4.06%	0.10%	0.04%	0.17%
541	Wells	10/26/05	2,800,000.00	10/27/05	3.99%	2,799,689.67	1	310.33	4.05%	3.82%	0.17%	4.06%	-0.07%	0.25%	0.17%
542	KBC	10/26/05	5,004,073.61	11/02/05	4.19%	4,999,996.68	7	4,076.93	4.25%	4.03%	0.16%	4.06%	0.13%	0.03%	0.17%
543	Wells	10/27/05	4,500,000.00	10/28/05	4.07%	4,499,491.25	1	508.75	4.13%	3.90%	0.17%	4.06%	0.01%	0.17%	0.17%
544	Wells	10/28/05	6,600,000.00	10/31/05	4.15%	6,597,717.50	3	2,282.50	4.21%	3.97%	0.18%	4.06%	0.09%	0.09%	0.17%
545	Wells	10/31/05	5,400,000.00	11/01/05	4.25%	5,399,362.50	1	637.50	4.31%	4.06%	0.19%	4.06%	0.19%	0.00%	0.17%
546	Wells	01/25/06	2,000,000.00	01/26/06	4.53%	1,999,748.33	1	251.67	4.59%	4.35%	0.18%	4.59%	-0.06%	0.24%	0.17%
547	Wells	01/25/06	3,000,000.00	02/06/06	4.66%	2,995,340.00	12	4,660.00	4.73%	4.52%	0.14%	4.59%	0.07%	0.07%	0.17%
548	Merrill	01/25/06	10,000,000.00	02/02/06	4.69%	9,989,577.78	8	10,422.22	4.76%	4.49%	0.20%	4.59%	0.10%	0.10%	0.17%
549	Lehman	01/25/06	10,000,000.00	02/08/06	4.69%	9,981,761.11	14	18,238.89	4.76%	4.52%	0.17%	4.59%	0.10%	0.07%	0.17%
550	KBC	01/25/06	9,216,815.56	02/08/06	4.70%	9,199,969.26	14	16,846.29	4.77%	4.52%	0.18%	4.59%	0.11%	0.07%	0.17%
551	Merrill	02/24/06	6,400,000.00	03/03/06	4.76%	6,394,076.44	7	5,923.56	4.83%	4.56%	0.20%				0.17%
552	Merrill	02/24/06	1,600,000.00	03/10/06	4.76%	1,597,038.22	14	2,961.78	4.84%	4.56%	0.20%				0.17%
553	Wells	02/24/06	2,800,000.00	03/01/06	4.74%	2,798,156.67	5	1,843.33	4.81%	4.56%	0.18%				0.17%
554	Lehman	02/24/06	8,000,000.00	03/09/06	4.75%	7,986,277.78	13	13,722.22	4.82%	4.56%	0.19%				0.17%
555	Wells	02/27/06	7,000,000.00	02/28/06	4.72%	6,999,082.22	1	917.78	4.79%	4.55%	0.17%				0.17%
556	Merrill	02/27/06	10,000,000.00	03/09/06	4.76%	9,986,777.78	10	13,222.22	4.83%	4.57%	0.19%				0.17%

557	Lehman	02/27/06	10,000,000.00	03/06/06	4.75%	9,990,763.89	7	9,236.11	4.82%	4.56%	0.19%					0.17%
558	KBC	02/27/06	8,716,104.67	03/13/06	4.76%	8,699,970.19	14	16,134.48	4.84%	4.57%	0.19%					0.17%
559	Wells	03/20/06	1,000,000.00	03/21/06	4.72%	999,868.89	1	131.11	4.79%	4.55%	0.17%	4.96%	-0.24%	0.41%		0.17%
560	Wells	03/21/06	400,000.00	03/22/06	4.75%	399,947.22	1	52.78	4.82%	4.58%	0.17%	4.96%	-0.21%	0.38%		0.17%
561	Wells	03/21/06	1,000,000.00	03/28/06	4.90%	999,047.22	7	952.78	4.97%	4.73%	0.17%	4.96%	-0.06%	0.23%		0.17%
562	Wells	03/27/06	5,500,000.00	03/28/06	4.97%	5,499,240.69	1	759.31	5.04%	4.79%	0.18%	4.96%	0.01%	0.17%		0.17%
563	Wells	03/27/06	1,400,000.00	03/31/06	4.97%	1,399,226.89	4	773.11	5.04%	4.85%	0.13%	4.96%	0.01%	0.11%		0.17%
564	Wells	03/31/06	1,600,000.00	04/07/06	5.00%	1,598,444.44	7	1,555.56	5.07%	4.81%	0.19%	4.96%	0.04%	0.14%		0.17%
565	Merrill	04/21/06	20,000,000.00	05/11/06	5.10%	19,943,333.33	20	56,666.67	5.19%	4.90%	0.20%	5.04%	0.06%	0.14%		0.17%
566	Lehman	04/21/06	20,000,000.00	05/11/06	5.09%	19,943,444.44	20	56,555.56	5.18%	4.90%	0.19%	5.04%	0.05%	0.14%		0.17%
567	Merrill	04/24/06	15,000,000.00	05/09/06	5.08%	14,968,250.00	15	31,750.00	5.16%	4.89%	0.19%	5.04%	0.04%	0.15%		0.17%
568	Lehman	04/24/06	15,000,000.00	05/09/06	5.09%	14,968,187.50	15	31,812.50	5.17%	4.89%	0.20%	5.04%	0.05%	0.15%		0.17%
569	Wells	04/24/06	10,000,000.00	05/08/06	5.07%	9,980,283.33	14	19,716.67	5.15%	4.89%	0.18%	5.04%	0.03%	0.15%		0.17%
570	Wells	04/25/06	9,270,000.00	05/05/06	5.03%	9,257,047.75	10	12,952.25	5.11%	4.86%	0.17%	5.04%	-0.01%	0.19%		0.17%
571	Wells	04/25/06	430,000.00	05/19/06	5.13%	428,529.40	24	1,470.60	5.22%	4.98%	0.15%	5.04%	0.09%	0.06%		0.17%
572	Lehman	04/26/06	15,000,000.00	05/10/06	5.12%	14,970,133.33	14	29,866.67	5.20%	4.93%	0.19%	5.04%	0.08%	0.12%		0.17%
573	Merrill	04/26/06	15,000,000.00	05/31/06	5.18%	14,924,458.33	35	75,541.67	5.28%	5.00%	0.18%	5.04%	0.14%	0.04%		0.17%
574	Wells	04/26/06	1,000,000.00	04/27/06	5.01%	999,860.83	1	139.17	5.08%	4.81%	0.20%	5.04%	-0.03%	0.24%		0.17%
575	Wells	04/26/06	5,000,000.00	06/20/06	5.24%	4,959,972.22	55	40,027.78	5.36%	5.06%	0.18%	5.04%	0.20%	-0.02%		0.17%
576	Wells	04/27/06	1,300,000.00	04/28/06	4.99%	1,299,819.81	1	180.19	5.06%	4.82%	0.17%	5.04%	-0.05%	0.22%		0.17%
577	Wells	04/28/06	3,700,000.00	05/01/06	5.11%	3,698,424.42	3	1,575.58	5.18%	4.94%	0.17%	5.04%	0.07%	0.10%		0.17%
578	KBC	04/26/06	7,723,087.17	05/17/06	5.14%	7,699,930.78	21	23,156.39	5.23%	4.95%	0.19%	5.04%	0.10%	0.09%		0.17%
579	Wells	05/01/06	3,000,000.00	05/02/06	5.11%	2,999,574.17	1	425.83	5.18%	4.94%	0.17%	5.12%	-0.01%	0.18%		0.17%
580	Merrill	05/02/06	5,000,000.00	06/01/06	5.23%	4,978,208.33	30	21,791.67	5.33%	5.05%	0.18%	5.12%	0.11%	0.07%		0.17%
581	Wells	05/02/06	5,000,000.00	05/03/06	5.08%	4,999,294.44	1	705.56	5.15%	4.85%	0.23%	5.12%	-0.04%	0.27%		0.17%
582	Lehman	05/04/06	8,400,000.00	06/02/06	5.25%	8,364,475.00	29	35,525.00	5.35%	5.07%	0.18%	5.12%	0.13%	0.05%		0.17%
583	Merrill	05/05/06	8,000,000.00	05/26/06	5.25%	7,975,500.00	21	24,500.00	5.34%	5.06%	0.19%	5.12%	0.13%	0.06%		0.17%
584	Wells	05/05/06	3,300,000.00	05/08/06	5.15%	3,298,583.75	3	1,416.25	5.22%	4.98%	0.17%	5.12%	0.03%	0.14%		0.17%
585	Wells	05/08/06	5,700,000.00	05/09/06	5.17%	5,699,181.42	1	818.58	5.24%	5.00%	0.17%	5.12%	0.05%	0.13%		0.17%
586	Wells	05/08/06	300,000.00	05/15/06	5.26%	299,693.17	7	306.83	5.34%	5.06%	0.20%	5.12%	0.14%	0.06%		0.17%
587	Wells	05/09/06	2,900,000.00	05/10/06	5.15%	2,899,585.14	1	414.86	5.22%	4.98%	0.17%	5.12%	0.03%	0.14%		0.17%
588	Wells	05/09/06	3,000,000.00	05/17/06	5.26%	2,996,493.33	8	3,506.67	5.34%	5.06%	0.20%	5.12%	0.14%	0.06%		0.17%
589	Wells	05/09/06	1,000,000.00	05/18/06	5.26%	998,685.00	9	1,315.00	5.34%	5.06%	0.20%	5.12%	0.14%	0.06%		0.17%
590	Merrill	05/09/06	14,000,000.00	05/16/06	5.26%	13,985,681.11	7	14,318.89	5.34%	5.06%	0.20%	5.12%	0.14%	0.06%		0.17%
591	Lehman	05/09/06	14,000,000.00	05/19/06	5.25%	13,979,583.33	10	20,416.67	5.33%	5.07%	0.18%	5.12%	0.13%	0.05%		0.17%
592	Lehman	05/10/06	5,300,000.00	05/24/06	5.25%	5,289,179.17	14	10,820.83	5.33%	5.07%	0.18%	5.12%	0.13%	0.05%		0.17%
593	Merrill	05/11/06	20,000,000.00	06/15/06	5.26%	19,897,722.22	35	102,277.78	5.36%	5.08%	0.18%	5.12%	0.14%	0.04%		0.17%
594	Lehman	05/11/06	20,000,000.00	05/19/06	5.25%	19,976,666.67	8	23,333.33	5.33%	5.07%	0.18%	5.12%	0.13%	0.05%		0.17%
595	Wells	05/11/06	300,000.00	05/12/06	5.20%	299,956.67	1	43.33	5.27%	5.03%	0.17%	5.12%	0.08%	0.09%		0.17%
596	Wells	05/11/06	2,000,000.00	05/23/06	5.24%	1,996,506.67	12	3,493.33	5.32%	5.07%	0.17%	5.12%	0.12%	0.05%		0.17%
597	Wells	05/15/06	2,000,000.00	05/24/06	5.24%	1,997,380.00	9	2,620.00	5.32%	5.06%	0.18%	5.12%	0.12%	0.06%		0.17%
598	Merrill	05/15/06	8,000,000.00	06/15/06	5.26%	7,963,764.44	31	36,235.56	5.36%	5.08%	0.18%	5.12%	0.14%	0.04%		0.17%
599	Lehman	05/15/06	8,000,000.00	06/15/06	5.28%	7,963,626.67	31	36,373.33	5.38%	5.08%	0.20%	5.12%	0.16%	0.04%		0.17%
600	Merrill	05/16/06	5,000,000.00	06/14/06	5.26%	4,978,813.89	29	21,186.11	5.36%	5.08%	0.18%	5.12%	0.14%	0.04%		0.17%
601	Wells	05/16/06	2,800,000.00	05/17/06	5.22%	2,799,594.00	1	406.00	5.29%	5.06%	0.16%	5.12%	0.10%	0.06%		0.17%
602	Wells	05/17/06	1,504,000.00	06/07/06	5.25%	1,499,394.00	21	4,606.00	5.34%	5.08%	0.17%	5.12%	0.13%	0.04%		0.17%
603	KBC	05/17/06	3,410,432.33	06/07/06	5.26%	3,399,967.99	21	10,464.34	5.35%	5.08%	0.18%	5.12%	0.14%	0.04%		0.17%
604	Lehman	05/19/06	34,000,000.00	06/14/06	5.28%	33,870,346.67	26	129,653.33	5.37%	5.08%	0.20%	5.12%	0.16%	0.04%		0.17%
605	Merrill	05/19/06	5,000,000.00	06/14/06	5.26%	4,981,005.56	26	18,994.44	5.35%	5.08%	0.18%	5.12%	0.14%	0.04%		0.17%
606	Merrill	05/22/06	5,000,000.00	06/23/06	5.25%	4,976,666.67	32	23,333.33	5.35%	5.08%	0.17%	5.12%	0.13%	0.04%		0.17%
607	Wells	05/22/06	3,000,000.00	05/23/06	5.21%	2,999,565.83	1	434.17	5.28%	5.04%	0.17%	5.12%	0.09%	0.08%		0.17%
608	Wells	05/22/06	1,700,000.00	05/23/06	5.21%	1,699,753.97	1	246.03	5.28%	5.04%	0.17%	5.12%	0.09%	0.08%		0.17%
609	Lehman	05/22/06	5,000,000.00	06/23/06	5.28%	4,976,533.33	32	23,466.67	5.38%	5.08%	0.20%	5.12%	0.16%	0.04%		0.17%
610	Wells	05/23/06	11,517,000.00	06/20/06	5.26%	11,469,882.67	28	47,117.33	5.35%	5.08%	0.18%	5.12%	0.14%	0.04%		0.17%
611	Wells	05/24/06	2,000,000.00	06/16/06	5.26%	1,993,278.89	23	6,721.11	5.35%	5.08%	0.18%	5.12%	0.14%	0.04%		0.17%
612	Lehman	05/24/06	1,000,000.00	06/22/06	5.28%	995,746.67	29	4,253.33	5.38%	5.08%	0.20%	5.12%	0.16%	0.04%		0.17%

613	Lehman	05/25/06	15,000,000.00	06/23/06	5.29%	14,936,079.17	29	63,920.83	5.39%	5.09%	0.20%	5.12%	0.17%	0.03%	0.17%
614	Wells	05/25/06	7,800,000.00	05/26/06	5.21%	7,798,871.17	1	1,128.83	5.28%	5.04%	0.17%	5.12%	0.09%	0.08%	0.17%
615	Wells	05/25/06	2,000,000.00	06/16/06	5.26%	1,993,571.11	22	6,428.89	5.35%	5.08%	0.18%	5.12%	0.14%	0.04%	0.17%
616	Wells	05/25/06	1,000,000.00	06/29/06	5.26%	994,886.11	35	5,113.89	5.36%	5.09%	0.17%	5.12%	0.14%	0.03%	0.17%
617	Merrill	05/25/06	20,000,000.00	06/13/06	5.25%	19,944,583.33	19	55,416.67	5.34%	5.08%	0.17%	5.12%	0.13%	0.04%	0.17%
618	KBC	05/25/06	5,010,208.33	06/08/06	5.25%	4,999,979.15	14	10,229.18	5.33%	5.07%	0.18%	5.12%	0.13%	0.05%	0.17%
619	Merrill	05/26/06	5,000,000.00	06/01/06	5.25%	4,995,625.00	6	4,375.00	5.33%	5.07%	0.18%	5.12%	0.13%	0.05%	0.17%
620	Wells	05/26/06	1,400,000.00	05/30/06	5.21%	1,399,189.56	4	810.44	5.29%	5.04%	0.17%	5.12%	0.09%	0.08%	0.17%
621	Wells	05/26/06	600,000.00	06/01/06	5.21%	599,479.00	6	521.00	5.29%	5.07%	0.14%	5.12%	0.09%	0.05%	0.17%
622	Merrill	05/30/06	6,800,000.00	07/05/06	5.29%	6,764,028.00	36	35,972.00	5.39%	5.11%	0.18%	5.12%	0.17%	0.01%	0.17%
623	Merrill	05/30/06	3,200,000.00	07/06/06	5.29%	3,182,601.78	37	17,398.22	5.39%	5.11%	0.18%	5.12%	0.17%	0.01%	0.17%
624	Lehman	05/30/06	10,000,000.00	06/13/06	5.25%	9,979,583.33	14	20,416.67	5.33%	5.07%	0.18%	5.12%	0.13%	0.05%	0.17%
625	Wells	05/30/06	2,800,000.00	05/31/06	5.22%	2,799,594.00	1	406.00	5.29%	5.06%	0.16%	5.12%	0.10%	0.06%	0.17%
626	Wells	05/30/06	1,000,000.00	06/16/06	5.25%	997,520.83	17	2,479.17	5.34%	5.07%	0.18%	5.12%	0.13%	0.05%	0.17%
627	Wells	05/30/06	5,545,000.00	06/27/06	5.26%	5,522,314.79	28	22,685.21	5.35%	5.08%	0.18%	5.12%	0.14%	0.04%	0.17%
628	Wells	05/30/06	1,000,000.00	08/04/06	5.35%	990,191.67	66	9,808.33	5.48%	5.17%	0.18%	5.12%	0.23%	-0.05%	0.17%
629	Wells	05/31/06	897,000.00	06/01/06	5.28%	896,868.44	1	131.56	5.35%	5.12%	0.16%	5.12%	0.16%	0.00%	0.17%
630	Wells	05/31/06	703,000.00	06/29/06	5.27%	700,015.57	29	2,984.43	5.37%	5.11%	0.16%	5.12%	0.15%	0.01%	0.17%
631	Lehman	06/13/06	5,000,000.00	07/05/06	5.35%	4,983,652.78	22	16,347.22	5.44%	5.12%	0.23%				0.17%
632	Merrill	06/13/06	3,500,000.00	06/20/06	5.27%	3,496,413.47	7	3,586.53	5.35%	5.07%	0.20%				0.17%
633	Merrill	06/13/06	1,500,000.00	07/18/06	5.38%	1,492,154.17	35	7,845.83	5.48%	5.20%	0.18%				0.17%
634	Wells	06/13/06	2,000,000.00	06/14/06	5.23%	1,999,709.44	1	290.56	5.30%	5.06%	0.17%				0.17%
635	Merrill	06/14/06	10,000,000.00	07/10/06	5.39%	9,961,072.22	26	38,927.78	5.49%	5.21%	0.18%				0.17%
636	Merrill	06/14/06	20,000,000.00	07/20/06	5.39%	19,892,200.00	36	107,800.00	5.49%	5.21%	0.18%				0.17%
637	Lehman	06/14/06	40,000,000.00	07/18/06	5.42%	39,795,244.44	34	204,755.56	5.52%	5.21%	0.21%				0.17%
638	Wells	06/14/06	15,000,000.00	06/30/06	5.31%	14,964,600.00	16	35,400.00	5.40%	5.12%	0.19%				0.17%
639	KBC	06/15/06	4,700,000.00	06/29/06	5.29%	4,690,331.06	14	9,668.94	5.37%	5.20%	0.09%				0.17%
640	Merrill	06/15/06	20,000,000.00	07/20/06	5.43%	19,894,416.67	35	105,583.33	5.53%	5.25%	0.18%				0.17%
