

**FINANCIAL INDUSTRY REGULATORY AUTHORITY (FINRA)  
OFFICE OF HEARING OFFICERS**

DEPARTMENT OF ENFORCEMENT,

Complainant,

vs.

DAVID LERNER ASSOCIATES, INC.

(CRD No. 5397)

and

WILLIAM MASON

(CRD No.1093049),

Respondents.

**Disciplinary Proceeding  
No. 20050007427**

Hearing Officer

**COMPLAINT**

The Department of Enforcement alleges:

**SUMMARY**

1. Between on or about January 1, 2005 through January 31, 2007, David Lerner Associates, Inc. ("DLA" or "Member"), and its head trader, William Mason, charged excessive markups ranging from approximately 3.01% to 5.78% on approximately 1,538 municipal bond transactions. Each of these transactions violated Rules G-30 and G-17 of the Municipal Securities Rulemaking Board ("MSRB"). DLA and Mason also charged excessive markups ranging from approximately 4.02% to 12.81% in approximately 1,817 collateralized mortgage obligation ("CMO") securities transactions between on or about January 1, 2005 through August 31, 2007. Each of these transactions violated NASD Conduct Rule 2440 and IM-2440-1, and NASD Conduct Rule 2110. In addition, DLA failed to record the order receipt time for approximately 2,307 municipal order tickets, as required by MSRB Rule G-8, and failed to establish procedures to ensure timely recordation, as required by MSRB Rule G-27. In further

violation of MSRB Rule G-27 (with respect to the municipal bond transactions), and also in violation of NASD Conduct Rules 3010(a) and 2110 (with respect to the CMO transactions), DLA and Mason failed to establish adequate procedures to monitor that the prices charged were fair and reasonable.

## **RESPONDENTS**

2. DLA has been a member of FINRA since 1970, and is a privately-held broker dealer which operates a total six branches in the New York tri-state area and Florida. DLA employs over 350 registered representatives. At all times relevant to the Complaint, DLA was a member of FINRA and remains subject to the jurisdiction of FINRA under Article IV, Section 1 of FINRA's By-Laws.

3. In 1983, William Mason entered the securities industry when he began working in a registered capacity at another FINRA member. From approximately April 1988 to November 1988, Mason worked for a different FINRA member. On or about November 16, 1988, Mason began his employment at DLA and remains employed there as the Head of the Trading Department. Mason passed his Series 53 on October 16, 1990 and is a Municipal Securities Principal. He passed his Series 24 on February 16, 1993 and is a General Securities Principal. At all times relevant to the Complaint, Mason was registered through FINRA and remains subject to FINRA's jurisdiction under Article IV, Section 1 of FINRA's By-Laws.

4. FINRA has jurisdiction to enforce the MSRB Rules pursuant to Section 15B of the Securities Exchange Act of 1934, 15 U.S.C. § 78o-4(c)(5).

**FIRST CAUSE OF ACTION**  
**(Against DLA and Mason)**  
**Violation of MSRB Rules G-30 and G-17– DLA and Mason Charged**  
**Customers Unfair and Unreasonable Prices for Municipal Bonds.**

5. Paragraph numbers 1 through 4 above are re-alleged and incorporated herein by reference.

6. Between on or about January 1, 2005 through January 31, 2007 (the "Municipal Bond Period"), DLA acquired municipal bonds from other broker-dealers and broker's brokers. These municipal bonds were purchased for DLA's inventory, and then sold to DLA's customers.

7. During the Municipal Bond Period, Mason supervised and directed DLA's purchases of the relevant municipal bonds. As the Head of the Trading Department at DLA, Mason set the prices or, with others, was involved in setting the prices that customers would pay to purchase those bonds.

8. During the Municipal Bond Period, DLA entered into approximately 1,538 municipal bond transactions in which it charged excessive markups that caused customers to purchase the municipal bonds from DLA at prices that were not fair and reasonable (the "Identified Municipal Bond Trades"). DLA's retail sales of the Identified Municipal Bonds were filled with bonds in DLA's inventory. The Identified Municipal Bond Trades are shown on Schedule A, which is attached hereto and incorporated by reference.

9. During the Municipal Bond Period, DLA was not a market maker in the municipal bonds at issue in the Identified Municipal Bond Trades.

10. DLA's markups for the Identified Municipal Bond Trades ranged from approximately 3.01% to 5.78%. Approximately 1,228 of the Identified Municipal Bond Trades had markups of 4% or greater. Approximately 8 of the Identified Municipal Bond Trades had

markups of greater than 5%. The average markup charged in the Identified Municipal Bond Trades was approximately 4.19%.

11. The Identified Municipal Bond Trades include the following examples:

(a) On June 7, 2005, DLA purchased 250 Essex County New Jersey General Obligation Bonds, CUSIP 296804FN2, at \$100.325. These municipal bonds have a coupon of 4.50%, mature on May 1, 2035, and at the time of the purchase were rated Aaa by Moody's. DLA sold 50 of these bonds to a customer on June 7, 2005 at a price of \$103.500. This constituted a markup of 3.16%; the price of \$103.500 translates to a yield of 4.066%. On June 7, 2005 three other customer purchases occurred at other broker-dealers at yields of 4.203%, 4.265% and 4.30%. On June 8, 2005 DLA sold the remaining 200 bonds in three separate transactions of 20, 55, and 125 bonds, all at a price of \$104.500. This constituted a markup of 4.16% and translated to a yield of 3.945% to the customers. Customer purchases occurred at other broker-dealers on June 8, 2005 at yields of 4.184%, 4.299% and 4.300%.

(b) On November 28, 2005, DLA purchased 185 Cape May County New Jersey Bridge Commission Bonds, CUSIP 139522BN5, at a price of \$99.375. These municipal bonds have a coupon of 4.60%, mature on June 1, 2027, and at the time of the purchase were rated Aaa by Moody's. On November 29, 2005, DLA sold these bonds to five individual customers at prices ranging from \$103.00 to \$103.625. These sales constituted markups ranging from 3.65% to 4.28%, and resulted in customers realizing yields averaging from 4.135% to 4.214%. On the same day, November 29, 2005, ten customer purchases of the same bond occurred at other broker-dealers at prices of \$100 (5 purchases), \$100.185 (1 purchase), \$101.134 (2 purchases), and \$101.935 (2 purchases), resulting in yields to those customers of 4.600%, 4.576%, 4.450%, and 4.349%, respectively.

(c) On July 25, 2005, DLA purchased 500 Johnson City New York Central School District General Obligation Bonds, CUSIP 478238GK8, at a price of \$99.160. These municipal bonds have a coupon of 4.375%, mature on June 15, 2032, and at the time of the purchase were rated Aaa by Moody's and AAA by Standard & Poor's. On July 26, 2005, DLA sold these bonds to ten individual customers at prices ranging from \$102.375 to \$103.375. These sales constituted markups ranging from 3.24% to 4.25%, and resulted in customers realizing a yield ranging from 3.921% to 4.053%. On this same day, July 26, 2005, customers at other broker-dealers purchased this same bond at prices that ranged from \$100 - \$101.975, resulting in yields to those customers ranging from 4.106% to 4.374%.

(d) On May 23, 2006, DLA purchased 250 New York City Municipal Water Finance Authority Water Revenue Municipal Bonds, CUSIP 64972FBY1, at a price of \$97.625. These municipal bonds have a coupon of 4.50%, mature on June 15, 2036, and at the time of the purchase were rated Aaa by Moody's and AAA by Standard & Poor's. On May 24, 2006, DLA sold these bonds to three individual customers at the price of \$101.875. This constituted a markup of 4.35%, and resulted in customers realizing a yield of 4.268%. On this same day, May 24, 2006, customers at other broker-dealers purchased this same bond at prices that ranged from \$99.916 - \$100, resulting in yields to these customers ranging from 4.500% to 4.505%.

12. Because of the excessive markups, DLA's customers received yields that were lower than they would have obtained had the markups been fair and reasonable.

13. Almost all of the Identified Municipal Bond Trades were for municipal bonds of investment grade or above that were readily available in the market, and thus were not difficult to obtain.

14. In all cases, DLA made the Identified Municipal Bond Trades within the same day, or the next business day, after it bought the relevant municipal bonds into its inventory.
15. DLA's markups on the Identified Municipal Bond Trades were not disclosed to its customers.
16. The Identified Municipal Bond Trades reflected a pattern and practice by DLA of engaging in excessive markups.
17. Nothing in the nature of DLA's business or the Identified Municipal Bond Trades justified the size of the markups for the Identified Municipal Bond Trades. In particular, (a) Respondents did not provide services warranting extraordinary markups; (b) DLA's expenses in executing or filling its customers' orders were not extraordinary, and in fact were likely *de minimus* given that the great majority of sales came from DLA's inventory; (c) the transactions were for total dollar amounts with a range that did not justify extraordinary markups; (d) the bonds did not have features that warranted extraordinary markups; and (e) an exercise of reasonable best judgment would not have allowed the imposition of the extraordinary markups.
18. In effecting the Identified Municipal Bond Trades set forth in Schedule A, Respondents sold municipal bonds to retail customers at prices that were neither fair nor reasonable, taking into consideration all relevant factors. Each Identified Municipal Bond Trade was a willful violation of MSRB Rules G-30 and G-17.

**SECOND CAUSE OF ACTION  
(Against DLA)**

**Violation of MSRB Rule G-8  
DLA Failed to Record the Time of Receipt of Customer Orders.**

19. Paragraph numbers 1 through 18 above are re-alleged and incorporated herein by reference.

20. MSRB Rule G-8 requires municipal securities brokers and dealers to maintain records of customer accounts, including the time at which the broker/dealer receives customer municipal bond orders.

21. In approximately 2,307 instances during the period from approximately April 13, 2005 through June 30, 2005, DLA failed to record the time at which it received customer municipal bond orders. Each of DLA's failures to record the times was a willful violation of MSRB Rule G-8(a)(vi),(vii).

### **THIRD CAUSE OF ACTION**

#### **(Against DLA)**

**Violation of MSRB Rule G-27— DLA Failed to Establish and Maintain Adequate Procedures to (1) Monitor the Fairness of Pricing for Municipal Bonds, and (2) Ensure that it Recorded the Time that Municipal Bond Orders Were Received from Customers.**

22. Paragraph numbers 1 through 21 above are re-alleged and incorporated herein by reference.

23. MSRB Rule G-27 requires each municipal securities dealer to supervise the conduct of its municipal securities activities to ensure compliance with MSRB rules and the federal securities laws, and requires each firm to establish and maintain a system to supervise municipal securities activities that is reasonably designed to achieve compliance with the federal securities laws and MSRB rules.

24. DLA failed to make reasonable efforts to ensure that the markups on the municipal bonds in question were reasonable and that the prices that customers paid for them were fair during the Municipal Bond Period.

25. Although DLA's supervisory system included written supervisory procedures ("WSPs") concerning Fair Pricing, Respondents' supervision of the pricing consisted of

ineffective weekly spot checks conducted by DLA's chief compliance officer ("CCO") or another member of the compliance department. During these spot checks, the CCO reviewed, at best, only those trades that had markups in excess of five percent over the prices reflected in market data. Mason, himself the Head Trader, was responsible for setting or approving all prices for municipal bonds, but failed to ensure that such prices were fair.

26. DLA also failed to establish adequate procedures or supervisory controls to ensure that it recorded the time that municipal bond orders were received from customers. DLA implemented inadequate procedures or controls in this regard between approximately April 13, 2005 through June 30, 2005.

27. DLA's failures to establish and maintain appropriate procedures, systems and controls, and its failure to supervise the conduct of its municipal securities activities, was a willful violation of MSRB Rule G-27.

#### **FOURTH CAUSE OF ACTION**

##### **(Against Mason)**

##### **Violation of MSRB Rule G-27 – Mason Failed to Establish and Maintain Adequate Procedures to Monitor the Fairness of Pricing for Municipal Bonds.**

28. Paragraph numbers 1 through 27 above are re-alleged and incorporated herein by reference.

29. Mason, as Head of the DLA's Fixed Income Trading Desk, failed to supervise DLA's pricing of its municipal bonds to ensure that the prices charged to customers were fair and reasonable and in compliance with MSRB Rules during the Municipal Bond Period.

30. Mason failed to establish and maintain adequate procedures to monitor the fairness of DLA's pricing for Municipal Bonds. Further, in reviewing the prices charged to

customers, Mason, as Head of the Trading Department, failed to consider adequately the relevant factors in setting fair prices.

31. Mason's misconduct was a willful violation of MSRB Rule G-27.

**FIFTH CAUSE OF ACTION  
(Against DLA and Mason)  
Violation of NASD Conduct Rule 2440 and IM-2440-1, and Conduct Rule 2110  
DLA and Mason Charged Customers Unfair and Unreasonable Prices  
For CMOs.**

32. Paragraph numbers 1 through 31 above are re-alleged and incorporated herein by reference.

33. Between on or about January 1, 2005 through August 31, 2007 (the "CMO Period"), DLA acquired CMO securities, typically through its Florida branch office. These securities were purchased for DLA's inventory, and then sold to DLA's customers.

34. During the CMO Period, Mason supervised and directed the Trading Department's acquisitions of the relevant CMOs from DLA's Florida branch office. As the Head of the Trading Department at DLA, Mason set the prices or, with others, was involved in setting the prices that customers would pay to purchase those CMOs.

35. During the CMO Period, DLA entered into approximately 1,817 CMO transactions in which DLA charged excessive markups that caused customers to purchase the CMO from DLA at prices that were not fair and reasonable (the "Identified CMO Trades"). DLA's retail sales of the Identified CMO Trades were filled with CMOs in DLA's inventory. The Identified CMO Trades are shown on Schedule B, which is attached hereto and incorporated by reference.

36. During the CMO Period, DLA was not a market maker in the CMOs at issue in the Identified CMO Trades.

37. DLA's markups for the Identified CMO Trades ranged from approximately 4.02% to 12.81%. Over 600 of the Identified CMO Trades had markups of greater than 5%. The average markup charged in the Identified CMO Trades was 5.02%.

38. The Identified CMO Trades include the following examples:

(a) On July 16, 2007, DLA purchased \$1,000,000 face value of a Countrywide Alternative Loan Trust CMO with CUSIP number 021469AD3 at a price of \$94.00. The CMO had a 6% coupon and was rated AAA by Standard & Poor's and by Fitch. On July 17, 2007, DLA sold the entire \$1,000,000 position to a retail investor at a price of \$98.375. This represented a markup of approximately \$43,750, or 4.65%.

(b) On May 22, 2006, DLA purchased \$116,000 face value of a Federal Home Loan Mortgage Corporation (Freddie Mac) CMO with CUSIP number 31394WYW2 at a price of \$89.563. The CMO had a 5.5% coupon. On May 23, 2006, DLA sold the CMO to one customer (\$116,000 face value) at a price of 94.875, for a markup of 5.93%.

(c) On May 9, 2006, DLA purchased \$2,085,739 face value of a Freddie Mac CMO with CUSIP number 31396J7B5 at a price of \$92. The CMO had a 5.75% coupon. On May 9 and 10, 2006, DLA sold the CMO to customers in 9 transactions totaling \$2,037,000 at prices between \$96.50 and \$96.625 with resulting markups between 4.89% and 5.03%. One of the customers purchased \$1,670,000 face value of the CMO at a price of \$96.625 and paid a markup to DLA of approximately \$77,238, or 5.03%.

(d) On March 15, 2006, DLA purchased \$20,000 face value of a Washington Mutual Mortgage Pass-Through CMO with CUSIP number 93934FBK7 at a price of \$89.75.

The CMO had a 5.5% coupon and was rated AAA by Standard & Poors and Aaa by Moody's. On March 16, 2006, DLA sold \$10,000 face value of the CMO to one customer at a price of 101.25, representing a 12.81% markup.

39. The Identified CMO Trades were for CMOs of investment grade or above that were readily available in the market, and thus were not difficult to obtain.

40. In all cases, DLA made the Identified CMO Trades within one business day after it bought the relevant CMOs into its inventory.

41. DLA's markups on the Identified CMO Trades were not disclosed to its customers.

42. Because of the excessive markups, DLA's customers received yields that were lower than they would have obtained had the prices DLA charged been fair and reasonable.

43. The Identified CMO Trades reflected a pattern by DLA of engaging in excessive markups.

44. Nothing in the nature of DLA's business or the Identified CMO Trades justified the size of the markups for the Identified CMO Trades. In particular, (a) Respondents did not provide services warranting extraordinary markups; (b) DLA's expenses in executing or filling its customers' orders were not extraordinary, and in fact were likely *de minimus* given that the great majority of sales came from DLA's inventory; (c) the transactions were for total dollar amounts with a range that did not justify extraordinary markups; (d) the securities did not have features that warranted extraordinary markups; and (e) an exercise of reasonable best judgment would not have allowed the imposition of the extraordinary markups.

45. In effecting the Identified CMO Trades set forth in Schedule B, Respondents sold CMOs to retail customers at prices that were not fair, taking into consideration all relevant

circumstances. Each Identified CMO Trade was a violation of NASD Conduct Rule 2440 and IM-2440-1, along with NASD Conduct Rule 2110.

#### **SIXTH CAUSE OF ACTION**

**(Against DLA and Mason)**

#### **Violation of NASD Conduct Rules 3010(a) and 2110 –Respondents Failed to Establish Adequate Procedures to Monitor the Fairness of Prices for CMOs.**

46. Paragraph numbers 1 through 45 above are re-alleged and incorporated herein by reference.

47. NASD Conduct Rule 3010(a) requires each FINRA member to “establish and maintain a system to supervise the activities of each registered representative, registered principal, and other associated person that is reasonably designed to achieve compliance with applicable securities laws and regulations, and with applicable NASD Rules.”

48. Respondents failed to establish the appropriate supervisory system during the CMO Period. Among other things, this resulted in customers paying prices for CMOs that were not fair.

49. As noted above, DLA’s supervision of the pricing consisted of ineffective weekly spot checks by the CCO or another member of the compliance department. The spot checks were applied only to trades with markups greater than 5%. Mason, himself the Head Trader, was responsible for setting or approving all prices for CMOs, but failed to ensure that such prices were fair. In reviewing the prices charged to customers, Mason failed to consider adequately the relevant factors in setting fair prices.

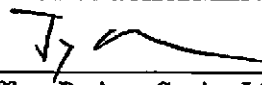
50. Respondents’ failures to establish and maintain appropriate supervisory systems and controls that were reasonably designed to achieve compliance with applicable laws, regulations and Rules violated NASD Conduct Rules 3010(a) and 2110.

### **RELIEF REQUESTED**

WHEREFORE, the Department respectfully requests that the Panel:

- A. make findings of fact and conclusions of law that Respondents committed the violations charged and alleged herein, including specific findings that Respondent DLA willfully violated MSRB Rules G-8, G-17, G-27 and G-30, and that Respondent Mason willfully violated MSRB Rules G-17, G-27 and G-30;
- B. order that one or more of the sanctions provided under Rule 8310(a) be imposed, including that Respondents be required to disgorge fully any and all ill-gotten gains and/or make full and complete restitution, together with interest;
- C. order that Respondents bear such costs of this proceeding as are deemed fair and appropriate under the circumstances in accordance with FINRA Rule 8330; and
- D. order all further relief, legal or equitable, that is warranted under the circumstances.