641	Lehman	06/15/06	8,000,000.00	07/05/06	5.42%	7,975,911.11	20	24,088.89	5.51%	5.21%	0.21%				0.17%
642	Wells	06/20/06	11,577,000.00	07/26/06	5.45%	11,513,905.35	36	63,094.65	5.56%	5.29%	0.16%				0.17%
643	Merrill	06/20/06	5,000,000.00	07/17/06	5.47%	4,979,487.50	27	20,512.50	5.57%	5.29%	0.18%				0.17%
644	Wells	06/20/06	1,200,000.00	06/29/06	5.33%	1,198,401.00	9	1,599.00	5.41%	5.15%	0.18%				0.17%
645	Lehman	06/21/06	5,000,000.00	07/05/06	5.48%	4,989,344.44	14	10,655.56	5.57%	5.28%	0.20%				0.17%
646	Wells	06/22/06	1,500,000.00	06/23/06	5.23%	1,499,782.08	1	217.92	5.30%	5.07%	0.16%				0.17%
647	Wells	06/23/06	5,800,000.00	06/26/06	5.21%	5,797,481.83	3	2,518.17	5.28%	5.05%	0.16%				0.17%
648	Merrill	06/23/06	15,000,000.00	07/05/06	5.50%	14,972,500.00	12	27,500.00	5.59%	5.33%	0.17%				0.17%
649	Lehman	06/23/06	20,000,000.00	06/30/06	5.50%	19,978,611.11	7	21,388.89	5.58%	5.33%	0.17%				0.17%
650	Wells	06/26/06	14,600,000.00	06/27/06	5.24%	14,597,874.89	1	2,125.11	5.31%	5.08%	0.16%				0.17%
651	Lehman	06/26/06	25,000,000.00	06/30/06	5.50%	24,984,722.22	4	15,277.78	5.58%	5.35%	0.15%				0.17%
652	Merrill	06/26/06	10,000,000.00	06/27/06	5.30%	9,998,527.78	1	1,472.22	5.37%	5.08%	0.22%				0.17%
653	Merrill	06/26/06	15,000,000.00	07/05/06	5.52%	14,979,300.00	9	20,700.00	5.60%	5.34%	0.18%				0.17%
654	Wells	06/27/06	3,800,000.00	06/28/06	5.27%	3,799,443.72	1	556.28	5.34%	5.10%	0.17%				0.17%
655	Wells	06/29/06	6,100,000.00	06/30/06	5.35%	6,099,093.47	1	906.53	5.43%	5.17%	0.18%				0.17%
656	Lehman	06/30/06	10,000,000.00	07/19/06	5.53%	9,970,813.89	19	29,186.11	5.62%	5.33%	0.20%				0.17%
657	Wells	06/30/06	5,500,000.00	07/03/06	5.55%	5,497,456.25	3	2,543.75	5.63%	5.37%	0.18%				0.17%
658	Wells	07/03/06	4,500,000.00	07/07/06	5.51%	4,497,245.00	4	2,755.00	5.59%	5.32%	0.19%	5.58%	-0.07%	0.26%	0.17%
659	Lehman	07/05/06	15,000,000.00	08/03/06	5.53%	14,933,179.17	29	66,820.83	5.63%	5.34%	0.19%	5.58%	-0.05%	0.24%	0.17%
660	Merrill	07/05/06	15,000,000.00	08/01/06	5.51%	14,938,012.50	27	61,987.50	5.61%	5.34%	0.17%	5.58%	-0.07%	0.24%	0.17%
661	Wells	07/05/06	9,940,000.00	08/01/06	5.52%	9,898,848.40	27	41,151.60	5.62%	5.34%	0.18%	5.58%	-0.06%	0.24%	0.17%
662	KBC	07/05/06	7,600,000.00	07/26/06	5.51%	7,575,572.33	21	24,427.67	5.60%	5.32%	0.19%	5.58%	-0.07%	0.26%	0.17%
663	Merrill	07/06/06	1,200,000.00	07/07/06	5.45%	1,199,818.33	1	181.67	5.53%	5.30%	0.15%	5.58%	-0.13%	0.28%	0.17%
664	Merrill	07/10/06	1,600,000.00	07/11/06	5.45%	1,599,757.78	1	242.22	5.53%	5.30%	0.15%	5.58%	-0.13%	0.29%	0.17%
665	Wells	07/11/06	3,000,000.00	07/12/06	5.48%	2,999,543.33	1	456.67	5.56%	5.30%	0.18%	5.58%	-0.10%	0.28%	0.17%
666	Merrill	07/11/06	1,334,000.00	08/07/06	5.51%	1,328,487.25	27	5,512.75	5.61%	5.36%	0.15%	5.58%	-0.07%	0.22%	0.17%
667	Merrill	07/11/06	8,666,000.00	07/18/06	5.49%	8,656,749.05	7	9,250.96	5.57%	5.31%	0.18%	5.58%	-0.09%	0.27%	0.17%
668	Lehman	07/11/06	5,000,000.00	08/01/06	5.53%	4,983,870.83	21	16,129.17	5.62%	5.33%	0.20%	5.58%	-0.05%	0.25%	0.17%

669	Merrill	07/18/06	8,000,000.00	08/09/06	5.54%	7,972,915.56	22	27,084.44	5.64%	5.35%	0.19%	5.58%	-0.04%	0.23%	0.17%
670	Lehman	07/18/06	15,000,000.00	08/02/06	5.51%	14,965,562.50	15	34,437.50	5.60%	5.32%	0.19%	5.58%	-0.07%	0.26%	0.17%
671	Wells	07/18/06	5,650,000.00	07/19/06	5.47%	5,649,141.51	1	858.49	5.55%	5.29%	0.18%	5.58%	-0.11%	0.29%	0.17%
672	Wells	07/18/06	1,350,000.00	08/16/06	5.53%	1,343,986.13	29	6,013.88	5.63%	5.38%	0.15%	5.58%	-0.05%	0.20%	0.17%
673	Wells	07/19/06	2,400,000.00	07/20/06	5.47%	2,399,635.33	1	364.67	5.55%	5.29%	0.18%	5.58%	-0.11%	0.29%	0.17%
674	Lehman	07/19/06	3,250,000.00	08/01/06	5.51%	3,243,533.40	13	6,466.60	5.60%	5.32%	0.19%	5.58%	-0.07%	0.26%	0.17%
675	Lehman	07/19/06	1,750,000.00	08/29/06	5.56%	1,738,918.61	41	11,081.39	5.67%	5.40%	0.16%	5.58%	-0.02%	0.18%	0.17%
676	Merrill	07/20/06	21,322,000.00	08/14/06	5.58%	21,239,377.25	25	82,622.75	5.68%	5.40%	0.18%	5.58%	0.00%	0.18%	0.17%
677	Merrill	07/20/06	1,256,000.00	08/22/06	5.58%	1,249,575.56	33	6,424.44	5.69%	5.40%	0.18%	5.58%	0.00%	0.18%	0.17%
678	Merrill	07/20/06	2,422,000.00	08/24/06	5.58%	2,408,860.65	35	13,139.35	5.69%	5.42%	0.17%	5.58%	0.00%	0.17%	0.17%
679	Wells	07/20/06	2,300,000.00	07/21/06	5.46%	2,299,651.17	1	348.83	5.54%	5.29%	0.17%	5.58%	-0.12%	0.29%	0.17%
680	Wells	07/20/06	3,700,000.00	07/28/06	5.49%	3,695,486.00	8	4,514.00	5.57%	5.31%	0.18%	5.58%	-0.09%	0.27%	0.17%
681	Lehman	07/20/06	10,000,000.00	08/01/06	5.51%	9,981,633.33	12	18,366.67	5.60%	5.33%	0.18%	5.58%	-0.07%	0.25%	0.17%
682	Wells	07/21/06	3,000,000.00	07/24/06	5.45%	2,998,637.50	3	1,362.50	5.53%	5.27%	0.18%	5.58%	-0.13%	0.31%	0.17%
683	Lehman	07/21/06	7,000,000.00	08/07/06	5.52%	6,981,753.33	17	18,246.67	5.61%	5.33%	0.19%	5.58%	-0.06%	0.25%	0.17%
684	Merrill	07/21/06	5,000,000.00	07/24/06	5.43%	4,997,737.50	3	2,262.50	5.51%	5.27%	0.16%	5.58%	-0.15%	0.31%	0.17%
685	Merrill	07/24/06	5,000,000.00	08/22/06	5.57%	4,977,565.28	29	22,434.72	5.67%	5.39%	0.18%	5.58%	-0.01%	0.19%	0.17%
686	Lehman	07/24/06	1,000,000.00	08/16/06	5.53%	996,466.94	23	3,533.06	5.63%	5.36%	0.17%	5.58%	-0.05%	0.22%	0.17%
687	Lehman	07/25/06	7,500,000.00	08/07/06	5.51%	7,485,077.08	13	14,922.92	5.60%	5.34%	0.17%	5.58%	-0.07%	0.24%	0.17%
688	Wells	07/25/06	1,775,000.00	07/26/06	5.45%	1,774,731.28	1	268.72	5.53%	5.29%	0.17%	5.58%	-0.13%	0.30%	0.17%
689	Wells	07/25/06	500,000.00	08/24/06	5.53%	497,695.83	30	2,304.17	5.63%	5.40%	0.13%	5.58%	-0.05%	0.18%	0.17%
690	Wells	07/25/06	3,000,000.00	08/25/06	5.53%	2,985,714.17	31	14,285.83	5.63%	5.40%	0.13%	5.58%	-0.05%	0.18%	0.17%
691	Merrill	07/25/06	7,500,000.00	07/26/06	5.45%	7,498,864.58	1	1,135.42	5.53%	5.29%	0.17%	5.58%	-0.13%	0.30%	0.17%
692	KBC	07/11/06	5,200,000.00	07/25/06	5.51%	5,188,857.56	14	11,142.44	5.60%	5.35%	0.16%	5.58%	-0.07%	0.23%	0.17%
693	Merrill	07/26/06	7,000,000.00	08/22/06	5.58%	6,970,705.00	27	29,295.00	5.68%	5.38%	0.20%	5.58%	0.00%	0.20%	0.17%
694	Lehman	07/26/06	7,000,000.00	08/09/06	5.55%	6,984,891.67	14	15,108.33	5.64%	5.35%	0.20%	5.58%	-0.03%	0.23%	0.17%
695	Wells	07/26/06	7,029,000.00	08/22/06	5.59%	6,999,530.92	27	29,469.08	5.69%	5.38%	0.21%	5.58%	0.01%	0.20%	0.17%
696	Lehman	07/27/06	5,620,000.00	08/09/06	5.62%	5,608,594.52	13	11,405.48	5.71%	5.35%	0.27%	5.58%	0.04%	0.23%	0.17%
697	Lehman	07/27/06	4,380,000.00	08/28/06	5.59%	4,358,236.27	32	21,763.73	5.70%	5.40%	0.19%	5.58%	0.01%	0.18%	0.17%
698	Wells	07/27/06	4,500,000.00	07/28/06	5.47%	4,499,316.25	1	683.75	5.55%	5.29%	0.18%	5.58%	-0.11%	0.29%	0.17%
699	Wells	07/27/06	500,000.00	09/15/06	5.63%	496,090.28	50	3,909.72	5.75%	5.43%	0.20%	5.58%	0.05%	0.15%	0.17%
700	KBC	07/27/06	2,000,000.00	08/10/06	5.53%	1,995,698.89	14	4,301.11	5.62%	5.36%	0.17%	5.58%	-0.05%	0.22%	0.17%
701	Merrill	07/27/06	10,000,000.00	09/05/06	5.58%	9,938,000.00	40	62,000.00	5.69%	5.41%	0.17%	5.58%	0.00%	0.17%	0.17%
702	Wells	07/28/06	500,000.00	07/31/06	5.47%	499,772.08	3	227.92	5.55%	5.30%	0.17%	5.58%	-0.11%	0.28%	0.17%
703	Wells	07/28/06	700,000.00	07/31/06	5.47%	699,680.92	3	319.08	5.55%	5.30%	0.17%	5.58%	-0.11%	0.28%	0.17%
704	Merrill	07/31/06	6,500,000.00	08/22/06	5.57%	6,477,874.72	22	22,125.28	5.67%	5.37%	0.20%	5.58%	-0.01%	0.21%	0.17%
705	Merrill	08/01/06	15,000,000.00	08/29/06	5.57%	14,935,016.67	28	64,983.33	5.67%	5.39%	0.18%	5.61%	-0.04%	0.22%	0.17%
706	Wells	08/01/06	400,000.00	08/02/06	5.49%	399,939.00	1	61.00	5.57%	5.31%	0.18%	5.61%	-0.12%	0.30%	0.17%
707	Wells	08/01/06	9,982,000.00	08/29/06	5.57%	9,938,755.76	28	43,244.24	5.67%	5.39%	0.18%	5.61%	-0.04%	0.22%	0.17%
708	Lehman	08/01/06	16,000,000.00	08/09/06	5.52%	15,980,373.33	8	19,626.67	5.60%	5.33%	0.19%	5.61%	-0.09%	0.28%	0.17%
709	Wells	08/02/06	2,100,000.00	08/03/06	5.48%	2,099,680.33	1	319.67	5.56%	5.30%	0.18%	5.61%	-0.13%	0.31%	0.17%
710	Wells	08/02/06	500,000.00	08/29/06	5.57%	497,911.25	27	2,088.75	5.67%	5.40%	0.17%	5.61%	-0.04%	0.21%	0.17%
711	Lehman	08/02/06	5,000,000.00	08/09/06	5.53%	4,994,623.61	7	5,376.39	5.61%	5.34%	0.19%	5.61%	-0.08%	0.26%	0.17%
712	Lehman	08/03/06	10,000,000.00	08/10/06	5.53%	9,989,247.22	7	10,752.78	5.61%	5.36%	0.17%	5.61%	-0.08%	0.25%	0.17%
713	Merrill	08/03/06	5,000,000.00	09/05/06	5.58%	4,974,425.00	33	25,575.00	5.69%	5.41%	0.17%	5.61%	-0.03%	0.20%	0.17%
714	Wells	08/03/06	2,300,000.00	08/04/06	5.48%	2,299,649.89	1	350.11	5.56%	5.30%	0.18%	5.61%	-0.13%	0.31%	0.17%
715	Lehman	08/07/06	7,000,000.00	08/14/06	5.51%	6,992,500.28	7	7,499.72	5.59%	5.35%	0.16%	5.61%	-0.10%	0.26%	0.17%
716	KBC	08/08/06	2,000,000.00	08/09/06	5.53%	1,999,692.78	1	307.22	5.61%	5.31%	0.22%	5.61%	-0.08%	0.30%	0.17%
717	Merrill	08/09/06	6,000,000.00	09/15/06	5.50%	5,966,083.33	37	33,916.67	5.61%	5.38%	0.12%	5.61%	-0.11%	0.23%	0.17%
718	Lehman	08/09/06	25,000,000.00	09/15/06	5.52%	24,858,166.67	37	141,833.33	5.63%	5.38%	0.14%	5.61%	-0.09%	0.23%	0.17%
719	Wells	08/09/06	3,800,000.00	08/10/06	5.48%	3,799,421.56	1	578.44	5.56%	5.30%	0.18%	5.61%	-0.13%	0.31%	0.17%
720	Lehman	08/10/06	10,000,000.00	09/15/06	5.52%	9,944,800.00	36	55,200.00	5.63%	5.38%	0.14%	5.61%	-0.09%	0.23%	0.17%
721	Wells	08/10/06	2,000,000.00	08/11/06	5.48%	1,999,695.56	1	304.44	5.56%	5.30%	0.18%	5.61%	-0.13%	0.31%	0.17%
722	KBC	08/10/06	2,000,000.00	08/31/06	5.51%	1,993,571.67	21	6,428.33	5.60%	5.32%	0.19%	5.61%	-0.10%	0.28%	0.17%
723	Wells	08/11/06	3,600,000.00	08/14/06	5.48%	3,598,356.00	3	1,644.00	5.56%	5.30%	0.18%	5.61%	-0.13%	0.31%	0.17%
724	Lehman	08/11/06	8,000,000.00	09/12/06	5.52%	7,960,746.67	32	39,253.33	5.62%	5.33%	0.19%	5.61%	-0.09%	0.28%	0.17%

725	Lehman	08/14/06	7,000,000.00	08/22/06	5.49%	6,991,460.00	8	8,540.00	5.57%	5.31%	0.18%	5.61%	-0.12%	0.30%	0.17%
726	Wells	08/14/06	7,100,000.00	08/15/06	5.48%	7,098,919.22	1	1,080.78	5.56%	5.30%	0.18%	5.61%	-0.13%	0.31%	0.17%
727	Merrill	08/14/06	10,000,000.00	08/15/06	5.45%	9,998,486.11	1	1,513.89	5.53%	5.30%	0.15%	5.61%	-0.16%	0.31%	0.17%
728	KBC	08/15/06	6,200,000.00	09/05/06	5.51%	6,180,072.17	21	19,927.83	5.60%	5.34%	0.18%	5.61%	-0.10%	0.27%	0.17%
729	Wells	08/15/06	4,700,000.00	08/16/06	5.52%	4,699,279.33	1	720.67	5.60%	5.34%	0.19%	5.61%	-0.09%	0.27%	0.17%
730	Wells	08/15/06	2,300,000.00	09/14/06	5.51%	2,289,439.17	30	10,560.83	5.61%	5.33%	0.18%	5.61%	-0.10%	0.28%	0.17%
731	Wells	08/15/06	200,000.00	09/15/06	5.51%	199,051.06	31	948.94	5.61%	5.33%	0.18%	5.61%	-0.10%	0.28%	0.17%
732	Lehman	08/15/06	15,000,000.00	09/14/06	5.50%	14,931,250.00	30	68,750.00	5.60%	5.33%	0.17%	5.61%	-0.11%	0.28%	0.17%
733	Merrill	08/15/06	15,000,000.00	09/14/06	5.51%	14,931,125.00	30	68,875.00	5.61%	5.33%	0.18%	5.61%	-0.10%	0.28%	0.17%
734	KBC	08/15/06	300,000.00	09/05/06	5.51%	299,035.75	21	964.25	5.60%	5.34%	0.18%	5.61%	-0.10%	0.27%	0.17%
735	Wells	08/16/06	2,900,000.00	08/17/06	5.48%	2,899,558.56	1	441.44	5.56%	5.30%	0.19%	5.61%	-0.13%	0.31%	0.17%
736	Lehman	08/17/06	5,000,000.00	09/18/06	5.50%	4,975,555.56	32	24,444.44	5.60%	5.33%	0.17%	5.61%	-0.11%	0.28%	0.17%
737	Merrill	08/18/06	7,000,000.00	09/18/06	5.48%	6,966,967.78	31	33,032.22	5.58%	5.33%	0.15%	5.61%	-0.13%	0.28%	0.17%
738	Wells	08/18/06	4,850,000.00	08/21/06	5.48%	4,847,785.17	3	2,214.83	5.56%	5.29%	0.19%	5.61%	-0.13%	0.32%	0.17%
739	Wells	08/18/06	350,000.00	09/14/06	5.50%	348,556.25	27	1,443.75	5.60%	5.33%	0.17%	5.61%	-0.11%	0.28%	0.17%
740	Wells	08/21/06	4,300,000.00	08/22/06	5.47%	4,299,346.64	1	653.36	5.55%	5.29%	0.18%	5.61%	-0.14%	0.32%	0.17%
741	Wells	08/22/06	604,000.00	08/23/06	5.47%	603,908.23	1	91.77	5.55%	5.29%	0.18%	5.61%	-0.14%	0.32%	0.17%
742	Wells	08/22/06	23,096,000.00	09/19/06	5.50%	22,997,200.44	28	98,799.56	5.60%	5.33%	0.17%	5.61%	-0.11%	0.28%	0.17%
743	Merrill	08/22/06	10,000,000.00	09/21/06	5.50%	9,954,166.67	30	45,833.33	5.60%	5.33%	0.17%	5.61%	-0.11%	0.28%	0.17%
744	Lehman	08/22/06	10,000,000.00	09/22/06	5.50%	9,952,638.89	31	47,361.11	5.60%	5.33%	0.17%	5.61%	-0.11%	0.28%	0.17%
745	Lehman	08/25/06	10,000,000.00	09/14/06	5.49%	9,969,500.00	20	30,500.00	5.58%	5.32%	0.17%	5.61%	-0.12%	0.29%	0.17%
746	Wells	08/25/06	700,000.00	08/28/06	5.46%	699,681.50	3	318.50	5.54%	5.30%	0.16%	5.61%	-0.15%	0.31%	0.17%
747	Wells	08/25/06	3,000,000.00	09/18/06	5.52%	2,988,960.00	24	11,040.00	5.62%	5.32%	0.20%	5.61%	-0.09%	0.29%	0.17%
748	KBC	08/28/06	4,000,000.00	09/11/06	5.51%	3,991,428.89	14	8,571.11	5.60%	5.32%	0.19%	5.61%	-0.10%	0.29%	0.17%
749	Lehman	08/28/06	20,000,000.00	09/20/06	5.49%	19,929,850.00	23	70,150.00	5.59%	5.33%	0.16%	5.61%	-0.12%	0.28%	0.17%
750	Merrill	08/28/06	15,000,000.00	09/14/06	5.51%	14,960,970.83	17	39,029.17	5.60%	5.32%	0.19%	5.61%	-0.10%	0.29%	0.17%
751	Wells	08/29/06	10,034,000.00	10/03/06	5.52%	9,980,150.87	35	53,849.13	5.63%	5.33%	0.19%	5.61%	-0.09%	0.28%	0.17%
752	Merrill	08/29/06	4,900,000.00	09/20/06	5.51%	4,883,500.61	22	16,499.39	5.61%	5.32%	0.19%	5.61%	-0.10%	0.29%	0.17%
753	Lehman	08/29/06	10,000,000.00	09/21/06	5.49%	9,964,925.00	23	35,075.00	5.59%	5.32%	0.17%	5.61%	-0.12%	0.29%	0.17%
754	Wells	09/01/06	2,700,000.00	09/05/06	5.48%	2,698,356.00	4	1,644.00	5.56%	5.30%	0.18%	5.59%	-0.11%	0.28%	0.17%
755	KBC	09/05/06	5,000,000.00	09/19/06	5.51%	4,989,286.11	14	10,713.89	5.60%	5.31%	0.20%	5.59%	-0.08%	0.28%	0.17%
756	Merrill	09/05/06	15,000,000.00	09/19/06	5.49%	14,967,975.00	14	32,025.00	5.58%	5.31%	0.18%	5.59%	-0.10%	0.28%	0.17%
757	Wells	09/05/06	6,500,000.00	09/06/06	5.48%	6,499,010.56	1	989.44	5.56%	5.29%	0.19%	5.59%	-0.11%	0.30%	0.17%
758	Wells	09/05/06	1,000,000.00	09/14/06	5.49%	998,627.50	9	1,372.50	5.57%	5.31%	0.18%	5.59%	-0.10%	0.28%	0.17%
759	Wells	09/06/06	1,500,000.00	09/07/06	5.47%	1,499,772.08	1	227.92	5.55%	5.29%	0.18%	5.59%	-0.12%	0.29%	0.17%
760	Lehman	09/12/06	5,000,000.00	09/22/06	5.48%	4,992,388.89	10	7,611.11	5.56%	5.31%	0.17%	5.59%	-0.11%	0.28%	0.17%
761	Merrill	09/14/06	23,000,000.00	09/21/06	5.48%	22,975,492.22	7	24,507.78	5.56%	5.31%	0.17%	5.59%	-0.11%	0.28%	0.17%
762	Lehman	09/14/06	17,000,000.00	09/21/06	5.48%	16,981,885.56	7	18,114.44	5.56%	5.31%	0.17%	5.59%	-0.11%	0.28%	0.17%
763	Wells	09/14/06	1,300,000.00	09/21/06	5.47%	1,298,617.31	7	1,382.69	5.55%	5.31%	0.16%	5.59%	-0.12%	0.28%	0.17%
764	Wells	09/14/06	3,000,000.00	09/21/06	5.49%	2,996,797.50	7	3,202.50	5.57%	5.31%	0.18%	5.59%	-0.10%	0.28%	0.17%
765	Wells	09/21/06	4,000,000.00	09/22/06	5.46%	3,999,393.33	1	606.67	5.54%	5.28%	0.18%	5.59%	-0.13%	0.31%	0.17%
766	Merrill	09/21/06	12,000,000.00	10/20/06	5.49%	11,946,930.00	29	53,070.00	5.59%	5.33%	0.16%	5.59%	-0.10%	0.26%	0.17%
767	Lehman	09/21/06	12,000,000.00	10/20/06	5.50%	11,946,833.33	29	53,166.67	5.60%	5.33%	0.17%	5.59%	-0.09%	0.26%	0.17%
768	Wells	09/22/06	8,000,000.00	09/25/06	5.43%	7,996,380.00	3	3,620.00	5.51%	5.30%	0.13%	5.59%	-0.16%	0.29%	0.17%
769	Merrill	09/22/06	8,000,000.00	10/27/06	5.47%	7,957,455.56	35	42,544.44	5.58%	5.33%	0.14%	5.59%	-0.12%	0.26%	0.17%
770	Lehman	09/22/06	8,000,000.00	10/23/06	5.49%	7,962,180.00	31	37,820.00	5.59%	5.33%	0.16%	5.59%	-0.10%	0.26%	0.17%
771	Wells	09/25/06	6,000,000.00	09/26/06	5.44%	5,999,093.33	1	906.67	5.52%	5.28%	0.17%	5.59%	-0.15%	0.31%	0.17%
772	Lehman	09/25/06	11,000,000.00	10/26/06	5.48%	10,948,092.22	31	51,907.78	5.58%	5.33%	0.15%	5.59%	-0.11%	0.26%	0.17%
773	Lehman	09/25/06	11,000,000.00	09/26/06	5.40%	10,998,350.00	1	1,650.00	5.48%	5.28%	0.13%	5.59%	-0.19%	0.31%	0.17%
774	Merrill	09/25/06	23,000,000.00	10/26/06	5.48%	22,891,465.56	31	108,534.44	5.58%	5.33%	0.15%	5.59%	-0.11%	0.26%	0.17%
775	Wells	09/26/06	700,000.00	09/27/06	5.44%	699,894.22	1	105.78	5.52%	5.28%	0.16%	5.59%	-0.15%	0.31%	0.17%
776	Lehman	09/26/06	12,000,000.00	09/27/06	5.40%	11,998,200.00	1	1,800.00	5.48%	5.28%	0.12%	5.59%	-0.19%	0.31%	0.17%
777	Merrill	09/26/06	12,000,000.00	10/26/06	5.48%	11,945,200.00	30	54,800.00	5.58%	5.32%	0.16%	5.59%	-0.11%	0.26%	0.17%
778	Wells	09/27/06	2,300,000.00	09/28/06	5.45%	2,299,651.81	1	348.19	5.53%	5.29%	0.16%	5.59%	-0.14%	0.29%	0.17%
779	Wells	09/28/06	4,000,000.00	09/29/06	5.47%	3,999,392.22	1	607.78	5.55%	5.30%	0.17%	5.59%	-0.12%	0.29%	0.17%
780	Lehman	09/29/06	6,000,000.00	10/06/06	5.50%	5,993,583.33	7	6,416.67	5.58%	5.31%	0.19%	5.59%	-0.09%	0.28%	0.17%

781	Wells	09/29/06	1,100,000.00	10/02/06	5.52%	1,099,494.00	3	506.00	5.60%	5.36%	0.16%	5.59%	-0.07%	0.23%	0.17%
782	Wells	10/02/06	2,000,000.00	10/03/06	5.47%	1,999,696.11	1	303.89	5.55%	5.38%	0.09%	5.56%	-0.09%	0.18%	0.17%
783	Wells	10/03/06	10,097,000.00	11/14/06	5.52%	10,031,975.32	42	65,024.68	5.63%	5.34%	0.19%	5.56%	-0.04%	0.22%	0.17%
784	Lehman	10/20/06	27,000,000.00	11/28/06	5.50%	26,839,125.00	39	160,875.00	5.61%	5.33%	0.17%	5.56%	-0.06%	0.23%	0.17%
785	Merrill	10/20/06	27,000,000.00	11/30/06	5.48%	26,831,490.00	41	168,510.00	5.59%	5.33%	0.15%	5.56%	-0.08%	0.23%	0.17%
786	Wells	10/20/06	1,000,000.00	10/23/06	5.43%	999,547.50	3	452.50	5.51%	5.28%	0.16%	5.56%	-0.13%	0.28%	0.17%
787	Wells	10/23/06	1,700,000.00	10/24/06	5.44%	1,699,743.11	1	256.89	5.52%	5.29%	0.15%	5.56%	-0.12%	0.27%	0.17%
788	Merrill	10/24/06	5,000,000.00	11/30/06	5.48%	4,971,838.89	37	28,161.11	5.59%	5.33%	0.15%	5.56%	-0.08%	0.23%	0.17%
789	Lehman	10/24/06	5,000,000.00	11/02/06	5.50%	4,993,125.00	9	6,875.00	5.58%	5.29%	0.21%	5.56%	-0.06%	0.27%	0.17%
790	Lehman	10/25/06	13,000,000.00	11/21/06	5.48%	12,946,570.00	27	53,430.00	5.58%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
791	Wells	10/25/06	2,700,000.00	11/30/06	5.48%	2,685,204.00	36	14,796.00	5.59%	5.33%	0.15%	5.56%	-0.08%	0.23%	0.17%
792	Merrill	10/25/06	13,000,000.00	11/21/06	5.48%	12,946,570.00	27	53,430.00	5.58%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
793	Lehman	10/26/06	19,000,000.00	11/20/06	5.48%	18,927,694.44	25	72,305.56	5.58%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
794	Merrill	10/26/06	19,000,000.00	11/20/06	5.48%	18,927,694.44	25	72,305.56	5.58%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
795	Wells	10/26/06	1,600,000.00	10/27/06	5.45%	1,599,757.78	1	242.22	5.53%	5.29%	0.16%	5.56%	-0.11%	0.27%	0.17%
796	Wells	10/27/06	2,600,000.00	10/30/06	5.45%	2,598,819.17	3	1,180.83	5.53%	5.29%	0.16%	5.56%	-0.11%	0.27%	0.17%
797	Lehman	10/27/06	5,000,000.00	11/08/06	5.47%	4,990,883.33	12	9,116.67	5.56%	5.31%	0.16%	5.56%	-0.09%	0.25%	0.17%
798	Wells	10/30/06	600,000.00	11/21/06	5.47%	597,994.33	22	2,005.67	5.56%	5.31%	0.16%	5.56%	-0.09%	0.24%	0.17%
799	Lehman	10/30/06	12,000,000.00	10/31/06	5.46%	11,998,180.00	1	1,820.00	5.54%	5.29%	0.17%	5.56%	-0.10%	0.27%	0.17%
800	Wells	10/31/06	13,585,000.00	12/12/06	5.48%	13,498,146.57	42	86,853.43	5.59%	5.34%	0.14%	5.56%	-0.08%	0.22%	0.17%
801	Merrill	11/15/06	6,000,000.00	12/07/06	5.48%	5,979,906.67	22	20,093.33	5.57%	5.31%	0.17%	5.56%	-0.08%	0.24%	0.17%
802	Wells	11/15/06	700,000.00	11/30/06	5.47%	698,404.58	15	1,595.42	5.56%	5.31%	0.16%	5.56%	-0.09%	0.25%	0.17%
803	Wells	11/15/06	13,542,000.00	12/27/06	5.49%	13,455,263.49	42	86,736.51	5.60%	5.34%	0.16%	5.56%	-0.07%	0.22%	0.17%
804	Lehman	11/16/06	1,800,000.00	11/17/06	5.42%	1,799,729.00	1	271.00	5.50%	5.28%	0.14%	5.56%	-0.14%	0.27%	0.17%
805	Merrill	11/20/06	8,000,000.00	12/18/06	5.48%	7,965,902.22	28	34,097.78	5.58%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
806	Merrill	11/20/06	10,000,000.00	01/31/07	5.51%	9,889,800.00	72	110,200.00	5.65%	5.37%	0.14%	5.56%	-0.04%	0.19%	0.17%
807	Lehman	11/20/06	8,000,000.00	12/15/06	5.52%	7,969,333.33	25	30,666.67	5.62%	5.31%	0.21%	5.56%	-0.04%	0.24%	0.17%
808	Lehman	11/20/06	10,000,000.00	01/24/07	5.54%	9,899,972.22	65	100,027.78	5.67%	5.36%	0.18%	5.56%	-0.02%	0.19%	0.17%
809	Wells	11/20/06	1,500,000.00	11/21/06	5.47%	1,499,772.08	1	227.92	5.55%	5.28%	0.19%	5.56%	-0.09%	0.27%	0.17%
810	Merrill	11/21/06	10,000,000.00	01/31/07	5.51%	9,891,330.56	71	108,669.44	5.65%	5.36%	0.15%	5.56%	-0.04%	0.19%	0.17%
811	Wells	11/21/06	6,400,000.00	11/22/06	5.47%	6,399,027.56	1	972.44	5.55%	5.28%	0.19%	5.56%	-0.09%	0.27%	0.17%
812	Wells	11/21/06	7,977,000.00	01/03/07	5.49%	7,924,690.82	43	52,309.18	5.60%	5.34%	0.15%	5.56%	-0.07%	0.22%	0.17%
813	Lehman	11/21/06	10,000,000.00	12/15/06	5.49%	9,963,400.00	24	36,600.00	5.59%	5.32%	0.17%	5.56%	-0.07%	0.24%	0.17%
814	Merrill	11/22/06	10,000,000.00	01/04/07	5.48%	9,934,544.44	43	65,455.56	5.59%	5.34%	0.14%	5.56%	-0.08%	0.22%	0.17%
815	Lehman	11/22/06	10,000,000.00	01/19/07	5.51%	9,911,227.78	58	88,772.22	5.64%	5.36%	0.15%	5.56%	-0.04%	0.20%	0.17%
816	Lehman	11/27/06	11,000,000.00	12/15/06	5.48%	10,969,860.00	18	30,140.00	5.57%	5.31%	0.17%	5.56%	-0.08%	0.24%	0.17%
817	Merrill	11/27/06	11,000,000.00	01/30/07	5.49%	10,892,640.00	64	107,360.00	5.62%	5.36%	0.13%	5.56%	-0.07%	0.19%	0.17%
818	Lehman	11/28/06	17,000,000.00	01/19/07	5.50%	16,864,944.44	52	135,055.56	5.62%	5.35%	0.15%	5.56%	-0.06%	0.21%	0.17%
819	Wells	11/28/06	15,000,000.00	01/09/07	5.51%	14,903,575.00	42	96,425.00	5.62%	5.34%	0.17%	5.56%	-0.04%	0.22%	0.17%
820	Wells	11/30/06	1,487,000.00	12/18/06	5.48%	1,482,925.62	18	4,074.38	5.57%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
821	Wells	11/30/06	2,013,000.00	01/11/07	5.50%	2,000,083.25	42	12,916.75	5.61%	5.35%	0.15%	5.56%	-0.06%	0.20%	0.17%
822	Wells	11/30/06	1,000,000.00	01/17/07	5.50%	992,666.67	48	7,333.33	5.62%	5.36%	0.14%	5.56%	-0.06%	0.20%	0.17%
823	Lehman	11/30/06	11,000,000.00	01/29/07	5.50%	10,899,166.67	60	100,833.33	5.63%	5.36%	0.14%	5.56%	-0.06%	0.20%	0.17%
824	Merrill	11/30/06	11,000,000.00	01/26/07	5.51%	10,904,034.17	57	95,965.83	5.64%	5.36%	0.15%	5.56%	-0.04%	0.20%	0.17%
825	Wells	12/01/06	8,000,000.00	12/04/06	5.48%	7,996,346.67	3	3,653.33	5.56%	5.30%	0.18%	5.56%	-0.08%	0.26%	0.17%
826	Lehman	12/01/06	7,000,000.00	12/20/06	5.49%	6,979,717.50	19	20,282.50	5.58%	5.32%	0.17%	5.56%	-0.07%	0.23%	0.17%
827	Wells	12/05/06	700,000.00	12/06/06	5.47%	699,893.64	1	106.36	5.55%	5.29%	0.18%	5.56%	-0.09%	0.27%	0.17%
828	Wells	12/12/06	6,000,000.00	01/23/07	5.48%	5,961,640.00	42	38,360.00	5.59%	5.35%	0.13%	5.56%	-0.08%	0.21%	0.17%
829	Merrill	12/15/06	5,000,000.00	02/05/07	5.49%	4,960,350.00	52	39,650.00	5.61%	5.35%	0.14%	5.56%	-0.07%	0.21%	0.17%
830	Lehman	12/15/06	20,000,000.00	02/05/07	5.50%	19,841,111.11	52	158,888.89	5.62%	5.35%	0.15%	5.56%	-0.06%	0.21%	0.17%
831	Wells	12/15/06	1,000,000.00	12/18/06	5.49%	999,542.50	3	457.50	5.57%	5.31%	0.18%	5.56%	-0.07%	0.24%	0.17%
832	Merrill	12/20/06	7,000,000.00	02/05/07	5.50%	6,949,736.11	47	50,263.89	5.62%	5.35%	0.15%	5.56%	-0.06%	0.21%	0.17%
833	Wells	12/20/06	3,500,000.00	01/18/07	5.49%	3,484,521.25	29	15,478.75	5.59%	5.35%	0.14%	5.56%	-0.07%	0.21%	0.17%
834	Lehman	12/20/06	7,000,000.00	02/05/07	5.50%	6,949,736.11	47	50,263.89	5.62%	5.35%	0.15%	5.56%	-0.06%	0.21%	0.17%
835	Wells	12/21/06	1,600,000.00	01/02/07	5.49%	1,597,072.00	12	2,928.00	5.58%	5.35%	0.14%	5.56%	-0.07%	0.21%	0.17%
836	Merrill	12/22/06	10,000,000.00	02/23/07	5.49%	9,903,925.00	63	96,075.00	5.62%	5.35%	0.14%	5.56%	-0.07%	0.21%	0.17%

837	Lehman	12/22/06	5,000,000.00	02/23/07	5.51%	4,951,787.50	63	48,212.50	5.64%	5.35%	0.16%	5.56%	-0.05%	0.21%	0.17%