### **FINRA DEPARTMENT OF ENFORCEMENT**

  
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| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 73358TKX8  | DLA Buy          | 01/05/05         | 99.585    |                |                 |                   |                   |                  |
| 73358TKX8  | Cust Buy         | 01/05/05         | -         | 99.875         | 10              | 4.51%             | \$431             | 4.509            |
| 73358TKX8  | Cust Buy         | 01/05/05         | -         | 99.875         | 15              | 4.51%             | \$646             | 4.509            |
| 73358TKX8  | Cust Buy         | 01/05/05         | -         | 99.875         | 20              | 4.51%             | \$862             | 4.509            |
| 73358TKX8  | Cust Buy         | 01/05/05         | -         | 99.875         | 35              | 4.51%             | \$1,508           | 4.509            |
| 73358TKX8  | Cust Buy         | 01/05/05         | -         | 99.875         | 50              | 4.51%             | \$2,155           | 4.509            |
| 73358TKX8  | Cust Buy         | 01/05/05         | -         | 99.875         | 80              | 4.51%             | \$3,447           | 4.509            |
| 64966DXN4  | DLA Buy          | 01/06/05         | 99.300    |                |                 |                   |                   |                  |
| 64966DXN4  | DLA Buy          | 01/06/05         | 99.300    |                |                 |                   |                   |                  |
| 64966DXN4  | DLA Buy          | 01/06/05         | 99.300    |                |                 |                   |                   |                  |
| 64966DXN4  | Cust Buy         | 01/06/05         | -         | 102.900        | 30              | 3.63%             | \$1,080           | 4.385            |
| 64966DXN4  | Cust Buy         | 01/06/05         | -         | 102.900        | 50              | 3.63%             | \$1,800           | 4.385            |
| 73358TKR1  | DLA Buy          | 01/10/05         | 97.865    |                |                 |                   |                   |                  |
| 73358TKR1  | Cust Buy         | 01/10/05         | -         | 101.500        | 10              | 4.25%             | \$414             | 4.089            |
| 73358TKR1  | Cust Buy         | 01/10/05         | -         | 100.500        | 30              | 3.22%             | \$941             | 4.196            |
| 73358TKX8  | DLA Buy          | 01/10/05         | 99.085    |                |                 |                   |                   |                  |
| 73358TKX8  | Cust Buy         | 01/10/05         | -         | 99.875         | 90              | 3.94%             | \$3,407           | 4.509            |
| 73358TKX8  | Cust Buy         | 01/10/05         | -         | 100.375        | 20              | 4.46%             | \$857             | 4.459            |
| 73358TKX8  | Cust Buy         | 01/10/05         | -         | 100.375        | 20              | 4.46%             | \$857             | 4.459            |
| 73358TKX8  | Cust Buy         | 01/10/05         | -         | 100.375        | 30              | 4.46%             | \$1,286           | 4.459            |
| 73358TKX8  | Cust Buy         | 01/10/05         | -         | 99.375         | 15              | 3.42%             | \$493             | 4.545            |
| 73358TKX8  | Cust Buy         | 01/10/05         | -         | 100.050        | 10              | 4.12%             | \$396             | 4.494            |
| 73358TKX8  | Cust Buy         | 01/10/05         | -         | 100.375        | 10              | 4.46%             | \$429             | 4.459            |
| 73358TKX8  | Cust Buy         | 01/11/05         | -         | 100.375        | 15              | 4.46%             | \$643             | 4.459            |
| 73358TKX8  | Cust Buy         | 01/11/05         | -         | 100.375        | 15              | 4.46%             | \$643             | 4.459            |
| 73358TKX8  | Cust Buy         | 01/11/05         | -         | 100.375        | 10              | 4.46%             | \$429             | 4.459            |
| 73358TKX8  | Cust Buy         | 01/11/05         | -         | 100.375        | 10              | 4.46%             | \$429             | 4.459            |
| 73358TKX8  | Cust Buy         | 01/11/05         | -         | 100.000        | 45              | 4.07%             | \$1,760           | 4.5              |
| 73358TKX8  | Cust Buy         | 01/11/05         | -         | 100.375        | 25              | 4.46%             | \$1,072           | 4.459            |
| 73358TKX8  | Cust Buy         | 01/11/05         | -         | 100.375        | 15              | 4.46%             | \$643             | 4.459            |
| 8960298Z1  | DLA Buy          | 01/10/05         | 102.231   |                |                 |                   |                   |                  |
| 8960298Z1  | Cust Buy         | 01/10/05         | -         | 106.500        | 20              | 4.14%             | \$848             | 4.024            |
| 8960298Z1  | Cust Buy         | 01/10/05         | -         | 106.500        | 30              | 4.14%             | \$1,269           | 4.024            |
| 8960298Z1  | Cust Buy         | 01/10/05         | -         | 106.500        | 15              | 4.14%             | \$634             | 4.024            |
| 8960298Z1  | Cust Buy         | 01/10/05         | -         | 106.500        | 25              | 4.14%             | \$1,057           | 4.024            |
| 73358TLA7  | DLA Buy          | 01/11/05         | 102.650   |                |                 |                   |                   |                  |
| 73358TLA7  | Cust Buy         | 01/11/05         | -         | 102.750        | 10              | 4.25%             | \$419             | 4.449            |
| 73358TLA7  | Cust Buy         | 01/11/05         | -         | 102.750        | 10              | 4.25%             | \$419             | 4.449            |
| 73358TLA7  | Cust Buy         | 01/11/05         | -         | 102.750        | 30              | 4.25%             | \$1,258           | 4.449            |
| 73358TLA7  | Cust Buy         | 01/12/05         | -         | 102.750        | 25              | 4.25%             | \$1,048           | 4.449            |
| 73358TLA7  | Cust Buy         | 01/12/05         | -         | 102.750        | 10              | 4.25%             | \$419             | 4.449            |
| 73358TLA7  | Cust Buy         | 01/12/05         | -         | 102.750        | 15              | 4.25%             | \$629             | 4.449            |
| 73358TLA7  | DLA Buy          | 01/20/05         | 99.260    |                |                 |                   |                   |                  |
| 73358TLA7  | Cust Buy         | 01/20/05         | -         | 103.000        | 100             | 3.78%             | \$3,750           | 4.421            |
| 73358TLA7  | Cust Buy         | 01/20/05         | -         | 103.500        | 20              | 4.28%             | \$850             | 4.368            |
| 73358TLA7  | Cust Buy         | 01/20/05         | -         | 103.500        | 50              | 4.28%             | \$2,125           | 4.368            |
| 73358TLA7  | Cust Buy         | 01/20/05         | -         | 102.375        | 45              | 3.15%             | \$1,406           | 4.489            |
| 73358TLA7  | Cust Buy         | 01/20/05         | -         | 103.500        | 25              | 4.28%             | \$1,063           | 4.368            |
| 645916XK3  | DLA Buy          | 01/20/05         | 97.855    |                |                 |                   |                   |                  |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 645916XK8  | Cust Buy         | 01/20/05         | -         | 102.000        | 20              | 4.23%             | \$829             | 4.096            |
| 645916XK8  | Cust Buy         | 01/20/05         | -         | 102.000        | 50              | 4.23%             | \$2,072           | 4.096            |
| 645916XK8  | Cust Buy         | 01/21/05         | -         | 102.000        | 50              | 4.23%             | \$2,072           | 4.096            |
| 645916XK8  | Cust Buy         | 01/21/05         | -         | 101.000        | 80              | 3.21%             | \$2,515           | 4.235            |
| 73358TLC3  | Cust Buy         | 01/24/05         | -         | 103.625        | 10              | 4.33%             | \$430             | 4.354            |
| 73358TLC3  | Cust Buy         | 01/25/05         | -         | 103.625        | 35              | 4.33%             | \$1,505           | 4.354            |
| 73358TLC3  | Cust Buy         | 01/25/05         | -         | 103.625        | 35              | 4.33%             | \$1,505           | 4.354            |
| 73358TLC3  | Cust Buy         | 01/25/05         | -         | 103.625        | 45              | 4.33%             | \$1,935           | 4.354            |
| 73358TLC3  | Cust Buy         | 01/26/05         | -         | 103.600        | 155             | 4.39%             | \$6,753           | 4.356            |
| 73358TLC3  | Cust Buy         | 01/27/05         | -         | 103.500        | 50              | 4.29%             | \$2,129           | 4.367            |
| 73358TLC3  | Cust Buy         | 01/27/05         | -         | 103.500        | 10              | 4.29%             | \$426             | 4.367            |
| 165375ZC3  | Cust Buy         | 02/01/05         | -         | 102.750        | 10              | 4.03%             | \$398             | 3.675            |
| 165375ZC3  | Cust Buy         | 02/01/05         | -         | 102.750        | 15              | 4.03%             | \$596             | 3.675            |
| 165375ZC3  | Cust Buy         | 02/01/05         | -         | 102.750        | 25              | 4.03%             | \$994             | 3.675            |
| 165375ZC3  | Cust Buy         | 02/01/05         | -         | 102.750        | 30              | 4.03%             | \$1,193           | 3.675            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 10              | 3.94%             | \$411             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 10              | 3.94%             | \$411             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 10              | 3.94%             | \$411             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 10              | 3.94%             | \$411             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 15              | 3.94%             | \$617             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 15              | 3.94%             | \$617             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 10              | 3.94%             | \$411             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.675        | 10              | 3.98%             | \$416             | 3.882            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 10              | 3.94%             | \$411             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 10              | 3.94%             | \$411             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 10              | 3.94%             | \$411             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.725        | 45              | 4.03%             | \$1,897           | 3.876            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 20              | 3.94%             | \$823             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 20              | 3.94%             | \$823             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 20              | 3.94%             | \$823             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 20              | 3.94%             | \$823             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 10              | 3.94%             | \$411             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 10              | 3.94%             | \$411             | 3.891            |
| 64970KH83  | Cust Buy         | 02/01/05         | -         | 108.625        | 25              | 3.94%             | \$1,029           | 3.891            |
| 64986AGT2  | Cust Buy         | 02/03/05         | -         | 102.875        | 50              | 4.05%             | \$2,000           | 4.151            |
| 64986AGT2  | Cust Buy         | 02/04/05         | -         | 103.500        | 60              | 4.68%             | \$2,775           | 4.076            |
| 759049HN2  | Cust Buy         | 02/08/05         | -         | 104.125        | 50              | 3.68%             | \$1,847           | 3.22             |
| 759049HN2  | Cust Buy         | 02/08/05         | -         | 104.125        | 50              | 3.68%             | \$1,847           | 3.22             |
| 304243YT9  | Cust Buy         | 02/15/05         | -         | 105.750        | 20              | 3.94%             | \$801             | 3.287            |
| 64970KH83  | Cust Buy         | 02/15/05         | -         | 104.918        | 10              | 3.94%             | \$411             | 3.891            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 64970KE78  | Cust Buy         | 02/15/05         | -         | 109.000        | 25              | 3.89%             | \$1,021           | 3.842            |
| 649902AE3  | Cust Buy         | 02/15/05         | -         | 102.250        | 20              | 4.10%             | \$806             | 3.852            |
| 649902AE3  | Cust Buy         | 02/15/05         | -         | 102.250        | 25              | 4.10%             | \$1,007           | 3.852            |
| 649902AE3  | Cust Buy         | 02/15/05         | -         | 102.250        | 30              | 4.10%             | \$1,209           | 3.852            |
| 649902AE3  | Cust Buy         | 02/15/05         | -         | 102.250        | 50              | 4.10%             | \$2,015           | 3.852            |
| 649902AE3  | Cust Buy         | 02/15/05         | -         | 102.250        | 10              | 4.10%             | \$403             | 3.852            |
| 649902AE3  | Cust Buy         | 02/15/05         | -         | 102.250        | 15              | 4.10%             | \$604             | 3.852            |
| 649902AE3  | Cust Buy         | 02/15/05         | -         | 102.250        | 10              | 4.10%             | \$403             | 3.852            |
| 649902AE3  | Cust Buy         | 02/15/05         | -         | 102.250        | 10              | 4.10%             | \$403             | 3.852            |
| 649902AE3  | Cust Buy         | 02/15/05         | -         | 102.250        | 25              | 4.10%             | \$1,007           | 3.852            |
| 649902AE3  | Cust Buy         | 02/15/05         | -         | 102.250        | 40              | 4.10%             | \$1,612           | 3.852            |
| 64970KM38  | Cust Buy         | 02/16/05         | -         | 108.250        | 25              | 3.86%             | \$1,006           | 3.933            |
| 64970KM38  | Cust Buy         | 02/17/05         | -         | 108.125        | 20              | 3.74%             | \$780             | 3.948            |
| 59259RUX0  | Cust Buy         | 02/17/05         | -         | 103.375        | 20              | 4.16%             | \$825             | 4.107            |
| 59259RUX0  | Cust Buy         | 02/17/05         | -         | 103.375        | 50              | 4.16%             | \$2,063           | 4.107            |
| 59259RUX0  | Cust Buy         | 02/18/05         | -         | 102.375        | 60              | 3.15%             | \$1,875           | 4.222            |
| 59259RUX0  | Cust Buy         | 02/18/05         | -         | 102.375        | 60              | 3.15%             | \$1,875           | 4.222            |
| 59259RUX0  | Cust Buy         | 02/18/05         | -         | 102.375        | 60              | 3.15%             | \$1,875           | 4.222            |
| 59259RUX0  | Cust Buy         | 02/22/05         | -         | 102.125        | 50              | 3.19%             | \$1,577           | 4.25             |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 103.125        | 10              | 4.20%             | \$415             | 4.136            |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 102.125        | 10              | 3.19%             | \$315             | 4.25             |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 103.125        | 15              | 4.20%             | \$623             | 4.136            |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 103.125        | 30              | 4.20%             | \$1,246           | 4.136            |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 103.125        | 35              | 4.20%             | \$1,454           | 4.136            |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 103.000        | 10              | 4.07%             | \$403             | 4.15             |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 103.125        | 10              | 4.20%             | \$415             | 4.136            |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 103.125        | 10              | 4.20%             | \$415             | 4.136            |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 103.125        | 15              | 4.20%             | \$623             | 4.136            |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 103.125        | 40              | 4.20%             | \$1,662           | 4.136            |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 103.125        | 10              | 4.20%             | \$415             | 4.136            |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 103.125        | 15              | 4.20%             | \$623             | 4.136            |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 103.125        | 20              | 4.20%             | \$831             | 4.136            |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 103.125        | 20              | 4.20%             | \$831             | 4.136            |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 102.125        | 200             | 3.19%             | \$6,308           | 4.25             |
| 59259RUX0  | Cust Buy         | 02/23/05         | -         | 103.125        | 10              | 4.20%             | \$415             | 4.136            |
| 645020FA1  | Cust Buy         | 02/23/05         | -         | 101.375        | 10              | 4.21%             | \$410             | 3.956            |
| 645020FA1  | Cust Buy         | 02/23/05         | -         | 101.375        | 25              | 4.21%             | \$1,024           | 3.956            |
| 645020FA1  | Cust Buy         | 02/23/05         | -         | 101.375        | 25              | 4.21%             | \$1,024           | 3.956            |
| 915799DW7  | Cust Buy         | 02/23/05         | -         | 102.250        | 10              | 4.20%             | \$413             | 4.135            |
| 915799DW7  | Cust Buy         | 02/23/05         | -         | 102.375        | 20              | 4.33%             | \$850             | 4.121            |
| 915799DW7  | Cust Buy         | 02/23/05         | -         | 102.250        | 10              | 4.20%             | \$413             | 4.135            |
| 915799DW7  | Cust Buy         | 02/23/05         | -         | 102.250        | 30              | 4.20%             | \$1,238           | 4.135            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 915799DW7  | Cust Buy         | 02/23/05         | -         | 102.375        | 35              | 4.33%             | \$1,488           | 4.121            |
| 64986ECL9  | DLA Buy          | 02/23/05         | 103.44    |                |                 |                   |                   |                  |
| 64986ECL9  | Cust Buy         | 02/24/05         | -         | 107.000        | 35              | 3.14%             | \$1,140           | 4.138            |
| 166042AY7  | DLA Buy          | 02/28/05         | 99.525    |                |                 |                   |                   |                  |
| 166042AY7  | Cust Buy         | 03/01/05         | -         | 102.750        | 20              | 3.14%             | \$625             | 4.161            |
| 645020EZ7  | DLA Buy          | 02/28/05         | 97.000    |                |                 |                   |                   |                  |
| 645020EZ7  | Cust Buy         | 02/28/05         | -         | 101.125        | 10              | 4.25%             | \$412             | 3.862            |
| 645020EZ7  | Cust Buy         | 02/28/05         | -         | 101.125        | 15              | 4.25%             | \$618             | 3.862            |
| 64986ECL9  | DLA Buy          | 02/28/05         | 108.418   |                |                 |                   |                   |                  |
| 64986ECL9  | Cust Buy         | 03/01/05         | -         | 107.625        | 45              | 4.07%             | \$1,893           | 4.064            |
| 64986ECL9  | Cust Buy         | 03/01/05         | -         | 107.625        | 50              | 4.07%             | \$2,104           | 4.064            |
| 64986AGT2  | DLA Buy          | 02/28/05         | 98.625    |                |                 |                   |                   |                  |
| 64986AGT2  | DLA Buy          | 02/28/05         | 98.625    |                |                 |                   |                   |                  |
| 64986AGT2  | Cust Buy         | 02/28/05         | -         | 102.000        | 20              | 3.40%             | \$671             | 4.256            |
| 64986AGT2  | Cust Buy         | 02/28/05         | -         | 102.875        | 25              | 4.29%             | \$1,057           | 4.151            |
| 64986AGT2  | Cust Buy         | 02/28/05         | -         | 102.875        | 25              | 4.29%             | \$1,057           | 4.151            |
| 64986AGT2  | Cust Buy         | 02/28/05         | -         | 102.875        | 25              | 4.29%             | \$1,057           | 4.151            |
| 64986AGT2  | Cust Buy         | 02/28/05         | -         | 102.875        | 25              | 4.29%             | \$1,057           | 4.151            |
| 64986AGT2  | Cust Buy         | 02/28/05         | -         | 102.875        | 10              | 4.29%             | \$423             | 4.151            |
| 64986AGT2  | Cust Buy         | 02/28/05         | -         | 102.875        | 20              | 4.29%             | \$846             | 4.151            |
| 64986AGT2  | Cust Buy         | 02/28/05         | -         | 102.875        | 10              | 4.29%             | \$423             | 4.151            |
| 64986AGT2  | Cust Buy         | 02/28/05         | -         | 102.875        | 40              | 4.29%             | \$1,692           | 4.151            |
| 64986AGT2  | Cust Buy         | 02/28/05         | -         | 102.875        | 50              | 4.29%             | \$2,115           | 4.151            |
| 64986AGT2  | Cust Buy         | 02/28/05         | -         | 102.875        | 50              | 4.29%             | \$2,115           | 4.151            |
| 64986AGT2  | Cust Buy         | 02/28/05         | -         | 102.875        | 10              | 4.29%             | \$423             | 4.151            |
| 64986AGT2  | Cust Buy         | 02/28/05         | -         | 102.875        | 25              | 4.29%             | \$1,057           | 4.151            |
| 64986AGT2  | Cust Buy         | 03/01/05         | -         | 101.875        | 20              | 3.27%             | \$646             | 4.271            |
| 64986AGT2  | Cust Buy         | 03/01/05         | -         | 102.875        | 25              | 4.29%             | \$1,057           | 4.151            |
| 64986AGT2  | Cust Buy         | 03/01/05         | -         | 102.875        | 50              | 4.29%             | \$2,115           | 4.151            |
| 64986AGT2  | Cust Buy         | 03/01/05         | -         | 102.875        | 50              | 4.29%             | \$2,115           | 4.151            |
| 64986AGT2  | Cust Buy         | 03/01/05         | -         | 101.875        | 25              | 3.27%             | \$807             | 4.271            |
| 64986AGT2  | Cust Buy         | 03/01/05         | -         | 102.875        | 10              | 4.29%             | \$423             | 4.151            |
| 64986AGT2  | Cust Buy         | 03/01/05         | -         | 102.875        | 15              | 4.29%             | \$634             | 4.151            |
| 64986AGT2  | Cust Buy         | 03/01/05         | -         | 102.875        | 15              | 4.29%             | \$634             | 4.151            |
| 645916XK8  | DLA Buy          | 03/03/05         | 97.500    |                |                 |                   |                   |                  |
| 645916XK8  | DLA Buy          | 03/03/05         | 97.500    |                |                 |                   |                   |                  |
| 645916XK8  | Cust Buy         | 03/03/05         | -         | 101.625        | 100             | 4.23%             | \$4,125           | 4.146            |
| 645916XK8  | Cust Buy         | 03/04/05         | -         | 101.750        | 30              | 4.36%             | \$1,275           | 4.128            |
| 645916XK8  | Cust Buy         | 03/04/05         | -         | 101.750        | 50              | 4.36%             | \$2,125           | 4.128            |
| 645916XK8  | Cust Buy         | 03/04/05         | -         | 101.750        | 20              | 4.36%             | \$850             | 4.128            |
| 649787Q68  | DLA Buy          | 03/03/05         | 98.170    |                |                 |                   |                   |                  |
| 649787Q68  | Cust Buy         | 03/03/05         | -         | 98.000         | 20              | 4.07%             | \$766             | 4.382            |
| 649787Q68  | Cust Buy         | 03/03/05         | -         | 98.500         | 10              | 4.60%             | \$433             | 4.349            |
| 649787Q68  | Cust Buy         | 03/03/05         | -         | 98.500         | 10              | 4.60%             | \$433             | 4.349            |
| 649787Q68  | Cust Buy         | 03/03/05         | -         | 98.500         | 20              | 4.60%             | \$866             | 4.349            |
| 649787Q68  | Cust Buy         | 03/03/05         | -         | 98.500         | 10              | 4.60%             | \$433             | 4.349            |
| 649787Q68  | Cust Buy         | 03/03/05         | -         | 98.500         | 10              | 4.60%             | \$433             | 4.349            |
| 649787Q68  | Cust Buy         | 03/03/05         | -         | 98.500         | 10              | 4.60%             | \$433             | 4.349            |
| 649787Q68  | Cust Buy         | 03/03/05         | -         | 98.500         | 50              | 4.60%             | \$2,165           | 4.349            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 649787Q68  | Cust Buy         | 03/03/05         | -         | 97.500         | 100             | 3.54%             | \$3,330           | 4.416            |
| 649787Q68  | Cust Buy         | 03/03/05         | -         | 98.500         | 45              | 4.60%             | \$1,949           | 4.349            |
| 649787Q68  | Cust Buy         | 03/03/05         | -         | 98.500         | 50              | 4.60%             | \$2,165           | 4.349            |
| 649787Q68  | Cust Buy         | 03/03/05         | -         | 98.500         | 10              | 4.60%             | \$433             | 3.349            |
| 649787Q68  | Cust Buy         | 03/03/05         | -         | 98.500         | 15              | 4.60%             | \$650             | 4.349            |
| 649787Q68  | Cust Buy         | 03/03/05         | -         | 98.500         | 25              | 4.60%             | \$1,083           | 4.349            |
| 649787Q68  | Cust Buy         | 03/04/05         | -         | 98.000         | 20              | 4.07%             | \$766             | 4.382            |
| 649787Q68  | Cust Buy         | 03/04/05         | -         | 98.000         | 20              | 4.07%             | \$766             | 4.382            |
| 649787Q68  | Cust Buy         | 03/04/05         | -         | 98.500         | 20              | 4.60%             | \$866             | 4.349            |
| 649787Q68  | Cust Buy         | 03/04/05         | -         | 98.500         | 25              | 4.60%             | \$1,083           | 4.349            |
| 649787Q68  | Cust Buy         | 03/04/05         | -         | 98.500         | 10              | 4.60%             | \$433             | 4.349            |
| 649787Q68  | Cust Buy         | 03/04/05         | -         | 98.500         | 10              | 4.60%             | \$433             | 4.349            |
| 207743LY9  | DLA Buy          | 03/07/05         | 99.275    |                |                 |                   |                   |                  |
| 207743LY9  | Cust Buy         | 03/08/05         | -         | 102.375        | 10              | 4.17%             | \$410             | 4.075            |
| 207743LY9  | Cust Buy         | 03/08/05         | -         | 102.375        | 50              | 4.17%             | \$2,050           | 4.075            |
| 565352FM8  | DLA Buy          | 03/07/05         | 103.000   |                |                 |                   |                   |                  |
| 565352FM8  | Cust Buy         | 03/08/05         | -         | 103.125        | 10              | 4.17%             | \$413             | 4.083            |
| 565352FM8  | Cust Buy         | 03/08/05         | -         | 103.125        | 10              | 4.17%             | \$413             | 4.083            |
| 565352FM8  | Cust Buy         | 03/08/05         | -         | 103.125        | 10              | 4.17%             | \$413             | 4.083            |
| 565352FM8  | Cust Buy         | 03/08/05         | -         | 103.125        | 30              | 4.17%             | \$1,238           | 4.083            |
| 649787M21  | DLA Buy          | 03/07/05         | 102.375   |                |                 |                   |                   |                  |
| 649787M21  | Cust Buy         | 03/07/05         | -         | 102.500        | 25              | 4.19%             | \$1,030           | 4.191            |
| 649787M21  | Cust Buy         | 03/08/05         | -         | 102.500        | 10              | 4.19%             | \$412             | 4.191            |
| 649787M21  | Cust Buy         | 03/08/05         | -         | 102.500        | 50              | 4.19%             | \$2,060           | 4.191            |
| 649787M21  | Cust Buy         | 03/08/05         | -         | 102.500        | 25              | 4.19%             | \$1,030           | 4.191            |
| 649787M21  | Cust Buy         | 03/08/05         | -         | 102.500        | 15              | 4.19%             | \$618             | 4.191            |
| 649787M21  | Cust Buy         | 03/08/05         | -         | 102.500        | 40              | 4.19%             | \$1,648           | 4.191            |
| 649787M21  | Cust Buy         | 03/08/05         | -         | 102.625        | 10              | 4.31%             | \$424             | 4.176            |
| 64970KM38  | DLA Buy          | 03/08/05         | 103.125   |                |                 |                   |                   |                  |
| 64970KM38  | Cust Buy         | 03/09/05         | -         | 107.125        | 20              | 3.87%             | \$798             | 4.067            |
| 271299JD2  | DLA Buy          | 03/09/05         | 102.500   |                |                 |                   |                   |                  |
| 271299JD2  | Cust Buy         | 03/09/05         | -         | 102.625        | 10              | 4.19%             | \$413             | 4.19             |
| 271299JD2  | Cust Buy         | 03/09/05         | -         | 102.625        | 15              | 4.19%             | \$619             | 4.19             |
| 271299JD2  | Cust Buy         | 03/09/05         | -         | 102.625        | 40              | 4.19%             | \$1,650           | 4.19             |
| 271299JD2  | Cust Buy         | 03/10/05         | -         | 102.625        | 10              | 4.19%             | \$413             | 4.191            |
| 271299JD2  | Cust Buy         | 03/10/05         | -         | 102.625        | 30              | 4.19%             | \$1,238           | 4.191            |
| 745190KG2  | DLA Buy          | 03/09/05         | 105.425   |                |                 |                   |                   |                  |
| 745190KG2  | Cust Buy         | 03/09/05         | -         | 105.500        | 10              | 3.96%             | \$402             | 4.207            |
| 430650GB1  | DLA Buy          | 03/11/05         | 102.125   |                |                 |                   |                   |                  |
| 430650GB1  | Cust Buy         | 03/14/05         | -         | 102.000        | 20              | 3.95%             | \$775             | 4.251            |
| 64986AGT2  | DLA Buy          | 03/14/05         | 99.875    |                |                 |                   |                   |                  |
| 64986AGT2  | Cust Buy         | 03/14/05         | -         | 102.000        | 25              | 4.21%             | \$1,031           | 4.255            |
| 64986AGT2  | Cust Buy         | 03/14/05         | -         | 102.000        | 50              | 4.21%             | \$2,063           | 4.255            |
| 64986AGT2  | Cust Buy         | 03/15/05         | -         | 102.000        | 25              | 4.21%             | \$1,031           | 4.255            |
| 64986AGT2  | Cust Buy         | 03/15/05         | -         | 102.000        | 25              | 4.21%             | \$1,031           | 4.255            |
| 64986AGT2  | Cust Buy         | 03/15/05         | -         | 102.000        | 10              | 4.21%             | \$413             | 4.255            |
| 64986AGT2  | Cust Buy         | 03/15/05         | -         | 102.000        | 10              | 4.21%             | \$413             | 4.255            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 356730C58  | DLA Buy          | 03/18/05         | 99.650    |                |                 |                   |                   |                  |
| 356730C58  | Cust Buy         | 03/21/05         | -         | 103.500        | 10              | 3.66%             | \$365             | 3.973            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 649787M21  | DLA Buy          | 03/21/05         | 97.500    |                |                 |                   |                   |                  |
| 649787M21  | Cust Buy         | 03/22/05         | -         | 100.625        | 75              | 3.21%             | \$2,344           | 4.422            |
| 649787M21  | Cust Buy         | 03/22/05         | -         | 101.625        | 125             | 4.23%             | \$5,156           | 4.298            |
| 649787M21  | Cust Buy         | 03/22/05         | -         | 101.625        | 15              | 4.23%             | \$619             | 4.298            |
| 649787M21  | Cust Buy         | 03/22/05         | -         | 101.625        | 25              | 4.23%             | \$1,031           | 4.298            |
| 649787M21  | Cust Buy         | 03/22/05         | -         | 101.000        | 30              | 3.59%             | \$1,050           | 4.375            |
| 649787M21  | Cust Buy         | 03/22/05         | -         | 101.625        | 15              | 4.23%             | \$619             | 4.298            |
| 649787M21  | Cust Buy         | 03/22/05         | -         | 101.625        | 20              | 4.23%             | \$825             | 4.298            |
| 649787M21  | Cust Buy         | 03/22/05         | -         | 101.625        | 20              | 4.23%             | \$825             | 4.298            |
| 649787M21  | Cust Buy         | 03/22/05         | -         | 101.625        | 50              | 4.23%             | \$2,063           | 4.298            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 745190KG2  | DLA Buy          | 03/21/05         | 104.340   |                |                 |                   |                   |                  |
| 745190KG2  | DLA Buy          | 03/21/05         | 105.140   |                |                 |                   |                   |                  |
| 745190KG2  | Cust Buy         | 03/22/05         | -         | 104.375        | 75              | 3.20%             | \$2,426           | 4.363            |
| 745190KG2  | Cust Buy         | 03/22/05         | -         | 105.375        | 10              | 4.19%             | \$424             | 4.222            |
| 745190KG2  | Cust Buy         | 03/22/05         | -         | 104.375        | 10              | 3.20%             | \$324             | 4.363            |
| 745190KG2  | Cust Buy         | 03/22/05         | -         | 104.375        | 25              | 3.20%             | \$809             | 4.363            |
| 745190KG2  | Cust Buy         | 03/22/05         | -         | 104.375        | 25              | 3.20%             | \$809             | 4.363            |
| 745190KG2  | Cust Buy         | 03/22/05         | -         | 105.375        | 15              | 4.19%             | \$635             | 4.222            |
| 745190KG2  | Cust Buy         | 03/22/05         | -         | 105.375        | 15              | 4.19%             | \$635             | 4.222            |
| 745190KG2  | Cust Buy         | 03/22/05         | -         | 105.375        | 15              | 4.19%             | \$635             | 4.222            |
| 745190KG2  | Cust Buy         | 03/22/05         | -         | 105.375        | 20              | 4.19%             | \$847             | 4.222            |
| 745190KG2  | Cust Buy         | 03/22/05         | -         | 105.375        | 25              | 4.19%             | \$1,059           | 4.222            |
| 745190KG2  | Cust Buy         | 03/22/05         | -         | 105.375        | 15              | 4.19%             | \$635             | 4.222            |
| 745190KG2  | Cust Buy         | 03/22/05         | -         | 105.375        | 60              | 4.19%             | \$2,541           | 4.222            |
| 745190KG2  | Cust Buy         | 03/22/05         | -         | 105.375        | 110             | 4.19%             | \$4,659           | 4.222            |
| 745190KG2  | Cust Buy         | 03/22/05         | -         | 105.375        | 10              | 4.19%             | \$424             | 4.222            |
| 745190KG2  | Cust Buy         | 03/22/05         | -         | 105.375        | 30              | 4.19%             | \$1,271           | 4.222            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 416414X88  | DLA Buy          | 03/28/05         | 97.500    |                |                 |                   |                   |                  |
| 416414X88  | DLA Buy          | 03/29/05         | 97.500    |                |                 |                   |                   |                  |
| 416414X88  | Cust Buy         | 03/29/05         | -         | 101.625        | 10              | 4.22%             | \$411             | 4.179            |
| 416414X88  | Cust Buy         | 03/29/05         | -         | 101.625        | 100             | 4.22%             | \$4,114           | 4.179            |
| 416414X88  | Cust Buy         | 03/29/05         | -         | 100.625        | 25              | 3.19%             | \$779             | 4.299            |
| 416414X88  | Cust Buy         | 03/29/05         | -         | 101.625        | 40              | 4.22%             | \$1,646           | 4.179            |
| 416414X88  | Cust Buy         | 03/29/05         | -         | 101.625        | 20              | 4.22%             | \$823             | 4.179            |
| 416414X88  | Cust Buy         | 03/29/05         | -         | 101.625        | 40              | 4.22%             | \$1,646           | 4.179            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64605LTW8  | DLA Buy          | 03/28/05         | 95.349    |                |                 |                   |                   |                  |
| 64605LTW8  | DLA Buy          | 03/29/05         | 95.100    |                |                 |                   |                   |                  |
| 64605LTW8  | Cust Buy         | 03/29/05         | -         | 100.000        | 10              | 4.19%             | \$402             | 4.499            |
| 64605LTW8  | Cust Buy         | 03/29/05         | -         | 100.000        | 25              | 4.19%             | \$1,005           | 4.499            |
| 64605LTW8  | Cust Buy         | 03/29/05         | -         | 100.000        | 25              | 4.19%             | \$1,005           | 4.499            |
| 64605LTW8  | Cust Buy         | 03/29/05         | -         | 100.000        | 40              | 4.19%             | \$1,608           | 4.499            |
| 64605LTW8  | Cust Buy         | 03/29/05         | -         | 100.000        | 60              | 4.19%             | \$2,411           | 4.499            |
| 64605LTW8  | Cust Buy         | 03/29/05         | -         | 100.000        | 10              | 4.19%             | \$402             | 4.499            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64966DXP9  | DLA Buy          | 03/28/05         | 105.738   |                |                 |                   |                   |                  |
| 64966DXP9  | Cust Buy         | 03/29/05         | -         | 105.000        | 25              | 3.16%             | \$803             | 4.36             |
| 64966DXP9  | Cust Buy         | 03/29/05         | -         | 106.000        | 10              | 4.14%             | \$421             | 4.236            |
| 64966DXP9  | Cust Buy         | 03/29/05         | -         | 106.000        | 10              | 4.14%             | \$421             | 4.236            |
| 64966DXP9  | Cust Buy         | 03/29/05         | -         | 106.000        | 75              | 4.14%             | \$3,159           | 4.236            |
|            |                  |                  |           |                |                 |                   |                   |                  |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 74526QEX6  | DLA Buy          | 03/28/05         | 98.658    |                |                 |                   |                   |                  |
| 74526QEX6  | Cust Buy         | 03/29/05         | -         | 102.750        | 10              | 4.25%             | \$419             | 4.29             |
| 74526QEX6  | Cust Buy         | 03/29/05         | -         | 102.750        | 20              | 4.25%             | \$838             | 4.29             |
| 74526QEX6  | Cust Buy         | 03/29/05         | -         | 101.750        | 100             | 3.24%             | \$3,192           | 4.41             |
| 74526QEX6  | Cust Buy         | 03/29/05         | -         | 102.750        | 50              | 4.25%             | \$2,096           | 4.29             |
| 74526QEX6  | Cust Buy         | 03/29/05         | -         | 102.750        | 15              | 4.25%             | \$629             | 4.29             |
| 649787M21  | DLA Buy          | 03/29/05         | 96.550    |                |                 |                   |                   |                  |
| 649787M21  | Cust Buy         | 03/29/05         | -         | 100.625        | 50              | 4.22%             | \$2,038           | 4.421            |
| 649787M21  | Cust Buy         | 03/29/05         | -         | 100.000        | 15              | 3.57%             | \$518             | 4.5              |
| 649787M21  | Cust Buy         | 03/29/05         | -         | 100.000        | 35              | 3.57%             | \$1,208           | 4.5              |
| 649787M21  | Cust Buy         | 03/29/05         | -         | 100.625        | 10              | 4.22%             | \$408             | 4.421            |
| 649787M21  | Cust Buy         | 03/30/05         | -         | 100.625        | 15              | 4.22%             | \$611             | 4.421            |
| 649787M21  | Cust Buy         | 03/30/05         | -         | 100.625        | 40              | 4.22%             | \$1,630           | 4.421            |
| 58259RUY8  | DLA Buy          | 03/31/05         | 95.825    |                |                 |                   |                   |                  |
| 58259RUY8  | DLA Buy          | 03/31/05         | 95.825    |                |                 |                   |                   |                  |
| 58259RUY8  | DLA Buy          | 03/31/05         | 95.825    |                |                 |                   |                   |                  |
| 58259RUY8  | Cust Buy         | 03/31/05         | -         | 100.000        | 60              | 4.16%             | \$2,394           | 4.499            |
| 58259RUY8  | Cust Buy         | 03/31/05         | -         | 100.875        | 20              | 5.07%             | \$973             | 4.395            |
| 58259RUY8  | Cust Buy         | 03/31/05         | -         | 100.875        | 20              | 5.07%             | \$973             | 4.395            |
| 745190KG2  | DLA Buy          | 04/08/05         | 100.999   |                |                 |                   |                   |                  |
| 745190KG2  | Cust Buy         | 04/08/05         | -         | 105.125        | 25              | 4.09%             | \$1,032           | 4.253            |
| 649787M21  | DLA Buy          | 04/13/05         | 97.800    |                |                 |                   |                   |                  |
| 649787M21  | Cust Buy         | 04/13/05         | -         | 101.750        | 50              | 4.36%             | \$2,125           | 4.281            |
| 649787M21  | Cust Buy         | 04/13/05         | -         | 101.750        | 60              | 4.36%             | \$2,550           | 4.281            |
| 649787M21  | Cust Buy         | 04/14/05         | -         | 101.750        | 20              | 4.36%             | \$850             | 4.281            |
| 649787M21  | Cust Buy         | 04/14/05         | -         | 102.500        | 10              | 5.13%             | \$500             | 4.189            |
| 649787M21  | Cust Buy         | 04/14/05         | -         | 102.500        | 10              | 5.13%             | \$500             | 4.189            |
| 643136SY1  | DLA Buy          | 04/18/05         | 99.750    |                |                 |                   |                   |                  |
| 643136SY1  | Cust Buy         | 04/19/05         | -         | 103.750        | 20              | 4.01%             | \$800             | 3.57             |
| 643136SY1  | Cust Buy         | 04/19/05         | -         | 103.750        | 80              | 4.01%             | \$3,200           | 3.57             |
| 643136SY1  | Cust Buy         | 04/19/05         | -         | 103.750        | 10              | 4.01%             | \$400             | 3.57             |
| 645020EY0  | DLA Buy          | 04/18/05         | 99.750    |                |                 |                   |                   |                  |
| 645020EY0  | Cust Buy         | 04/19/05         | -         | 100.750        | 10              | 4.13%             | \$400             | 3.906            |
| 645020EY0  | Cust Buy         | 04/19/05         | -         | 100.750        | 10              | 4.13%             | \$400             | 3.906            |
| 645020EY0  | Cust Buy         | 04/19/05         | -         | 100.750        | 45              | 4.13%             | \$1,800           | 3.906            |
| 645020EY0  | Cust Buy         | 04/19/05         | -         | 100.750        | 125             | 4.13%             | \$5,000           | 3.906            |
| 914447DM6  | DLA Buy          | 04/18/05         | 102.631   |                |                 |                   |                   |                  |
| 914447DM6  | Cust Buy         | 04/19/05         | -         | 107.000        | 10              | 3.55%             | \$367             | 4.075            |
| 914447DM6  | Cust Buy         | 04/19/05         | -         | 107.375        | 15              | 3.91%             | \$607             | 4.027            |
| 914447DM6  | Cust Buy         | 04/19/05         | -         | 107.375        | 75              | 3.91%             | \$3,033           | 4.027            |
| 73358TMN8  | DLA Buy          | 04/20/05         | 98.375    |                |                 |                   |                   |                  |
| 73358TMN8  | Cust Buy         | 04/20/05         | -         | 102.500        | 10              | 4.19%             | \$413             | 4.231            |
| 73358TMN8  | Cust Buy         | 04/20/05         | -         | 102.500        | 65              | 4.19%             | \$2,681           | 4.231            |
| 73358TMN8  | Cust Buy         | 04/21/05         | -         | 102.500        | 20              | 4.19%             | \$825             | 4.231            |
| 20774LN76  | DLA Buy          | 04/26/05         | 102.882   |                |                 |                   |                   |                  |
| 20774LN76  | Cust Buy         | 04/27/05         | -         | 107.875        | 15              | 4.08%             | \$635             | 3.966            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 59259RUY8  | DLA Buy          | 04/27/05         | 99.500    |                |                 |                   |                   |                  |
| 59259RUY8  | Cust Buy         | 04/27/05         | -         | 102.625        | 10              | 4.19%             | \$413             | 4.189            |
| 59259RUY8  | Cust Buy         | 04/27/05         | -         | 102.625        | 25              | 4.19%             | \$1,031           | 4.189            |
| 296804FN2  | DLA Buy          | 04/27/05         | 99.915    |                |                 |                   |                   |                  |
| 296804FN2  | DLA Buy          | 04/28/05         | 99.915    |                |                 |                   |                   |                  |
| 296804FN2  | Cust Buy         | 04/28/05         | -         | 102.125        | 40              | 4.30%             | \$1,684           | 4.237            |
| 296804FN2  | Cust Buy         | 04/28/05         | -         | 102.125        | 25              | 4.30%             | \$1,052           | 4.237            |
| 296804FN2  | Cust Buy         | 04/28/05         | -         | 102.125        | 45              | 4.30%             | \$1,894           | 4.237            |
| 64966EUX3  | DLA Buy          | 04/28/05         | 99.900    |                |                 |                   |                   |                  |
| 64966EUX3  | Cust Buy         | 04/28/05         | -         | 104.125        | 40              | 4.23%             | \$1,690           | 4.126            |
| 64966EUX3  | Cust Buy         | 04/28/05         | -         | 104.125        | 40              | 4.23%             | \$1,690           | 4.126            |
| 64966EUX3  | Cust Buy         | 04/29/05         | -         | 104.125        | 25              | 4.23%             | \$1,056           | 4.126            |
| 73358TEK3  | DLA Buy          | 04/29/05         | 104.138   |                |                 |                   |                   |                  |
| 73358TEK3  | Cust Buy         | 05/02/05         | -         | 108.250        | 35              | 3.95%             | \$1,439           | 3.981            |
| 953140E63  | DLA Buy          | 05/02/05         | 99.500    |                |                 |                   |                   |                  |
| 953140E63  | Cust Buy         | 05/03/05         | -         | 102.500        | 10              | 4.09%             | \$403             | 3.587            |
| 953140E63  | Cust Buy         | 05/03/05         | -         | 102.500        | 15              | 4.09%             | \$604             | 3.587            |
| 953140E63  | Cust Buy         | 05/03/05         | -         | 102.500        | 50              | 4.09%             | \$2,013           | 3.587            |
| 953140E63  | Cust Buy         | 05/03/05         | -         | 102.500        | 100             | 4.09%             | \$4,025           | 3.587            |
| 953140E63  | Cust Buy         | 05/03/05         | -         | 102.500        | 50              | 4.09%             | \$2,013           | 3.587            |
| 953140E63  | Cust Buy         | 05/03/05         | -         | 102.500        | 135             | 4.09%             | \$5,434           | 3.587            |
| 953140E63  | Cust Buy         | 05/03/05         | -         | 102.500        | 135             | 4.09%             | \$5,434           | 3.587            |
| 226003DJ7  | DLA Buy          | 05/02/05         | 99.500    |                |                 |                   |                   |                  |
| 226003DJ7  | Cust Buy         | 05/03/05         | -         | 100.000        | 40              | 3.51%             | \$1,358           | 4.374            |
| 226003DJ7  | Cust Buy         | 05/03/05         | -         | 100.875        | 15              | 4.42%             | \$640             | 4.264            |
| 226003DJ7  | Cust Buy         | 05/03/05         | -         | 100.875        | 15              | 4.42%             | \$640             | 4.264            |
| 226003DJ7  | Cust Buy         | 05/03/05         | -         | 100.000        | 20              | 3.51%             | \$679             | 4.374            |
| 59259RUT9  | DLA Buy          | 05/02/05         | 101.938   |                |                 |                   |                   |                  |
| 59259RUT9  | DLA Buy          | 05/02/05         | 101.938   |                |                 |                   |                   |                  |
| 59259RUT9  | Cust Buy         | 05/02/05         | -         | 106.250        | 10              | 4.20%             | \$428             | 4.016            |
| 59259RUT9  | Cust Buy         | 05/02/05         | -         | 106.250        | 45              | 4.20%             | \$1,927           | 4.016            |
| 59259RUT9  | Cust Buy         | 05/03/05         | -         | 106.250        | 10              | 4.20%             | \$428             | 4.016            |
| 59259RUT9  | Cust Buy         | 05/03/05         | -         | 106.250        | 10              | 4.20%             | \$428             | 4.016            |
| 59259RUT9  | Cust Buy         | 05/03/05         | -         | 106.250        | 10              | 4.20%             | \$428             | 4.016            |
| 59259RUT9  | Cust Buy         | 05/03/05         | -         | 106.250        | 10              | 4.20%             | \$428             | 4.016            |
| 59259RUT9  | Cust Buy         | 05/03/05         | -         | 106.250        | 10              | 4.20%             | \$428             | 4.016            |
| 59259RUT9  | Cust Buy         | 05/03/05         | -         | 106.250        | 45              | 4.20%             | \$1,927           | 4.016            |
| 59259RUT9  | Cust Buy         | 05/03/05         | -         | 106.250        | 95              | 4.20%             | \$4,068           | 4.016            |
| 59259RUT9  | Cust Buy         | 05/03/05         | -         | 106.250        | 100             | 4.20%             | \$4,282           | 4.016            |
| 59259RUT9  | Cust Buy         | 05/03/05         | -         | 106.500        | 10              | 4.44%             | \$453             | 3.988            |
| 64966EUP0  | DLA Buy          | 05/02/05         | 99.250    |                |                 |                   |                   |                  |
| 64966EUP0  | Cust Buy         | 05/03/05         | -         | 103.500        | 10              | 4.28%             | \$425             | 3.98             |
| 64966EUP0  | Cust Buy         | 05/03/05         | -         | 103.500        | 10              | 4.28%             | \$425             | 3.98             |
| 64966EUP0  | Cust Buy         | 05/03/05         | -         | 103.500        | 10              | 4.28%             | \$425             | 3.98             |
| 64966EUP0  | Cust Buy         | 05/03/05         | -         | 103.500        | 10              | 4.28%             | \$425             | 3.98             |
| 64966EUP0  | Cust Buy         | 05/03/05         | -         | 103.500        | 30              | 4.28%             | \$1,275           | 3.98             |
| 64966EUP0  | Cust Buy         | 05/03/05         | -         | 103.500        | 10              | 4.28%             | \$425             | 3.98             |
| 64966EUP0  | Cust Buy         | 05/03/05         | -         | 103.500        | 30              | 4.28%             | \$1,275           | 3.98             |
| 64966EUP0  | Cust Buy         | 05/03/05         | -         | 103.650        | 25              | 4.43%             | \$1,100           | 3.96             |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 745190KG2  | DLA Buy          | 05/04/05         | 102.891   |                |                 |                   |                   |                  |
| 745190KG2  | Cust Buy         | 05/05/05         | -         | 107.000        | 25              | 3.99%             | \$1,027           | 3.984            |
| 745190KG2  | Cust Buy         | 05/05/05         | -         | 107.000        | 50              | 3.99%             | \$2,055           | 3.984            |
| 745190KG2  | Cust Buy         | 05/05/05         | -         | 107.000        | 10              | 3.99%             | \$411             | 3.984            |
| 616021LC3  | DLA Buy          | 05/05/05         | 102.625   |                |                 |                   |                   |                  |
| 616021LC3  | Cust Buy         | 05/06/05         | -         | 102.500        | 10              | 3.93%             | \$388             | 4.205            |
| 616021LC3  | Cust Buy         | 05/06/05         | -         | 102.750        | 25              | 4.18%             | \$1,031           | 4.176            |
| 616021LC3  | Cust Buy         | 05/06/05         | -         | 101.750        | 20              | 3.17%             | \$625             | 4.293            |
| 953140E97  | DLA Buy          | 05/09/05         | 102.290   |                |                 |                   |                   |                  |
| 953140E97  | DLA Buy          | 05/09/05         | 98.325    |                |                 |                   |                   |                  |
| 953140E97  | Cust Buy         | 05/10/05         | -         | 102.500        | 10              | 4.26%             | \$419             | 3.710            |
| 953140E97  | Cust Buy         | 05/10/05         | -         | 102.500        | 10              | 4.26%             | \$419             | 3.710            |
| 953140E97  | Cust Buy         | 05/10/05         | -         | 102.500        | 25              | 4.26%             | \$1,048           | 3.710            |
| 953140E97  | Cust Buy         | 05/10/05         | -         | 102.500        | 50              | 4.26%             | \$2,096           | 3.710            |
| 953140E97  | Cust Buy         | 05/10/05         | -         | 102.500        | 50              | 4.26%             | \$2,096           | 3.710            |
| 296804FN2  | DLA Buy          | 05/09/05         | 101.625   |                |                 |                   |                   |                  |
| 296804FN2  | DLA Buy          | 05/09/05         | 97.625    |                |                 |                   |                   |                  |
| 296804FN2  | Cust Buy         | 05/09/05         | -         | 101.750        | 40              | 4.23%             | \$1,650           | 4.282            |
| 296804FN2  | Cust Buy         | 05/10/05         | -         | 101.000        | 20              | 3.46%             | \$675             | 4.375            |
| 296804FN2  | Cust Buy         | 05/10/05         | -         | 101.750        | 10              | 4.23%             | \$413             | 4.282            |
| 296804FN2  | Cust Buy         | 05/10/05         | -         | 101.750        | 10              | 4.23%             | \$413             | 4.282            |
| 296804FN2  | Cust Buy         | 05/10/05         | -         | 101.750        | 190             | 4.23%             | \$7,838           | 4.282            |
| 296804FN2  | Cust Buy         | 05/10/05         | -         | 101.750        | 25              | 4.23%             | \$1,031           | 4.282            |
| 464038GE2  | DLA Buy          | 05/08/05         | 103.033   |                |                 |                   |                   |                  |
| 464038GE2  | Cust Buy         | 05/10/05         | -         | 103.125        | 35              | 4.13%             | \$1,432           | 4.111            |
| 464038GE2  | Cust Buy         | 05/10/05         | -         | 103.125        | 20              | 4.13%             | \$818             | 4.111            |
| 464038GE2  | Cust Buy         | 05/10/05         | -         | 103.125        | 20              | 4.13%             | \$818             | 4.111            |
| 464038GE2  | Cust Buy         | 05/10/05         | -         | 103.125        | 20              | 4.13%             | \$818             | 4.111            |
| 464038GE2  | Cust Buy         | 05/10/05         | -         | 102.125        | 100             | 3.12%             | \$3,092           | 4.234            |
| 464038GE2  | Cust Buy         | 05/10/05         | -         | 103.175        | 20              | 4.18%             | \$828             | 4.104            |
| 464038GE2  | Cust Buy         | 05/10/05         | -         | 103.225        | 15              | 4.23%             | \$629             | 4.098            |
| 464038GE2  | Cust Buy         | 05/10/05         | -         | 103.125        | 10              | 4.13%             | \$409             | 4.111            |
| 64970KM38  | DLA Buy          | 05/10/05         | 107.466   |                |                 |                   |                   |                  |
| 64970KM38  | Cust Buy         | 05/10/05         | -         | 107.550        | 15              | 3.95%             | \$613             | 4                |
| 64970KM38  | Cust Buy         | 05/10/05         | -         | 107.550        | 45              | 3.95%             | \$1,838           | 4                |
| 73358TMM0  | DLA Buy          | 05/08/05         | 103.160   |                |                 |                   |                   |                  |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 102.000        | 10              | 3.29%             | \$325             | 4.283            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 10              | 4.30%             | \$425             | 4.177            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 10              | 4.30%             | \$425             | 4.177            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 10              | 4.30%             | \$425             | 4.177            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 25              | 4.30%             | \$1,063           | 4.177            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 30              | 4.30%             | \$1,275           | 4.177            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 15              | 4.30%             | \$638             | 4.177            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 20              | 4.30%             | \$850             | 4.177            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 25              | 4.30%             | \$1,063           | 4.177            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 55              | 4.30%             | \$2,338           | 4.177            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 10              | 4.30%             | \$425             | 4.177            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 102.000        | 10              | 3.29%             | \$325             | 4.283            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 102.000        | 10              | 3.29%             | \$325             | 4.283            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 10              | 4.30%             | \$425             | 4.177            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 10              | 4.30%             | \$425             | 4.177            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 15              | 4.30%             | \$638             | 4.177            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 20              | 4.30%             | \$850             | 4.177            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 10              | 4.30%             | \$425             | 4.177            |
| 73358TMM0  | Cust Buy         | 05/10/05         | -         | 103.000        | 10              | 4.30%             | \$425             | 4.177            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 405366DK8  | DLA Buy          | 05/11/05         | 99.923    |                |                 |                   |                   |                  |
| 405366DK8  | Cust Buy         | 05/12/05         | -         | 103.375        | 110             | 3.87%             | \$4,237           | 3.963            |
| 405366DK8  | Cust Buy         | 05/12/05         | -         | 103.375        | 70              | 3.87%             | \$2,696           | 3.963            |
| 405366DK8  | Cust Buy         | 05/12/05         | -         | 103.375        | 10              | 3.87%             | \$385             | 3.963            |
| 405366DK8  | Cust Buy         | 05/12/05         | -         | 103.375        | 10              | 3.87%             | \$385             | 3.963            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 405366DN2  | DLA Buy          | 05/11/05         | 99.625    |                |                 |                   |                   |                  |
| 405366DN2  | DLA Buy          | 05/11/05         | 99.621    |                |                 |                   |                   |                  |
| 405366DN2  | DLA Buy          | 05/11/05         | 99.622    |                |                 |                   |                   |                  |
| 405366DN2  | Cust Buy         | 05/11/05         | -         | 102.500        | 30              | 3.93%             | \$1,163           | 4.068            |
| 405366DN2  | Cust Buy         | 05/11/05         | -         | 102.500        | 15              | 3.93%             | \$582             | 4.068            |
| 405366DN2  | Cust Buy         | 05/11/05         | -         | 102.500        | 50              | 3.93%             | \$1,939           | 4.068            |
| 405366DN2  | Cust Buy         | 05/11/05         | -         | 102.500        | 30              | 3.93%             | \$1,163           | 4.068            |
| 405366DN2  | Cust Buy         | 05/11/05         | -         | 102.500        | 45              | 3.93%             | \$1,745           | 4.068            |
| 405366DN2  | Cust Buy         | 05/11/05         | -         | 102.500        | 35              | 3.93%             | \$1,357           | 4.068            |
| 405366DN2  | Cust Buy         | 05/11/05         | -         | 102.500        | 10              | 3.93%             | \$388             | 4.068            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 59259RUY8  | DLA Buy          | 05/12/05         | 99.920    |                |                 |                   |                   |                  |
| 59259RUY8  | Cust Buy         | 05/12/05         | -         | 103.100        | 25              | 3.88%             | \$962             | 4.133            |
| 59259RUY8  | Cust Buy         | 05/12/05         | -         | 103.100        | 40              | 3.88%             | \$1,540           | 4.133            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 953140E58  | DLA Buy          | 05/16/05         | 99.300    |                |                 |                   |                   |                  |
| 953140E55  | Cust Buy         | 05/17/05         | -         | 103.375        | 10              | 4.10%             | \$408             | 3.400            |
| 953140E55  | Cust Buy         | 05/17/05         | -         | 103.375        | 10              | 4.10%             | \$408             | 3.400            |
| 953140E55  | Cust Buy         | 05/17/05         | -         | 103.375        | 15              | 4.10%             | \$611             | 3.400            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 59259RUX0  | DLA Buy          | 05/16/05         | 99.300    |                |                 |                   |                   |                  |
| 59259RUX0  | Cust Buy         | 05/17/05         | -         | 103.500        | 10              | 4.22%             | \$419             | 4.086            |
| 59259RUX0  | Cust Buy         | 05/17/05         | -         | 103.500        | 20              | 4.22%             | \$838             | 4.086            |
| 59259RUX0  | Cust Buy         | 05/17/05         | -         | 103.500        | 55              | 4.22%             | \$2,305           | 4.086            |
| 59259RUX0  | Cust Buy         | 05/17/05         | -         | 103.500        | 45              | 4.22%             | \$1,886           | 4.086            |
| 59259RUX0  | Cust Buy         | 05/17/05         | -         | 103.500        | 10              | 4.22%             | \$419             | 4.086            |
| 59259RUX0  | Cust Buy         | 05/17/05         | -         | 103.500        | 15              | 4.22%             | \$629             | 4.086            |
| 59259RUX0  | Cust Buy         | 05/17/05         | -         | 103.500        | 40              | 4.22%             | \$1,676           | 4.086            |
| 59259RUX0  | Cust Buy         | 05/17/05         | -         | 103.500        | 40              | 4.22%             | \$1,676           | 4.086            |
| 59259RUX0  | Cust Buy         | 05/17/05         | -         | 103.500        | 15              | 4.22%             | \$629             | 4.086            |
| 59259RUX0  | Cust Buy         | 05/17/05         | -         | 103.500        | 25              | 4.22%             | \$1,048           | 4.086            |
| 59259RUX0  | Cust Buy         | 05/17/05         | -         | 103.500        | 40              | 4.22%             | \$1,676           | 4.086            |
| 59259RUX0  | Cust Buy         | 05/17/05         | -         | 103.500        | 15              | 4.22%             | \$629             | 4.086            |
| 59259RUX0  | Cust Buy         | 05/17/05         | -         | 103.500        | 85              | 4.22%             | \$3,562           | 4.086            |
| 59259RUX0  | Cust Buy         | 05/17/05         | -         | 103.500        | 25              | 4.22%             | \$1,048           | 4.086            |
| 59259RUX0  | Cust Buy         | 05/17/05         | -         | 103.550        | 10              | 4.27%             | \$424             | 4.08             |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64970KM46  | DLA Buy          | 05/16/05         | 99.375    |                |                 |                   |                   |                  |
| 64970KM46  | Cust Buy         | 05/17/05         | -         | 103.500        | 50              | 4.15%             | \$2,063           | 4.288            |
| 64970KM46  | Cust Buy         | 05/17/05         | -         | 103.500        | 50              | 4.15%             | \$2,063           | 4.288            |
| 64970KM46  | Cust Buy         | 05/17/05         | -         | 103.500        | 20              | 4.15%             | \$825             | 4.288            |
| 64970KM46  | Cust Buy         | 05/17/05         | -         | 103.500        | 20              | 4.15%             | \$825             | 4.288            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 73358TMN8  | DLA Buy          | 05/16/05         | 103.750   |                |                 |                   |                   |                  |
| 73358TMN8  | Cust Buy         | 05/16/05         | -         | 103.000        | 15              | 4.30%             | \$638             | 4.176            |
| 8960298Y4  | DLA Buy          | 05/18/05         | 101.967   |                |                 |                   |                   |                  |
| 8960298Y4  | Cust Buy         | 05/17/05         | -         | 105.875        | 10              | 4.04%             | \$411             | 3.839            |
| 8960298Y4  | Cust Buy         | 05/17/05         | -         | 105.875        | 40              | 4.04%             | \$1,643           | 3.839            |
| 8960298Y4  | Cust Buy         | 05/17/05         | -         | 105.000        | 70              | 3.18%             | \$2,263           | 3.971            |
| 538650GD8  | DLA Buy          | 05/19/05         | 103.550   |                |                 |                   |                   |                  |
| 538650GD8  | Cust Buy         | 05/19/05         | -         | 103.000        | 15              | 3.26%             | \$488             | 4.156            |
| 538650GD8  | Cust Buy         | 05/20/05         | -         | 104.000        | 30              | 4.26%             | \$1,275           | 4.043            |
| 538650GD8  | Cust Buy         | 05/20/05         | -         | 104.000        | 30              | 4.26%             | \$1,275           | 4.043            |
| 296804FM4  | DLA Buy          | 05/24/05         | 103.325   |                |                 |                   |                   |                  |
| 296804FM4  | Cust Buy         | 05/24/05         | -         | 103.500        | 10              | 4.20%             | \$418             | 4.068            |
| 296804FM4  | Cust Buy         | 05/24/05         | -         | 103.500        | 10              | 4.20%             | \$418             | 4.068            |
| 296804FM4  | Cust Buy         | 05/24/05         | -         | 103.500        | 10              | 4.20%             | \$418             | 4.068            |
| 296804FM4  | Cust Buy         | 05/24/05         | -         | 103.500        | 10              | 4.20%             | \$418             | 4.068            |
| 296804FM4  | Cust Buy         | 05/24/05         | -         | 103.500        | 10              | 4.20%             | \$418             | 4.068            |
| 296804FM4  | Cust Buy         | 05/24/05         | -         | 103.500        | 15              | 4.20%             | \$626             | 4.068            |
| 296804FM4  | Cust Buy         | 05/24/05         | -         | 103.500        | 10              | 4.20%             | \$418             | 4.068            |
| 296804FM4  | Cust Buy         | 05/24/05         | -         | 103.000        | 10              | 3.70%             | \$368             | 4.128            |
| 296804FM4  | Cust Buy         | 05/24/05         | -         | 103.500        | 10              | 4.20%             | \$418             | 4.068            |
| 296804FM4  | Cust Buy         | 05/24/05         | -         | 103.500        | 10              | 4.20%             | \$418             | 4.068            |
| 296804FM4  | Cust Buy         | 05/24/05         | -         | 103.500        | 25              | 4.20%             | \$1,044           | 4.068            |
| 296804FM4  | Cust Buy         | 05/24/05         | -         | 103.500        | 35              | 4.20%             | \$1,461           | 4.068            |
| 296804FM4  | Cust Buy         | 05/24/05         | -         | 103.000        | 30              | 3.70%             | \$1,103           | 4.128            |
| 64966EL21  | DLA Buy          | 05/23/05         | 103.000   |                |                 |                   |                   |                  |
| 64966EL21  | Cust Buy         | 05/23/05         | -         | 103.250        | 15              | 4.29%             | \$637             | 3.86             |
| 64966EL21  | Cust Buy         | 05/24/05         | -         | 103.250        | 20              | 4.29%             | \$850             | 3.86             |
| 296804FL6  | DLA Buy          | 05/24/05         | 103.525   |                |                 |                   |                   |                  |
| 296804FL6  | Cust Buy         | 05/24/05         | -         | 103.750        | 10              | 4.14%             | \$413             | 4.037            |
| 296804FL6  | Cust Buy         | 05/24/05         | -         | 103.750        | 10              | 4.14%             | \$413             | 4.037            |
| 296804FL6  | Cust Buy         | 05/24/05         | -         | 103.750        | 20              | 4.14%             | \$825             | 4.037            |
| 64966EUX3  | DLA Buy          | 05/24/05         | 100.900   |                |                 |                   |                   |                  |
| 64966EUX3  | Cust Buy         | 05/24/05         | -         | 105.125        | 50              | 4.19%             | \$2,113           | 4.006            |
| 64966EUX3  | Cust Buy         | 05/24/05         | -         | 105.125        | 30              | 4.19%             | \$1,268           | 4.006            |
| 64966EUX3  | Cust Buy         | 05/24/05         | -         | 105.000        | 10              | 4.06%             | \$410             | 4.021            |
| 64966EUX3  | Cust Buy         | 05/24/05         | -         | 105.125        | 25              | 4.19%             | \$1,056           | 4.006            |
| 64966EUX3  | Cust Buy         | 05/24/05         | -         | 105.125        | 45              | 4.19%             | \$1,901           | 4.006            |
| 88880NAG4  | DLA Buy          | 05/26/05         | 103.250   |                |                 |                   |                   |                  |
| 88880NAG4  | Cust Buy         | 05/26/05         | -         | 103.625        | 20              | 4.41%             | \$875             | 5.156            |
| 88880NAG4  | Cust Buy         | 05/26/05         | -         | 103.625        | 20              | 4.41%             | \$875             | 5.156            |
| 88880NAG4  | Cust Buy         | 05/26/05         | -         | 102.250        | 100             | 3.02%             | \$3,000           | 5.332            |
| 88880NAG4  | Cust Buy         | 05/26/05         | -         | 103.500        | 35              | 4.28%             | \$1,488           | 5.172            |
| 88880NAG4  | Cust Buy         | 05/27/05         | -         | 103.125        | 50              | 3.90%             | \$1,938           | 5.22             |
| 4164142T6  | DLA Buy          | 05/31/05         | 102.875   |                |                 |                   |                   |                  |
| 4164142T6  | DLA Buy          | 05/31/05         | 103.000   |                |                 |                   |                   |                  |
| 4164142T6  | Cust Buy         | 06/01/05         | -         | 102.000        | 10              | 3.07%             | \$304             | 3.96             |
| 4164142T6  | Cust Buy         | 06/01/05         | -         | 103.000        | 20              | 4.08%             | \$808             | 3.842            |
| 4164142T6  | Cust Buy         | 06/01/05         | -         | 103.000        | 100             | 4.08%             | \$4,042           | 3.842            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 4164142T6  | Cust Buy         | 06/01/05         | -         | 103.000        | 25              | 4.08%             | \$1,011           | 3.842            |
| 4164142T6  | Cust Buy         | 06/01/05         | -         | 103.000        | 10              | 4.08%             | \$404             | 3.842            |
| 4164142T6  | Cust Buy         | 06/01/05         | -         | 103.000        | 10              | 4.08%             | \$404             | 3.842            |
| 4164142T6  | Cust Buy         | 06/01/05         | -         | 103.000        | 20              | 4.08%             | \$808             | 3.842            |
| 4164142T6  | Cust Buy         | 06/01/05         | -         | 103.000        | 25              | 4.08%             | \$1,011           | 3.842            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64966ECK1  | DLA Buy          | 06/01/05         | 103.500   |                |                 |                   |                   |                  |
| 64966ECK1  | Cust Buy         | 06/01/05         | -         | 103.000        | 10              | 4.57%             | \$450             | 3.999            |
| 64966ECK1  | Cust Buy         | 06/01/05         | -         | 103.000        | 40              | 4.57%             | \$1,800           | 3.999            |
| 64966ECK1  | Cust Buy         | 06/01/05         | -         | 103.000        | 25              | 4.57%             | \$1,125           | 3.999            |
| 64966ECK1  | Cust Buy         | 06/01/05         | -         | 102.000        | 55              | 3.55%             | \$1,925           | 4.123            |
| 64966ECK1  | Cust Buy         | 06/01/05         | -         | 103.000        | 25              | 4.57%             | \$1,125           | 3.999            |
| 64966ECK1  | Cust Buy         | 06/01/05         | -         | 103.000        | 90              | 4.57%             | \$4,050           | 3.999            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64970KM38  | DLA Buy          | 06/01/05         | 109.038   |                |                 |                   |                   |                  |