838	Wells	12/26/06	1,000,000.00	01/02/07	5.50%	998,930.56	7	1,069.44	5.58%	5.37%	0.13%	5.56%	-0.06%	0.19%	0.17%
839	Wells	12/26/06	1,200,000.00	01/02/07	5.50%	1,198,716.67	7	1,283.33	5.58%	5.37%	0.13%	5.56%	-0.06%	0.19%	0.17%
840	Lehman	12/26/06	6,500,000.00	02/23/07	5.50%	6,441,409.72	59	58,590.28	5.63%	5.35%	0.15%	5.56%	-0.06%	0.21%	0.17%
841	Merrill	12/26/06	6,500,000.00	02/23/07	5.50%	6,441,409.72	59	58,590.28	5.63%	5.35%	0.15%	5.56%	-0.06%	0.21%	0.17%
842	Lehman	12/27/06	3,000,000.00	02/23/07	5.50%	2,973,416.67	58	26,583.33	5.63%	5.35%	0.15%	5.56%	-0.06%	0.21%	0.17%
843	Wells	12/27/06	2,645,000.00	02/09/07	5.51%	2,627,187.39	44	17,812.61	5.62%	5.35%	0.16%	5.56%	-0.05%	0.21%	0.17%
844	Merrill	12/27/06	3,000,000.00	02/22/07	5.50%	2,973,875.00	57	26,125.00	5.63%	5.35%	0.15%	5.56%	-0.06%	0.21%	0.17%
845	Wells	12/28/06	2,700,000.00	01/02/07	5.47%	2,697,948.75	5	2,051.25	5.55%	5.31%	0.16%	5.56%	-0.09%	0.25%	0.17%
846	Wells	12/28/06	400,000.00	01/29/07	5.50%	398,044.44	32	1,955.56	5.60%	5.33%	0.17%	5.56%	-0.06%	0.23%	0.17%
847	Merrill	01/18/07	5,000,000.00	03/22/07	5.48%	4,952,050.00	63	47,950.00	5.61%	5.35%	0.14%	5.55%	-0.07%	0.21%	0.17%
848	Lehman	01/19/07	11,400,000.00	02/23/07	5.49%	11,339,152.50	35	60,847.50	5.60%	5.32%	0.17%	5.55%	-0.06%	0.23%	0.17%
849	Lehman	01/19/07	14,000,000.00	02/28/07	5.49%	13,914,600.00	40	85,400.00	5.60%	5.33%	0.16%	5.55%	-0.06%	0.22%	0.17%
850	Lehman	01/19/07	1,600,000.00	03/23/07	5.48%	1,584,656.00	63	15,344.00	5.61%	5.34%	0.14%	5.55%	-0.07%	0.21%	0.17%
851	Merrill	01/23/07	10,000,000.00	03/02/07	5.46%	9,942,366.67	38	57,633.33	5.57%	5.33%	0.13%	5.55%	-0.09%	0.22%	0.17%
852	Lehman	01/23/07	1,400,000.00	02/21/07	5.49%	1,393,808.50	29	6,191.50	5.59%	5.32%	0.17%	5.55%	-0.06%	0.23%	0.17%
853	Lehman	01/23/07	8,600,000.00	02/22/07	5.49%	8,560,655.00	30	39,345.00	5.59%	5.32%	0.17%	5.55%	-0.06%	0.23%	0.17%
854	Wells	01/23/07	1,446,000.00	02/02/07	5.47%	1,443,802.88	10	2,197.12	5.55%	5.31%	0.16%	5.55%	-0.08%	0.24%	0.17%
855	Wells	01/23/07	4,554,000.00	03/06/07	5.51%	4,524,725.37	42	29,274.63	5.62%	5.33%	0.18%	5.55%	-0.04%	0.22%	0.17%
856	Merrill	01/24/07	15,000,000.00	03/06/07	5.47%	14,906,554.17	41	93,445.83	5.58%	5.33%	0.14%	5.55%	-0.08%	0.22%	0.17%
857	Wells	01/24/07	5,000,000.00	02/21/07	5.47%	4,978,727.78	28	21,272.22	5.57%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
858	Lehman	01/24/07	15,000,000.00	02/15/07	5.49%	14,949,675.00	22	50,325.00	5.58%	5.32%	0.17%	5.55%	-0.06%	0.23%	0.17%
859	Merrill	01/25/07	8,500,000.00	03/19/07	5.47%	8,431,549.03	53	68,450.97	5.59%	5.34%	0.13%	5.55%	-0.08%	0.21%	0.17%
860	Wells	01/25/07	1,800,000.00	02/09/07	5.45%	1,795,912.50	15	4,087.50	5.54%	5.31%	0.14%	5.55%	-0.10%	0.24%	0.17%
861	Wells	01/25/07	250,000.00	03/02/07	5.47%	248,632.50	36	1,367.50	5.58%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
862	Lehman	01/25/07	8,500,000.00	02/22/07	5.48%	8,463,771.11	28	36,228.89	5.58%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
863	Wells	01/26/07	2,600,000.00	01/29/07	5.43%	2,598,823.50	3	1,176.50	5.51%	5.29%	0.14%	5.55%	-0.12%	0.26%	0.17%
864	Wells	01/26/07	2,000,000.00	02/16/07	5.47%	1,993,618.33	21	6,381.67	5.56%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
865	Wells	01/26/07	2,000,000.00	03/09/07	5.48%	1,987,213.33	42	12,786.67	5.59%	5.33%	0.15%	5.55%	-0.07%	0.22%	0.17%
866	Merrill	01/26/07	2,500,000.00	03/01/07	5.47%	2,487,084.72	34	12,915.28	5.57%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
867	Wells	01/29/07	3,683,000.00	02/27/07	5.46%	3,666,800.94	29	16,199.06	5.56%	5.32%	0.14%	5.55%	-0.09%	0.23%	0.17%
868	Wells	01/29/07	5,000,000.00	03/13/07	5.46%	4,967,391.67	43	32,608.33	5.57%	5.33%	0.13%	5.55%	-0.09%	0.22%	0.17%
869	Merrill	01/30/07	5,269,000.00	03/01/07	5.48%	5,244,938.23	30	24,061.77	5.58%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
870	Merrill	01/30/07	1,231,000.00	03/22/07	5.48%	1,221,443.34	51	9,556.66	5.60%	5.34%	0.14%	5.55%	-0.07%	0.21%	0.17%
871	Merrill	01/31/07	5,000,000.00	03/01/07	5.48%	4,977,927.78	29	22,072.22	5.58%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
872	Wells	02/01/07	3,300,000.00	02/05/07	5.45%	3,298,001.67	4	1,998.33	5.53%	5.30%	0.15%	5.55%	-0.10%	0.25%	0.17%
873	Wells	02/02/07	900,000.00	02/05/07	5.43%	899,592.75	3	407.25	5.51%	5.29%	0.14%	5.55%	-0.12%	0.26%	0.17%
874	Wells	02/05/07	4,240,000.00	02/06/07	5.43%	4,239,360.47	1	639.53	5.51%	5.29%	0.14%	5.55%	-0.12%	0.26%	0.17%
875	Wells	02/05/07	760,000.00	03/12/07	5.47%	755,958.28	35	4,041.72	5.58%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
876	Lehman	02/05/07	15,000,000.00	03/19/07	5.48%	14,904,100.00	42	95,900.00	5.59%	5.33%	0.15%	5.55%	-0.07%	0.22%	0.17%
877	Merrill	02/05/07	3,000,000.00	02/06/07	5.43%	2,999,547.50	1	452.50	5.51%	5.29%	0.14%	5.55%	-0.12%	0.26%	0.17%
878	Merrill	02/05/07	12,000,000.00	03/16/07	5.46%	11,929,020.00	39	70,980.00	5.57%	5.33%	0.13%	5.55%	-0.09%	0.22%	0.17%
879	Lehman	02/12/07	10,000,000.00	03/19/07	5.49%	9,946,625.00	35	53,375.00	5.60%	5.32%	0.17%	5.55%	-0.06%	0.23%	0.17%
880	Merrill	02/12/07	10,000,000.00	03/14/07	5.46%	9,954,500.00	30	45,500.00	5.56%	5.32%	0.14%	5.55%	-0.09%	0.23%	0.17%
881	Wells	02/12/07	2,250,000.00	02/13/07	5.43%	2,249,660.63	1	339.38	5.51%	5.29%	0.14%	5.55%	-0.12%	0.26%	0.17%
882	Wells	02/12/07	750,000.00	03/02/07	5.45%	747,956.25	18	2,043.75	5.54%	5.31%	0.14%	5.55%	-0.10%	0.24%	0.17%
883	Wells	02/12/07	1,000,000.00	03/28/07	5.47%	993,314.44	44	6,685.56	5.58%	5.33%	0.14%	5.55%	-0.08%	0.22%	0.17%
884	Wells	02/12/07	1,000,000.00	03/30/07	5.47%	993,010.56	46	6,989.44	5.59%	5.33%	0.14%	5.55%	-0.08%	0.22%	0.17%
885	Wells	02/13/07	9,056,000.00	03/27/07	5.47%	8,998,207.63	42	57,792.37	5.58%	5.33%	0.14%	5.55%	-0.08%	0.22%	0.17%
886	Merrill	02/13/07	5,000,000.00	04/03/07	5.47%	4,962,773.61	49	37,226.39	5.59%	5.34%	0.13%	5.55%	-0.08%	0.21%	0.17%
887	Lehman	02/14/07	5,000,000.00	03/01/07	5.48%	4,988,583.33	15	11,416.67	5.57%	5.31%	0.17%	5.55%	-0.07%	0.24%	0.17%
888	Merrill	02/14/07	5,000,000.00	04/03/07	5.47%	4,963,533.33	48	36,466.67	5.59%	5.33%	0.14%	5.55%	-0.08%	0.22%	0.17%
889	Lehman	02/15/07	20,000,000.00	03/09/07	5.49%	19,932,900.00	22	67,100.00	5.58%	5.32%	0.17%	5.55%	-0.06%	0.23%	0.17%
890	Merrill	02/15/07	15,000,000.00	03/01/07	5.48%	14,968,033.33	14	31,966.67	5.57%	5.31%	0.17%	5.55%	-0.07%	0.24%	0.17%
891	Wells	02/15/07	5,000,000.00	03/01/07	5.45%	4,989,402.78	14	10,597.22	5.54%	5.31%	0.14%	5.55%	-0.10%	0.24%	0.17%
892	Wells	02/15/07	1,004,000.00	03/15/07	5.47%	999,728.54	28	4,271.46	5.57%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%

893	Wells	02/15/07	1,008,000.00	04/13/07	5.47%	999,269.88	57	8,730.12	5.59%	5.34%	0.13%	5.55%	-0.08%	0.21%	0.17%
894	Wells	02/16/07	2,015,000.00	04/05/07	5.47%	2,000,303.93	48	14,696.07	5.59%	5.34%	0.14%	5.55%	-0.08%	0.22%	0.17%
895	Merrill	02/16/07	5,000,000.00	02/20/07	5.50%	4,996,944.44	4	3,055.56	5.58%	5.30%	0.21%	5.55%	-0.05%	0.26%	0.17%
896	Lehman	02/16/07	5,000,000.00	03/01/07	5.47%	4,990,123.61	13	9,876.39	5.56%	5.31%	0.16%	5.55%	-0.08%	0.24%	0.17%
897	Lehman	02/20/07	20,000,000.00	03/05/07	5.49%	19,960,350.00	13	39,650.00	5.58%	5.31%	0.18%	5.55%	-0.06%	0.24%	0.17%
898	Merrill	02/20/07	15,045,000.00	03/05/07	5.47%	15,015,281.95	13	29,718.05	5.56%	5.31%	0.16%	5.55%	-0.08%	0.24%	0.17%
899	Merrill	02/20/07	4,955,000.00	04/16/07	5.49%	4,913,439.94	55	41,560.06	5.61%	5.35%	0.15%	5.55%	-0.06%	0.21%	0.17%
900	Wells	02/20/07	1,000,000.00	02/21/07	5.43%	999,849.17	1	150.83	5.51%	5.31%	0.13%	5.55%	-0.12%	0.25%	0.17%
901	Lehman	02/21/07	20,000,000.00	03/21/07	5.48%	19,914,755.56	28	85,244.44	5.58%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
902	Merrill	02/21/07	8,370,000.00	03/01/07	5.47%	8,359,825.80	8	10,174.20	5.55%	5.31%	0.16%	5.55%	-0.08%	0.24%	0.17%
903	Merrill	02/21/07	11,630,000.00	04/24/07	5.49%	11,520,038.35	62	109,961.65	5.62%	5.35%	0.15%	5.55%	-0.06%	0.21%	0.17%
904	Wells	02/21/07	1,135,000.00	04/03/07	5.47%	1,127,929.27	41	7,070.73	5.58%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
905	Wells	02/21/07	5,000,000.00	04/30/07	5.47%	4,948,338.89	68	51,661.11	5.60%	5.35%	0.13%	5.55%	-0.08%	0.21%	0.17%
906	Lehman	02/22/07	15,000,000.00	03/01/07	5.48%	14,984,016.67	7	15,983.33	5.56%	5.31%	0.17%	5.55%	-0.07%	0.24%	0.17%
907	Merrill	02/22/07	4,961,000.00	03/05/07	5.47%	4,952,708.24	11	8,291.76	5.56%	5.31%	0.16%	5.55%	-0.08%	0.24%	0.17%
908	Merrill	02/22/07	10,039,000.00	04/19/07	5.49%	9,953,266.94	56	85,733.06	5.61%	5.35%	0.15%	5.55%	-0.06%	0.21%	0.17%
909	Lehman	02/23/07	5,000,000.00	04/19/07	5.48%	4,958,138.89	55	41,861.11	5.60%	5.35%	0.14%	5.55%	-0.07%	0.21%	0.17%
910	Merrill	02/23/07	3,685,000.00	03/05/07	5.47%	3,679,400.85	10	5,599.15	5.55%	5.31%	0.16%	5.55%	-0.08%	0.24%	0.17%
911	Merrill	02/23/07	1,315,000.00	04/12/07	5.49%	1,305,374.20	48	9,625.80	5.61%	5.35%	0.15%	5.55%	-0.06%	0.21%	0.17%
912	Lehman	02/27/07	10,000,000.00	03/02/07	5.49%	9,995,425.00	3	4,575.00	5.57%	5.30%	0.19%	5.55%	-0.06%	0.25%	0.17%
913	Merrill	02/27/07	10,000,000.00	04/02/07	5.48%	9,948,244.44	34	51,755.56	5.59%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
914	Lehman	02/28/07	14,000,000.00	03/29/07	5.50%	13,937,972.22	29	62,027.78	5.60%	5.32%	0.18%	5.55%	-0.05%	0.23%	0.17%
915	Lehman	03/01/07	10,912,000.00	04/02/07	5.49%	10,858,749.44	32	53,250.56	5.59%	5.32%	0.17%	5.55%	-0.06%	0.23%	0.17%
916	Lehman	03/01/07	4,088,000.00	04/05/07	5.49%	4,066,180.30	35	21,819.70	5.60%	5.32%	0.17%	5.55%	-0.06%	0.23%	0.17%
917	Merrill	03/01/07	4,388,000.00	04/03/07	5.48%	4,365,957.61	33	22,042.39	5.58%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
918	Merrill	03/01/07	5,612,000.00	04/11/07	5.48%	5,576,974.88	41	35,025.12	5.59%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
919	Merrill	03/01/07	5,000,000.00	04/12/07	5.48%	4,968,033.33	42	31,966.67	5.59%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
920	Lehman	03/02/07	10,000,000.00	04/19/07	5.50%	9,926,666.67	48	73,333.33	5.62%	5.34%	0.16%	5.55%	-0.05%	0.21%	0.17%
921	Merrill	03/02/07	10,000,000.00	04/27/07	5.48%	9,914,755.56	56	85,244.44	5.60%	5.34%	0.14%	5.55%	-0.07%	0.21%	0.17%
922	Wells	03/02/07	1,000,000.00	04/09/07	5.47%	994,226.11	38	5,773.89	5.58%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
923	Lehman	03/05/07	10,000,000.00	04/17/07	5.49%	9,934,425.00	43	65,575.00	5.60%	5.32%	0.17%	5.55%	-0.06%	0.23%	0.17%
924	Merrill	03/05/07	5,500,000.00	04/02/07	5.48%	5,476,557.78	28	23,442.22	5.58%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
925	Merrill	03/05/07	4,500,000.00	04/04/07	5.48%	4,479,450.00	30	20,550.00	5.58%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
926	Wells	03/05/07	1,000,000.00	04/13/07	5.45%	994,095.83	39	5,904.17	5.56%	5.32%	0.13%	5.55%	-0.10%	0.23%	0.17%
927	Lehman	03/06/07	10,000,000.00	04/24/07	5.49%	9,925,275.00	49	74,725.00	5.61%	5.33%	0.16%	5.55%	-0.06%	0.22%	0.17%
928	Merrill	03/06/07	7,592,000.00	04/05/07	5.48%	7,557,329.87	30	34,670.13	5.58%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
929	Merrill	03/06/07	1,408,000.00	04/11/07	5.48%	1,400,284.16	36	7,715.84	5.59%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
930	Merrill	03/06/07	1,000,000.00	04/25/07	5.48%	992,388.89	50	7,611.11	5.60%	5.33%	0.15%	5.55%	-0.07%	0.22%	0.17%
931	Wells	03/06/07	7,516,000.00	04/17/07	5.45%	7,468,210.77	42	47,789.23	5.56%	5.32%	0.13%	5.55%	-0.10%	0.23%	0.17%