| 64970KM38  | Cust Buy         | 06/01/05         | -         | 109.300        | 10              | 4.06%             | \$426             | 3.774            |
| 64970KM38  | Cust Buy         | 06/01/05         | -         | 109.300        | 10              | 4.06%             | \$426             | 3.774            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64986AGT2  | DLA Buy          | 06/01/05         | 104.558   |                |                 |                   |                   |                  |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 104.750        | 30              | 4.21%             | \$1,269           | 3.918            |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 104.750        | 45              | 4.21%             | \$1,904           | 3.918            |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 104.750        | 45              | 4.21%             | \$1,904           | 3.918            |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 103.750        | 10              | 3.21%             | \$323             | 4.038            |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 104.750        | 20              | 4.21%             | \$846             | 3.918            |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 104.750        | 35              | 4.21%             | \$1,481           | 3.918            |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 104.750        | 45              | 4.21%             | \$1,904           | 3.918            |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 104.750        | 50              | 4.21%             | \$2,116           | 3.918            |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 104.750        | 50              | 4.21%             | \$2,116           | 3.918            |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 104.750        | 20              | 4.21%             | \$846             | 3.918            |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 104.750        | 25              | 4.21%             | \$1,058           | 3.918            |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 104.750        | 45              | 4.21%             | \$1,904           | 3.918            |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 104.750        | 55              | 4.21%             | \$2,327           | 3.918            |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 104.750        | 50              | 4.21%             | \$2,116           | 3.918            |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 104.750        | 100             | 4.21%             | \$4,231           | 3.918            |
| 64986AGT2  | Cust Buy         | 06/01/05         | -         | 104.750        | 30              | 4.21%             | \$1,269           | 3.918            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 702750AR1  | DLA Buy          | 06/01/05         | 104.035   |                |                 |                   |                   |                  |
| 702750AR1  | Cust Buy         | 06/01/05         | -         | 104.000        | 55              | 4.13%             | \$2,269           | 3.884            |
| 702750AR1  | Cust Buy         | 06/01/05         | -         | 103.250        | 15              | 3.38%             | \$506             | 3.974            |
| 702750AR1  | Cust Buy         | 06/01/05         | -         | 104.000        | 20              | 4.13%             | \$825             | 3.884            |
| 702750AR1  | Cust Buy         | 06/01/05         | -         | 104.000        | 25              | 4.13%             | \$1,031           | 3.884            |
| 702750AR1  | Cust Buy         | 06/01/05         | -         | 104.000        | 10              | 4.13%             | \$413             | 3.884            |
| 702750AR1  | Cust Buy         | 06/01/05         | -         | 104.000        | 10              | 4.13%             | \$413             | 3.884            |
| 702750AR1  | Cust Buy         | 06/01/05         | -         | 104.000        | 15              | 4.13%             | \$619             | 3.884            |
| 702750AR1  | Cust Buy         | 06/01/05         | -         | 104.125        | 30              | 4.26%             | \$1,275           | 3.869            |
| 702750AR1  | Cust Buy         | 06/01/05         | -         | 104.250        | 35              | 4.38%             | \$1,531           | 3.854            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 600174DK9  | DLA Buy          | 06/02/05         | 103.239   |                |                 |                   |                   |                  |
| 600174DK9  | DLA Buy          | 06/02/05         | 103.250   |                |                 |                   |                   |                  |
| 600174DK9  | Cust Buy         | 06/02/05         | -         | 103.375        | 50              | 4.16%             | \$2,086           | 3.925            |
| 600174DK9  | Cust Buy         | 06/02/05         | -         | 103.375        | 10              | 4.16%             | \$413             | 3.925            |
| 600174DK9  | Cust Buy         | 06/03/05         | -         | 103.375        | 15              | 4.16%             | \$620             | 3.925            |
| 600174DK9  | Cust Buy         | 06/03/05         | -         | 103.375        | 100             | 4.16%             | \$4,131           | 3.925            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64986EF85  | DLA Buy          | 06/02/05         | 105.582   |                |                 |                   |                   |                  |
| 64986EF85  | Cust Buy         | 06/03/05         | -         | 109.750        | 25              | 3.90%             | \$1,030           | 3.816            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 888794AB0  | Cust Buy         | 06/03/05         | -         | 102.500        | 40              | 3.80%             | \$1,500           | 4.888            |
| 745220EZ2  | Cust Buy         | 06/07/05         | -         | 108.250        | 10              | 4.00%             | \$417             | 3.994            |
| 745220EZ2  | Cust Buy         | 06/07/05         | -         | 108.250        | 15              | 4.00%             | \$625             | 3.994            |
| 745220EZ2  | Cust Buy         | 06/07/05         | -         | 108.250        | 20              | 4.00%             | \$833             | 3.994            |
| 745220EZ2  | Cust Buy         | 06/07/05         | -         | 107.250        | 20              | 3.04%             | \$633             | 4.111            |
| 745220EZ2  | Cust Buy         | 06/07/05         | -         | 108.250        | 135             | 4.00%             | \$5,624           | 3.994            |
| 745220EZ2  | Cust Buy         | 06/07/05         | -         | 108.250        | 25              | 4.00%             | \$1,042           | 3.994            |
| 745220EZ2  | Cust Buy         | 06/07/05         | -         | 108.250        | 10              | 4.00%             | \$417             | 3.994            |
| 745220EZ2  | Cust Buy         | 06/07/05         | -         | 108.250        | 25              | 4.00%             | \$1,042           | 3.994            |
| 745220EZ2  | Cust Buy         | 06/07/05         | -         | 108.000        | 10              | 3.76%             | \$392             | 4.023            |
| 745220EZ2  | Cust Buy         | 06/07/05         | -         | 108.000        | 55              | 3.76%             | \$2,154           | 4.023            |
| 745220EZ2  | Cust Buy         | 06/07/05         | -         | 108.250        | 20              | 4.00%             | \$833             | 3.994            |
| 745220EZ2  | Cust Buy         | 06/07/05         | -         | 108.250        | 15              | 4.00%             | \$625             | 3.994            |
| 745220EZ2  | Cust Buy         | 06/07/05         | -         | 108.250        | 20              | 4.00%             | \$833             | 3.994            |
| 745220EZ2  | Cust Buy         | 06/07/05         | -         | 107.250        | 10              | 3.04%             | \$317             | 4.111            |
| 745220EZ2  | Cust Buy         | 06/07/05         | -         | 108.250        | 10              | 4.00%             | \$417             | 3.994            |
| 296804FN2  | Cust Buy         | 06/07/05         | -         | 103.500        | 50              | 3.16%             | \$1,588           | 4.066            |
| 296804FN2  | Cust Buy         | 06/08/05         | -         | 104.500        | 20              | 4.16%             | \$835             | 3.945            |
| 296804FN2  | Cust Buy         | 06/08/05         | -         | 104.500        | 55              | 4.16%             | \$2,296           | 3.945            |
| 296804FN2  | Cust Buy         | 06/08/05         | -         | 104.500        | 125             | 4.16%             | \$5,219           | 3.945            |
| 59259RUY8  | Cust Buy         | 06/07/05         | -         | 105.250        | 30              | 4.21%             | \$1,275           | 3.883            |
| 59259RUY8  | Cust Buy         | 06/08/05         | -         | 105.250        | 10              | 4.21%             | \$425             | 3.882            |
| 59259RUY8  | Cust Buy         | 06/08/05         | -         | 105.250        | 30              | 4.21%             | \$1,275           | 3.882            |
| 303171CG5  | Cust Buy         | 06/08/05         | -         | 102.125        | 25              | 4.21%             | \$1,031           | 3.966            |
| 745190SL3  | Cust Buy         | 06/14/05         | -         | 108.000        | 10              | 4.00%             | \$415             | 3.958            |
| 745190SL3  | Cust Buy         | 06/14/05         | -         | 108.000        | 10              | 4.00%             | \$415             | 3.958            |
| 745190SL3  | Cust Buy         | 06/14/05         | -         | 108.000        | 50              | 4.00%             | \$2,077           | 3.958            |
| 745190SL3  | Cust Buy         | 06/14/05         | -         | 107.000        | 10              | 3.04%             | \$315             | 4.053            |
| 745190SL3  | Cust Buy         | 06/14/05         | -         | 108.000        | 10              | 4.00%             | \$415             | 3.958            |
| 745190SL3  | Cust Buy         | 06/14/05         | -         | 108.000        | 50              | 4.00%             | \$2,077           | 3.958            |
| 745190SL3  | Cust Buy         | 06/14/05         | -         | 108.000        | 15              | 4.00%             | \$623             | 3.958            |
| 745190SL3  | Cust Buy         | 06/14/05         | -         | 108.000        | 50              | 4.00%             | \$2,077           | 3.958            |
| 745190SL3  | Cust Buy         | 06/14/05         | -         | 108.000        | 10              | 4.00%             | \$415             | 3.958            |
| 745190SL3  | Cust Buy         | 06/14/05         | -         | 108.000        | 45              | 4.00%             | \$1,869           | 3.958            |
| 73358TNP2  | Cust Buy         | 06/14/05         | -         | 101.625        | 40              | 4.36%             | \$1,700           | 3.953            |
| 73358TNP2  | Cust Buy         | 06/14/05         | -         | 101.625        | 15              | 4.36%             | \$638             | 3.953            |
| 73358TNP2  | Cust Buy         | 06/14/05         | -         | 101.625        | 40              | 4.36%             | \$1,700           | 3.953            |
| 73358TNP2  | Cust Buy         | 06/15/05         | -         | 101.500        | 55              | 4.24%             | \$2,269           | 3.966            |
| 20774L3V5  | Cust Buy         | 06/15/05         | -         | 98.500         | 10              | 3.92%             | \$372             | 4.109            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 20774L3V5  | Cust Buy         | 06/15/05         | -         | 98.500         | 15              | 3.92%             | \$557             | 4.109            |
| 20774L3V5  | Cust Buy         | 06/15/05         | -         | 98.500         | 30              | 3.92%             | \$1,115           | 4.109            |
| 20774L3V5  | Cust Buy         | 06/15/05         | -         | 98.750         | 20              | 4.18%             | \$793             | 4.091            |
| 20774L3V5  | Cust Buy         | 06/15/05         | -         | 98.750         | 20              | 4.18%             | \$793             | 4.091            |
| 20774L3V5  | Cust Buy         | 06/16/05         | -         | 98.750         | 25              | 4.18%             | \$991             | 4.091            |
| 20774L3V5  | Cust Buy         | 06/16/05         | -         | 98.750         | 15              | 4.18%             | \$595             | 4.091            |
| 64966EL54  | DLA Buy          | 06/20/05         | 109.4610  |                |                 |                   |                   |                  |
| 64966EL54  | DLA Buy          | 06/20/05         | 109.5014  |                |                 |                   |                   |                  |
| 64966EL54  | Cust Buy         | 06/21/05         | -         | 109.000        | 30              | 3.93%             | \$1,238           | 3.912            |
| 64966EL54  | Cust Buy         | 06/21/05         | -         | 109.000        | 45              | 3.93%             | \$1,856           | 3.912            |
| 64966EL54  | Cust Buy         | 06/21/05         | -         | 109.000        | 25              | 3.93%             | \$1,031           | 3.912            |
| 64966EL54  | Cust Buy         | 06/21/05         | -         | 109.000        | 70              | 3.93%             | \$2,888           | 3.912            |
| 64966EL54  | Cust Buy         | 06/21/05         | -         | 109.000        | 55              | 3.93%             | \$2,269           | 3.912            |
| 64966EL54  | Cust Buy         | 06/21/05         | -         | 109.000        | 100             | 3.93%             | \$4,125           | 3.912            |
| 64966EL54  | Cust Buy         | 06/21/05         | -         | 109.000        | 55              | 3.93%             | \$2,269           | 3.912            |
| 64966EL54  | Cust Buy         | 06/21/05         | -         | 109.000        | 50              | 3.93%             | \$2,063           | 3.912            |
| 64966EL54  | Cust Buy         | 06/21/05         | -         | 109.000        | 20              | 3.93%             | \$825             | 3.912            |
| 64966ETN7  | DLA Buy          | 06/20/05         | 109.1965  |                |                 |                   |                   |                  |
| 64966ETN7  | Cust Buy         | 06/21/05         | -         | 109.000        | 10              | 4.11%             | \$431             | 3.883            |
| 64966ETN7  | Cust Buy         | 06/21/05         | -         | 109.000        | 30              | 4.11%             | \$1,292           | 3.883            |
| 64966ETN7  | Cust Buy         | 06/21/05         | -         | 109.000        | 60              | 4.11%             | \$2,583           | 3.883            |
| 64966ETN7  | Cust Buy         | 06/21/05         | -         | 109.000        | 10              | 4.11%             | \$431             | 3.883            |
| 64966ETN7  | Cust Buy         | 06/21/05         | -         | 109.125        | 50              | 4.23%             | \$2,215           | 3.869            |
| 64966ETN7  | Cust Buy         | 06/21/05         | -         | 109.000        | 45              | 4.11%             | \$1,937           | 3.883            |
| 73358TNP2  | DLA Buy          | 06/20/05         | 101.125   |                |                 |                   |                   |                  |
| 73358TNP2  | DLA Buy          | 06/21/05         | 101.375   |                |                 |                   |                   |                  |
| 73358TNP2  | DLA Buy          | 06/21/05         | 101.375   |                |                 |                   |                   |                  |
| 73358TNP2  | Cust Buy         | 06/21/05         | -         | 101.000        | 100             | 3.83%             | \$3,729           | 4.018            |
| 73358TNP2  | Cust Buy         | 06/21/05         | -         | 101.375        | 10              | 4.22%             | \$410             | 3.979            |
| 73358TNP2  | Cust Buy         | 06/21/05         | -         | 101.375        | 50              | 4.22%             | \$2,052           | 3.979            |
| 73358TNP2  | Cust Buy         | 06/21/05         | -         | 101.375        | 40              | 4.22%             | \$1,842           | 3.979            |
| 73358TNP2  | Cust Buy         | 06/21/05         | -         | 101.375        | 50              | 4.22%             | \$2,052           | 3.979            |
| 73358TNP2  | Cust Buy         | 06/21/05         | -         | 101.500        | 80              | 4.35%             | \$3,383           | 3.966            |
| 73358TNP2  | Cust Buy         | 06/22/05         | -         | 101.625        | 50              | 4.48%             | \$2,177           | 3.953            |
| 73358TNP2  | Cust Buy         | 06/22/05         | -         | 101.625        | 100             | 4.48%             | \$4,354           | 3.953            |
| 59259RWX8  | DLA Buy          | 06/22/05         | 103.252   |                |                 |                   |                   |                  |
| 59259RWX8  | Cust Buy         | 06/23/05         | -         | 103.000        | 50              | 4.83%             | \$2,374           | 4.018            |
| 59259RWX8  | Cust Buy         | 06/23/05         | -         | 103.000        | 50              | 4.83%             | \$2,374           | 4.018            |
| 59259RWX8  | Cust Buy         | 06/23/05         | -         | 103.000        | 15              | 4.83%             | \$712             | 4.018            |
| 478238GH5  | DLA Buy          | 06/27/05         | 103.575   |                |                 |                   |                   |                  |
| 478238GH5  | DLA Buy          | 06/27/05         | 103.575   |                |                 |                   |                   |                  |
| 478238GH5  | Cust Buy         | 06/28/05         | -         | 102.750        | 10              | 3.19%             | \$318             | 4.006            |
| 478238GH5  | Cust Buy         | 06/28/05         | -         | 103.750        | 40              | 4.19%             | \$1,870           | 3.875            |
| 478238GH5  | Cust Buy         | 06/28/05         | -         | 103.750        | 10              | 4.19%             | \$418             | 3.875            |
| 478238GH5  | Cust Buy         | 06/28/05         | -         | 103.750        | 10              | 4.19%             | \$418             | 3.875            |
| 478238GH5  | Cust Buy         | 06/28/05         | -         | 103.750        | 45              | 4.19%             | \$1,879           | 3.875            |
| 478238GH5  | Cust Buy         | 06/28/05         | -         | 103.750        | 10              | 4.19%             | \$418             | 3.875            |
| 478238GH5  | Cust Buy         | 06/28/05         | -         | 103.750        | 150             | 4.19%             | \$6,263           | 3.875            |
| 478238GH5  | Cust Buy         | 06/28/05         | -         | 103.850        | 75              | 4.29%             | \$3,206           | 3.86             |
| 59343NRX8  | DLA Buy          | 06/27/05         | 103.254   |                |                 |                   |                   |                  |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 59333NKK8  | Cust Buy         | 06/27/05         | -         | 72.125         | 20              | 4.09%             | \$566             | 4.307            |
| 59333NKK8  | Cust Buy         | 06/27/05         | -         | 72.125         | 40              | 4.09%             | \$1,132           | 4.307            |
| 59333NKK8  | Cust Buy         | 06/27/05         | -         | 72.125         | 30              | 4.09%             | \$849             | 4.307            |
| 59333NKK8  | Cust Buy         | 06/28/05         | -         | 72.125         | 70              | 4.09%             | \$1,982           | 4.308            |
| 59333NKK8  | Cust Buy         | 06/28/05         | -         | 72.125         | 100             | 4.09%             | \$2,831           | 4.308            |
| 64985W8X5  | DLA Buy          | 06/27/05         | 100.500   |                |                 |                   |                   |                  |
| 64985W8X5  | Cust Buy         | 06/28/05         | -         | 104.750        | 10              | 4.23%             | \$425             | 3.867            |
| 64985W8X5  | Cust Buy         | 06/28/05         | -         | 104.750        | 10              | 4.23%             | \$425             | 3.867            |
| 64985W8X5  | Cust Buy         | 06/28/05         | -         | 104.750        | 150             | 4.23%             | \$6,375           | 3.867            |
| 64985W8X5  | Cust Buy         | 06/28/05         | -         | 104.750        | 15              | 4.23%             | \$638             | 3.867            |
| 73358TEB3  | DLA Buy          | 07/01/05         | 99.875    |                |                 |                   |                   |                  |
| 73358TEB3  | Cust Buy         | 07/01/05         | -         | 103.750        | 10              | 3.88%             | \$388             | 4.063            |
| 73358TEB3  | Cust Buy         | 07/01/05         | -         | 103.625        | 20              | 3.75%             | \$750             | 4.078            |
| 73358TEB3  | Cust Buy         | 07/01/05         | -         | 103.250        | 20              | 3.38%             | \$675             | 4.12             |
| 73358TEB3  | Cust Buy         | 07/01/05         | -         | 104.125        | 40              | 4.26%             | \$1,700           | 4.021            |
| 73358TEB3  | Cust Buy         | 07/01/05         | -         | 104.250        | 10              | 4.38%             | \$438             | 4.007            |
| 59259RUY8  | DLA Buy          | 07/06/05         | 103.500   |                |                 |                   |                   |                  |
| 59259RUY8  | Cust Buy         | 07/06/05         | -         | 103.500        | 25              | 4.22%             | \$1,048           | 4.081            |
| 59259RUY8  | Cust Buy         | 07/06/05         | -         | 103.500        | 20              | 4.22%             | \$838             | 4.081            |
| 59259RUY8  | Cust Buy         | 07/06/05         | -         | 103.500        | 35              | 4.22%             | \$1,467           | 4.081            |
| 59259RUY8  | Cust Buy         | 07/06/05         | -         | 103.500        | 30              | 4.22%             | \$1,257           | 4.081            |
| 59259RUY8  | Cust Buy         | 07/06/05         | -         | 103.000        | 10              | 3.72%             | \$369             | 4.14             |
| 59259RUY8  | Cust Buy         | 07/06/05         | -         | 103.500        | 30              | 4.22%             | \$1,257           | 4.081            |
| 59259RUY8  | Cust Buy         | 07/06/05         | -         | 103.500        | 30              | 4.22%             | \$1,257           | 4.081            |
| 59259RUY8  | Cust Buy         | 07/06/05         | -         | 103.500        | 20              | 4.22%             | \$838             | 4.081            |
| 59259RUY8  | Cust Buy         | 07/06/05         | -         | 103.500        | 20              | 4.22%             | \$838             | 4.081            |
| 59259RUY8  | Cust Buy         | 07/06/05         | -         | 103.500        | 20              | 4.22%             | \$838             | 4.081            |
| 805805HM3  | DLA Buy          | 07/06/05         | 102.300   |                |                 |                   |                   |                  |
| 805805HM3  | Cust Buy         | 07/06/05         | -         | 102.500        | 10              | 4.27%             | \$420             | 3.945            |
| 805805HM3  | Cust Buy         | 07/06/05         | -         | 102.500        | 10              | 4.27%             | \$420             | 3.945            |
| 181576EL9  | DLA Buy          | 07/12/05         | 102.875   |                |                 |                   |                   |                  |
| 181576EL9  | Cust Buy         | 07/12/05         | -         | 102.875        | 30              | 4.18%             | \$1,238           | 3.945            |
| 181576EL9  | Cust Buy         | 07/12/05         | -         | 102.875        | 20              | 4.18%             | \$825             | 3.945            |
| 181576EL9  | Cust Buy         | 07/12/05         | -         | 102.875        | 35              | 4.18%             | \$1,444           | 3.945            |
| 181576EL9  | Cust Buy         | 07/12/05         | -         | 102.875        | 10              | 4.18%             | \$413             | 3.945            |
| 181576EL9  | Cust Buy         | 07/12/05         | -         | 102.875        | 15              | 4.18%             | \$619             | 3.945            |
| 64970KH83  | DLA Buy          | 07/12/05         | 109.820   |                |                 |                   |                   |                  |
| 64970KH83  | Cust Buy         | 07/12/05         | -         | 110.000        | 10              | 3.95%             | \$418             | 3.674            |
| 64970KH83  | Cust Buy         | 07/12/05         | -         | 110.000        | 15              | 3.95%             | \$627             | 3.674            |
| 64970KH83  | Cust Buy         | 07/12/05         | -         | 110.000        | 75              | 3.95%             | \$3,135           | 3.674            |
| 64970KH83  | Cust Buy         | 07/12/05         | -         | 109.000        | 10              | 3.01%             | \$318             | 3.8              |
| 64970KH83  | Cust Buy         | 07/12/05         | -         | 110.000        | 25              | 3.95%             | \$1,045           | 3.674            |
| 64970KH83  | Cust Buy         | 07/12/05         | -         | 110.000        | 50              | 3.95%             | \$2,090           | 3.674            |
| 64970KH83  | Cust Buy         | 07/12/05         | -         | 110.000        | 50              | 3.95%             | \$2,090           | 3.674            |
| 61074PEM5  | DLA Buy          | 07/12/05         | 102.750   |                |                 |                   |                   |                  |
| 61074PEM5  | Cust Buy         | 07/12/05         | -         | 102.750        | 50              | 4.12%             | \$2,033           | 3.788            |
| 64605LWA2  | DLA Buy          | 07/12/05         | 98.750    |                |                 |                   |                   |                  |
| 64605LWA2  | Cust Buy         | 07/12/05         | -         | 98.750         | 40              | 3.34%             | \$1,277           | 4.089            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 64605LWA2  | Cust Buy         | 07/12/05         | -         | 99.750         | 20              | 4.39%             | \$839             | 4.018            |
| 64605LWA2  | Cust Buy         | 07/13/05         | -         | 99.250         | 10              | 3.86%             | \$369             | 4.053            |
| 64605LWA2  | Cust Buy         | 07/13/05         | -         | 99.250         | 10              | 3.86%             | \$369             | 4.053            |
| 64605LWA2  | Cust Buy         | 07/14/05         | -         | 99.250         | 10              | 3.86%             | \$369             | 4.053            |
| 64605LWA2  | Cust Buy         | 07/15/05         | -         | 99.750         | 10              | 3.69%             | \$355             | 4.018            |
| 64605LWA2  | Cust Buy         | 07/15/05         | -         | 99.750         | 60              | 3.69%             | \$2,130           | 4.018            |
| 162276EE5  | Cust Buy         | 07/18/05         | -         | 103.250        | 10              | 4.27%             | \$424             | 3.978            |
| 162276EE5  | Cust Buy         | 07/19/05         | -         | 103.500        | 10              | 4.27%             | \$424             | 3.978            |
| 162276EE5  | Cust Buy         | 07/19/05         | -         | 103.000        | 30              | 3.77%             | \$1,122           | 4.034            |
| 162276EE5  | Cust Buy         | 07/19/05         | -         | 103.500        | 30              | 4.27%             | \$1,272           | 3.978            |
| 162276EE5  | Cust Buy         | 07/19/05         | -         | 103.500        | 50              | 4.27%             | \$2,120           | 3.978            |
| 61074PEK9  | Cust Buy         | 07/20/05         | -         | 103.625        | 15              | 4.15%             | \$619             | 3.682            |
| 61074PEK9  | Cust Buy         | 07/20/05         | -         | 103.625        | 50              | 4.15%             | \$2,063           | 3.682            |
| 645916XK8  | Cust Buy         | 07/21/05         | -         | 101.875        | 10              | 3.37%             | \$333             | 4.1              |
| 645916XK8  | Cust Buy         | 07/21/05         | -         | 102.875        | 10              | 4.39%             | \$433             | 3.956            |
| 645916XK8  | Cust Buy         | 07/21/05         | -         | 102.875        | 10              | 4.39%             | \$433             | 3.956            |
| 645916XK8  | Cust Buy         | 07/22/05         | -         | 102.875        | 40              | 4.39%             | \$1,730           | 3.956            |
| 645916XK8  | Cust Buy         | 07/22/05         | -         | 102.875        | 60              | 4.39%             | \$2,595           | 3.956            |
| 645916XK8  | Cust Buy         | 07/22/05         | -         | 102.875        | 100             | 4.39%             | \$4,325           | 3.956            |
| 162276ED7  | Cust Buy         | 07/26/05         | -         | 103.375        | 100             | 4.23%             | \$4,200           | 3.992            |
| 162276ED7  | Cust Buy         | 07/26/05         | -         | 103.375        | 20              | 4.23%             | \$840             | 3.992            |
| 162276ED7  | Cust Buy         | 07/26/05         | -         | 103.375        | 25              | 4.23%             | \$1,050           | 3.992            |
| 162276ED7  | Cust Buy         | 07/26/05         | -         | 103.375        | 65              | 4.23%             | \$2,730           | 3.992            |
| 181576EG0  | Cust Buy         | 07/26/05         | -         | 102.625        | 20              | 4.19%             | \$825             | 3.778            |
| 181576EG0  | Cust Buy         | 07/26/05         | -         | 102.625        | 10              | 4.19%             | \$413             | 3.778            |
| 181576EG0  | Cust Buy         | 07/26/05         | -         | 102.625        | 15              | 4.19%             | \$619             | 3.778            |
| 181576EG0  | Cust Buy         | 07/26/05         | -         | 102.625        | 25              | 4.19%             | \$1,031           | 3.778            |
| 181576EG0  | Cust Buy         | 07/26/05         | -         | 102.625        | 60              | 4.19%             | \$2,475           | 3.778            |
| 181576EG0  | Cust Buy         | 07/26/05         | -         | 102.625        | 100             | 4.19%             | \$4,125           | 3.778            |
| 181576EG0  | Cust Buy         | 07/26/05         | -         | 102.625        | 15              | 4.19%             | \$619             | 3.778            |
| 181576EG0  | Cust Buy         | 07/26/05         | -         | 102.625        | 40              | 4.19%             | \$1,650           | 3.778            |
| 181576EG0  | Cust Buy         | 07/26/05         | -         | 102.625        | 25              | 4.19%             | \$1,031           | 3.778            |
| 181576EG0  | Cust Buy         | 07/26/05         | -         | 102.625        | 100             | 4.19%             | \$4,125           | 3.778            |
| 406792YJ4  | Cust Buy         | 07/26/05         | -         | 101.500        | 10              | 4.34%             | \$422             | 3.877            |
| 406792YJ4  | Cust Buy         | 07/26/05         | -         | 101.500        | 25              | 4.34%             | \$1,056           | 3.877            |
| 406792YJ4  | Cust Buy         | 07/26/05         | -         | 101.500        | 10              | 4.34%             | \$422             | 3.877            |
| 478238GK8  | Cust Buy         | 07/26/05         | -         | 103.375        | 15              | 4.25%             | \$632             | 3.921            |
| 478238GK8  | Cust Buy         | 07/26/05         | -         | 103.375        | 25              | 4.25%             | \$1,054           | 3.921            |
| 478238GK8  | Cust Buy         | 07/26/05         | -         | 103.375        | 25              | 4.25%             | \$1,054           | 3.921            |
| 478238GK8  | Cust Buy         | 07/26/05         | -         | 103.375        | 75              | 4.25%             | \$3,161           | 3.921            |
| 478238GK8  | Cust Buy         | 07/26/05         | -         | 103.375        | 25              | 4.25%             | \$1,054           | 3.921            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 478238GK8  | Cust Buy         | 07/26/05         | -         | 103.375        | 30              | 4.25%             | \$1,265           | 3.921            |
| 478238GK8  | Cust Buy         | 07/26/05         | -         | 102.375        | 10              | 3.24%             | \$322             | 4.053            |
| 478238GK8  | Cust Buy         | 07/26/05         | -         | 103.375        | 10              | 4.25%             | \$422             | 3.921            |
| 478238GK8  | Cust Buy         | 07/26/05         | -         | 103.375        | 70              | 4.25%             | \$2,951           | 3.921            |
| 478238GK8  | Cust Buy         | 07/26/05         | -         | 103.375        | 15              | 4.25%             | \$632             | 3.921            |
| 64966ETM9  | DLA Buy          | 07/28/05         | 101.250   |                |                 |                   |                   |                  |
| 64966ETM9  | Cust Buy         | 07/28/05         | -         | 105.500        | 20              | 4.20%             | \$850             | 4.007            |
| 64966ETM9  | Cust Buy         | 07/28/05         | -         | 105.000        | 30              | 3.70%             | \$1,125           | 4.068            |
| 64966ETM9  | Cust Buy         | 07/28/05         | -         | 105.500        | 25              | 4.20%             | \$1,063           | 4.007            |
| 64966ETM9  | Cust Buy         | 07/28/05         | -         | 105.500        | 20              | 4.20%             | \$850             | 4.007            |
| 64966ETM9  | Cust Buy         | 07/28/05         | -         | 104.500        | 20              | 3.21%             | \$650             | 4.13             |
| 64966ETM9  | Cust Buy         | 07/29/05         | -         | 105.500        | 60              | 4.20%             | \$2,550           | 4.007            |
| 406792YG0  | DLA Buy          | 08/01/05         | 102.102   |                |                 |                   |                   |                  |
| 406792YG0  | Cust Buy         | 08/02/05         | -         | 102.375        | 20              | 4.26%             | \$837             | 3.733            |
| 406792YG0  | Cust Buy         | 08/02/05         | -         | 102.375        | 60              | 4.26%             | \$2,510           | 3.733            |
| 64605LTW8  | DLA Buy          | 08/01/05         | 100.375   |                |                 |                   |                   |                  |
| 64605LTW8  | Cust Buy         | 08/02/05         | -         | 103.925        | 15              | 3.54%             | \$533             | 4.016            |
| 64605LTW8  | Cust Buy         | 08/02/05         | -         | 104.625        | 30              | 4.23%             | \$1,275           | 3.931            |
| 64605LTW8  | Cust Buy         | 08/02/05         | -         | 104.625        | 10              | 4.23%             | \$425             | 3.931            |
| 64605LTW8  | Cust Buy         | 08/02/05         | -         | 104.625        | 100             | 4.23%             | \$4,250           | 3.931            |
| 64605LTW8  | Cust Buy         | 08/02/05         | -         | 104.625        | 10              | 4.23%             | \$425             | 3.931            |
| 64605LTW8  | Cust Buy         | 08/02/05         | -         | 104.625        | 315             | 4.23%             | \$13,388          | 3.931            |
| 59259RUY8  | DLA Buy          | 08/02/05         | 104.250   |                |                 |                   |                   |                  |
| 59259RUY8  | Cust Buy         | 08/02/05         | -         | 104.250        | 10              | 4.25%             | \$425             | 3.991            |
| 59259RUY8  | Cust Buy         | 08/02/05         | -         | 104.000        | 25              | 4.00%             | \$1,000           | 4.02             |
| 59259RUY8  | Cust Buy         | 08/02/05         | -         | 104.250        | 10              | 4.25%             | \$425             | 3.991            |
| 59259RUY8  | Cust Buy         | 08/02/05         | -         | 104.250        | 50              | 4.25%             | \$2,125           | 3.991            |
| 59259RUY8  | Cust Buy         | 08/02/05         | -         | 104.250        | 15              | 4.25%             | \$638             | 3.991            |
| 59259RUY8  | Cust Buy         | 08/02/05         | -         | 104.250        | 10              | 4.25%             | \$425             | 3.991            |
| 59259RUY8  | Cust Buy         | 08/02/05         | -         | 104.250        | 25              | 4.25%             | \$1,063           | 3.991            |
| 59259RUY8  | Cust Buy         | 08/02/05         | -         | 104.250        | 25              | 4.25%             | \$1,063           | 3.991            |
| 59259RUY8  | Cust Buy         | 08/03/05         | -         | 104.250        | 25              | 4.25%             | \$1,063           | 3.991            |
| 59259RUY8  | Cust Buy         | 08/03/05         | -         | 104.000        | 10              | 4.00%             | \$400             | 4.02             |
| 59259RUY8  | Cust Buy         | 08/03/05         | -         | 103.750        | 55              | 3.75%             | \$2,063           | 4.049            |
| 59259RUY8  | Cust Buy         | 08/03/05         | -         | 104.250        | 75              | 4.25%             | \$3,188           | 3.991            |
| 59259RUY8  | Cust Buy         | 08/03/05         | -         | 104.300        | 35              | 4.30%             | \$1,505           | 3.984            |
| 59259RUY8  | Cust Buy         | 08/03/05         | -         | 104.250        | 10              | 4.25%             | \$425             | 3.991            |
| 59259RUX0  | DLA Buy          | 08/04/05         | 104.500   |                |                 |                   |                   |                  |
| 59259RUX0  | Cust Buy         | 08/04/05         | -         | 104.500        | 30              | 4.24%             | \$1,275           | 3.962            |
| 59259RUX0  | Cust Buy         | 08/04/05         | -         | 104.000        | 10              | 3.74%             | \$375             | 4.02             |
| 59259RUX0  | Cust Buy         | 08/04/05         | -         | 104.500        | 80              | 4.24%             | \$3,400           | 3.962            |
| 59259RUX0  | Cust Buy         | 08/05/05         | -         | 103.500        | 40              | 3.24%             | \$1,300           | 4.079            |
| 64605LXT0  | DLA Buy          | 08/08/05         | 103.375   |                |                 |                   |                   |                  |
| 64605LXT0  | Cust Buy         | 08/09/05         | -         | 103.375        | 30              | 4.29%             | \$1,275           | 4.081            |
| 64605LXT0  | Cust Buy         | 08/09/05         | -         | 103.375        | 50              | 4.29%             | \$2,125           | 4.081            |
| 64605LXT0  | Cust Buy         | 08/09/05         | -         | 103.375        | 10              | 4.29%             | \$425             | 4.081            |
| 64605LXT0  | Cust Buy         | 08/09/05         | -         | 103.375        | 15              | 4.29%             | \$638             | 4.081            |
| 64966ETN7  | DLA Buy          | 08/08/05         | 107.625   |                |                 |                   |                   |                  |
| 64966ETN7  | Cust Buy         | 08/09/05         | -         | 107.625        | 10              | 4.09%             | \$423             | 4.036            |



| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 64970KL70  | Cust Buy         | 09/07/05         | -         | 110.000        | 20              | 3.96%             | \$838             | 3.655            |
| 64970KL70  | Cust Buy         | 09/07/05         | -         | 110.000        | 10              | 3.96%             | \$419             | 3.655            |
| 64970KL70  | Cust Buy         | 09/07/05         | -         | 110.000        | 25              | 3.96%             | \$1,048           | 3.655            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 745190EF1  | DLA Buy          | 09/12/05         | 107.625   |                |                 |                   |                   |                  |
| 745190EF1  | Cust Buy         | 09/13/05         | -         | 107.625        | 20              | 3.60%             | \$748             | 3.983            |
| 745190EF1  | Cust Buy         | 09/13/05         | -         | 107.625        | 10              | 3.60%             | \$374             | 3.983            |
| 745190EF1  | Cust Buy         | 09/13/05         | -         | 107.625        | 10              | 3.60%             | \$374             | 3.983            |
| 745190EF1  | Cust Buy         | 09/13/05         | -         | 108.125        | 20              | 4.08%             | \$848             | 3.935            |
| 745190EF1  | Cust Buy         | 09/13/05         | -         | 108.125        | 75              | 4.08%             | \$3,179           | 3.935            |
| 745190EF1  | Cust Buy         | 09/13/05         | -         | 108.125        | 10              | 4.08%             | \$424             | 3.935            |
| 745190EF1  | Cust Buy         | 09/13/05         | -         | 108.125        | 50              | 4.08%             | \$2,120           | 3.935            |
| 745190EF1  | Cust Buy         | 09/13/05         | -         | 108.125        | 25              | 4.08%             | \$1,060           | 3.935            |
| 745190EF1  | Cust Buy         | 09/13/05         | -         | 108.125        | 35              | 4.08%             | \$1,484           | 3.935            |
| 745190EF1  | Cust Buy         | 09/13/05         | -         | 108.125        | 25              | 4.08%             | \$1,060           | 3.935            |
| 745190EF1  | Cust Buy         | 09/13/05         | -         | 108.125        | 25              | 4.08%             | \$1,060           | 3.935            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 73358TQM6  | DLA Buy          | 09/14/05         | 102.250   |                |                 |                   |                   |                  |
| 73358TQM6  | DLA Buy          | 09/14/05         | 102.250   |                |                 |                   |                   |                  |
| 73358TQM6  | Cust Buy         | 09/14/05         | -         | 102.250        | 10              | 4.47%             | \$438             | 4.22             |
| 73358TQM6  | Cust Buy         | 09/14/05         | -         | 102.250        | 175             | 4.47%             | \$7,656           | 4.22             |
| 73358TQM6  | Cust Buy         | 09/14/05         | -         | 102.250        | 50              | 4.47%             | \$2,188           | 4.22             |
| 73358TQM6  | Cust Buy         | 09/15/05         | -         | 101.250        | 10              | 3.45%             | \$338             | 4.343            |
| 73358TQM6  | Cust Buy         | 09/15/05         | -         | 101.250        | 10              | 3.45%             | \$338             | 4.343            |
| 73358TQM6  | Cust Buy         | 09/15/05         | -         | 102.000        | 20              | 4.21%             | \$825             | 4.251            |
| 73358TQM6  | Cust Buy         | 09/15/05         | -         | 102.250        | 10              | 4.47%             | \$438             | 4.22             |
| 73358TQM6  | Cust Buy         | 09/15/05         | -         | 102.250        | 15              | 4.47%             | \$656             | 4.22             |
| 73358TQM6  | Cust Buy         | 09/15/05         | -         | 102.250        | 25              | 4.47%             | \$1,094           | 4.22             |
| 73358TQM6  | Cust Buy         | 09/15/05         | -         | 102.250        | 15              | 4.47%             | \$656             | 4.22             |
| 73358TQM6  | Cust Buy         | 09/15/05         | -         | 102.250        | 15              | 4.47%             | \$656             | 4.22             |
| 73358TQM6  | Cust Buy         | 09/15/05         | -         | 102.000        | 10              | 4.21%             | \$413             | 4.251            |
| 73358TQM6  | Cust Buy         | 09/15/05         | -         | 102.250        | 10              | 4.47%             | \$438             | 4.22             |
| 73358TQM6  | Cust Buy         | 09/15/05         | -         | 102.250        | 10              | 4.47%             | \$438             | 4.22             |
| 73358TQM6  | Cust Buy         | 09/15/05         | -         | 101.250        | 65              | 3.45%             | \$2,194           | 4.343            |
| 73358TQM6  | Cust Buy         | 09/15/05         | -         | 102.000        | 20              | 4.21%             | \$825             | 4.251            |
| 73358TQM6  | Cust Buy         | 09/15/05         | -         | 102.125        | 15              | 4.34%             | \$638             | 4.236            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64579XBQ6  | DLA Buy          | 09/19/05         | 101.250   |                |                 |                   |                   |                  |
| 64579XBQ6  | Cust Buy         | 09/20/05         | -         | 101.250        | 20              | 4.25%             | \$825             | 3.972            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 898116WY0  | DLA Buy          | 09/19/05         | 101.625   |                |                 |                   |                   |                  |
| 898116WY0  | Cust Buy         | 09/20/05         | -         | 101.625        | 25              | 4.29%             | \$1,045           | 3.761            |
| 898116WY0  | Cust Buy         | 09/20/05         | -         | 101.625        | 25              | 4.29%             | \$1,045           | 3.761            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64966FMM3  | DLA Buy          | 09/20/05         | 101.625   |                |                 |                   |                   |                  |
| 64966FMM3  | Cust Buy         | 09/21/05         | -         | 101.625        | 30              | 4.15%             | \$1,214           | 3.802            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64605LWF1  | DLA Buy          | 09/26/05         | 101.000   |                |                 |                   |                   |                  |
| 64605LWF1  | Cust Buy         | 09/27/05         | -         | 101.000        | 100             | 4.43%             | \$4,288           | 4.124            |
| 64605LWF1  | Cust Buy         | 09/27/05         | -         | 101.000        | 25              | 4.43%             | \$1,072           | 4.124            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 745190TP3  | DLA Buy          | 09/26/05         | 108.000   |                |                 |                   |                   |                  |
| 745190TP3  | Cust Buy         | 09/27/05         | -         | 108.000        | 10              | 4.07%             | \$422             | 4                |
| 745190TP3  | Cust Buy         | 09/27/05         | -         | 108.000        | 20              | 4.07%             | \$845             | 4                |
| 745190TP3  | Cust Buy         | 09/27/05         | -         | 108.000        | 10              | 4.07%             | \$422             | 4                |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 745190TP3  | Cust Buy         | 09/27/05         | -         | 108.000        | 25              | 4.07%             | \$1,056           | 4                |
| 745190TP3  | Cust Buy         | 09/27/05         | -         | 108.000        | 25              | 4.07%             | \$1,056           | 4                |
| 745190TP3  | Cust Buy         | 09/27/05         | -         | 108.000        | 10              | 4.07%             | \$422             | 4                |
| 64605LWF1  | DLA Buy          | 09/29/05         | 96.539    | 96.539         | 10              |                   |                   |                  |
| 64605LWF1  | Cust Buy         | 09/29/05         | -         | 100.000        | 10              | 3.53%             | \$341             | 4.249            |
| 64605LWF1  | Cust Buy         | 09/30/05         | -         | 99.875         | 10              | 3.40%             | \$329             | 4.257            |
| 64605LWF1  | Cust Buy         | 09/30/05         | -         | 100.875        | 10              | 4.44%             | \$429             | 4.139            |
| 64986AKR1  | DLA Buy          | 09/29/05         | 99.073    | 99.073         | 95              |                   |                   |                  |
| 64986AKR1  | Cust Buy         | 09/29/05         | -         | 99.539         | 95              | 4.70%             | \$4,243           | 4.28             |
| 64986AKR1  | Cust Buy         | 09/30/05         | -         | 98.539         | 10              | 3.65%             | \$347             | 4.347            |
| 64983R5Q6  | DLA Buy          | 10/17/05         | 101.375   | 101.375        | 25              |                   |                   |                  |
| 64983R5Q6  | Cust Buy         | 10/18/05         | -         | 101.375        | 25              | 4.38%             | \$1,063           | 4.324            |
| 64983R5Q6  | Cust Buy         | 10/18/05         | -         | 101.375        | 25              | 4.38%             | \$1,063           | 4.324            |
| 64983R5Q6  | Cust Buy         | 10/18/05         | -         | 101.375        | 25              | 4.38%             | \$1,063           | 4.324            |
| 64983R5Q6  | Cust Buy         | 10/18/05         | -         | 100.375        | 10              | 3.35%             | \$325             | 4.451            |
| 64983R5Q6  | Cust Buy         | 10/18/05         | -         | 100.375        | 10              | 3.35%             | \$325             | 4.451            |
| 64983R5Q6  | Cust Buy         | 10/18/05         | -         | 101.375        | 20              | 4.38%             | \$850             | 4.324            |
| 64983R5Q6  | Cust Buy         | 10/18/05         | -         | 100.375        | 10              | 3.35%             | \$325             | 4.451            |
| 64983R5Q6  | Cust Buy         | 10/18/05         | -         | 101.375        | 25              | 4.38%             | \$1,063           | 4.324            |
| 64983R5Q6  | Cust Buy         | 10/18/05         | -         | 101.375        | 10              | 4.38%             | \$425             | 4.324            |
| 64966FMM3  | DLA Buy          | 10/20/05         | 98.750    | 98.750         | 50              |                   |                   |                  |
| 64966FMM3  | Cust Buy         | 10/21/05         | -         | 100.000        | 50              | 3.36%             | \$1,625           | 3.999            |
| 645788VA5  | DLA Buy          | 10/24/05         | 98.900    | 98.900         | 10              |                   |                   |                  |
| 645788VA5  | Cust Buy         | 10/25/05         | -         | 102.250        | 10              | 4.34%             | \$425             | 4.068            |
| 645788VA5  | Cust Buy         | 10/25/05         | -         | 102.250        | 10              | 4.34%             | \$425             | 4.068            |
| 645788VA5  | Cust Buy         | 10/25/05         | -         | 102.250        | 65              | 4.34%             | \$2,763           | 4.068            |
| 645788VA5  | Cust Buy         | 10/25/05         | -         | 102.000        | 30              | 4.08%             | \$1,200           | 4.101            |
| 645788VA5  | Cust Buy         | 10/25/05         | -         | 102.250        | 10              | 4.34%             | \$425             | 4.068            |
| 645788VA5  | Cust Buy         | 10/25/05         | -         | 102.250        | 10              | 4.34%             | \$425             | 4.068            |
| 645788VA5  | Cust Buy         | 10/25/05         | -         | 102.250        | 20              | 4.34%             | \$850             | 4.068            |
| 64605LWF1  | DLA Buy          | 11/01/05         | 97.375    | 97.375         | 25              |                   |                   |                  |
| 64605LWF1  | Cust Buy         | 11/02/05         | -         | 97.375         | 25              | 4.52%             | \$1,052           | 4.409            |
| 64605LWF1  | Cust Buy         | 11/02/05         | -         | 97.375         | 15              | 4.52%             | \$631             | 4.409            |
| 64605LWF1  | Cust Buy         | 11/02/05         | -         | 97.375         | 10              | 4.52%             | \$421             | 4.409            |
| 64605LB64  | DLA Buy          | 11/07/05         | 98.577    | 98.577         | 10              |                   |                   |                  |
| 64605LB64  | DLA Buy          | 11/07/05         | 98.577    | 98.577         | 20              |                   |                   |                  |
| 64605LB64  | Cust Buy         | 11/08/05         | -         | 100.000        | 10              | 3.54%             | \$342             | 4.499            |
| 64605LB64  | Cust Buy         | 11/08/05         | -         | 100.750        | 20              | 4.32%             | \$835             | 4.403            |
| 64605LB64  | Cust Buy         | 11/08/05         | -         | 100.750        | 40              | 4.32%             | \$1,669           | 4.403            |
| 64605LB64  | Cust Buy         | 11/08/05         | -         | 100.750        | 25              | 4.32%             | \$1,043           | 4.403            |
| 64605LB64  | Cust Buy         | 11/08/05         | -         | 100.750        | 15              | 4.32%             | \$626             | 4.403            |
| 64605LB64  | Cust Buy         | 11/08/05         | -         | 100.750        | 10              | 4.32%             | \$417             | 4.403            |
| 64605LB64  | Cust Buy         | 11/08/05         | -         | 100.000        | 20              | 3.54%             | \$685             | 4.499            |
| 64605LB64  | Cust Buy         | 11/08/05         | -         | 100.750        | 10              | 4.32%             | \$417             | 4.403            |
| 64605LB64  | Cust Buy         | 11/08/05         | -         | 100.750        | 10              | 4.32%             | \$417             | 4.403            |
| 64605LB64  | Cust Buy         | 11/08/05         | -         | 100.875        | 50              | 4.45%             | \$2,149           | 4.387            |
| 957480AF3  | DLA Buy          | 11/14/05         | 97.350    | 97.350         | 15              |                   |                   |                  |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 15              | 4.56%             | \$638             | 5.268            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 20              | 4.56%             | \$851             | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 50              | 4.56%             | \$2,128           | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 25              | 4.56%             | \$1,064           | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 10              | 4.56%             | \$426             | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 40              | 4.56%             | \$1,702           | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 10              | 4.56%             | \$426             | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 25              | 4.56%             | \$1,064           | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 25              | 4.56%             | \$1,064           | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 10              | 4.56%             | \$426             | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 96.625         | 30              | 3.49%             | \$977             | 5.33             |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 10              | 4.56%             | \$426             | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 15              | 4.56%             | \$638             | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 100             | 4.56%             | \$4,256           | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 25              | 4.56%             | \$1,064           | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 50              | 4.56%             | \$2,128           | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 25              | 4.56%             | \$1,064           | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 15              | 4.56%             | \$638             | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 20              | 4.56%             | \$851             | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 10              | 4.56%             | \$426             | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 20              | 4.56%             | \$851             | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 25              | 4.56%             | \$1,064           | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 35              | 4.56%             | \$1,490           | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 20              | 4.56%             | \$851             | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.875         | 20              | 4.83%             | \$901             | 5.253            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 15              | 4.56%             | \$638             | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 100             | 4.56%             | \$4,256           | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 35              | 4.56%             | \$1,490           | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 15              | 4.56%             | \$638             | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 25              | 4.56%             | \$1,064           | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 15              | 4.56%             | \$638             | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 15              | 4.56%             | \$638             | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.725         | 25              | 4.67%             | \$1,089           | 5.262            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 60              | 4.56%             | \$2,554           | 5.268            |
| 957480AF3  | Cust Buy         | 11/15/05         | -         | 97.625         | 25              | 4.56%             | \$1,064           | 5.268            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 277497HT3  | Cust Buy         | 11/22/05         | -         | 102.325        | 10              | 4.18%             | \$411             | 3.864            |
| 277497HT3  | Cust Buy         | 11/22/05         | -         | 102.375        | 50              | 4.23%             | \$2,078           | 3.856            |
| 277497HT3  | Cust Buy         | 11/22/05         | -         | 102.375        | 10              | 4.23%             | \$416             | 3.856            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 59259RUX0  | Cust Buy         | 11/22/05         | -         | 101.500        | 15              | 4.30%             | \$628             | 4.313            |
| 59259RUX0  | Cust Buy         | 11/22/05         | -         | 101.500        | 40              | 4.30%             | \$1,674           | 4.313            |
| 59259RUX0  | Cust Buy         | 11/22/05         | -         | 101.500        | 25              | 4.30%             | \$1,047           | 4.313            |
| 59259RUX0  | Cust Buy         | 11/22/05         | -         | 101.000        | 20              | 3.79%             | \$737             | 4.375            |
| 59259RUX0  | Cust Buy         | 11/22/05         | -         | 101.000        | 120             | 3.79%             | \$4,423           | 4.375            |
| 59259RUX0  | Cust Buy         | 11/22/05         | -         | 101.500        | 20              | 4.30%             | \$837             | 4.313            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64983QPV5  | Cust Buy         | 11/22/05         | -         | 102.375        | 10              | 4.20%             | \$413             | 4.186            |
| 64983QPV5  | Cust Buy         | 11/22/05         | -         | 101.375        | 50              | 3.18%             | \$1,563           | 4.317            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 139522BN5  | Cust Buy         | 11/29/05         | -         | 103.625        | 15              | 4.28%             | \$638             | 4.135            |
| 139522BN5  | Cust Buy         | 11/29/05         | -         | 103.625        | 30              | 4.28%             | \$1,275           | 4.135            |
| 139522BN5  | Cust Buy         | 11/29/05         | -         | 103.000        | 15              | 3.65%             | \$544             | 4.214            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 139522BN5  | Cust Buy         | 11/29/05         | -         | 103.625        | 30              | 4.28%             | \$1,275           | 4.135            |
| 139522BN5  | Cust Buy         | 11/29/05         | -         | 103.625        | 20              | 4.28%             | \$850             | 4.135            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 59259RUX0  | DLA Buy          | 11/29/05         | 97.875    |                | 15              |                   |                   |                  |
| 59259RUX0  | Cust Buy         | 11/29/05         | -         | 102.125        | 15              | 4.34%             | \$638             | 4.236            |
| 59259RUX0  | Cust Buy         | 11/29/05         | -         | 102.125        | 15              | 4.34%             | \$638             | 4.236            |
| 59259RUX0  | Cust Buy         | 11/29/05         | -         | 102.125        | 30              | 4.34%             | \$1,275           | 4.236            |
| 59259RUX0  | Cust Buy         | 11/29/05         | -         | 102.125        | 50              | 4.34%             | \$2,125           | 4.236            |
| 59259RUX0  | Cust Buy         | 11/29/05         | -         | 102.125        | 15              | 4.34%             | \$638             | 4.236            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 957480AE6  | DLA Buy          | 11/29/05         | 99.000    |                | 15              |                   |                   |                  |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 15              | 4.54%             | \$645             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 15              | 4.54%             | \$645             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 20              | 4.54%             | \$860             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 20              | 4.54%             | \$860             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 15              | 4.54%             | \$645             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 20              | 4.54%             | \$860             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 10              | 4.54%             | \$430             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 20              | 4.54%             | \$860             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 10              | 4.54%             | \$430             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 10              | 4.54%             | \$430             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 40              | 4.54%             | \$1,720           | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 20              | 4.54%             | \$860             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 40              | 4.54%             | \$1,720           | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 45              | 4.54%             | \$1,935           | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 50              | 4.54%             | \$2,151           | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 25              | 4.54%             | \$1,075           | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 10              | 4.54%             | \$430             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 10              | 4.54%             | \$430             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 20              | 4.54%             | \$860             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 25              | 4.54%             | \$1,075           | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 60              | 4.54%             | \$2,581           | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.200         | 10              | 4.75%             | \$450             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 20              | 4.54%             | \$860             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 15              | 4.54%             | \$645             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 70              | 4.54%             | \$3,011           | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 15              | 4.54%             | \$645             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 98.750         | 50              | 4.28%             | \$2,026           | 5.205            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 10              | 4.54%             | \$430             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 35              | 4.54%             | \$1,505           | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 97.750         | 60              | 3.22%             | \$1,831           | 5.27             |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 20              | 4.54%             | \$860             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 99.000         | 10              | 4.54%             | \$430             | 5.189            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 98.750         | 45              | 4.28%             | \$1,823           | 5.205            |
| 957480AE6  | Cust Buy         | 11/29/05         | -         | 98.750         | 30              | 4.28%             | \$1,215           | 5.205            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 745190TU2  | DLA Buy          | 11/29/05         | 101.750   |                | 50              |                   |                   |                  |
| 745190TU2  | Cust Buy         | 11/29/05         | -         | 101.750        | 50              | 3.26%             | \$1,606           | 4.77             |
| 745190TU2  | Cust Buy         | 11/30/05         | -         | 102.750        | 10              | 4.27%             | \$421             | 4.64             |
| 745190TU2  | Cust Buy         | 11/30/05         | -         | 102.750        | 10              | 4.27%             | \$421             | 4.64             |
| 745190TU2  | Cust Buy         | 11/30/05         | -         | 102.750        | 25              | 4.27%             | \$1,053           | 4.64             |
| 745190TU2  | Cust Buy         | 11/30/05         | -         | 102.750        | 15              | 4.27%             | \$632             | 4.64             |
| 745190TU2  | Cust Buy         | 11/30/05         | -         | 102.750        | 25              | 4.27%             | \$1,053           | 4.64             |
| 745190TU2  | Cust Buy         | 11/30/05         | -         | 102.750        | 20              | 4.27%             | \$842             | 4.64             |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 9649797B3  | DLA Buy          | 11/29/05         | \$6.125   |                |                 |                   |                   |                  |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 8647797B3  | Cust Buy         | 11/30/05         | -         | 102.375        | 10              | 4.33%             | \$425             | 4.194            |
| 8647797B3  | Cust Buy         | 11/30/05         | -         | 102.375        | 50              | 4.33%             | \$2,125           | 4.194            |
| 8647797B3  | Cust Buy         | 12/01/05         | -         | 102.375        | 115             | 4.33%             | \$4,888           | 4.194            |
| 8647797B3  | Cust Buy         | 12/01/05         | -         | 102.500        | 25              | 4.46%             | \$1,094           | 4.178            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64983R7M3  | DLA Buy          | 12/01/05         | 98.109    |                |                 |                   |                   |                  |
| 64983R7M3  | Cust Buy         | 12/02/05         | -         | 103.000        | 25              | 4.77%             | \$1,173           | 4.226            |
| 64983R7M3  | Cust Buy         | 12/02/05         | -         | 102.000        | 10              | 3.75%             | \$369             | 4.357            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64605LE38  | DLA Buy          | 12/05/05         | 98.645    |                |                 |                   |                   |                  |
| 64605LE38  | Cust Buy         | 12/06/05         | -         | 101.000        | 50              | 4.31%             | \$2,088           | 4.38             |
| 64605LE38  | Cust Buy         | 12/06/05         | -         | 101.000        | 30              | 4.31%             | \$1,253           | 4.38             |
| 64605LE38  | Cust Buy         | 12/06/05         | -         | 101.000        | 15              | 4.31%             | \$626             | 4.38             |
| 64605LE38  | Cust Buy         | 12/06/05         | -         | 101.000        | 30              | 4.31%             | \$1,253           | 4.38             |
| 64605LE38  | Cust Buy         | 12/06/05         | -         | 101.000        | 10              | 4.31%             | \$418             | 4.38             |
| 64605LE38  | Cust Buy         | 12/06/05         | -         | 101.000        | 20              | 4.31%             | \$835             | 4.38             |
| 64605LE38  | Cust Buy         | 12/06/05         | -         | 101.000        | 20              | 4.31%             | \$835             | 4.38             |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 73358TMJ7  | DLA Buy          | 12/05/05         | 98.500    |                |                 |                   |                   |                  |
| 73358TMJ7  | Cust Buy         | 12/06/05         | -         | 102.750        | 25              | 4.31%             | \$1,063           | 4.192            |
| 73358TMJ7  | Cust Buy         | 12/06/05         | -         | 102.750        | 115             | 4.31%             | \$4,888           | 4.192            |
| 73358TMJ7  | Cust Buy         | 12/06/05         | -         | 102.750        | 95              | 4.31%             | \$4,038           | 4.192            |
| 73358TMJ7  | Cust Buy         | 12/06/05         | -         | 102.625        | 10              | 4.19%             | \$413             | 4.205            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 745190KG2  | DLA Buy          | 12/05/05         | 98.160    |                |                 |                   |                   |                  |
| 745190KG2  | DLA Buy          | 12/05/05         | 98.160    |                |                 |                   |                   |                  |
| 745190KG2  | DLA Buy          | 12/05/05         | 98.160    |                |                 |                   |                   |                  |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 30              | 4.29%             | \$1,265           | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 25              | 4.29%             | \$1,054           | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.425        | 25              | 4.34%             | \$1,066           | 4.615            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 10              | 4.29%             | \$422             | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 10              | 4.29%             | \$422             | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 25              | 4.29%             | \$1,054           | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 15              | 4.29%             | \$632             | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 20              | 4.29%             | \$843             | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 10              | 4.29%             | \$422             | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 10              | 4.29%             | \$422             | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 25              | 4.29%             | \$1,054           | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.000        | 10              | 3.91%             | \$384             | 4.682            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 10              | 4.29%             | \$422             | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 20              | 4.29%             | \$843             | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 50              | 4.29%             | \$2,108           | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 10              | 4.29%             | \$422             | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 15              | 4.29%             | \$632             | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 20              | 4.29%             | \$843             | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 20              | 4.29%             | \$843             | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 50              | 4.29%             | \$2,108           | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 70              | 4.29%             | \$2,951           | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 100             | 4.29%             | \$4,215           | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 35              | 4.29%             | \$1,475           | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 15              | 4.29%             | \$632             | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 25              | 4.29%             | \$1,054           | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 20              | 4.29%             | \$843             | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 10              | 4.29%             | \$422             | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 25              | 4.29%             | \$1,054           | 4.624            |