932	Lehman	03/07/07	10,000,000.00	04/24/07	5.49%	9,926,800.00	48	73,200.00	5.61%	5.33%	0.16%	5.55%	-0.06%	0.22%	0.17%
933	Merrill	03/07/07	10,000,000.00	04/26/07	5.48%	9,923,888.89	50	76,111.11	5.60%	5.33%	0.15%	5.55%	-0.07%	0.22%	0.17%
934	Merrill	03/08/07	8,000,000.00	03/09/07	5.45%	7,998,788.89	1	1,211.11	5.53%	5.29%	0.16%	5.55%	-0.10%	0.26%	0.17%
935	Lehman	03/09/07	20,000,000.00	05/11/07	5.49%	19,807,850.00	63	192,150.00	5.62%	5.33%	0.16%	5.55%	-0.06%	0.22%	0.17%
936	Wells	03/13/07	8,163,000.00	04/24/07	5.46%	8,111,001.69	42	51,998.31	5.57%	5.32%	0.14%	5.55%	-0.09%	0.23%	0.17%
937	Merrill	03/14/07	5,000,000.00	05/02/07	5.48%	4,962,705.56	49	37,294.44	5.60%	5.34%	0.14%	5.55%	-0.07%	0.21%	0.17%
938	Merrill	03/16/07	1,000,000.00	03/19/07	5.50%	999,541.67	3	458.33	5.58%	5.30%	0.20%	5.55%	-0.05%	0.25%	0.17%
939	Merrill	03/16/07	4,000,000.00	04/16/07	5.48%	3,981,124.44	31	18,875.56	5.58%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
940	Lehman	03/19/07	2,000,000.00	03/20/07	5.46%	1,999,696.67	1	303.33	5.54%	5.30%	0.16%	5.55%	-0.09%	0.25%	0.17%
941	Merrill	03/19/07	10,000,000.00	04/02/07	5.48%	9,978,688.89	14	21,311.11	5.57%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
942	Lehman	03/20/07	15,000,000.00	04/04/07	5.49%	14,965,687.50	15	34,312.50	5.58%	5.32%	0.17%	5.55%	-0.06%	0.23%	0.17%
943	Merrill	03/20/07	15,000,000.00	05/03/07	5.48%	14,899,533.33	44	100,466.67	5.59%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
944	Lehman	03/21/07	15,000,000.00	05/22/07	5.48%	14,858,433.33	62	141,566.67	5.61%	5.34%	0.14%	5.55%	-0.07%	0.21%	0.17%
945	Merrill	03/21/07	15,000,000.00	05/08/07	5.48%	14,890,400.00	48	109,600.00	5.60%	5.34%	0.14%	5.55%	-0.07%	0.21%	0.17%
946	Merrill	03/22/07	7,000,000.00	05/02/07	5.48%	6,956,312.22	41	43,687.78	5.59%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
947	Wells	03/22/07	5,607,000.00	05/01/07	5.45%	5,573,046.50	40	33,953.50	5.56%	5.32%	0.13%	5.55%	-0.10%	0.23%	0.17%
948	Lehman	03/27/07	5,000,000.00	03/28/07	5.45%	4,999,243.06	1	756.94	5.53%	5.30%	0.15%	5.55%	-0.10%	0.25%	0.17%

949	Wells	03/27/07	9,112,000.00	05/08/07	5.45%	9,054,062.87	42	57,937.13	5.56%	5.32%	0.13%	5.55%	-0.10%	0.23%	0.17%
950	Wells	03/27/07	1,000,000.00	03/28/07	5.44%	999,848.89	1	151.11	5.52%	5.30%	0.14%	5.55%	-0.11%	0.25%	0.17%
951	Lehman	04/02/07	10,000,000.00	04/23/07	5.49%	9,967,975.00	21	32,025.00	5.58%	5.32%	0.17%	5.55%	-0.06%	0.23%	0.17%
952	Merrill	04/02/07	20,000,000.00	05/17/07	5.48%	19,863,000.00	45	137,000.00	5.59%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
953	Wells	04/02/07	4,300,000.00	04/03/07	5.57%	4,299,334.69	1	665.31	5.65%	5.35%	0.22%	5.55%	0.02%	0.20%	0.17%
954	Merrill	04/03/07	15,000,000.00	05/17/07	5.48%	14,899,533.33	44	100,466.67	5.59%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
955	Wells	04/03/07	7,482,000.00	05/15/07	5.45%	7,434,426.95	42	47,573.05	5.56%	5.32%	0.13%	5.55%	-0.10%	0.23%	0.17%
956	Lehman	04/04/07	5,000,000.00	05/03/07	5.48%	4,977,927.78	29	22,072.22	5.58%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
957	Merrill	04/04/07	5,000,000.00	04/19/07	5.48%	4,988,583.33	15	11,416.67	5.57%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
958	Lehman	04/05/07	4,000,000.00	04/09/07	5.45%	3,997,577.78	4	2,422.22	5.53%	5.32%	0.13%	5.55%	-0.10%	0.23%	0.17%
959	Merrill	04/05/07	4,000,000.00	04/09/07	5.53%	3,997,542.22	4	2,457.78	5.61%	5.32%	0.21%	5.55%	-0.02%	0.23%	0.17%
960	Lehman	04/16/07	3,000,000.00	05/02/07	5.50%	2,992,666.67	16	7,333.33	5.59%	5.32%	0.18%	5.55%	-0.05%	0.23%	0.17%
961	Merrill	04/16/07	2,000,000.00	04/17/07	5.55%	1,999,691.67	1	308.33	5.63%	5.34%	0.21%	5.55%	0.00%	0.21%	0.17%
962	Lehman	04/17/07	8,000,000.00	05/08/07	5.48%	7,974,426.67	21	25,573.33	5.57%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
963	Wells	04/17/07	3,013,000.00	05/16/07	5.45%	2,999,772.09	29	13,227.91	5.55%	5.32%	0.13%	5.55%	-0.10%	0.23%	0.17%
964	Wells	04/17/07	3,019,000.00	05/30/07	5.46%	2,999,311.09	43	19,688.91	5.57%	5.32%	0.14%	5.55%	-0.09%	0.23%	0.17%
965	Lehman	04/19/07	15,000,000.00	05/22/07	5.47%	14,924,787.50	33	75,212.50	5.57%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
966	Merrill	04/19/07	15,000,000.00	05/31/07	5.48%	14,904,100.00	42	95,900.00	5.59%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
967	Merrill	04/20/07	5,000,000.00	05/29/07	5.48%	4,970,316.67	39	29,683.33	5.59%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
968	Wells	04/20/07	4,000,000.00	05/22/07	5.45%	3,980,622.22	32	19,377.78	5.55%	5.32%	0.13%	5.55%	-0.10%	0.23%	0.17%
969	Lehman	04/23/07	7,000,000.00	05/08/07	5.47%	6,984,045.83	15	15,954.17	5.56%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
970	Lehman	04/23/07	3,000,000.00	06/04/07	5.46%	2,980,890.00	42	19,110.00	5.57%	5.32%	0.14%	5.55%	-0.09%	0.23%	0.17%
971	Lehman	04/24/07	18,000,000.00	05/11/07	5.48%	17,953,420.00	17	46,580.00	5.57%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
972	Merrill	04/24/07	12,000,000.00	05/22/07	5.46%	11,949,040.00	28	50,960.00	5.56%	5.32%	0.14%	5.55%	-0.09%	0.23%	0.17%
973	Merrill	04/24/07	6,000,000.00	05/29/07	5.46%	5,968,150.00	35	31,850.00	5.57%	5.32%	0.14%	5.55%	-0.09%	0.23%	0.17%
974	Wells	04/24/07	7,200,000.00	04/25/07	5.43%	7,198,914.00	1	1,086.00	5.51%	5.29%	0.14%	5.55%	-0.12%	0.26%	0.17%
975	Lehman	04/25/07	8,000,000.00	04/26/07	5.46%	7,998,786.67	1	1,213.33	5.54%	5.29%	0.17%	5.55%	-0.09%	0.26%	0.17%
976	Lehman	04/25/07	18,000,000.00	05/07/07	5.48%	17,967,120.00	12	32,880.00	5.57%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
977	Merrill	04/25/07	1,200,000.00	06/04/07	5.47%	1,192,706.67	40	7,293.33	5.58%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
978	Merrill	04/25/07	1,500,000.00	06/08/07	5.47%	1,489,971.67	44	10,028.33	5.58%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
979	Merrill	04/25/07	21,800,000.00	06/12/07	5.47%	21,641,005.33	48	158,994.67	5.59%	5.34%	0.13%	5.55%	-0.08%	0.21%	0.17%
980	Merrill	04/25/07	1,500,000.00	06/14/07	5.47%	1,488,604.17	50	11,395.83	5.59%	5.34%	0.13%	5.55%	-0.08%	0.21%	0.17%
981	Wells	04/25/07	1,500,000.00	04/26/07	5.43%	1,499,773.75	1	226.25	5.51%	5.29%	0.14%	5.55%	-0.12%	0.26%	0.17%
982	Wells	04/25/07	20,000,000.00	06/19/07	5.47%	19,832,861.11	55	167,138.89	5.59%	5.34%	0.13%	5.55%	-0.08%	0.21%	0.17%
983	Lehman	04/26/07	10,000,000.00	05/14/07	5.48%	9,972,600.00	18	27,400.00	5.57%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
984	Merrill	04/26/07	15,000,000.00	05/14/07	5.46%	14,959,050.00	18	40,950.00	5.55%	5.32%	0.14%	5.55%	-0.09%	0.23%	0.17%
985	Wells	04/26/07	770,000.00	04/27/07	5.43%	769,883.86	1	116.14	5.51%	5.29%	0.14%	5.55%	-0.12%	0.26%	0.17%
986	Wells	04/26/07	5,030,000.00	06/14/07	5.47%	4,992,550.25	49	37,449.75	5.59%	5.34%	0.13%	5.55%	-0.08%	0.21%	0.17%
987	Lehman	04/27/07	6,000,000.00	04/30/07	5.45%	5,997,275.00	3	2,725.00	5.53%	5.30%	0.15%	5.55%	-0.10%	0.25%	0.17%
988	Wells	04/27/07	5,100,000.00	04/30/07	5.43%	5,097,692.25	3	2,307.75	5.51%	5.30%	0.13%	5.55%	-0.12%	0.25%	0.17%
989	Lehman	04/30/07	7,000,000.00	05/01/07	5.50%	6,998,930.56	1	1,069.44	5.58%	5.36%	0.14%	5.55%	-0.05%	0.19%	0.17%
990	Merrill	04/30/07	10,000,000.00	06/12/07	5.47%	9,934,663.89	43	65,336.11	5.58%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
991	Lehman	05/01/07	4,000,000.00	06/01/07	5.48%	3,981,124.44	31	18,875.56	5.58%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
992	Merrill	05/01/07	7,000,000.00	05/14/07	5.48%	6,986,147.78	13	13,852.22	5.57%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
993	Merrill	05/01/07	3,000,000.00	06/01/07	5.47%	2,985,869.17	31	14,130.83	5.57%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
994	Wells	05/01/07	1,600,000.00	05/02/07	5.45%	1,599,757.78	1	242.22	5.53%	5.35%	0.10%	5.55%	-0.10%	0.20%	0.17%
995	Merrill	05/02/07	10,000,000.00	06/01/07	5.47%	9,954,416.67	30	45,583.33	5.57%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
996	Merrill	05/03/07	6,000,000.00	06/04/07	5.47%	5,970,826.67	32	29,173.33	5.57%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
997	Merrill	05/03/07	4,000,000.00	06/12/07	5.47%	3,975,688.89	40	24,311.11	5.58%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
998	Wells	05/03/07	700,000.00	05/04/07	5.43%	699,894.42	1	105.58	5.51%	5.31%	0.13%	5.55%	-0.12%	0.24%	0.17%
999	Wells	05/04/07	5,000,000.00	06/29/07	5.46%	4,957,533.33	56	42,466.67	5.58%	5.34%	0.12%	5.55%	-0.09%	0.21%	0.17%
1000	Lehman	05/08/07	13,000,000.00	05/09/07	5.46%	12,998,028.33	1	1,971.67	5.54%	5.30%	0.16%	5.55%	-0.09%	0.25%	0.17%
1001	Merrill	05/08/07	3,000,000.00	06/06/07	5.47%	2,986,780.83	29	13,219.17	5.57%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
1002	Merrill	05/08/07	10,000,000.00	06/08/07	5.47%	9,952,897.22	31	47,102.78	5.57%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
1003	Wells	05/08/07	8,000,000.00	05/09/07	5.43%	7,998,793.33	1	1,206.67	5.51%	5.30%	0.13%	5.55%	-0.12%	0.25%	0.17%
1004	Wells	05/09/07	4,200,000.00	05/10/07	5.43%	4,199,366.50	1	633.50	5.51%	5.30%	0.13%	5.55%	-0.12%	0.25%	0.17%

1005	Wells	05/10/07	2,800,000.00	05/11/07	5.43%	2,799,577.67	1	422.33	5.51%	5.30%	0.13%	5.55%	-0.12%	0.25%	0.17%
1006	Lehman	05/11/07	15,000,000.00	06/20/07	5.46%	14,909,000.00	40	91,000.00	5.57%	5.32%	0.14%	5.55%	-0.09%	0.23%	0.17%
1007	Lehman	05/11/07	3,000,000.00	05/14/07	5.47%	2,998,632.50	3	1,367.50	5.55%	5.30%	0.17%	5.55%	-0.08%	0.25%	0.17%
1008	Merrill	05/11/07	10,000,000.00	06/19/07	5.47%	9,940,741.67	39	59,258.33	5.58%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
1009	Wells	05/11/07	3,600,000.00	05/14/07	5.43%	3,598,371.00	3	1,629.00	5.51%	5.30%	0.13%	5.55%	-0.12%	0.25%	0.17%
1010	Wells	05/11/07	1,000,000.00	05/30/07	5.46%	997,118.33	19	2,881.67	5.55%	5.32%	0.14%	5.55%	-0.09%	0.23%	0.17%
1011	Lehman	05/14/07	11,000,000.00	06/27/07	5.48%	10,926,324.44	44	73,675.56	5.59%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
1012	Merrill	05/14/07	14,000,000.00	06/22/07	5.47%	13,917,038.33	39	82,961.67	5.58%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
1013	Wells	05/14/07	5,000,000.00	05/15/07	5.43%	4,999,245.83	1	754.17	5.51%	5.30%	0.13%	5.55%	-0.12%	0.25%	0.17%
1014	Lehman	05/15/07	4,500,000.00	05/24/07	5.48%	4,493,835.00	9	6,165.00	5.56%	5.31%	0.17%	5.55%	-0.07%	0.24%	0.17%
1015	Merrill	05/15/07	4,500,000.00	06/06/07	5.47%	4,484,957.50	22	15,042.50	5.56%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
1016	Wells	05/15/07	6,000,000.00	05/16/07	5.43%	5,999,095.00	1	905.00	5.51%	5.34%	0.09%	5.55%	-0.12%	0.21%	0.17%
1017	Wells	05/16/07	3,032,000.00	06/27/07	5.47%	3,012,650.79	42	19,349.21	5.58%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
1018	Merrill	05/17/07	22,000,000.00	06/19/07	5.47%	21,889,688.33	33	110,311.67	5.57%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
1019	Wells	05/17/07	2,100,000.00	05/18/07	5.43%	2,099,683.25	1	316.75	5.51%	5.30%	0.13%	5.55%	-0.12%	0.25%	0.17%
1020	Wells	05/18/07	600,000.00	05/21/07	5.43%	599,728.50	3	271.50	5.51%	5.30%	0.13%	5.55%	-0.12%	0.25%	0.17%
1021	Lehman	05/21/07	10,000,000.00	06/11/07	5.47%	9,968,091.67	21	31,908.33	5.56%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
1022	Merrill	05/21/07	10,000,000.00	06/07/07	5.45%	9,974,263.89	17	25,736.11	5.54%	5.32%	0.13%	5.55%	-0.10%	0.23%	0.17%
1023	Lehman	05/22/07	16,970,000.00	06/19/07	5.47%	16,897,802.08	28	72,197.92	5.57%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
1024	Lehman	05/22/07	3,030,000.00	07/09/07	5.46%	3,007,941.60	48	22,058.40	5.58%	5.34%	0.12%	5.55%	-0.09%	0.21%	0.17%
1025	Merrill	05/22/07	12,000,000.00	06/07/07	5.47%	11,970,826.67	16	29,173.33	5.56%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
1026	Wells	05/22/07	700,000.00	05/23/07	5.43%	699,894.42	1	105.58	5.51%	5.30%	0.13%	5.55%	-0.12%	0.25%	0.17%
1027	Wells	05/22/07	5,000,000.00	07/11/07	5.47%	4,962,013.89	50	37,986.11	5.59%	5.34%	0.13%	5.55%	-0.08%	0.21%	0.17%
1028	Lehman	05/23/07	10,000,000.00	06/22/07	5.48%	9,954,333.33	30	45,666.67	5.58%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
1029	Merrill	05/23/07	15,000,000.00	07/06/07	5.47%	14,899,716.67	44	100,283.33	5.58%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
1030	Lehman	05/24/07	10,000,000.00	05/31/07	5.47%	9,989,363.89	7	10,636.11	5.55%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
1031	Merrill	05/24/07	10,000,000.00	06/11/07	5.47%	9,972,650.00	18	27,350.00	5.56%	5.32%	0.15%	5.55%	-0.08%	0.23%	0.17%
1032	Wells	05/24/07	10,000,000.00	07/11/07	5.47%	9,927,066.67	48	72,933.33	5.59%	5.34%	0.13%	5.55%	-0.08%	0.21%	0.17%
1033	Merrill	05/29/07	11,000,000.00	06/05/07	5.48%	10,988,278.89	7	11,721.11	5.56%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
1034	Wells	05/29/07	4,100,000.00	05/30/07	5.43%	4,099,381.58	1	618.42	5.51%	5.31%	0.12%	5.55%	-0.12%	0.24%	0.17%
1035	Lehman	05/30/07	10,000,000.00	06/07/07	5.49%	9,987,800.00	8	12,200.00	5.57%	5.32%	0.17%	5.55%	-0.06%	0.23%	0.17%
1036	Merrill	05/30/07	7,600,000.00	06/11/07	5.48%	7,586,117.33	12	13,882.67	5.57%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
1037	Merrill	05/30/07	2,400,000.00	06/13/07	5.48%	2,394,885.33	14	5,114.67	5.57%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
1038	Lehman	05/31/07	2,941,000.00	06/26/07	5.48%	2,929,360.18	26	11,639.82	5.58%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
1039	Lehman	05/31/07	1,537,000.00	07/20/07	5.46%	1,525,344.42	50	11,655.58	5.58%	5.34%	0.12%	5.55%	-0.09%	0.21%	0.17%
1040	Merrill	05/31/07	10,000,000.00	06/11/07	5.48%	9,983,255.56	11	16,744.44	5.57%	5.32%	0.16%	5.55%	-0.07%	0.23%	0.17%
1041	Wells	05/31/07	1,000,000.00	06/18/07	5.45%	997,275.00	18	2,725.00	5.54%	5.32%	0.13%	5.55%	-0.10%	0.23%	0.17%
1042	Wells	05/31/07	1,550,000.00	06/28/07	5.46%	1,543,417.67	28	6,582.33	5.56%	5.32%	0.14%	5.55%	-0.09%	0.23%	0.17%
1043	Lehman	06/01/07	6,000,000.00	06/04/07	5.45%	5,997,275.00	3	2,725.00	5.53%	5.33%	0.12%	5.56%	-0.11%	0.23%	0.17%
1044	Wells	06/01/07	5,000,000.00	06/04/07	5.43%	4,997,737.50	3	2,262.50	5.51%	5.33%	0.10%	5.56%	-0.13%	0.23%	0.17%
1045	Merrill	06/01/07	1,200,000.00	06/04/07	5.50%	1,199,450.00	3	550.00	5.58%	5.33%	0.17%	5.56%	-0.06%	0.23%	0.17%
1046	Wells	06/08/07	1,000,000.00	06/11/07	5.43%	999,547.50	3	452.50	5.51%	5.30%	0.13%	5.56%	-0.13%	0.26%	0.17%
1047	Lehman	06/11/07	13,000,000.00	07/27/07	5.47%	12,909,137.22	46	90,862.78	5.59%	5.34%	0.13%	5.56%	-0.09%	0.22%	0.17%
1048	Wells	06/11/07	4,900,000.00	06/12/07	5.43%	4,899,260.92	1	739.08	5.51%	5.30%	0.13%	5.56%	-0.13%	0.26%	0.17%
1049	Merrill	06/11/07	11,500,000.00	07/26/07	5.47%	11,421,368.75	45	78,631.25	5.58%	5.34%	0.13%	5.56%	-0.09%	0.22%	0.17%
1050	Merrill	06/11/07	1,500,000.00	07/27/07	5.47%	1,489,515.83	46	10,484.17	5.59%	5.34%	0.13%	5.56%	-0.09%	0.22%	0.17%
1051	Lehman	06/12/07	17,000,000.00	07/27/07	5.48%	16,883,550.00	45	116,450.00	5.59%	5.34%	0.14%	5.56%	-0.08%	0.22%	0.17%
1052	Wells	06/12/07	5,200,000.00	06/13/07	5.43%	5,199,215.67	1	784.33	5.51%	5.30%	0.13%	5.56%	-0.13%	0.26%	0.17%
1053	Merrill	06/12/07	17,000,000.00	07/30/07	5.47%	16,876,013.33	48	123,986.67	5.59%	5.34%	0.13%	5.56%	-0.09%	0.22%	0.17%
1054	Wells	06/14/07	5,035,000.00	08/02/07	5.47%	4,997,513.03	49	37,486.97	5.59%	5.34%	0.13%	5.56%	-0.09%	0.22%	0.17%
1055	Lehman	06/15/07	8,000,000.00	06/18/07	5.50%	7,996,333.33	3	3,666.67	5.58%	5.34%	0.16%	5.56%	-0.06%	0.22%	0.17%
1056	Wells	06/15/07	3,400,000.00	06/18/07	5.51%	3,398,438.83	3	1,561.17	5.59%	5.34%	0.17%	5.56%	-0.04%	0.22%	0.17%
1057	Merrill	06/15/07	8,000,000.00	08/14/07	5.48%	7,926,933.33	60	73,066.67	5.61%	5.34%	0.14%	5.56%	-0.08%	0.22%	0.17%
1058	Lehman	06/19/07	14,000,000.00	07/18/07	5.49%	13,938,085.00	29	61,915.00	5.59%	5.32%	0.17%	5.56%	-0.07%	0.24%	0.17%
1059	Wells	06/19/07	25,000,000.00	08/30/07	5.47%	24,726,500.00	72	273,500.00	5.61%	5.34%	0.13%	5.56%	-0.09%	0.22%	0.17%
1060	Merrill	06/19/07	4,500,000.00	07/19/07	5.47%	4,479,487.50	30	20,512.50	5.57%	5.32%	0.15%	5.56%	-0.09%	0.24%	0.17%

1061	Merrill	06/19/07	10,000,000.00	07/31/07	5.47%	9,936,183.33	42	63,816.67	5.58%	5.32%	0.15%	5.56%	-0.09%	0.24%	0.17%
1062	Lehman	06/20/07	6,000,000.00	07/17/07	5.48%	5,975,340.00	27	24,660.00	5.58%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
1063	Wells	06/20/07	1,100,000.00	06/21/07	5.45%	1,099,833.47	1	166.53	5.53%	5.29%	0.16%	5.56%	-0.11%	0.27%	0.17%
1064	Merrill	06/20/07	6,000,000.00	07/31/07	5.48%	5,962,553.33	41	37,446.67	5.59%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
1065	Lehman	06/22/07	12,000,000.00	08/09/07	5.48%	11,912,320.00	48	87,680.00	5.60%	5.34%	0.14%	5.56%	-0.08%	0.22%	0.17%
1066	Wells	06/22/07	1,000,000.00	06/25/07	5.46%	999,545.00	3	455.00	5.54%	5.29%	0.17%	5.56%	-0.09%	0.27%	0.17%
1067	Merrill	06/22/07	2,000,000.00	07/05/07	5.47%	1,996,049.44	13	3,950.56	5.56%	5.32%	0.15%	5.56%	-0.09%	0.24%	0.17%
1068	Merrill	06/22/07	10,000,000.00	07/06/07	5.47%	9,978,727.78	14	21,272.22	5.56%	5.32%	0.15%	5.56%	-0.09%	0.24%	0.17%
1069	Lehman	06/25/07	5,000,000.00	07/16/07	5.48%	4,984,016.67	21	15,983.33	5.57%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
1070	Wells	06/25/07	1,500,000.00	06/26/07	5.45%	1,499,772.92	1	227.08	5.53%	5.30%	0.16%	5.56%	-0.11%	0.26%	0.17%
1071	Merrill	06/25/07	7,000,000.00	07/06/07	5.47%	6,988,300.28	11	11,699.72	5.56%	5.33%	0.14%	5.56%	-0.09%	0.23%	0.17%
1072	Wells	06/26/07	1,000,000.00	07/11/07	5.48%	997,716.67	15	2,283.33	5.57%	5.33%	0.15%	5.56%	-0.08%	0.23%	0.17%
1073	Wells	06/26/07	1,000,000.00	07/16/07	5.48%	996,955.56	20	3,044.44	5.57%	5.33%	0.15%	5.56%	-0.08%	0.23%	0.17%
1074	Merrill	06/26/07	7,000,000.00	07/10/07	5.50%	6,985,027.78	14	14,972.22	5.59%	5.33%	0.17%	5.56%	-0.06%	0.23%	0.17%
1075	Lehman	06/27/07	7,000,000.00	06/28/07	5.48%	6,998,934.44	1	1,065.56	5.56%	5.34%	0.15%	5.56%	-0.08%	0.22%	0.17%
1076	Wells	06/27/07	3,052,000.00	08/10/07	5.48%	3,031,558.38	44	20,441.62	5.59%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
1077	Lehman	06/28/07	5,000,000.00	06/29/07	5.55%	4,999,229.17	1	770.83	5.63%	5.40%	0.15%	5.56%	-0.01%	0.16%	0.17%
1078	Wells	06/28/07	1,000,000.00	07/30/07	5.48%	995,128.89	32	4,871.11	5.58%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
1079	Wells	06/28/07	1,700,000.00	08/13/07	5.48%	1,688,096.22	46	11,903.78	5.60%	5.34%	0.14%	5.56%	-0.08%	0.22%	0.17%
1080	Merrill	06/28/07	5,000,000.00	08/14/07	5.47%	4,964,293.06	47	35,706.94	5.59%	5.34%	0.13%	5.56%	-0.09%	0.22%	0.17%
1081	Lehman	06/29/07	3,000,000.00	07/02/07	5.58%	2,998,605.00	3	1,395.00	5.66%	5.50%	0.08%	5.56%	0.03%	0.06%	0.17%
1082	Wells	06/29/07	5,000,000.00	07/27/07	5.48%	4,978,688.89	28	21,311.11	5.58%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
1083	Merrill	06/29/07	3,000,000.00	07/02/07	5.62%	2,998,595.00	3	1,405.00	5.70%	5.50%	0.12%	5.56%	0.06%	0.06%	0.17%
1084	Wells	07/06/07	4,965,000.00	08/02/07	5.47%	4,944,631.09	27	20,368.91	5.57%	5.32%	0.15%	5.56%	-0.09%	0.24%	0.17%
1085	Merrill	07/06/07	14,000,000.00	08/03/07	5.47%	13,940,437.78	28	59,562.22	5.57%	5.32%	0.15%	5.56%	-0.09%	0.24%	0.17%
1086	Wells	07/09/07	2,000,000.00	08/31/07	5.49%	1,983,835.00	53	16,165.00	5.61%	5.34%	0.15%	5.56%	-0.07%	0.22%	0.17%
1087	Wells	07/11/07	2,000,000.00	09/17/07	5.48%	1,979,297.78	68	20,702.22	5.61%	5.34%	0.14%	5.56%	-0.08%	0.22%	0.17%
1088	Merrill	07/16/07	6,000,000.00	08/15/07	5.48%	5,972,600.00	30	27,400.00	5.58%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
1089	Wells	07/16/07	3,058,000.00	08/16/07	5.49%	3,043,543.31	31	14,456.69	5.59%	5.32%	0.17%	5.56%	-0.07%	0.24%	0.17%
1090	Wells	07/16/07	10,000,000.00	10/11/07	5.49%	9,867,325.00	87	132,675.00	5.64%	5.36%	0.13%	5.56%	-0.07%	0.20%	0.17%
1091	Lehman	07/18/07	6,000,000.00	08/13/07	5.47%	5,976,296.67	26	23,703.33	5.57%	5.32%	0.15%	5.56%	-0.09%	0.24%	0.17%
1092	Lehman	07/20/07	10,000,000.00	08/21/07	5.48%	9,951,288.89	32	48,711.11	5.58%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
1093	Merrill	07/20/07	10,000,000.00	08/21/07	5.47%	9,951,377.78	32	48,622.22	5.57%	5.32%	0.15%	5.56%	-0.09%	0.24%	0.17%
1094	Lehman	07/25/07	12,000,000.00	08/17/07	5.48%	11,957,986.67	23	42,013.33	5.58%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
1095	Wells	07/25/07	1,000,000.00	08/16/07	5.47%	996,657.22	22	3,342.78	5.56%	5.32%	0.15%	5.56%	-0.09%	0.24%	0.17%
1096	Merrill	07/25/07	2,000,000.00	08/21/07	5.48%	1,991,780.00	27	8,220.00	5.58%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
1097	Merrill	07/25/07	10,000,000.00	08/28/07	5.48%	9,948,244.44	34	51,755.56	5.59%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
1098	Wells	07/26/07	1,500,000.00	08/24/07	5.47%	1,493,390.42	29	6,609.58	5.57%	5.32%	0.15%	5.56%	-0.09%	0.24%	0.17%
1099	Wells	07/26/07	1,500,000.00	08/31/07	5.47%	1,491,795.00	36	8,205.00	5.58%	5.32%	0.15%	5.56%	-0.09%	0.24%	0.17%
1100	Merrill	07/26/07	8,000,000.00	08/21/07	5.48%	7,968,337.78	26	31,662.22	5.58%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
1101	Lehman	07/26/07	4,000,000.00	08/16/07	5.49%	3,987,190.00	21	12,810.00	5.58%	5.32%	0.17%	5.56%	-0.07%	0.24%	0.17%
1102	Lehman	07/26/07	4,000,000.00	08/15/07	5.49%	3,987,800.00	20	12,200.00	5.58%	5.32%	0.17%	5.56%	-0.07%	0.24%	0.17%
1103	Merrill	07/27/07	6,500,000.00	08/13/07	5.50%	6,483,118.06	17	16,881.94	5.59%	5.32%	0.18%	5.56%	-0.06%	0.24%	0.17%
1104	Merrill	07/27/07	1,500,000.00	09/05/07	5.49%	1,490,850.00	40	9,150.00	5.60%	5.32%	0.17%	5.56%	-0.07%	0.24%	0.17%
1105	Lehman	07/27/07	8,000,000.00	08/09/07	5.50%	7,984,111.11	13	15,888.89	5.59%	5.32%	0.18%	5.56%	-0.06%	0.24%	0.17%
1106	Wells	07/27/07	1,500,000.00	07/30/07	5.48%	1,499,315.00	3	685.00	5.56%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
1107	Lehman	07/30/07	8,000,000.00	07/31/07	5.50%	7,998,777.78	1	1,222.22	5.58%	5.33%	0.17%	5.56%	-0.06%	0.23%	0.17%
1108	Merrill	07/30/07	7,000,000.00	09/17/07	5.50%	6,947,597.22	49	52,402.78	5.62%	5.32%	0.18%	5.56%	-0.06%	0.24%	0.17%
1109	Wells	07/30/07	945,000.00	07/31/07	5.58%	944,853.53	1	146.47	5.66%	5.38%	0.20%	5.56%	0.02%	0.18%	0.17%
1110	Wells	07/30/07	1,000,000.00	08/16/07	5.48%	997,412.22	17	2,587.78	5.57%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
1111	Wells	07/30/07	2,055,000.00	08/30/07	5.47%	2,045,320.38	31	9,679.62	5.57%	5.32%	0.15%	5.56%	-0.09%	0.24%	0.17%
1112	Wells	07/31/07	4,800,000.00	09/12/07	5.48%	4,768,581.33	43	31,418.67	5.59%	5.32%	0.16%	5.56%	-0.08%	0.24%	0.17%
1113	Merrill	07/31/07	5,000,000.00	08/13/07	5.50%	4,990,069.44	13	9,930.56	5.59%	5.32%	0.18%	5.56%	-0.06%	0.24%	0.17%
1114	Wells	08/02/07	500,000.00	08/03/07	5.52%	499,923.33	1	76.67	5.60%	5.35%	0.17%	5.70%	-0.18%	0.35%	0.17%
1115	Wells	08/02/07	800,000.00	08/03/07	5.52%	799,877.33	1	122.67	5.60%	5.35%	0.17%	5.70%	-0.18%	0.35%	0.17%
1116	Wells	08/02/07	8,583,000.00	09/26/07	5.49%	8,511,010.09	55	71,989.91	5.61%	5.35%	0.14%	5.70%	-0.21%	0.35%	0.17%