| 745190KG2  | Cust Buy         | 12/06/05         | -         | 102.375        | 10              | 4.29%             | \$422             | 4.624            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 73358TMM0  | DLA Buy          | 12/06/05         | 99.250    |                |                 |                   |                   |                  |
| 73358TMM0  | Cust Buy         | 12/06/05         | -         | 101.500        | 15              | 4.50%             | \$4,375           | 4.33             |
| 73358TMM0  | Cust Buy         | 12/06/05         | -         | 101.650        | 40              | 4.52%             | \$1,760           | 4.316            |
| 73358TMM0  | Cust Buy         | 12/06/05         | -         | 99.500         | 25              | 4.37%             | \$638             | 4.541            |
| 73358TMM0  | Cust Buy         | 12/07/05         | -         | 100.625        | 20              | 3.47%             | \$675             | 4.429            |
| 73358TMM0  | Cust Buy         | 12/07/05         | -         | 101.625        | 30              | 4.50%             | \$1,313           | 4.316            |
| 73358TMM0  |                  |                  |           |                |                 |                   |                   |                  |
| 73358TQM6  | DLA Buy          | 12/06/05         | 99.280    |                |                 |                   |                   |                  |
| 73358TQM6  | Cust Buy         | 12/06/05         | -         | 99.000         | 55              | 3.92%             | \$2,052           | 4.561            |
| 73358TQM6  | Cust Buy         | 12/06/05         | -         | 99.000         | 10              | 3.92%             | \$373             | 4.561            |
| 73358TQM6  | Cust Buy         | 12/06/05         | -         | 99.000         | 10              | 3.92%             | \$373             | 4.561            |
| 73358TQM6  | Cust Buy         | 12/07/05         | -         | 99.000         | 30              | 3.92%             | \$1,119           | 4.561            |
| 73358TQM6  | Cust Buy         | 12/07/05         | -         | 99.000         | 20              | 3.92%             | \$746             | 4.561            |
| 745220EZ2  | DLA Buy          | 12/06/05         | 102.362   |                |                 |                   |                   |                  |
| 745220EZ2  | Cust Buy         | 12/06/05         | -         | 102.600        | 15              | 4.31%             | \$636             | 4.66             |
| 745220EZ2  | Cust Buy         | 12/06/05         | -         | 102.600        | 10              | 4.31%             | \$424             | 4.66             |
| 745220EZ2  | Cust Buy         | 12/06/05         | -         | 102.600        | 100             | 4.31%             | \$4,238           | 4.66             |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.600        | 20              | 4.31%             | \$848             | 4.66             |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.600        | 10              | 4.31%             | \$424             | 4.66             |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.600        | 125             | 4.31%             | \$5,298           | 4.66             |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.600        | 25              | 4.31%             | \$1,060           | 4.66             |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.600        | 15              | 4.31%             | \$636             | 4.66             |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.600        | 20              | 4.31%             | \$848             | 4.66             |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.600        | 85              | 4.31%             | \$3,602           | 4.66             |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.600        | 10              | 4.31%             | \$424             | 4.66             |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.000        | 40              | 3.70%             | \$1,455           | 4.737            |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.600        | 10              | 4.31%             | \$424             | 4.66             |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.600        | 10              | 4.31%             | \$424             | 4.66             |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.600        | 10              | 4.31%             | \$424             | 4.66             |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.600        | 60              | 4.31%             | \$2,543           | 4.66             |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.500        | 15              | 4.21%             | \$621             | 4.672            |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.600        | 10              | 4.31%             | \$424             | 4.66             |
| 745220EZ2  | Cust Buy         | 12/07/05         | -         | 102.600        | 10              | 4.31%             | \$424             | 4.66             |
| 957480AE6  | DLA Buy          | 12/06/05         | 98.468    |                |                 |                   |                   |                  |
| 957480AE6  | Cust Buy         | 12/06/05         | -         | 98.375         | 100             | 4.58%             | \$4,312           | 5.229            |
| 957480AE6  | Cust Buy         | 12/06/05         | -         | 98.375         | 100             | 4.58%             | \$4,312           | 5.229            |
| 957480AE6  | Cust Buy         | 12/06/05         | -         | 98.375         | 15              | 4.58%             | \$647             | 5.229            |
| 957480AE6  | Cust Buy         | 12/07/05         | -         | 98.375         | 50              | 4.58%             | \$2,156           | 5.229            |
| 957480AE6  | Cust Buy         | 12/07/05         | -         | 98.375         | 50              | 4.58%             | \$2,156           | 5.229            |
| 957480AE6  | Cust Buy         | 12/07/05         | -         | 98.375         | 30              | 4.58%             | \$1,294           | 5.229            |
| 957480AE6  | Cust Buy         | 12/07/05         | -         | 98.375         | 10              | 4.58%             | \$431             | 5.229            |
| 957480AE6  | Cust Buy         | 12/07/05         | -         | 98.375         | 90              | 4.58%             | \$3,881           | 5.229            |
| 957480AE6  | Cust Buy         | 12/07/05         | -         | 98.375         | 15              | 4.58%             | \$647             | 5.229            |
| 957480AE6  | Cust Buy         | 12/07/05         | -         | 98.375         | 50              | 4.58%             | \$2,156           | 5.229            |
| 957480AE6  | Cust Buy         | 12/07/05         | -         | 98.375         | 120             | 4.58%             | \$5,174           | 5.229            |
| 957480AE6  | Cust Buy         | 12/07/05         | -         | 98.375         | 50              | 4.58%             | \$2,156           | 5.229            |
| 957480AE6  | Cust Buy         | 12/07/05         | -         | 98.375         | 40              | 4.58%             | \$1,725           | 5.229            |
| 957480AE6  | Cust Buy         | 12/07/05         | -         | 98.375         | 145             | 4.58%             | \$6,252           | 5.229            |
| 957480AE6  | Cust Buy         | 12/07/05         | -         | 98.375         | 10              | 4.58%             | \$431             | 5.229            |
| 957480AE6  | Cust Buy         | 12/07/05         | -         | 98.525         | 10              | 4.74%             | \$446             | 5.22             |
| 957480AE6  | Cust Buy         | 12/07/05         | -         | 98.375         | 15              | 4.58%             | \$647             | 5.229            |
| 957480AE6  | Cust Buy         | 12/07/05         | -         | 98.525         | 10              | 4.74%             | \$446             | 5.229            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 73358TQM6  | DLA Buy          | 12/08/05         | 99.270    |                |                 |                   |                   |                  |
| 73358TQM6  | Cust Buy         | 12/08/05         | -         | 99.000         | 20              | 3.92%             | \$746             | 4.561            |
| 73358TQM6  | Cust Buy         | 12/08/05         | -         | 99.000         | 30              | 3.92%             | \$1,119           | 4.561            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 745220EZ2  | DLA Buy          | 12/12/05         | 98.750    |                |                 |                   |                   |                  |
| 745220EZ2  | Cust Buy         | 12/13/05         | -         | 103.000        | 25              | 4.30%             | \$1,063           | 4.608            |
| 745220EZ2  | Cust Buy         | 12/13/05         | -         | 103.000        | 35              | 4.30%             | \$1,488           | 4.608            |
| 745220EZ2  | Cust Buy         | 12/13/05         | -         | 103.000        | 10              | 4.30%             | \$425             | 4.608            |
| 745220EZ2  | Cust Buy         | 12/13/05         | -         | 103.000        | 30              | 4.30%             | \$1,275           | 4.608            |
| 745220EZ2  | Cust Buy         | 12/13/05         | -         | 103.000        | 50              | 4.30%             | \$2,125           | 4.608            |
| 745220EZ2  | Cust Buy         | 12/13/05         | -         | 103.000        | 20              | 4.30%             | \$850             | 4.608            |
| 745220EZ2  | Cust Buy         | 12/13/05         | -         | 103.000        | 85              | 4.30%             | \$3,813           | 4.608            |
| 745220EZ2  | Cust Buy         | 12/13/05         | -         | 103.000        | 15              | 4.30%             | \$638             | 4.608            |
| 745220EZ2  | Cust Buy         | 12/13/05         | -         | 103.000        | 20              | 4.30%             | \$850             | 4.608            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64966DWY1  | DLA Buy          | 12/13/05         | 99.600    |                |                 |                   |                   |                  |
| 64966DWY1  | Cust Buy         | 12/13/05         | -         | 103.425        | 15              | 3.84%             | \$574             | 3.991            |
| 64966DWY1  | Cust Buy         | 12/13/05         | -         | 103.425        | 15              | 3.84%             | \$574             | 3.991            |
| 64966DWY1  | Cust Buy         | 12/13/05         | -         | 103.425        | 55              | 3.84%             | \$2,104           | 3.991            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 73358TMM0  | DLA Buy          | 12/13/05         | 97.750    |                |                 |                   |                   |                  |
| 73358TMM0  | Cust Buy         | 12/13/05         | -         | 102.000        | 100             | 4.35%             | \$4,250           | 4.274            |
| 73358TMM0  | Cust Buy         | 12/14/05         | -         | 102.000        | 10              | 4.35%             | \$425             | 4.274            |
| 73358TMM0  | Cust Buy         | 12/14/05         | -         | 102.250        | 20              | 4.60%             | \$900             | 4.246            |
| 73358TMM0  | Cust Buy         | 12/14/05         | -         | 102.250        | 30              | 4.60%             | \$1,350           | 4.246            |
| 73358TMM0  | Cust Buy         | 12/14/05         | -         | 102.250        | 45              | 4.60%             | \$2,025           | 4.246            |
| 73358TMM0  | Cust Buy         | 12/14/05         | -         | 102.250        | 35              | 4.60%             | \$1,575           | 4.246            |
| 73358TMM0  | Cust Buy         | 12/14/05         | -         | 102.250        | 30              | 4.60%             | \$1,350           | 4.246            |
| 73358TMM0  | Cust Buy         | 12/14/05         | -         | 102.250        | 10              | 4.60%             | \$450             | 4.246            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 957480AE6  | DLA Buy          | 12/13/05         | 98.125    |                |                 |                   |                   |                  |
| 957480AE6  | Cust Buy         | 12/13/05         | -         | 98.375         | 15              | 4.50%             | \$636             | 5.229            |
| 957480AE6  | Cust Buy         | 12/14/05         | -         | 98.375         | 15              | 4.50%             | \$636             | 5.229            |
| 957480AE6  | Cust Buy         | 12/14/05         | -         | 98.500         | 10              | 4.64%             | \$436             | 5.221            |
| 957480AE6  | Cust Buy         | 12/14/05         | -         | 98.500         | 50              | 4.64%             | \$2,183           | 5.221            |
| 957480AE6  | Cust Buy         | 12/14/05         | -         | 98.500         | 50              | 4.64%             | \$2,183           | 5.221            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 62947YAD3  | DLA Buy          | 12/18/05         | 97.903    |                |                 |                   |                   |                  |
| 62947YAD3  | DLA Buy          | 12/18/05         | 97.276    |                |                 |                   |                   |                  |
| 62947YAD3  | DLA Buy          | 12/19/05         | 97.261    |                |                 |                   |                   |                  |
| 62947YAD3  | Cust Buy         | 12/20/05         | -         | 97.625         | 25              | 4.78%             | \$1,113           | 5.145            |
| 62947YAD3  | Cust Buy         | 12/20/05         | -         | 97.625         | 10              | 4.78%             | \$445             | 5.145            |
| 62947YAD3  | Cust Buy         | 12/20/05         | -         | 97.625         | 35              | 4.78%             | \$1,558           | 5.145            |
| 62947YAD3  | Cust Buy         | 12/20/05         | -         | 97.625         | 10              | 4.78%             | \$445             | 5.145            |
| 62947YAD3  | Cust Buy         | 12/20/05         | -         | 97.625         | 25              | 4.78%             | \$1,113           | 5.145            |
| 62947YAD3  | Cust Buy         | 12/20/05         | -         | 97.625         | 10              | 4.78%             | \$445             | 5.145            |
| 62947YAD3  | Cust Buy         | 12/20/05         | -         | 97.625         | 30              | 4.78%             | \$1,335           | 5.145            |
| 62947YAD3  | Cust Buy         | 12/20/05         | -         | 97.625         | 10              | 4.78%             | \$445             | 5.145            |
| 62947YAD3  | Cust Buy         | 12/20/05         | -         | 97.625         | 10              | 4.78%             | \$445             | 5.145            |
| 62947YAD3  | Cust Buy         | 12/20/05         | -         | 97.625         | 50              | 4.78%             | \$2,226           | 5.145            |
| 62947YAD3  | Cust Buy         | 12/20/05         | -         | 97.625         | 15              | 4.78%             | \$688             | 5.145            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 953140J27  | DLA Buy          | 12/20/05         | 99.125    |                |                 |                   |                   |                  |
| 953140J27  | Cust Buy         | 12/20/05         | -         | 103.875        | 45              | 4.27%             | \$1,913           | 3.642            |
| 953140J27  | Cust Buy         | 12/20/05         | -         | 103.875        | 20              | 4.27%             | \$850             | 3.642            |
|            |                  |                  |           |                |                 |                   |                   |                  |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 64985WMH4  | DLA Buy          | 12/20/05         | 105.200   |                |                 |                   |                   |                  |
| 64985WMH4  | Cust Buy         | 12/20/05         | -         | 105.400        | 15              | 3.80%             | \$579             | 3.598            |
| 64985WMH4  | Cust Buy         | 12/20/05         | -         | 105.400        | 10              | 3.80%             | \$386             | 3.598            |
| 64985WMH4  | Cust Buy         | 12/20/05         | -         | 105.400        | 10              | 3.80%             | \$386             | 3.598            |
| 64985WMH4  | Cust Buy         | 12/20/05         | -         | 105.400        | 70              | 3.80%             | \$2,703           | 3.598            |
| 64985WMH4  | Cust Buy         | 12/20/05         | -         | 105.400        | 20              | 3.80%             | \$772             | 3.598            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 6500348G9  | DLA Buy          | 12/20/05         | 102.200   |                |                 |                   |                   |                  |
| 6500348G9  | Cust Buy         | 12/20/05         | -         | 102.825        | 35              | 3.86%             | \$1,339           | 4.005            |
| 6500348G9  | Cust Buy         | 12/20/05         | -         | 102.825        | 25              | 3.86%             | \$956             | 4.005            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 8960298R9  | DLA Buy          | 12/20/05         | 106.700   |                |                 |                   |                   |                  |
| 8960298R9  | Cust Buy         | 12/20/05         | -         | 106.605        | 40              | 3.77%             | \$1,550           | 3.512            |
| 8960298R9  | Cust Buy         | 12/20/05         | -         | 106.605        | 10              | 3.77%             | \$388             | 3.512            |
| 8960298R9  | Cust Buy         | 12/20/05         | -         | 106.605        | 50              | 3.77%             | \$1,938           | 3.512            |
| 8960298R9  | Cust Buy         | 12/20/05         | -         | 106.605        | 65              | 3.77%             | \$2,519           | 3.512            |
| 8960298R9  | Cust Buy         | 12/20/05         | -         | 106.605        | 50              | 3.77%             | \$1,938           | 3.512            |
| 8960298R9  | Cust Buy         | 12/20/05         | -         | 106.605        | 50              | 3.77%             | \$1,938           | 3.512            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 531116LJ8  | DLA Buy          | 12/21/05         | 103.500   |                |                 |                   |                   |                  |
| 531116LJ8  | Cust Buy         | 12/21/05         | -         | 103.325        | 10              | 3.84%             | \$383             | 3.858            |
| 531116LJ8  | Cust Buy         | 12/21/05         | -         | 103.325        | 40              | 3.84%             | \$1,530           | 3.858            |
| 531116LJ8  | Cust Buy         | 12/21/05         | -         | 103.325        | 50              | 3.84%             | \$1,913           | 3.858            |
| 531116LJ8  | Cust Buy         | 12/21/05         | -         | 103.325        | 25              | 3.84%             | \$956             | 3.858            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64970KL88  | DLA Buy          | 12/21/05         | 101.470   |                |                 |                   |                   |                  |
| 64970KL88  | Cust Buy         | 12/21/05         | -         | 105.350        | 260             | 3.82%             | \$10,072          | 3.756            |
| 64970KL88  | Cust Buy         | 12/21/05         | -         | 105.350        | 65              | 3.82%             | \$2,518           | 3.756            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 597103QF0  | DLA Buy          | 12/27/05         | 103.875   |                |                 |                   |                   |                  |
| 597103QF0  | Cust Buy         | 12/28/05         | -         | 103.750        | 10              | 3.88%             | \$388             | 4.099            |
| 597103QF0  | Cust Buy         | 12/28/05         | -         | 103.750        | 15              | 3.88%             | \$581             | 4.099            |
| 597103QF0  | Cust Buy         | 12/28/05         | -         | 103.750        | 60              | 3.88%             | \$2,325           | 4.099            |
| 597103QF0  | Cust Buy         | 12/28/05         | -         | 103.750        | 50              | 3.88%             | \$1,938           | 4.099            |
| 597103QF0  | Cust Buy         | 12/28/05         | -         | 103.750        | 275             | 3.88%             | \$10,656          | 4.099            |
| 597103QF0  | Cust Buy         | 12/28/05         | -         | 103.750        | 30              | 3.88%             | \$1,163           | 4.099            |
| 597103QF0  | Cust Buy         | 12/28/05         | -         | 103.750        | 55              | 3.88%             | \$2,131           | 4.099            |
| 597103QF0  | Cust Buy         | 12/28/05         | -         | 103.750        | 185             | 3.88%             | \$7,169           | 4.099            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 73358TMM0  | DLA Buy          | 12/27/05         | 102.500   |                |                 |                   |                   |                  |
| 73358TMM0  | Cust Buy         | 12/27/05         | -         | 102.525        | 40              | 3.88%             | \$1,530           | 4.215            |
| 73358TMM0  | Cust Buy         | 12/27/05         | -         | 102.525        | 200             | 3.88%             | \$7,650           | 4.215            |
| 73358TMM0  | Cust Buy         | 12/27/05         | -         | 102.525        | 85              | 3.88%             | \$3,251           | 4.215            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 8647796X6  | DLA Buy          | 12/27/05         | 103.835   |                |                 |                   |                   |                  |
| 8647796X6  | Cust Buy         | 12/28/05         | -         | 103.875        | 10              | 3.94%             | \$394             | 4.002            |
| 8647796X6  | Cust Buy         | 12/28/05         | -         | 103.875        | 50              | 3.94%             | \$1,970           | 4.002            |
| 8647796X6  | Cust Buy         | 12/28/05         | -         | 103.875        | 50              | 3.94%             | \$1,970           | 4.002            |
| 8647796X6  | Cust Buy         | 12/28/05         | -         | 103.875        | 185             | 3.94%             | \$7,289           | 4.002            |
| 8647796X6  | Cust Buy         | 12/28/05         | -         | 103.875        | 45              | 3.94%             | \$1,773           | 4.002            |
| 8647796X6  | Cust Buy         | 12/28/05         | -         | 103.875        | 25              | 3.94%             | \$985             | 4.002            |
| 8647796X6  | Cust Buy         | 12/28/05         | -         | 103.875        | 70              | 3.94%             | \$2,758           | 4.002            |
| 8647796X6  | Cust Buy         | 12/28/05         | -         | 103.875        | 35              | 3.94%             | \$1,379           | 4.002            |
| 8647796X6  | Cust Buy         | 12/28/05         | -         | 103.875        | 10              | 3.94%             | \$394             | 4.002            |
| 8647796X6  | Cust Buy         | 12/28/05         | -         | 103.875        | 15              | 3.94%             | \$591             | 4.002            |
|            |                  |                  |           |                |                 |                   |                   |                  |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 880252BY6  | DLA Buy          | 01/03/06         | 99.750    |                |                 |                   |                   |                  |
| 880252BY6  | DLA Buy          | 01/03/06         | 99.750    |                |                 |                   |                   |                  |
| 880252BY6  | Cust Buy         | 01/04/06         | -         | 104.000        | 35              | 4.26%             | \$1,488           | 3.991            |
| 880252BY6  | Cust Buy         | 01/04/06         | -         | 104.000        | 30              | 4.26%             | \$1,275           | 3.991            |
| 880252BY6  | Cust Buy         | 01/04/06         | -         | 104.000        | 25              | 4.26%             | \$1,063           | 3.991            |
| 880252BY6  | Cust Buy         | 01/04/06         | -         | 104.000        | 50              | 4.26%             | \$2,125           | 3.991            |
| 880252BY6  | Cust Buy         | 01/04/06         | -         | 104.000        | 50              | 4.26%             | \$2,125           | 3.991            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 295095BB8  | DLA Buy          | 01/04/06         | 98.649    |                |                 |                   |                   |                  |
| 295095BB8  | Cust Buy         | 01/04/06         | -         | 98.000         | 130             | 4.65%             | \$5,656           | 5.118            |
| 295095BB8  | Cust Buy         | 01/04/06         | -         | 98.000         | 50              | 4.65%             | \$2,176           | 5.118            |
| 295095BB8  | Cust Buy         | 01/04/06         | -         | 98.000         | 10              | 4.65%             | \$435             | 5.118            |
| 295095BB8  | Cust Buy         | 01/04/06         | -         | 98.000         | 100             | 4.65%             | \$4,351           | 5.118            |
| 295095BB8  | Cust Buy         | 01/04/06         | -         | 98.000         | 35              | 4.65%             | \$1,523           | 5.118            |
| 295095BB8  | Cust Buy         | 01/04/06         | -         | 98.000         | 10              | 4.65%             | \$435             | 5.118            |
| 295095BB8  | Cust Buy         | 01/04/06         | -         | 98.000         | 30              | 4.65%             | \$1,305           | 5.118            |
| 295095BB8  | Cust Buy         | 01/04/06         | -         | 98.000         | 20              | 4.65%             | \$870             | 5.118            |
| 295095BB8  | Cust Buy         | 01/04/06         | -         | 98.000         | 10              | 4.65%             | \$435             | 5.118            |
| 295095BB8  | Cust Buy         | 01/05/06         | -         | 98.000         | 25              | 4.65%             | \$1,088           | 5.118            |
| 295095BB8  | Cust Buy         | 01/05/06         | -         | 98.000         | 25              | 4.65%             | \$1,088           | 5.118            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 62947YAD3  | DLA Buy          | 01/04/06         | 98.750    |                |                 |                   |                   |                  |
| 62947YAD3  | Cust Buy         | 01/04/06         | -         | 98.750         | 160             | 4.43%             | \$6,701           | 5.075            |
| 62947YAD3  | Cust Buy         | 01/04/06         | -         | 98.750         | 15              | 4.43%             | \$628             | 5.075            |
| 62947YAD3  | Cust Buy         | 01/04/06         | -         | 98.750         | 30              | 4.43%             | \$1,256           | 5.075            |
| 62947YAD3  | Cust Buy         | 01/04/06         | -         | 98.750         | 35              | 4.43%             | \$1,466           | 5.075            |
| 62947YAD3  | Cust Buy         | 01/04/06         | -         | 98.750         | 10              | 4.43%             | \$419             | 5.075            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64983R5Q6  | DLA Buy          | 01/10/06         | 103.125   |                |                 |                   |                   |                  |
| 64983R5Q6  | Cust Buy         | 01/10/06         | -         | 103.375        | 50              | 4.29%             | \$2,125           | 4.067            |
| 64983R5Q6  | Cust Buy         | 01/10/06         | -         | 103.375        | 10              | 4.29%             | \$425             | 4.067            |
| 64983R5Q6  | Cust Buy         | 01/10/06         | -         | 103.375        | 10              | 4.29%             | \$425             | 4.067            |
| 64983R5Q6  | Cust Buy         | 01/10/06         | -         | 103.375        | 25              | 4.29%             | \$1,063           | 4.067            |
| 64983R5Q6  | Cust Buy         | 01/10/06         | -         | 103.375        | 50              | 4.29%             | \$2,125           | 4.067            |
| 64983R5Q6  | Cust Buy         | 01/10/06         | -         | 103.375        | 200             | 4.29%             | \$8,500           | 4.067            |
| 64983R5Q6  | Cust Buy         | 01/10/06         | -         | 103.375        | 50              | 4.29%             | \$2,125           | 4.067            |
| 64983R5Q6  | Cust Buy         | 01/10/06         | -         | 103.000        | 15              | 3.91%             | \$581             | 4.114            |
| 64983R5Q6  | Cust Buy         | 01/10/06         | -         | 103.250        | 65              | 4.16%             | \$2,681           | 4.082            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 838536DK3  | DLA Buy          | 01/10/06         | 103.125   |                |                 |                   |                   |                  |
| 838536DK3  | Cust Buy         | 01/10/06         | -         | 103.125        | 15              | 4.22%             | \$626             | 4.109            |
| 838536DK3  | Cust Buy         | 01/10/06         | -         | 103.125        | 25              | 4.22%             | \$1,044           | 4.109            |
| 838536DK3  | Cust Buy         | 01/10/06         | -         | 103.125        | 15              | 4.22%             | \$626             | 4.109            |
| 838536DK3  | Cust Buy         | 01/10/06         | -         | 103.125        | 30              | 4.22%             | \$1,253           | 4.109            |
| 838536DK3  | Cust Buy         | 01/10/06         | -         | 103.125        | 15              | 4.22%             | \$626             | 4.109            |
| 838536DK3  | Cust Buy         | 01/10/06         | -         | 103.000        | 10              | 4.09%             | \$405             | 4.124            |
| 838536DK3  | Cust Buy         | 01/10/06         | -         | 103.125        | 15              | 4.22%             | \$626             | 4.109            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 73358TRU7  | DLA Buy          | 01/12/06         | 100.875   |                |                 |                   |                   |                  |
| 73358TRU7  | DLA Buy          | 01/12/06         | 100.875   |                |                 |                   |                   |                  |
| 73358TRU7  | Cust Buy         | 01/12/06         | -         | 100.875        | 10              | 4.32%             | \$418             | 4.142            |
| 73358TRU7  | Cust Buy         | 01/12/06         | -         | 99.875         | 50              | 3.29%             | \$1,590           | 4.258            |
| 73358TRU7  | Cust Buy         | 01/12/06         | -         | 100.875        | 105             | 4.32%             | \$4,389           | 4.142            |
| 73358TRU7  | Cust Buy         | 01/12/06         | -         | 100.000        | 60              | 3.42%             | \$1,983           | 4.25             |
| 73358TRU7  | Cust Buy         | 01/12/06         | -         | 100.000        | 25              | 3.42%             | \$826             | 4.25             |