1117	Lehman	08/03/07	10,000,000.00	08/06/07	5.55%	9,995,375.00	3	4,625.00	5.63%	5.32%	0.23%	5.70%	-0.15%	0.38%	0.17%
1118	Wells	08/03/07	3,069,000.00	09/17/07	5.49%	3,047,938.99	45	21,061.01	5.60%	5.34%	0.15%	5.70%	-0.21%	0.36%	0.17%
1119	Wells	08/08/07	2,000,000.00	10/04/07	5.57%	1,982,361.67	57	17,638.33	5.70%	5.36%	0.21%	5.70%	-0.13%	0.34%	0.17%
1120	Lehman	08/09/07	18,000,000.00	08/17/07	6.15%	17,975,400.00	8	24,600.00	6.24%	5.66%	0.49%	5.70%	0.45%	0.04%	0.55%
1121	Wells	08/09/07	1,100,000.00	08/10/07	6.10%	1,099,813.61	1	186.39	6.19%	5.86%	0.24%	5.70%	0.40%	-0.16%	0.55%
1122	Merrill	08/14/07	3,000,000.00	09/12/07	6.10%	2,985,258.33	29	14,741.67	6.22%	5.59%	0.51%	5.70%	0.40%	0.11%	0.55%
1123	Merrill	08/16/07	15,000,000.00	09/18/07	6.10%	14,916,125.00	33	83,875.00	6.22%	5.54%	0.56%	5.70%	0.40%	0.16%	0.55%
1124	Wells	08/16/07	5,000,000.00	08/17/07	6.05%	4,999,159.72	1	840.28	6.14%	5.32%	0.73%	5.70%	0.35%	0.38%	0.55%
1125	Wells	08/17/07	5,000,000.00	08/20/07	6.35%	4,997,354.17	3	2,645.83	6.44%	5.30%	1.05%	5.70%	0.65%	0.40%	0.55%
1126	Wells	08/17/07	2,515,000.00	11/01/07	6.10%	2,482,612.39	76	32,387.61	6.27%	5.50%	0.60%	5.70%	0.40%	0.20%	0.55%
1127	Wells	08/21/07	3,081,000.00	10/05/07	6.15%	3,057,314.81	45	23,685.19	6.28%	5.50%	0.65%	5.70%	0.45%	0.20%	0.55%
1128	Wells	08/23/07	3,011,000.00	09/13/07	6.15%	3,000,198.04	21	10,801.96	6.26%	5.50%	0.65%	5.70%	0.45%	0.20%	0.55%
1129	Wells	08/23/07	1,052,000.00	09/24/07	6.20%	1,046,202.31	32	5,797.69	6.32%	5.50%	0.70%	5.70%	0.50%	0.20%	0.55%
1130	Wells	08/23/07	1,000,000.00	10/01/07	6.20%	993,283.33	39	6,716.67	6.33%	5.50%	0.70%	5.70%	0.50%	0.20%	0.55%
1131	Wells	08/23/07	1,000,000.00	10/09/07	6.20%	991,905.56	47	8,094.44	6.34%	5.51%	0.69%	5.70%	0.50%	0.19%	0.55%
1132	Lehman	08/29/07	10,000,000.00	09/10/07	6.26%	9,979,133.33	12	20,866.67	6.36%	5.59%	0.67%	5.70%	0.56%	0.11%	0.55%
1133	Wells	08/29/07	2,081,000.00	10/12/07	6.26%	2,065,078.04	44	15,921.96	6.40%	5.57%	0.70%	5.70%	0.56%	0.14%	0.55%
1134	Wells	08/30/07	2,000,000.00	11/09/07	6.15%	1,975,741.67	71	24,258.33	6.31%	5.61%	0.54%	5.70%	0.45%	0.09%	0.55%
1135	Lehman	08/30/07	6,000,000.00	09/06/07	6.35%	5,992,591.67	7	7,408.33	6.45%	5.70%	0.66%	5.70%	0.65%	0.01%	0.55%
1136	Merrill	08/31/07	2,708,000.00	10/01/07	6.38%	2,693,122.55	31	14,877.45	6.50%	5.66%	0.72%	5.70%	0.68%	0.04%	0.55%
1137	Wells	08/31/07	2,065,000.00	10/01/07	6.32%	2,053,761.81	31	11,238.19	6.44%	5.66%	0.67%	5.70%	0.62%	0.04%	0.55%
1138	Lehman	09/06/07	6,000,000.00	09/21/07	6.33%	5,984,175.00	15	15,825.00	6.43%	5.79%	0.54%	6.04%	0.29%	0.25%	0.55%
1139	Wells	09/06/07	1,650,000.00	10/30/07	6.33%	1,634,333.25	54	15,666.75	6.48%	5.67%	0.66%	6.04%	0.29%	0.37%	0.55%
1140	Lehman	09/07/07	5,000,000.00	10/03/07	6.35%	4,977,069.44	26	22,930.56	6.47%	5.82%	0.53%	6.04%	0.31%	0.21%	0.55%
1141	Wells	09/07/07	1,000,000.00	10/05/07	6.20%	995,177.78	28	4,822.22	6.32%	5.82%	0.38%	6.04%	0.16%	0.21%	0.55%
1142	Wells	09/10/07	2,014,000.00	10/22/07	6.20%	1,999,432.07	42	14,567.93	6.33%	5.81%	0.39%	6.04%	0.16%	0.23%	0.55%
1143	Wells	09/11/07	25,000,000.00	12/11/07	6.20%	24,608,194.44	91	391,805.56	6.39%	5.70%	0.50%	6.04%	0.16%	0.33%	0.55%
1144	Wells	09/12/07	5,034,000.00	10/23/07	6.20%	4,998,454.37	41	35,545.63	6.33%	5.80%	0.40%	6.04%	0.16%	0.24%	0.55%
1145	Merrill	09/12/07	3,000,000.00	10/31/07	6.27%	2,974,397.50	49	25,602.50	6.41%	5.73%	0.54%	6.04%	0.23%	0.31%	0.55%
1146	Wells	09/13/07	3,011,000.00	10/04/07	6.10%	3,000,285.86	21	10,714.14	6.21%	5.75%	0.35%	6.04%	0.06%	0.28%	0.55%
1147	Merrill	09/17/07	3,000,000.00	10/26/07	5.98%	2,980,565.00	39	19,435.00	6.10%	5.50%	0.48%	6.04%	-0.06%	0.53%	0.55%
1148	Wells	09/17/07	1,850,000.00	10/19/07	5.95%	1,840,215.56	32	9,784.44	6.06%	5.50%	0.45%	6.04%	-0.09%	0.53%	0.55%
1149	Wells	09/17/07	3,150,000.00	10/29/07	5.95%	3,128,133.75	42	21,866.25	6.07%	5.50%	0.45%	6.04%	-0.09%	0.53%	0.55%
1150	Wells	09/19/07	5,010,000.00	10/04/07	5.55%	4,998,414.38	15	11,585.63	5.64%	5.04%	0.51%	6.04%	-0.49%	1.00%	0.55%
1151	Wells	09/19/07	5,016,000.00	10/11/07	5.55%	4,998,987.40	22	17,012.60	5.65%	5.15%	0.40%	6.04%	-0.49%	0.89%	0.55%
1152	Wells	09/19/07	3,110,000.00	11/02/07	5.57%	3,088,827.81	44	21,172.19	5.69%	5.15%	0.42%	6.04%	-0.47%	0.89%	0.55%
1153	Wells	09/20/07	5,000,000.00	10/10/07	5.55%	4,984,583.33	20	15,416.67	5.64%	5.14%	0.41%	6.04%	-0.49%	0.90%	0.55%
1154	Wells	09/20/07	6,539,000.00	10/30/07	5.58%	6,498,458.20	40	40,541.80	5.69%	5.14%	0.44%	6.04%	-0.46%	0.90%	0.55%
1155	Lehman	09/21/07	10,000,000.00	11/09/07	5.72%	9,922,144.44	49	77,855.56	5.84%	5.17%	0.55%	6.04%	-0.32%	0.86%	0.55%
1156	Merrill	09/21/07	10,000,000.00	10/26/07	5.68%	9,944,777.78	35	55,222.22	5.79%	5.13%	0.55%	6.04%	-0.36%	0.90%	0.55%
1157	Wells	09/21/07	1,900,000.00	10/01/07	5.50%	1,897,097.22	10	2,902.78	5.58%	5.04%	0.46%	6.04%	-0.54%	1.00%	0.55%
1158	Wells	09/21/07	2,004,000.00	10/04/07	5.50%	2,000,019.83	13	3,980.17	5.59%	5.06%	0.45%	6.04%	-0.54%	0.98%	0.55%
1159	Wells	09/21/07	1,007,000.00	11/05/07	5.65%	999,888.06	45	7,111.94	5.77%	5.13%	0.52%	6.04%	-0.39%	0.90%	0.55%
1160	Wells	09/24/07	1,054,000.00	10/24/07	5.60%	1,049,081.33	30	4,918.67	5.70%	5.13%	0.47%	6.04%	-0.44%	0.91%	0.55%
1161	Wells	09/24/07	2,110,000.00	10/26/07	5.60%	2,099,496.89	32	10,503.11	5.71%	5.13%	0.47%	6.04%	-0.44%	0.91%	0.55%
1162	Wells	09/24/07	1,000,000.00	11/09/07	5.60%	992,844.44	46	7,155.56	5.72%	5.17%	0.43%	6.04%	-0.44%	0.87%	0.55%
1163	Lehman	09/25/07	5,000,000.00	10/26/07	5.65%	4,975,673.61	31	24,326.39	5.76%	5.13%	0.52%	6.04%	-0.39%	0.91%	0.55%
1164	Wells	09/25/07	1,000,000.00	10/01/07	5.50%	999,083.33	6	916.67	5.58%	5.07%	0.43%	6.04%	-0.54%	0.96%	0.55%
1165	Wells	09/25/07	1,000,000.00	10/05/07	5.50%	998,472.22	10	1,527.78	5.58%	5.07%	0.43%	6.04%	-0.54%	0.96%	0.55%
1166	Wells	09/25/07	2,026,000.00	10/30/07	5.60%	2,014,969.56	35	11,030.44	5.71%	5.13%	0.47%	6.04%	-0.44%	0.91%	0.55%
1167	Merrill	09/25/07	5,000,000.00	10/09/07	5.66%	4,988,994.44	14	11,005.56	5.75%	5.08%	0.58%	6.04%	-0.38%	0.95%	0.55%
1168	Wells	09/26/07	12,104,000.00	11/06/07	5.65%	12,026,114.12	41	77,885.88	5.77%	5.13%	0.52%	6.04%	-0.39%	0.91%	0.55%
1169	Wells	10/01/07	2,079,000.00	11/16/07	5.60%	2,064,123.60	46	14,876.40	5.72%	5.17%	0.43%	5.84%	-0.24%	0.67%	0.55%
1170	Merrill	10/02/07	5,000,000.00	10/29/07	5.60%	4,979,000.00	27	21,000.00	5.70%	5.13%	0.47%	5.84%	-0.24%	0.71%	0.55%
1171	Lehman	10/02/07	1,500,000.00	11/14/07	5.60%	1,489,966.67	43	10,033.33	5.72%	5.13%	0.47%	5.84%	-0.24%	0.71%	0.55%
1172	Lehman	10/02/07	3,500,000.00	11/05/07	5.60%	3,481,488.89	34	18,511.11	5.71%	5.13%	0.47%	5.84%	-0.24%	0.71%	0.55%

1173	Merrill	10/03/07	5,000,000.00	11/28/07	5.60%	4,956,444.44	56	43,555.56	5.73%	5.17%	0.43%	5.84%	-0.24%	0.67%	0.55%
1174	Lehman	10/03/07	5,000,000.00	11/05/07	5.59%	4,974,379.17	33	25,620.83	5.70%	5.13%	0.47%	5.84%	-0.25%	0.72%	0.55%
1175	Wells	10/04/07	10,062,000.00	11/14/07	5.62%	9,997,597.61	41	64,402.39	5.73%	5.13%	0.50%	5.84%	-0.22%	0.72%	0.55%
1176	Wells	10/04/07	3,102,000.00	11/19/07	5.62%	3,079,724.19	46	22,275.81	5.74%	5.17%	0.45%	5.84%	-0.22%	0.67%	0.55%
1177	Wells	10/11/07	10,058,000.00	11/19/07	5.60%	9,996,981.47	39	61,018.53	5.71%	5.09%	0.51%	5.84%	-0.24%	0.75%	0.55%
1178	Wells	10/11/07	5,046,000.00	11/20/07	5.60%	5,014,602.67	40	31,397.33	5.71%	5.09%	0.51%	5.84%	-0.24%	0.75%	0.55%
1179	Wells	10/11/07	15,000,000.00	01/28/08	5.70%	14,741,125.00	109	258,875.00	5.88%	5.24%	0.46%	5.84%	-0.14%	0.60%	0.55%
1180	Wells	10/16/07	4,996,000.00	11/28/07	5.48%	4,963,298.40	43	32,701.60	5.59%	5.04%	0.45%	5.84%	-0.36%	0.81%	0.55%
1181	Lehman	10/19/07	10,000,000.00	11/15/07	5.40%	9,959,500.00	27	40,500.00	5.50%	4.95%	0.45%	5.84%	-0.44%	0.89%	0.55%
1182	Wells	10/19/07	5,024,000.00	11/21/07	5.40%	4,999,131.20	33	24,868.80	5.50%	4.95%	0.45%	5.84%	-0.44%	0.89%	0.55%
1183	Merrill	10/19/07	3,825,000.00	12/03/07	5.43%	3,799,037.81	45	25,962.19	5.54%	5.05%	0.38%	5.84%	-0.41%	0.79%	0.55%
1184	Lehman	10/22/07	2,000,000.00	12/10/07	5.40%	1,985,300.00	49	14,700.00	5.52%	4.99%	0.41%	5.84%	-0.44%	0.85%	0.55%
1185	Lehman	10/23/07	10,000,000.00	12/04/07	5.40%	9,937,000.00	42	63,000.00	5.51%	4.87%	0.53%	5.84%	-0.44%	0.97%	0.55%
1186	Wells	10/23/07	5,000,000.00	12/10/07	5.40%	4,964,000.00	48	36,000.00	5.51%	4.97%	0.44%	5.84%	-0.44%	0.88%	0.55%
1187	Wells	10/23/07	10,140,000.00	12/11/07	5.40%	10,065,471.00	49	74,529.00	5.52%	4.97%	0.44%	5.84%	-0.44%	0.88%	0.55%
1188	Merrill	10/23/07	5,000,000.00	11/07/07	5.35%	4,988,854.17	15	11,145.83	5.44%	4.86%	0.49%	5.84%	-0.49%	0.98%	0.55%
1189	Merrill	10/23/07	5,000,000.00	11/15/07	5.35%	4,982,909.72	23	17,090.28	5.44%	4.87%	0.48%	5.84%	-0.49%	0.97%	0.55%
1190	Wells	10/24/07	1,000,000.00	12/03/07	5.35%	994,055.56	40	5,944.44	5.46%	4.86%	0.49%	5.84%	-0.49%	0.98%	0.55%
1191	Wells	10/24/07	1,058,000.00	12/10/07	5.40%	1,050,541.10	47	7,458.90	5.51%	4.95%	0.45%	5.84%	-0.44%	0.89%	0.55%
1192	Merrill	10/25/07	10,000,000.00	01/10/08	5.43%	9,883,858.33	77	116,141.67	5.57%	4.89%	0.54%	5.84%	-0.41%	0.95%	0.55%
1193	Wells	10/25/07	4,500,000.00	11/02/07	5.30%	4,494,700.00	8	5,300.00	5.38%	4.81%	0.49%	5.84%	-0.54%	1.03%	0.55%
1194	Wells	10/25/07	500,000.00	01/28/08	5.35%	492,940.97	95	7,059.03	5.50%	5.01%	0.34%	5.84%	-0.49%	0.83%	0.55%
1195	Lehman	10/26/07	5,000,000.00	12/03/07	5.30%	4,972,027.78	38	27,972.22	5.40%	4.79%	0.51%	5.84%	-0.54%	1.05%	0.55%
1196	Merrill	10/26/07	13,000,000.00	11/07/07	5.27%	12,977,163.33	12	22,836.67	5.35%	4.80%	0.47%	5.84%	-0.57%	1.04%	0.55%
1197	Wells	10/26/07	2,119,000.00	11/26/07	5.30%	2,109,329.12	31	9,670.88	5.40%	4.79%	0.51%	5.84%	-0.54%	1.05%	0.55%
1198	Wells	10/26/07	1,000,000.00	12/03/07	5.30%	994,405.56	38	5,594.44	5.40%	4.79%	0.51%	5.84%	-0.54%	1.05%	0.55%
1199	Merrill	10/29/07	5,000,000.00	11/28/07	5.23%	4,978,208.33	30	21,791.67	5.33%	4.75%	0.48%	5.84%	-0.61%	1.09%	0.55%
1200	Lehman	10/29/07	1,500,000.00	01/14/08	5.39%	1,482,707.08	77	17,292.92	5.53%	4.96%	0.43%	5.84%	-0.45%	0.88%	0.55%
1201	Wells	10/29/07	3,507,000.00	12/07/07	5.25%	3,487,053.94	39	19,946.06	5.35%	4.75%	0.50%	5.84%	-0.59%	1.09%	0.55%
1202	Wells	10/30/07	10,000,000.00	12/18/07	5.25%	9,928,541.67	49	71,458.33	5.36%	4.91%	0.34%	5.84%	-0.59%	0.93%	0.55%
1203	Lehman	10/30/07	2,300,000.00	12/10/07	5.26%	2,286,221.72	41	13,778.28	5.37%	4.72%	0.54%	5.84%	-0.58%	1.12%	0.55%
1204	Merrill	11/01/07	2,000,000.00	11/09/07	5.26%	1,997,662.22	8	2,337.78	5.34%	4.65%	0.61%	5.39%	-0.13%	0.74%	0.55%
1205	Merrill	11/01/07	1,000,000.00	01/14/08	5.43%	988,838.33	74	11,161.67	5.57%	4.88%	0.55%	5.39%	0.04%	0.51%	0.55%
1206	Wells	11/01/07	3,120,000.00	12/14/07	5.25%	3,100,435.00	43	19,565.00	5.36%	4.69%	0.56%	5.39%	-0.14%	0.70%	0.55%
1207	Lehman	11/05/07	8,000,000.00	12/03/07	5.20%	7,967,644.44	28	32,355.56	5.29%	4.67%	0.53%	5.39%	-0.19%	0.72%	0.55%
1208	Merrill	11/05/07	10,000,000.00	12/06/07	5.25%	9,954,791.67	31	45,208.33	5.35%	4.67%	0.58%	5.39%	-0.14%	0.72%	0.55%
1209	Wells	11/05/07	1,000,000.00	12/14/07	5.20%	994,366.67	39	5,633.33	5.30%	4.67%	0.53%	5.39%	-0.19%	0.72%	0.55%
1210	Wells	11/06/07	1,000,000.00	12/06/07	5.10%	995,750.00	30	4,250.00	5.19%	4.67%	0.43%	5.39%	-0.29%	0.72%	0.55%
1211	Wells	11/06/07	5,000,000.00	01/10/08	5.35%	4,951,701.39	65	48,298.61	5.48%	4.89%	0.46%	5.39%	-0.04%	0.50%	0.55%
1212	Merrill	11/07/07	18,000,000.00	11/29/07	5.16%	17,943,240.00	22	56,760.00	5.25%	4.66%	0.50%	5.39%	-0.23%	0.73%	0.55%
1213	Wells	11/08/07	6,021,000.00	12/04/07	5.15%	5,998,605.23	26	22,394.78	5.24%	4.66%	0.49%	5.39%	-0.24%	0.73%	0.55%