| 73358TRU7  | Cust Buy         | 01/12/06         | -         | 100.925        | 20              | 4.37%             | \$846             | 4.136            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 73358TRU7  | Cust Buy         | 01/12/06         | -         | 100.000        | 15              | 3.42%             | \$496             | 4.25             |
| 73358TRU7  | Cust Buy         | 01/12/06         | -         | 100.875        | 10              | 4.32%             | \$418             | 4.142            |
| 73358TRU7  | Cust Buy         | 01/12/06         | -         | 100.875        | 10              | 4.32%             | \$418             | 4.142            |
| 73358TRU7  | Cust Buy         | 01/12/06         | -         | 99.875         | 10              | 3.29%             | \$318             | 4.258            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 745190TU2  | DLA Buy          | 01/17/06         | 100.750   |                |                 |                   |                   |                  |
| 745190TU2  | Cust Buy         | 01/18/06         | -         | 105.000        | 30              | 4.22%             | \$1,275           | 4.349            |
| 745190TU2  | Cust Buy         | 01/18/06         | -         | 105.100        | 10              | 4.32%             | \$435             | 4.336            |
| 745190TU2  | Cust Buy         | 01/18/06         | -         | 105.000        | 10              | 4.22%             | \$425             | 4.349            |
| 745190TU2  | Cust Buy         | 01/18/06         | -         | 105.000        | 50              | 4.22%             | \$2,125           | 4.349            |
| 745190TU2  | Cust Buy         | 01/18/06         | -         | 105.000        | 20              | 4.22%             | \$850             | 4.349            |
| 745190TU2  | Cust Buy         | 01/18/06         | -         | 105.000        | 100             | 4.22%             | \$4,250           | 4.349            |
| 745190TU2  | Cust Buy         | 01/18/06         | -         | 105.000        | 10              | 4.22%             | \$425             | 4.349            |
| 745190TU2  | Cust Buy         | 01/18/06         | -         | 105.000        | 10              | 4.22%             | \$425             | 4.349            |
| 745190TU2  | Cust Buy         | 01/18/06         | -         | 105.000        | 25              | 4.22%             | \$1,063           | 4.349            |
| 745190TU2  | Cust Buy         | 01/18/06         | -         | 105.000        | 100             | 4.22%             | \$4,250           | 4.349            |
| 745190TU2  | Cust Buy         | 01/18/06         | -         | 105.000        | 50              | 4.22%             | \$2,125           | 4.349            |
| 745190TU2  | Cust Buy         | 01/18/06         | -         | 105.125        | 10              | 4.34%             | \$438             | 4.332            |
| 745190TU2  | Cust Buy         | 01/18/06         | -         | 105.000        | 20              | 4.22%             | \$850             | 4.349            |
| 745190TU2  | Cust Buy         | 01/18/06         | -         | 105.000        | 10              | 4.22%             | \$425             | 4.349            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64985WT53  | DLA Buy          | 01/24/06         | 102.400   |                |                 |                   |                   |                  |
| 64985WT53  | Cust Buy         | 01/24/06         | -         | 106.275        | 40              | 3.78%             | \$1,550           | 3.777            |
| 64985WT53  | Cust Buy         | 01/24/06         | -         | 106.275        | 25              | 3.78%             | \$969             | 3.777            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 8960298R9  | DLA Buy          | 01/25/06         | 107.550   |                |                 |                   |                   |                  |
| 8960298R9  | Cust Buy         | 01/25/06         | -         | 107.500        | 35              | 3.71%             | \$1,345           | 3.356            |
| 8960298R9  | Cust Buy         | 01/25/06         | -         | 107.500        | 65              | 3.71%             | \$2,499           | 3.356            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64972FBK1  | DLA Buy          | 01/26/06         | 102.125   |                |                 |                   |                   |                  |
| 64972FBK1  | Cust Buy         | 01/26/06         | -         | 102.375        | 10              | 4.33%             | \$425             | 4.214            |
| 64972FBK1  | Cust Buy         | 01/26/06         | -         | 102.000        | 20              | 3.95%             | \$775             | 4.259            |
| 64972FBK1  | Cust Buy         | 01/26/06         | -         | 102.375        | 20              | 4.33%             | \$850             | 4.214            |
| 64972FBK1  | Cust Buy         | 01/26/06         | -         | 102.250        | 200             | 4.20%             | \$8,250           | 4.229            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 62947YAD3  | DLA Buy          | 01/26/06         | 100.050   |                |                 |                   |                   |                  |
| 62947YAD3  | Cust Buy         | 01/26/06         | -         | 100.830        | 70              | 3.89%             | \$2,640           | 4.887            |
| 62947YAD3  | Cust Buy         | 01/26/06         | -         | 100.830        | 125             | 3.89%             | \$4,714           | 4.887            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64972FAH9  | DLA Buy          | 02/02/06         | 101.750   |                |                 |                   |                   |                  |
| 64972FAH9  | Cust Buy         | 02/02/06         | -         | 101.550        | 100             | 3.89%             | \$3,800           | 4.312            |
| 64972FAH9  | Cust Buy         | 02/02/06         | -         | 102.000        | 20              | 4.35%             | \$850             | 4.259            |
| 64972FAH9  | Cust Buy         | 02/02/06         | -         | 102.000        | 15              | 4.35%             | \$638             | 4.259            |
| 64972FAH9  | Cust Buy         | 02/02/06         | -         | 102.000        | 15              | 4.35%             | \$638             | 4.259            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 62947YAD3  | DLA Buy          | 02/02/06         | 101.230   |                |                 |                   |                   |                  |
| 62947YAD3  | Cust Buy         | 02/03/06         | -         | 101.000        | 20              | 3.87%             | \$753             | 4.864            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 73358TQM6  | DLA Buy          | 02/06/06         | 101.819   |                |                 |                   |                   |                  |
| 73358TQM6  | DLA Buy          | 02/06/06         | 101.819   |                |                 |                   |                   |                  |
| 73358TQM6  | Cust Buy         | 02/06/06         | -         | 101.000        | 50              | 4.32%             | \$2,091           | 4.371            |
| 73358TQM6  | Cust Buy         | 02/06/06         | -         | 101.000        | 50              | 4.32%             | \$2,091           | 4.371            |
| 73358TQM6  | Cust Buy         | 02/07/06         | -         | 101.000        | 10              | 4.32%             | \$418             | 4.371            |
| 73358TQM6  | Cust Buy         | 02/07/06         | -         | 100.000        | 60              | 3.29%             | \$1,909           | 4.5              |
| 73358TQM6  | Cust Buy         | 02/07/06         | -         | 100.000        | 25              | 3.29%             | \$795             | 4.5              |
|            |                  |                  |           |                |                 |                   |                   |                  |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 838536DK3  | DLA Buy          | 02/06/06         | 98.875    |                |                 |                   |                   |                  |
| 838536DK3  | Cust Buy         | 02/07/06         | -         | 103.000        | 10              | 4.17%             | \$413             | 4.122            |
| 838536DK3  | Cust Buy         | 02/07/06         | -         | 102.875        | 15              | 4.05%             | \$600             | 4.137            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 8526317D6  | DLA Buy          | 02/06/06         | 104.063   |                |                 |                   |                   |                  |
| 8526317D6  | Cust Buy         | 02/07/06         | -         | 104.125        | 10              | 4.06%             | \$407             | 3.724            |
| 8526317D6  | Cust Buy         | 02/07/06         | -         | 104.000        | 90              | 3.94%             | \$3,547           | 3.745            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64972FAH9  | DLA Buy          | 02/08/06         | 98.675    |                |                 |                   |                   |                  |
| 64972FAH9  | Cust Buy         | 02/08/06         | -         | 102.625        | 10              | 4.32%             | \$425             | 4.184            |
| 64972FAH9  | Cust Buy         | 02/08/06         | -         | 102.625        | 10              | 4.32%             | \$425             | 4.184            |
| 64972FAH9  | Cust Buy         | 02/08/06         | -         | 102.625        | 15              | 4.32%             | \$638             | 4.184            |
| 64972FAH9  | Cust Buy         | 02/08/06         | -         | 102.625        | 35              | 4.32%             | \$1,488           | 4.184            |
| 64972FAH9  | Cust Buy         | 02/09/06         | -         | 102.625        | 10              | 4.32%             | \$425             | 4.184            |
| 64972FAH9  | Cust Buy         | 02/09/06         | -         | 102.625        | 10              | 4.32%             | \$425             | 4.184            |
| 64972FAH9  | Cust Buy         | 02/09/06         | -         | 101.625        | 10              | 3.30%             | \$325             | 4.303            |
| 64972FAH9  | Cust Buy         | 02/09/06         | -         | 102.500        | 25              | 4.19%             | \$1,031           | 4.199            |
| 64972FAH9  | Cust Buy         | 02/09/06         | -         | 102.500        | 10              | 4.19%             | \$413             | 4.199            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 356730C58  | DLA Buy          | 02/10/06         | 101.381   |                |                 |                   |                   |                  |
| 356730C58  | Cust Buy         | 02/10/06         | -         | 105.240        | 55              | 3.83%             | \$2,133           | 3.636            |
| 356730C58  | Cust Buy         | 02/10/06         | -         | 105.240        | 55              | 3.83%             | \$2,133           | 3.636            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 207758DF7  | DLA Buy          | 02/13/06         | 104.738   |                |                 |                   |                   |                  |
| 207758DF7  | Cust Buy         | 02/14/06         | -         | 104.875        | 15              | 4.11%             | \$621             | 3.923            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64985YCU2  | DLA Buy          | 02/15/06         | 99.254    |                |                 |                   |                   |                  |
| 64985YCU2  | Cust Buy         | 02/16/06         | -         | 102.100        | 25              | 3.90%             | \$959             | 3.841            |
| 64985YCU2  | Cust Buy         | 02/16/06         | -         | 102.100        | 90              | 3.90%             | \$3,452           | 3.841            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 73358TCR0  | DLA Buy          | 02/21/06         | 109.725   |                |                 |                   |                   |                  |
| 73358TCR0  | Cust Buy         | 02/22/06         | -         | 109.000        | 10              | 4.08%             | \$427             | 3.779            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64972FBH8  | DLA Buy          | 02/27/06         | 100.000   |                |                 |                   |                   |                  |
| 64972FBH8  | Cust Buy         | 02/28/06         | -         | 104.250        | 10              | 4.25%             | \$425             | 3.992            |
| 64972FBH8  | Cust Buy         | 02/28/06         | -         | 104.250        | 25              | 4.25%             | \$1,063           | 3.992            |
| 64972FBH8  | Cust Buy         | 02/28/06         | -         | 104.250        | 20              | 4.25%             | \$850             | 3.992            |
| 64972FBH8  | Cust Buy         | 02/28/06         | -         | 104.250        | 20              | 4.25%             | \$850             | 3.992            |
| 64972FBH8  | Cust Buy         | 02/28/06         | -         | 104.250        | 10              | 4.25%             | \$425             | 3.992            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 835308ES2  | DLA Buy          | 02/27/06         | 98.875    |                |                 |                   |                   |                  |
| 835308ES2  | Cust Buy         | 02/28/06         | -         | 103.000        | 10              | 4.17%             | \$413             | 4.018            |
| 835308ES2  | Cust Buy         | 02/28/06         | -         | 103.000        | 25              | 4.17%             | \$1,031           | 4.018            |
| 835308ES2  | Cust Buy         | 02/28/06         | -         | 103.000        | 10              | 4.17%             | \$413             | 4.018            |
| 835308ES2  | Cust Buy         | 02/28/06         | -         | 103.000        | 70              | 4.17%             | \$2,888           | 4.018            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 8526317D6  | DLA Buy          | 02/27/06         | 105.000   |                |                 |                   |                   |                  |
| 8526317D6  | Cust Buy         | 02/28/06         | -         | 105.000        | 10              | 4.22%             | \$425             | 3.581            |
| 8526317D6  | Cust Buy         | 02/28/06         | -         | 105.000        | 10              | 4.22%             | \$425             | 3.581            |
| 8526317D6  | Cust Buy         | 02/28/06         | -         | 105.125        | 55              | 4.34%             | \$2,406           | 3.561            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 542690XW7  | DLA Buy          | 03/13/06         | 99.000    |                |                 |                   |                   |                  |
| 542690XW7  | Cust Buy         | 03/14/06         | -         | 103.250        | 20              | 4.29%             | \$850             | 4.106            |
| 542690XW7  | Cust Buy         | 03/14/06         | -         | 103.250        | 25              | 4.29%             | \$1,063           | 4.106            |
| 542690XW7  | Cust Buy         | 03/14/06         | -         | 103.250        | 25              | 4.29%             | \$1,063           | 4.106            |
| 542690XW7  | Cust Buy         | 03/14/06         | -         | 103.375        | 20              | 4.42%             | \$875             | 4.091            |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 22541SULO | B             | 11/02/06   | 96.750    |                | \$25,000          |                   |                   |                               |
| 22541SULO | S             | 11/02/06   |           | 96.500         | \$25,000          | 5.18%             | \$1,188           | 5.85                          |
| 22541SULO | S             | 11/02/06   |           | 96.500         | \$10,000          | 5.18%             | \$475             | 5.85                          |
| 22541SULO | S             | 11/02/06   |           | 96.500         | \$70,000          | 5.18%             | \$3,325           | 5.85                          |
| 22541SULO | S             | 11/03/06   |           | 96.125         | \$31,000          | 4.77%             | \$1,356           | 5.88                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394XCF1 | B             | 11/02/06   | 99.000    |                | \$50,000          |                   |                   |                               |
| 31394XCF1 | S             | 11/03/06   |           | 99.875         | \$50,000          | 5.13%             | \$2,438           | 5.56                          |
| 31394XCF1 | S             | 11/03/06   |           | 99.875         | \$25,000          | 5.13%             | \$1,219           | 5.56                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396LVU1 | B             | 11/02/06   | 98.375    |                | \$75,000          |                   |                   |                               |
| 31396LVU1 | S             | 11/03/06   |           | 100.750        | \$75,000          | 4.54%             | \$3,281           | 5.4                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396LVU1 | B             | 11/06/06   | 98.000    |                | \$125,000         |                   |                   |                               |
| 31396LVU1 | S             | 11/07/06   |           | 100.125        | \$50,000          | 4.30%             | \$2,063           | 5.49                          |
| 31396LVU1 | S             | 11/07/06   |           | 100.125        | \$75,000          | 4.30%             | \$3,094           | 5.49                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31395L2X8 | B             | 11/07/06   | 99.750    |                | \$27,000          |                   |                   |                               |
| 31395L2X8 | S             | 11/07/06   |           | 99.625         | \$27,000          | 5.15%             | \$1,316           | 5.58                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396FGL1 | B             | 11/13/06   | 96.250    |                | \$250,000         |                   |                   |                               |
| 31396FGL1 | S             | 11/14/06   |           | 100.750        | \$100,000         | 4.68%             | \$4,500           | 5.47                          |
| 31396FGL1 | S             | 11/14/06   |           | 100.250        | \$19,000          | 4.16%             | \$760             | 5.52                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 45660LL56 | B             | 11/13/06   | 98.313    |                | \$500,000         |                   |                   |                               |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$18,000          | 4.71%             | \$799             | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$35,000          | 4.71%             | \$1,553           | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$20,000          | 4.71%             | \$888             | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$30,000          | 4.71%             | \$1,331           | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$50,000          | 4.71%             | \$2,219           | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$15,000          | 4.71%             | \$666             | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$30,000          | 4.71%             | \$1,331           | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$50,000          | 4.71%             | \$2,219           | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$10,000          | 4.71%             | \$444             | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$20,000          | 4.71%             | \$888             | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$15,000          | 4.71%             | \$666             | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$30,000          | 4.71%             | \$1,331           | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$15,000          | 4.71%             | \$666             | 5.64                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 172973N96 | B             | 11/14/06   | 92.000    |                | \$10,000          |                   |                   |                               |
| 172973N96 | S             | 11/14/06   |           | 92.000         | \$10,000          | 9.52%             | \$800             | 5.7                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 45660LL56 | B             | 11/16/06   | 99.438    |                | \$500,000         |                   |                   |                               |
| 45660LL56 | S             | 11/16/06   |           | 99.000         | \$36,000          | 4.83%             | \$1,643           | 5.62                          |
| 45660LL56 | S             | 11/16/06   |           | 99.000         | \$30,000          | 4.83%             | \$1,369           | 5.62                          |
| 45660LL56 | S             | 11/17/06   |           | 99.000         | \$30,000          | 4.83%             | \$1,369           | 5.62                          |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 20774UCH6  | DLA Buy          | 04/03/06         | 97.73     |                |                 |                   |                   |                  |
| 20774UCH6  | Cust Buy         | 04/04/06         | -         | 102.000        | 10              | 4.37%             | \$427             | 4.246            |
| 20774UCH6  | Cust Buy         | 04/04/06         | -         | 101.000        | 20              | 3.34%             | \$653             | 4.372            |
| 20774UCH6  | Cust Buy         | 04/04/06         | -         | 102.000        | 15              | 4.37%             | \$640             | 4.246            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 611305HZ9  | DLA Buy          | 04/03/06         | 98.250    |                |                 |                   |                   |                  |
| 611305HZ9  | Cust Buy         | 04/03/06         | -         | 102.500        | 45              | 4.33%             | \$1,913           | 4.191            |
| 611305HZ9  | Cust Buy         | 04/03/06         | -         | 101.500        | 50              | 3.31%             | \$1,625           | 4.313            |
| 611305HZ9  | Cust Buy         | 04/04/06         | -         | 102.500        | 20              | 4.33%             | \$850             | 4.181            |
| 611305HZ9  | Cust Buy         | 04/04/06         | -         | 102.500        | 20              | 4.33%             | \$850             | 4.181            |
| 611305HZ9  | Cust Buy         | 04/04/06         | -         | 102.500        | 10              | 4.33%             | \$425             | 4.191            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64605LH68  | DLA Buy          | 04/03/06         | 98.250    |                |                 |                   |                   |                  |
| 64605LH68  | Cust Buy         | 04/04/06         | -         | 102.500        | 10              | 4.33%             | \$425             | 4.196            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64972FBY1  | DLA Buy          | 04/03/06         | 97.075    |                |                 |                   |                   |                  |
| 64972FBY1  | Cust Buy         | 04/04/06         | -         | 101.375        | 15              | 4.43%             | \$645             | 4.331            |
| 64972FBY1  | Cust Buy         | 04/04/06         | -         | 101.375        | 20              | 4.43%             | \$860             | 4.331            |
| 64972FBY1  | Cust Buy         | 04/04/06         | -         | 101.375        | 45              | 4.43%             | \$1,935           | 4.331            |
| 64972FBY1  | Cust Buy         | 04/04/06         | -         | 101.375        | 20              | 4.43%             | \$860             | 4.331            |
| 64972FBY1  | Cust Buy         | 04/04/06         | -         | 100.000        | 50              | 3.01%             | \$1,463           | 4.499            |
| 64972FBY1  | Cust Buy         | 04/04/06         | -         | 101.375        | 55              | 4.43%             | \$2,365           | 4.331            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 63166MCB3  | DLA Buy          | 04/06/06         | 98.500    |                |                 |                   |                   |                  |
| 63166MCB3  | DLA Buy          | 04/06/06         | 97.682    |                |                 |                   |                   |                  |
| 63166MCB3  | Cust Buy         | 04/06/06         | -         | 101.875        | 25              | 4.29%             | \$1,049           | 4.887            |
| 63166MCB3  | Cust Buy         | 04/06/06         | -         | 101.875        | 15              | 4.29%             | \$629             | 4.887            |
| 63166MCB3  | Cust Buy         | 04/06/06         | -         | 101.875        | 250             | 4.29%             | \$10,487          | 4.887            |
| 63166MCB3  | Cust Buy         | 04/06/06         | -         | 101.870        | 25              | 4.29%             | \$1,047           | 4.888            |
| 63166MCB3  | Cust Buy         | 04/06/06         | -         | 101.875        | 30              | 4.29%             | \$1,258           | 4.887            |
| 63166MCB3  | Cust Buy         | 04/07/06         | -         | 101.975        | 50              | 4.40%             | \$2,147           | 4.874            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 20774UCH6  | DLA Buy          | 04/10/06         | 97.438    |                |                 |                   |                   |                  |
| 20774UCH6  | Cust Buy         | 04/11/06         | -         | 102.000        | 25              | 4.68%             | \$1,141           | 4.246            |
| 20774UCH6  | Cust Buy         | 04/11/06         | -         | 102.000        | 20              | 4.68%             | \$912             | 4.246            |
| 20774UCH6  | Cust Buy         | 04/11/06         | -         | 102.000        | 20              | 4.68%             | \$912             | 4.246            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64605LH84  | DLA Buy          | 04/10/06         | 97.250    |                |                 |                   |                   |                  |
| 64605LH84  | DLA Buy          | 04/10/06         | 97.250    |                |                 |                   |                   |                  |
| 64605LH84  | Cust Buy         | 04/11/06         | -         | 101.500        | 50              | 4.37%             | \$2,125           | 4.316            |
| 64605LH84  | Cust Buy         | 04/11/06         | -         | 101.500        | 50              | 4.37%             | \$2,125           | 4.316            |
| 64605LH84  | Cust Buy         | 04/11/06         | -         | 101.500        | 80              | 4.37%             | \$3,400           | 4.316            |
| 64605LH84  | Cust Buy         | 04/11/06         | -         | 101.500        | 20              | 4.37%             | \$850             | 4.316            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 649901U86  | DLA Buy          | 04/10/06         | 98.175    |                |                 |                   |                   |                  |
| 649901U86  | Cust Buy         | 04/11/06         | -         | 101.000        | 20              | 4.36%             | \$845             | 4.079            |
| 649901U86  | Cust Buy         | 04/11/06         | -         | 101.000        | 25              | 4.36%             | \$1,056           | 4.079            |
| 649901U86  | Cust Buy         | 04/11/06         | -         | 101.000        | 30              | 4.36%             | \$1,267           | 4.079            |
| 649901U86  | Cust Buy         | 04/11/06         | -         | 101.000        | 10              | 4.36%             | \$422             | 4.079            |
| 649901U86  | Cust Buy         | 04/11/06         | -         | 101.000        | 10              | 4.36%             | \$422             | 4.079            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 20774UCJ2  | DLA Buy          | 04/17/06         | 98.188    |                |                 |                   |                   |                  |
| 20774UCJ2  | Cust Buy         | 04/18/06         | -         | 100.375        | 10              | 4.34%             | \$418             | 4.451            |
| 20774UCJ2  | Cust Buy         | 04/18/06         | -         | 100.375        | 50              | 4.34%             | \$2,089           | 4.451            |
| 20774UCJ2  | Cust Buy         | 04/18/06         | -         | 100.375        | 15              | 4.34%             | \$627             | 4.451            |
| 20774UCJ2  | Cust Buy         | 04/18/06         | -         | 100.375        | 10              | 4.34%             | \$418             | 4.451            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 20774UCJ2  | Cust Buy         | 04/18/06         | -         | 100.375        | 15              | 4.34%             | \$627             | 4.451            |
| 20774UCJ2  | Cust Buy         | 04/18/06         | -         | 100.000        | 20              | 3.95%             | \$760             | 4.499            |
| 20774UCJ2  | Cust Buy         | 04/18/06         | -         | 100.000        | 10              | 3.95%             | \$380             | 4.499            |
| 64605LH84  | DLA Buy          | 04/17/06         | 99.750    |                |                 |                   |                   |                  |
| 64605LH84  | Cust Buy         | 04/18/06         | -         | 99.875         | 50              | 3.23%             | \$1,563           | 4.508            |
| 64605LH84  | Cust Buy         | 04/18/06         | -         | 101.000        | 20              | 4.39%             | \$850             | 4.377            |
| 64605LH84  | Cust Buy         | 04/18/06         | -         | 101.000        | 10              | 4.39%             | \$425             | 4.377            |
| 64605LH84  | Cust Buy         | 04/18/06         | -         | 101.000        | 65              | 4.39%             | \$2,763           | 4.377            |
| 64966DXP9  | DLA Buy          | 04/18/06         | 106.350   |                |                 |                   |                   |                  |
| 64966DXP9  | Cust Buy         | 04/18/06         | -         | 106.350        | 10              | 4.23%             | \$432             | 4.116            |
| 64966DXP9  | Cust Buy         | 04/18/06         | -         | 106.350        | 100             | 4.23%             | \$4,318           | 4.116            |
| 64966DXP9  | Cust Buy         | 04/18/06         | -         | 106.350        | 40              | 4.23%             | \$1,727           | 4.116            |
| 64966DXP9  | Cust Buy         | 04/18/06         | -         | 106.350        | 50              | 4.23%             | \$2,159           | 4.116            |
| 64966DXP9  | Cust Buy         | 04/18/06         | -         | 106.350        | 50              | 4.23%             | \$2,159           | 4.116            |
| 64972FBZ8  | DLA Buy          | 04/17/06         | 103.625   |                |                 |                   |                   |                  |
| 64972FBZ8  | Cust Buy         | 04/18/06         | -         | 103.625        | 25              | 4.28%             | \$1,063           | 4.305            |
| 64972FBZ8  | Cust Buy         | 04/18/06         | -         | 103.625        | 15              | 4.28%             | \$638             | 4.305            |
| 64972FBZ8  | Cust Buy         | 04/18/06         | -         | 103.625        | 25              | 4.28%             | \$1,063           | 4.305            |
| 64972FBZ8  | Cust Buy         | 04/18/06         | -         | 103.625        | 50              | 4.28%             | \$2,125           | 4.305            |
| 64972FBZ8  | Cust Buy         | 04/18/06         | -         | 103.625        | 45              | 4.28%             | \$1,913           | 4.305            |
| 64972FBZ8  | Cust Buy         | 04/18/06         | -         | 103.625        | 10              | 4.28%             | \$425             | 4.305            |
| 64972FBZ8  | Cust Buy         | 04/18/06         | -         | 103.750        | 50              | 4.40%             | \$2,188           | 4.29             |
| 108151G96  | DLA Buy          | 04/24/06         | 104.000   |                |                 |                   |                   |                  |
| 108151G96  | Cust Buy         | 04/25/06         | -         | 104.000        | 10              | 4.26%             | \$425             | 4.021            |
| 108151G96  | Cust Buy         | 04/25/06         | -         | 104.000        | 10              | 4.26%             | \$425             | 4.021            |
| 108151G96  | Cust Buy         | 04/25/06         | -         | 104.000        | 15              | 4.26%             | \$637             | 4.021            |
| 108151G96  | Cust Buy         | 04/25/06         | -         | 104.000        | 10              | 4.26%             | \$425             | 4.021            |
| 542690YF3  | DLA Buy          | 04/24/06         | 103.000   |                |                 |                   |                   |                  |
| 542690YF3  | Cust Buy         | 04/25/06         | -         | 103.000        | 10              | 4.30%             | \$425             | 4.133            |