1214	Lehman	11/09/07	10,000,000.00	11/13/07	5.15%	9,994,277.78	4	5,722.22	5.22%	4.63%	0.52%	5.39%	-0.24%	0.76%	0.55%
1215	Lehman	11/13/07	10,000,000.00	12/12/07	5.23%	9,957,869.44	29	42,130.56	5.33%	4.65%	0.58%	5.39%	-0.16%	0.74%	0.55%
1216	Wells	11/14/07	15,202,000.00	01/04/08	5.30%	15,087,858.32	51	114,141.68	5.41%	4.88%	0.42%	5.39%	-0.09%	0.51%	0.55%
1217	Merrill	11/15/07	5,000,000.00	11/16/07	5.35%	4,999,256.94	1	743.06	5.43%	4.96%	0.39%	5.39%	-0.04%	0.43%	0.55%
1218	Wells	11/15/07	1,334,000.00	12/19/07	5.20%	1,327,448.58	34	6,551.42	5.30%	4.69%	0.51%	5.39%	-0.19%	0.70%	0.55%
1219	Lehman	11/16/07	10,000,000.00	11/26/07	5.27%	9,985,361.11	10	14,638.89	5.35%	4.74%	0.53%	5.39%	-0.12%	0.65%	0.55%
1220	Merrill	11/16/07	10,000,000.00	12/18/07	5.32%	9,952,711.11	32	47,288.89	5.42%	4.74%	0.58%	5.39%	-0.07%	0.65%	0.55%
1221	Wells	11/19/07	5,000,000.00	11/28/07	5.30%	4,993,375.00	9	6,625.00	5.38%	4.73%	0.57%	5.39%	-0.09%	0.66%	0.55%
1222	Wells	11/19/07	502,000.00	12/14/07	5.30%	500,152.36	25	1,847.64	5.39%	4.77%	0.53%	5.39%	-0.09%	0.62%	0.55%
1223	Wells	11/19/07	3,625,000.00	01/02/08	5.50%	3,600,631.94	44	24,368.06	5.61%	4.77%	0.73%	5.39%	0.11%	0.62%	0.55%
1224	Lehman	11/19/07	10,000,000.00	11/27/07	5.33%	9,988,155.56	8	11,844.44	5.41%	4.73%	0.60%	5.39%	-0.06%	0.66%	0.55%
1225	Merrill	11/19/07	10,000,000.00	01/04/08	5.50%	9,929,722.22	46	70,277.78	5.62%	4.98%	0.52%	5.39%	0.11%	0.41%	0.55%
1226	Merrill	11/20/07	10,000,000.00	01/08/08	5.55%	9,924,458.33	49	75,541.67	5.67%	5.00%	0.55%	5.39%	0.16%	0.39%	0.55%
1227	Lehman	11/20/07	10,000,000.00	01/08/08	5.55%	9,924,458.33	49	75,541.67	5.67%	5.00%	0.55%	5.39%	0.16%	0.39%	0.55%
1228	Wells	11/21/07	4,529,000.00	01/04/08	5.50%	4,498,555.06	44	30,444.94	5.61%	4.78%	0.72%	5.39%	0.11%	0.61%	0.55%

1229	Lehman	11/26/07	10,000,000.00	01/07/08	5.60%	9,934,666.67	42	65,333.33	5.72%	4.80%	0.80%	5.39%	0.21%	0.59%	0.55%
1230	Wells	11/26/07	2,130,000.00	01/02/08	5.50%	2,117,959.58	37	12,040.42	5.61%	4.80%	0.70%	5.39%	0.11%	0.59%	0.55%
1231	Lehman	11/27/07	10,000,000.00	01/14/08	5.61%	9,925,200.00	48	74,800.00	5.73%	5.07%	0.54%	5.39%	0.22%	0.32%	0.55%
1232	Wells	11/28/07	10,000,000.00	12/03/07	5.40%	9,992,500.00	5	7,500.00	5.48%	4.84%	0.56%	5.39%	0.01%	0.55%	0.55%
1233	Merrill	11/29/07	10,000,000.00	12/07/07	5.45%	9,987,888.89	8	12,111.11	5.53%	4.87%	0.58%	5.39%	0.06%	0.52%	0.55%
1234	Wells	11/29/07	10,000,000.00	12/04/07	5.40%	9,992,500.00	5	7,500.00	5.48%	4.87%	0.53%	5.39%	0.01%	0.52%	0.55%
1235	Wells	11/29/07	1,792,000.00	12/19/07	5.40%	1,786,624.00	20	5,376.00	5.49%	5.04%	0.36%	5.39%	0.01%	0.35%	0.55%
1236	Wells Fargo	01/02/08	3,000,000.00	01/11/08	5.10%	2,996,175.00	9	3,825.00	5.18%	4.50%	0.60%	5.16%	-0.06%	0.66%	0.55%
1237	Wells Fargo	01/02/08	2,140,000.00	02/06/08	5.20%	2,129,181.11	35	10,818.89	5.30%	4.57%	0.63%	5.16%	0.04%	0.59%	0.55%
1238	Merrill Lynch	01/04/08	1,000,000.00	01/24/08	4.95%	997,250.00	20	2,750.00	5.03%	4.51%	0.44%	5.16%	-0.21%	0.65%	0.55%
1239	Merrill Lynch	01/04/08	3,000,000.00	01/31/08	4.95%	2,988,862.50	27	11,137.50	5.04%	4.51%	0.44%	5.16%	-0.21%	0.65%	0.55%
1240	Merrill Lynch	01/04/08	1,000,000.00	02/08/08	4.95%	995,187.50	35	4,812.50	5.04%	4.51%	0.44%	5.16%	-0.21%	0.65%	0.55%
1241	Wells Fargo	01/04/08	1,013,000.00	01/24/08	5.10%	1,010,129.83	20	2,870.17	5.19%	4.51%	0.59%	5.16%	-0.06%	0.65%	0.55%
1242	Wells Fargo	01/04/08	3,700,000.00	01/31/08	5.10%	3,685,847.50	27	14,152.50	5.19%	4.51%	0.59%	5.16%	-0.06%	0.65%	0.55%
1243	Wells Fargo	01/04/08	15,287,000.00	02/14/08	5.10%	15,198,208.01	41	88,791.99	5.20%	4.51%	0.59%	5.16%	-0.06%	0.65%	0.55%
1244	Lehman	01/23/08	10,000,000.00	02/26/08	3.99%	9,962,316.67	34	37,683.33	4.06%	3.38%	0.61%	5.16%	-1.17%	1.78%	0.55%
1245	Merrill Lynch	01/23/08	3,250,000.00	02/27/08	3.87%	3,237,771.88	35	12,228.13	3.94%	3.38%	0.49%	5.16%	-1.29%	1.78%	0.55%
1246	Wells Fargo	01/24/08	1,950,000.00	02/07/08	3.90%	1,947,042.50	14	2,957.50	3.96%	3.35%	0.55%	5.16%	-1.26%	1.81%	0.55%
1247	Wells Fargo	01/24/08	6,000,000.00	02/08/08	3.90%	5,990,250.00	15	9,750.00	3.96%	3.35%	0.55%	5.16%	-1.26%	1.81%	0.55%
1248	Wells Fargo	01/25/08	1,800,000.00	02/01/08	3.95%	1,798,617.50	7	1,382.50	4.01%	3.40%	0.55%	5.16%	-1.21%	1.76%	0.55%
1249	Wells Fargo	01/25/08	1,600,000.00	02/22/08	3.86%	1,595,196.44	28	4,803.56	3.93%	3.31%	0.55%	5.16%	-1.30%	1.84%	0.55%
1250	Wells Fargo	01/25/08	10,000,000.00	03/10/08	3.83%	9,952,125.00	45	47,875.00	3.90%	3.31%	0.52%	5.16%	-1.33%	1.84%	0.55%
1251	Wells Fargo	01/28/08	3,000,000.00	02/19/08	3.93%	2,992,795.00	22	7,205.00	3.99%	3.28%	0.65%	5.16%	-1.23%	1.87%	0.55%
1252	Wells Fargo	01/28/08	3,000,000.00	02/26/08	3.93%	2,990,502.50	29	9,497.50	4.00%	3.28%	0.65%	5.16%	-1.23%	1.87%	0.55%
1253	Wells Fargo	02/20/08	6,000,000.00	02/29/08	3.75%	5,994,375.00	9	5,625.00	3.81%	3.14%	0.61%	4.23%	-0.48%	1.09%	0.55%
1254	Wells Fargo	02/20/08	3,000,000.00	03/12/08	3.73%	2,993,472.50	21	6,527.50	3.79%	3.12%	0.61%	4.23%	-0.50%	1.11%	0.55%
1255	Lehman	02/20/08	5,000,000.00	03/10/08	3.77%	4,990,051.39	19	9,948.61	3.83%	3.12%	0.65%	4.23%	-0.46%	1.11%	0.55%
1256	Lehman	02/20/08	850,000.00	03/28/08	3.75%	846,723.96	37	3,276.04	3.82%	3.11%	0.64%	4.23%	-0.48%	1.12%	0.55%
1257	Merrill Lynch	02/20/08	4,000,000.00	03/12/08	3.71%	3,991,343.33	21	8,656.67	3.77%	3.12%	0.59%	4.23%	-0.52%	1.11%	0.55%
1258	Wells Fargo	02/21/08	14,452,000.00	03/27/08	3.74%	14,399,450.92	35	52,549.08	3.81%	3.14%	0.61%	4.23%	-0.49%	1.10%	0.55%
1259	Wells Fargo	02/22/08	1,600,000.00	03/24/08	3.72%	1,594,874.67	31	5,125.33	3.78%	3.12%	0.60%	4.23%	-0.51%	1.11%	0.55%
1260	Wells Fargo	02/26/08	1,500,000.00	03/03/08	3.75%	1,499,062.50	6	937.50	3.80%	3.14%	0.61%	4.23%	-0.48%	1.09%	0.55%
1261	Wells Fargo	02/26/08	3,000,000.00	03/04/08	3.75%	2,997,812.50	7	2,187.50	3.80%	3.14%	0.61%	4.23%	-0.48%	1.09%	0.55%
1262	Lehman	02/26/08	1,500,000.00	03/28/08	3.75%	1,495,156.25	31	4,843.75	3.81%	3.13%	0.63%	4.23%	-0.48%	1.11%	0.55%
1263	Lehman	02/26/08	1,500,000.00	03/27/08	3.75%	1,495,312.50	30	4,687.50	3.81%	3.13%	0.63%	4.23%	-0.48%	1.11%	0.55%
1264	Wells Fargo	03/05/08	3,000,000.00	03/26/08	3.69%	2,993,542.50	21	6,457.50	3.75%	3.08%	0.62%	3.57%	0.12%	0.50%	0.55%
1265	Wells Fargo	03/17/08	10,000,000.00	04/03/08	3.50%	9,983,472.22	17	16,527.78	3.55%	2.58%	0.92%	3.57%	-0.07%	0.99%	0.55%
1266	Wells Fargo	03/27/08	2,000,000.00	04/08/08	3.40%	1,997,733.33	12	2,266.67	3.45%	2.95%	0.46%	3.57%	-0.17%	0.63%	0.55%
1267	Wells Fargo	03/27/08	3,000,000.00	04/09/08	3.40%	2,996,316.67	13	3,683.33	3.45%	2.95%	0.46%	3.57%	-0.17%	0.63%	0.55%
1268	Wells Fargo	03/27/08	1,604,000.00	04/28/08	3.25%	1,599,366.22	32	4,633.78	3.30%	2.70%	0.55%	3.57%	-0.32%	0.87%	0.55%
1269	Merrill Lynch	04/22/08	4,125,000.00	05/29/08	3.49%	4,110,203.85	37	14,796.15	3.55%	2.90%	0.60%	3.30%	0.20%	0.40%	0.55%
1270	Lehman	04/22/08	10,000,000.00	04/30/08	3.43%	9,992,377.78	8	7,622.22	3.48%	2.83%	0.60%	3.30%	0.14%	0.46%	0.55%
1271	Wells Fargo	04/23/08	1,000,000.00	04/30/08	3.40%	999,338.89	7	661.11	3.45%	2.83%	0.57%	3.30%	0.11%	0.46%	0.55%
1272	Wells Fargo	04/23/08	2,000,000.00	05/21/08	3.40%	1,994,711.11	28	5,288.89	3.46%	2.90%	0.51%	3.30%	0.11%	0.40%	0.55%
1273	Wells Fargo	04/23/08	2,000,000.00	05/30/08	3.45%	1,992,908.33	37	7,091.67	3.51%	2.90%	0.56%	3.30%	0.16%	0.40%	0.55%
1274	Wells Fargo	04/23/08	3,000,000.00	06/02/08	3.45%	2,988,500.00	40	11,500.00	3.51%	2.90%	0.56%	3.30%	0.16%	0.40%	0.55%
1275	Merrill Lynch	04/23/08	1,260,000.00	05/29/08	3.50%	1,255,590.00	36	4,410.00	3.56%	2.90%	0.61%	3.30%	0.21%	0.40%	0.55%
1276	Wells Fargo	04/24/08	14,520,000.00	05/16/08	3.40%	14,489,830.67	22	30,169.33	3.45%	2.89%	0.51%	3.30%	0.11%	0.41%	0.55%
1277	Merrill Lynch	04/24/08	2,000,000.00	05/27/08	3.48%	1,993,620.00	33	6,380.00	3.54%	2.89%	0.59%	3.30%	0.19%	0.41%	0.55%
1278	Wells Fargo	04/25/08	5,000,000.00	05/16/08	3.40%	4,990,083.33	21	9,916.67	3.45%	2.88%	0.52%	3.30%	0.11%	0.42%	0.55%
1279	Wells Fargo	04/28/08	1,950,000.00	05/28/08	3.45%	1,944,393.75	30	5,606.25	3.51%	2.86%	0.59%	3.30%	0.16%	0.44%	0.55%
1280	Lehman	04/29/08	5,000,000.00	05/23/08	3.40%	4,988,666.67	24	11,333.33	3.46%	2.83%	0.57%	3.30%	0.11%	0.47%	0.55%
1281	Lehman	04/29/08	2,000,000.00	05/27/08	3.40%	1,994,711.11	28	5,288.89	3.46%	2.83%	0.57%	3.30%	0.11%	0.47%	0.55%
1282	Wells Fargo	04/29/08	2,000,000.00	05/19/08	3.35%	1,996,277.78	20	3,722.22	3.40%	2.76%	0.59%	3.30%	0.06%	0.54%	0.55%
1283	Wells Fargo	04/29/08	1,000,000.00	05/29/08	3.40%	997,166.67	30	2,833.33	3.46%	2.83%	0.57%	3.30%	0.11%	0.47%	0.55%
1284	Wells Fargo	04/30/08	10,293,000.00	05/22/08	3.35%	10,271,927.94	22	21,072.06	3.40%	2.80%	0.55%	3.30%	0.06%	0.50%	0.55%

1285	Wells Fargo	05/01/08	5,000,000.00	05/29/08	3.30%	4,987,166.67	28	12,833.33	3.35%	2.72%	0.58%	3.15%	0.15%	0.42%	0.55%
1286	Wells Fargo	05/05/08	3,000,000.00	06/16/08	3.20%	2,988,800.00	42	11,200.00	3.26%	2.70%	0.50%	3.15%	0.05%	0.45%	0.55%
1287	Wells Fargo	05/16/08	4,983,000.00	06/03/08	3.10%	4,975,276.35	18	7,723.65	3.15%	2.45%	0.65%	3.15%	-0.05%	0.70%	0.55%
1288	Wells Fargo	05/16/08	3,000,000.00	06/04/08	3.10%	2,995,091.67	19	4,908.33	3.15%	2.45%	0.65%	3.15%	-0.05%	0.70%	0.55%
1289	Wells Fargo	05/16/08	2,000,000.00	06/05/08	3.10%	1,996,555.56	20	3,444.44	3.15%	2.45%	0.65%	3.15%	-0.05%	0.70%	0.55%
1290	Wells Fargo	05/16/08	10,017,000.00	06/06/08	3.10%	9,998,885.93	21	18,114.07	3.15%	2.45%	0.65%	3.15%	-0.05%	0.70%	0.55%
1291	Wells Fargo	05/16/08	5,000,000.00	06/12/08	3.10%	4,988,375.00	27	11,625.00	3.15%	2.48%	0.62%	3.15%	-0.05%	0.67%	0.55%
1292	Wells Fargo	05/20/08	1,000,000.00	06/03/08	3.00%	998,833.33	14	1,166.67	3.05%	2.39%	0.61%	3.15%	-0.15%	0.75%	0.55%
1293	Lehman	05/21/08	1,275,000.00	06/18/08	3.02%	1,272,005.17	28	2,994.83	3.07%	2.40%	0.62%	3.15%	-0.13%	0.74%	0.55%
1294	Lehman	05/21/08	10,000,000.00	06/18/08	3.05%	9,976,277.78	28	23,722.22	3.10%	2.40%	0.65%	3.15%	-0.10%	0.74%	0.55%
1295	Wells Fargo	05/21/08	2,000,000.00	06/19/08	3.01%	1,995,150.56	29	4,849.44	3.06%	2.40%	0.61%	3.15%	-0.14%	0.74%	0.55%
1296	Wells Fargo	05/21/08	2,361,000.00	06/24/08	3.01%	2,354,288.20	34	6,711.80	3.06%	2.40%	0.61%	3.15%	-0.14%	0.74%	0.55%
1297	Merrill Lynch	05/22/08	20,000,000.00	07/10/08	3.04%	19,917,244.44	49	82,755.56	3.10%	2.54%	0.50%	3.15%	-0.11%	0.61%	0.55%
1298	Lehman	05/22/08	20,000,000.00	06/06/08	3.05%	19,974,583.33	15	25,416.67	3.10%	2.34%	0.71%	3.15%	-0.10%	0.81%	0.55%
1299	Wells Fargo	05/22/08	3,700,000.00	06/09/08	3.02%	3,694,413.00	18	5,587.00	3.07%	2.34%	0.68%	3.15%	-0.13%	0.81%	0.55%
1300	Wells Fargo	05/22/08	3,655,000.00	06/12/08	3.02%	3,648,561.11	21	6,438.89	3.07%	2.34%	0.68%	3.15%	-0.13%	0.81%	0.55%
1301	Wells Fargo	05/22/08	1,000,000.00	06/26/08	3.02%	997,063.89	35	2,936.11	3.07%	2.39%	0.63%	3.15%	-0.13%	0.76%	0.55%
1302	Wells Fargo	05/23/08	10,000,000.00	06/10/08	2.98%	9,985,100.00	18	14,900.00	3.03%	2.34%	0.64%	3.15%	-0.17%	0.81%	0.55%
1303	Wells Fargo	05/23/08	5,000,000.00	06/18/08	2.98%	4,989,238.89	26	10,761.11	3.03%	2.38%	0.60%	3.15%	-0.17%	0.77%	0.55%
1304	Wells Fargo	06/03/08	4,983,000.00	07/31/08	3.08%	4,958,273.25	58	24,726.75	3.14%	2.57%	0.51%				0.55%
1305	Lehman	06/06/08	20,000,000.00	07/18/08	3.12%	19,927,200.00	42	72,800.00	3.17%	2.45%	0.67%				0.55%
1306	Wells Fargo	06/06/08	10,038,000.00	07/03/08	3.03%	10,015,188.65	27	22,811.36	3.08%	2.45%	0.58%				0.55%
1307	Wells Fargo	06/06/08	2,000,000.00	07/11/08	3.03%	1,994,108.33	35	5,891.67	3.08%	2.45%	0.58%				0.55%