| 542690YF3  | Cust Buy         | 04/25/06         | -         | 103.000        | 15              | 4.30%             | \$638             | 4.133            |
| 542690YF3  | Cust Buy         | 04/25/06         | -         | 103.000        | 80              | 4.30%             | \$3,400           | 4.133            |
| 542690YF3  | Cust Buy         | 04/25/06         | -         | 103.000        | 10              | 4.30%             | \$425             | 4.133            |
| 542690YF3  | Cust Buy         | 04/25/06         | -         | 103.000        | 20              | 4.30%             | \$850             | 4.133            |
| 542690YF3  | Cust Buy         | 04/25/06         | -         | 103.000        | 10              | 4.30%             | \$425             | 4.133            |
| 542690YF3  | Cust Buy         | 04/25/06         | -         | 103.000        | 20              | 4.30%             | \$850             | 4.133            |
| 542690YF3  | Cust Buy         | 04/25/06         | -         | 103.000        | 20              | 4.30%             | \$850             | 4.133            |
| 542690YF3  | Cust Buy         | 04/25/06         | -         | 103.000        | 10              | 4.30%             | \$425             | 4.133            |
| 925053BT6  | DLA Buy          | 04/24/06         | 99.500    |                |                 |                   |                   |                  |
| 925053BT6  | Cust Buy         | 04/24/06         | -         | 100.500        | 50              | 4.47%             | \$2,150           | 4.312            |
| 925053BT6  | Cust Buy         | 04/25/06         | -         | 99.500         | 10              | 3.43%             | \$330             | 4.412            |
| 925053BT6  | Cust Buy         | 04/25/06         | -         | 100.500        | 10              | 4.47%             | \$430             | 4.312            |
| 925053BT6  | Cust Buy         | 04/25/06         | -         | 100.500        | 40              | 4.47%             | \$1,720           | 4.312            |
| 925053BT6  | Cust Buy         | 04/25/06         | -         | 99.500         | 30              | 3.43%             | \$990             | 4.412            |
| 925053BT6  | Cust Buy         | 04/25/06         | -         | 100.500        | 10              | 4.47%             | \$430             | 4.312            |
| 925053BT6  | Cust Buy         | 04/25/06         | -         | 100.500        | 25              | 4.47%             | \$1,075           | 4.312            |
| 925053BT6  | Cust Buy         | 04/25/06         | -         | 99.750         | 25              | 3.69%             | \$887             | 4.393            |
| 925053BT6  | Cust Buy         | 04/25/06         | -         | 99.500         | 25              | 3.43%             | \$825             | 4.412            |
| 925053BT6  | Cust Buy         | 04/25/06         | -         | 99.500         | 15              | 3.43%             | \$495             | 4.412            |
| 925053BT6  | Cust Buy         | 04/25/06         | -         | 99.750         | 40              | 3.69%             | \$1,420           | 4.393            |
| 925053BT6  | Cust Buy         | 04/25/06         | -         | 99.875         | 10              | 3.82%             | \$368             | 4.384            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 64605LH27  | DLA Buy          | 05/01/06         | 98.750    | -              | -               | -                 | -                 | -                |
| 64605LH27  | Cust Buy         | 05/02/06         | -         | 103.000        | 10              | 4.30%             | \$425             | 4.135            |
| 64605LH27  | Cust Buy         | 05/02/06         | -         | 103.000        | 30              | 4.30%             | \$1,275           | 4.135            |
| 64972FBY1  | DLA Buy          | 05/01/06         | 98.375    | -              | -               | -                 | -                 | -                |
| 64972FBY1  | Cust Buy         | 05/02/06         | -         | 100.625        | 15              | 4.41%             | \$638             | 4.422            |
| 64972FBY1  | Cust Buy         | 05/02/06         | -         | 100.625        | 15              | 4.41%             | \$638             | 4.422            |
| 64972FBY1  | Cust Buy         | 05/02/06         | -         | 100.625        | 15              | 4.41%             | \$638             | 4.422            |
| 64972FBY1  | Cust Buy         | 05/02/06         | -         | 100.625        | 50              | 4.41%             | \$2,125           | 4.422            |
| 64972FBY1  | Cust Buy         | 05/02/06         | -         | 100.625        | 50              | 4.41%             | \$2,125           | 4.422            |
| 64972FBY1  | Cust Buy         | 05/02/06         | -         | 100.775        | 25              | 4.57%             | \$1,100           | 4.403            |
| 64972FBY1  | Cust Buy         | 05/02/06         | -         | 100.625        | 40              | 4.41%             | \$1,700           | 4.422            |
| 64972FBY1  | Cust Buy         | 05/02/06         | -         | 100.625        | 10              | 4.41%             | \$425             | 4.422            |
| 64972FBY1  | Cust Buy         | 05/02/06         | -         | 100.625        | 20              | 4.41%             | \$850             | 4.422            |
| 64972FBY1  | Cust Buy         | 05/02/06         | -         | 100.000        | 50              | 3.76%             | \$1,813           | 4.499            |
| 64972FBY1  | Cust Buy         | 05/02/06         | -         | 100.625        | 55              | 4.41%             | \$2,338           | 4.422            |
| 64972FBY1  | Cust Buy         | 05/02/06         | -         | 100.625        | 25              | 4.41%             | \$1,063           | 4.422            |
| 20774UCF0  | DLA Buy          | 05/04/06         | 97.250    | -              | -               | -                 | -                 | -                |
| 20774UCF0  | Cust Buy         | 05/05/06         | -         | 97.750         | 50              | 4.79%             | \$2,235           | 4.529            |
| 20774UCF0  | Cust Buy         | 05/05/06         | -         | 97.750         | 10              | 4.79%             | \$447             | 4.529            |
| 542690YF3  | DLA Buy          | 05/04/06         | 101.500   | -              | -               | -                 | -                 | -                |
| 542690YF3  | Cust Buy         | 05/05/06         | -         | 101.750        | 20              | 4.36%             | \$850             | 4.284            |
| 542690YF3  | Cust Buy         | 05/05/06         | -         | 101.750        | 135             | 4.36%             | \$5,738           | 4.284            |
| 542690YF3  | Cust Buy         | 05/05/06         | -         | 102.000        | 20              | 4.62%             | \$900             | 4.253            |
| 542690YF3  | Cust Buy         | 05/05/06         | -         | 100.875        | 75              | 3.46%             | \$2,531           | 4.391            |
| 64605LWF1  | DLA Buy          | 05/04/06         | 96.000    | -              | -               | -                 | -                 | -                |
| 64605LWF1  | Cust Buy         | 05/04/06         | -         | 96.250         | 15              | 4.62%             | \$638             | 4.481            |
| 64605LWF1  | Cust Buy         | 05/04/06         | -         | 96.250         | 225             | 4.62%             | \$9,563           | 4.481            |
| 64605LWF1  | Cust Buy         | 05/05/06         | -         | 96.250         | 10              | 4.62%             | \$425             | 4.481            |
| 542690YF3  | DLA Buy          | 05/09/06         | 101.625   | -              | -               | -                 | -                 | -                |
| 542690YF3  | Cust Buy         | 05/09/06         | -         | 101.875        | 25              | 4.35%             | \$1,063           | 4.268            |
| 20774UCG8  | DLA Buy          | 05/15/06         | 97.500    | -              | -               | -                 | -                 | -                |
| 20774UCG8  | Cust Buy         | 05/16/06         | -         | 97.875         | 10              | 4.62%             | \$432             | 4.517            |
| 20774UCG8  | Cust Buy         | 05/16/06         | -         | 97.875         | 20              | 4.62%             | \$864             | 4.517            |
| 59259RUX0  | DLA Buy          | 05/23/06         | 101.500   | -              | -               | -                 | -                 | -                |
| 59259RUX0  | Cust Buy         | 05/24/06         | -         | 101.375        | 10              | 3.84%             | \$375             | 4.321            |
| 59259RUX0  | Cust Buy         | 05/24/06         | -         | 101.500        | 50              | 3.97%             | \$1,938           | 4.305            |
| 64972FBY1  | DLA Buy          | 05/23/06         | 101.500   | -              | -               | -                 | -                 | -                |
| 64972FBY1  | Cust Buy         | 05/24/06         | -         | 101.875        | 90              | 4.35%             | \$3,825           | 4.268            |
| 64972FBY1  | Cust Buy         | 05/24/06         | -         | 101.875        | 20              | 4.35%             | \$850             | 4.268            |
| 64972FBY1  | Cust Buy         | 05/24/06         | -         | 101.875        | 20              | 4.35%             | \$850             | 4.268            |
| 20774UCK9  | DLA Buy          | 05/30/06         | 104.250   | -              | -               | -                 | -                 | -                |
| 20774UCK9  | Cust Buy         | 05/31/06         | -         | 104.500        | 20              | 4.24%             | \$850             | 4.175            |
| 20774UCK9  | Cust Buy         | 05/31/06         | -         | 104.500        | 40              | 4.24%             | \$1,700           | 4.175            |
| 888804AY7  | DLA Buy          | 05/30/06         | 95.750    | -              | -               | -                 | -                 | -                |
| 888804AY7  | Cust Buy         | 05/31/06         | -         | 100.000        | 10              | 4.46%             | \$427             | 4.125            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 888804AY7  | Cust Buy         | 05/31/06         | -         | 100.000        | 20              | 4.46%             | \$854             | 4.125            |
| 888804AY7  | Cust Buy         | 05/31/06         | -         | 100.000        | 45              | 4.46%             | \$1,922           | 4.125            |
| 888804AY7  | Cust Buy         | 05/31/06         | -         | 100.000        | 10              | 4.46%             | \$427             | 4.125            |
| 888804AY7  | Cust Buy         | 05/31/06         | -         | 100.000        | 50              | 4.46%             | \$2,136           | 4.125            |
| 888804AY7  | Cust Buy         | 05/31/06         | -         | 100.000        | 100             | 4.46%             | \$4,271           | 4.125            |
| 888804AY7  | Cust Buy         | 05/31/06         | -         | 100.000        | 40              | 4.46%             | \$1,708           | 4.125            |
| 888804AY7  | Cust Buy         | 05/31/06         | -         | 100.000        | 10              | 4.46%             | \$427             | 4.125            |
| 888804AY7  | Cust Buy         | 05/31/06         | -         | 100.000        | 30              | 4.46%             | \$1,281           | 4.125            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 646136DX6  | Cust Buy         | 06/07/06         | -         | 102.250        | 50              | 4.28%             | \$2,100           | 4.167            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64986AKW0  | Cust Buy         | 06/07/06         | -         | 100.000        | 35              | 3.33%             | \$1,127           | 4.25             |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 542690YF3  | Cust Buy         | 06/08/06         | -         | 103.375        | 30              | 4.36%             | \$1,295           | 4.084            |
| 542690YF3  | Cust Buy         | 06/09/06         | -         | 103.375        | 15              | 4.36%             | \$647             | 4.084            |
| 542690YF3  | Cust Buy         | 06/09/06         | -         | 103.375        | 25              | 4.36%             | \$1,079           | 4.084            |
| 542690YF3  | Cust Buy         | 06/09/06         | -         | 102.375        | 15              | 3.35%             | \$497             | 4.206            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64605LE38  | Cust Buy         | 06/15/06         | -         | 101.250        | 50              | 3.85%             | \$1,875           | 4.345            |
| 64605LE38  | Cust Buy         | 06/15/06         | -         | 101.250        | 25              | 3.85%             | \$938             | 4.345            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64986ANP2  | Cust Buy         | 06/20/06         | -         | 100.500        | 15              | 4.59%             | \$662             | 4.437            |
| 64986ANP2  | Cust Buy         | 06/20/06         | -         | 100.500        | 10              | 4.58%             | \$442             | 4.437            |
| 64986ANP2  | Cust Buy         | 06/20/06         | -         | 100.500        | 50              | 4.58%             | \$2,208           | 4.437            |
| 64986ANP2  | Cust Buy         | 06/20/06         | -         | 100.500        | 25              | 4.59%             | \$1,104           | 4.437            |
| 64986ANP2  | Cust Buy         | 06/20/06         | -         | 100.550        | 10              | 4.65%             | \$447             | 4.431            |
| 64986ANP2  | Cust Buy         | 06/20/06         | -         | 100.550        | 40              | 4.65%             | \$1,786           | 4.431            |
| 64986ANP2  | Cust Buy         | 06/20/06         | -         | 100.500        | 100             | 4.59%             | \$4,415           | 4.437            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 642835KG6  | Cust Buy         | 06/27/06         | -         | 100.125        | 15              | 4.29%             | \$618             | 4.484            |
| 642835KG6  | Cust Buy         | 06/27/06         | -         | 100.125        | 100             | 4.29%             | \$4,118           | 4.484            |
| 642835KG6  | Cust Buy         | 06/27/06         | -         | 99.732         | 50              | 3.88%             | \$1,863           | 4.516            |
| 642835KG6  | Cust Buy         | 06/27/06         | -         | 100.000        | 50              | 4.16%             | \$1,997           | 4.499            |
| 642835KG6  | Cust Buy         | 06/27/06         | -         | 100.000        | 20              | 4.16%             | \$799             | 4.499            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64966ETN7  | Cust Buy         | 06/27/06         | -         | 105.250        | 10              | 4.31%             | \$435             | 4.274            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 15              | 4.43%             | \$630             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 98.000         | 50              | 3.38%             | \$1,600           | 4.624            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 10              | 4.43%             | \$420             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 15              | 4.43%             | \$630             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 10              | 4.43%             | \$420             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 50              | 4.43%             | \$2,100           | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 30              | 4.43%             | \$1,260           | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 20              | 4.43%             | \$840             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 15              | 4.43%             | \$630             | 4.561            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 15              | 4.43%             | \$630             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 15              | 4.43%             | \$630             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 15              | 4.43%             | \$630             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 25              | 4.43%             | \$1,050           | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 10              | 4.43%             | \$420             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 15              | 4.43%             | \$630             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 55              | 4.43%             | \$2,310           | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 10              | 4.43%             | \$420             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 15              | 4.43%             | \$630             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 65              | 4.43%             | \$2,730           | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 10              | 4.43%             | \$420             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 20              | 4.43%             | \$840             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 25              | 4.43%             | \$1,050           | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 25              | 4.43%             | \$1,050           | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 25              | 4.43%             | \$1,050           | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 15              | 4.43%             | \$630             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 50              | 4.43%             | \$2,100           | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 10              | 4.43%             | \$420             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 10              | 4.43%             | \$420             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 10              | 4.43%             | \$420             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 10              | 4.43%             | \$420             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 15              | 4.43%             | \$630             | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 60              | 4.43%             | \$2,520           | 4.561            |
| 64972FBY1  | Cust Buy         | 06/27/06         | -         | 99.000         | 20              | 4.43%             | \$840             | 4.561            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 611305JF1  | DLA Buy          | 06/27/06         | 99.416    |                |                 |                   |                   |                  |
| 611305JF1  | Cust Buy         | 06/27/06         | -         | 100.500        | 100             | 4.34%             | \$4,184           | 4.436            |
| 611305JF1  | Cust Buy         | 06/28/06         | -         | 100.500        | 15              | 4.34%             | \$628             | 4.435            |
| 611305JF1  | Cust Buy         | 06/28/06         | -         | 100.500        | 20              | 4.34%             | \$837             | 4.435            |
| 611305JF1  | Cust Buy         | 06/28/06         | -         | 100.500        | 10              | 4.34%             | \$418             | 4.435            |
| 611305JF1  | Cust Buy         | 06/28/06         | -         | 100.000        | 100             | 3.82%             | \$3,684           | 4.499            |
| 611305JF1  | Cust Buy         | 06/28/06         | -         | 100.500        | 20              | 4.34%             | \$837             | 4.435            |
| 611305JF1  | Cust Buy         | 06/28/06         | -         | 99.750         | 60              | 3.57%             | \$2,060           | 4.516            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 63166MCB3  | DLA Buy          | 07/06/06         | 101.225   |                |                 |                   |                   |                  |
| 63166MCB3  | Cust Buy         | 07/06/06         | -         | 101.125        | 15              | 3.94%             | \$575             | 4.979            |
| 63166MCB3  | Cust Buy         | 07/06/06         | -         | 101.275        | 10              | 4.09%             | \$398             | 4.959            |
| 63166MCB3  | Cust Buy         | 07/06/06         | -         | 101.275        | 15              | 4.09%             | \$598             | 4.959            |
| 63166MCB3  | Cust Buy         | 07/06/06         | -         | 101.125        | 15              | 3.94%             | \$575             | 4.979            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 6688435R2  | DLA Buy          | 07/06/06         | 102.875   |                |                 |                   |                   |                  |
| 6688435R2  | DLA Buy          | 07/06/06         | 102.875   |                |                 |                   |                   |                  |
| 6688435R2  | Cust Buy         | 07/06/06         | -         | 102.925        | 10              | 4.63%             | \$456             | 3.846            |
| 6688435R2  | Cust Buy         | 07/06/06         | -         | 102.875        | 30              | 4.58%             | \$1,352           | 3.859            |
| 6688435R2  | Cust Buy         | 07/06/06         | -         | 102.875        | 55              | 4.58%             | \$2,478           | 3.859            |
| 6688435R2  | Cust Buy         | 07/06/06         | -         | 102.875        | 30              | 4.58%             | \$1,352           | 3.859            |
| 6688435R2  | Cust Buy         | 07/06/06         | -         | 102.875        | 25              | 4.58%             | \$1,127           | 3.859            |
| 6688435R2  | Cust Buy         | 07/06/06         | -         | 102.875        | 60              | 4.58%             | \$2,704           | 3.859            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64972FBZ8  | DLA Buy          | 07/06/06         | 101.400   |                |                 |                   |                   |                  |
| 64972FBZ8  | DLA Buy          | 07/06/06         | 101.400   |                |                 |                   |                   |                  |
| 64972FBZ8  | Cust Buy         | 07/06/06         | -         | 101.000        | 140             | 3.32%             | \$4,550           | 4.623            |
| 64972FBZ8  | Cust Buy         | 07/06/06         | -         | 101.000        | 60              | 3.32%             | \$1,950           | 4.623            |
| 64972FBZ8  | Cust Buy         | 07/06/06         | -         | 102.000        | 50              | 4.35%             | \$2,125           | 4.498            |
| 64972FBZ8  | Cust Buy         | 07/07/06         | -         | 101.500        | 10              | 3.84%             | \$375             | 4.56             |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 64983QS67  | DLA Buy          | 07/06/06         | 94.832    |                |                 |                   |                   |                  |
| 64983QS67  | Cust Buy         | 07/07/06         | -         | 99.500         | 20              | 4.92%             | \$934             | 4.53             |
| 64983QS67  | Cust Buy         | 07/07/06         | -         | 99.500         | 20              | 4.92%             | \$934             | 4.53             |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64986ANP2  | DLA Buy          | 07/06/06         | 95.613    |                |                 |                   |                   |                  |
| 64986ANP2  | Cust Buy         | 07/07/06         | -         | 99.375         | 50              | 4.59%             | \$2,181           | 4.538            |
| 64986ANP2  | Cust Buy         | 07/07/06         | -         | 99.375         | 50              | 4.59%             | \$2,181           | 4.538            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64966ECL9  | DLA Buy          | 07/10/06         | 101.233   |                |                 |                   |                   |                  |
| 64966ECL9  | Cust Buy         | 07/11/06         | -         | 105.500        | 10              | 4.19%             | \$425             | 4.232            |
| 64966ECL9  | Cust Buy         | 07/11/06         | -         | 105.500        | 70              | 4.19%             | \$2,973           | 4.232            |
| 64966ECL9  | Cust Buy         | 07/11/06         | -         | 105.500        | 30              | 4.19%             | \$1,274           | 4.232            |
| 64966ECL9  | Cust Buy         | 07/11/06         | -         | 105.500        | 45              | 4.19%             | \$1,911           | 4.232            |
| 64966ECL9  | Cust Buy         | 07/11/06         | -         | 105.500        | 50              | 4.19%             | \$2,124           | 4.232            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64970KG68  | DLA Buy          | 07/10/06         | 99.745    |                |                 |                   |                   |                  |
| 64970KG68  | Cust Buy         | 07/11/06         | -         | 100.000        | 35              | 4.49%             | \$1,503           | 4.5              |
| 64970KG68  | Cust Buy         | 07/11/06         | -         | 100.000        | 20              | 4.49%             | \$859             | 4.5              |
| 64970KG68  | Cust Buy         | 07/11/06         | -         | 100.000        | 20              | 4.49%             | \$859             | 4.5              |
| 64970KG68  | Cust Buy         | 07/11/06         | -         | 100.000        | 35              | 4.49%             | \$1,503           | 4.5              |
| 64970KG68  | Cust Buy         | 07/11/06         | -         | 100.000        | 15              | 4.49%             | \$644             | 4.5              |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 542690YF3  | DLA Buy          | 07/13/06         | 97.825    |                |                 |                   |                   |                  |
| 542690YF3  | Cust Buy         | 07/14/06         | -         | 101.000        | 30              | 3.25%             | \$953             | 4.374            |
| 542690YF3  | Cust Buy         | 07/14/06         | -         | 102.050        | 15              | 4.32%             | \$634             | 4.242            |
| 542690YF3  | Cust Buy         | 07/14/06         | -         | 102.000        | 10              | 4.27%             | \$418             | 4.249            |
| 542690YF3  | Cust Buy         | 07/14/06         | -         | 102.000        | 15              | 4.27%             | \$626             | 4.249            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 611305JJ3  | DLA Buy          | 07/17/06         | 103.030   |                |                 |                   |                   |                  |
| 611305JJ3  | Cust Buy         | 07/18/06         | -         | 104.125        | 25              | 4.13%             | \$1,031           | 4.126            |
| 611305JJ3  | Cust Buy         | 07/18/06         | -         | 104.125        | 10              | 4.13%             | \$413             | 4.126            |
| 611305JJ3  | Cust Buy         | 07/18/06         | -         | 104.125        | 15              | 4.13%             | \$619             | 4.126            |
| 611305JJ3  | Cust Buy         | 07/18/06         | -         | 104.125        | 10              | 4.13%             | \$413             | 4.126            |
| 611305JJ3  | Cust Buy         | 07/18/06         | -         | 103.625        | 15              | 3.63%             | \$544             | 4.288            |
| 611305JJ3  | Cust Buy         | 07/18/06         | -         | 104.125        | 10              | 4.13%             | \$413             | 4.126            |
| 611305JJ3  | Cust Buy         | 07/18/06         | -         | 104.125        | 10              | 4.13%             | \$413             | 4.126            |
| 611305JJ3  | Cust Buy         | 07/18/06         | -         | 104.000        | 25              | 4.00%             | \$1,000           | 4.242            |
| 611305JJ3  | Cust Buy         | 07/18/06         | -         | 104.000        | 25              | 4.00%             | \$1,000           | 4.242            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 542690YF3  | DLA Buy          | 07/18/06         | 102.855   |                |                 |                   |                   |                  |
| 542690YF3  | Cust Buy         | 07/18/06         | -         | 102.000        | 40              | 4.24%             | \$1,660           | 4.249            |
| 542690YF3  | Cust Buy         | 07/18/06         | -         | 102.000        | 210             | 4.24%             | \$8,715           | 4.249            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 642835KG6  | DLA Buy          | 07/18/06         | 98.899    |                |                 |                   |                   |                  |
| 642835KG6  | Cust Buy         | 07/19/06         | -         | 100.125        | 10              | 4.42%             | \$424             | 4.484            |
| 642835KG6  | Cust Buy         | 07/19/06         | -         | 100.000        | 15              | 4.29%             | \$617             | 4.499            |
| 642835KG6  | Cust Buy         | 07/19/06         | -         | 100.125        | 15              | 4.42%             | \$635             | 4.484            |
| 642835KG6  | Cust Buy         | 07/19/06         | -         | 100.125        | 120             | 4.42%             | \$5,082           | 4.484            |
| 642835KG6  | Cust Buy         | 07/19/06         | -         | 99.625         | 85              | 3.90%             | \$3,175           | 4.523            |
| 642835KG6  | Cust Buy         | 07/19/06         | -         | 99.125         | 10              | 3.37%             | \$324             | 4.553            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 59333HBA3  | DLA Buy          | 07/19/06         | 99.258    |                |                 |                   |                   |                  |
| 59333HBA3  | Cust Buy         | 07/20/06         | -         | 103.000        | 40              | 3.78%             | \$1,500           | 3.744            |
| 59333HBA3  | Cust Buy         | 07/20/06         | -         | 103.000        | 25              | 3.78%             | \$938             | 3.744            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64972HFS0  | DLA Buy          | 07/20/06         | 99.072    |                |                 |                   |                   |                  |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 64972FFS0  | Cust Buy         | 07/20/06         | -         | 101.000        | 20              | 4.26%             | \$826             | 4.374            |
| 64972FFS0  | Cust Buy         | 07/21/06         | -         | 101.000        | 20              | 4.26%             | \$826             | 4.374            |
| 64972FFS0  | Cust Buy         | 07/21/06         | -         | 101.000        | 30              | 4.26%             | \$1,238           | 4.374            |
| 64972FFS0  | Cust Buy         | 07/21/06         | -         | 101.000        | 25              | 4.26%             | \$1,032           | 4.374            |
| 64972FFS0  | Cust Buy         | 07/21/06         | -         | 101.000        | 20              | 4.26%             | \$826             | 4.374            |
| 64972FFS0  | Cust Buy         | 07/21/06         | -         | 101.000        | 25              | 4.26%             | \$1,032           | 4.374            |
| 64972FFS0  | Cust Buy         | 07/21/06         | -         | 101.000        | 20              | 4.26%             | \$826             | 4.374            |
| 64972FFS0  | Cust Buy         | 07/21/06         | -         | 101.125        | 10              | 4.39%             | \$425             | 4.358            |
| 64972FFS0  | Cust Buy         | 07/21/06         | -         | 99.875         | 70              | 3.10%             | \$2,102           | 4.508            |
| 63166MCB3  | DLA Buy          | 07/24/06         | 98.375    |                |                 |                   |                   |                  |
| 63166MCB3  | Cust Buy         | 07/25/06         | -         | 102.200        | 45              | 3.89%             | \$1,721           | 4.841            |
| 63166MCB3  | Cust Buy         | 07/25/06         | -         | 102.200        | 15              | 3.89%             | \$574             | 4.841            |
| 63166MCB3  | Cust Buy         | 07/25/06         | -         | 101.800        | 15              | 3.48%             | \$514             | 4.892            |
| 63166MCB3  | Cust Buy         | 07/25/06         | -         | 101.800        | 10              | 3.48%             | \$343             | 4.892            |
| 64972FBY1  | DLA Buy          | 07/24/06         | 98.387    |                |                 |                   |                   |                  |
| 64972FBY1  | Cust Buy         | 07/25/06         | -         | 101.125        | 30              | 4.40%             | \$1,279           | 4.358            |
| 64972FBY1  | Cust Buy         | 07/25/06         | -         | 101.125        | 15              | 4.40%             | \$640             | 4.358            |
| 64972FBY1  | Cust Buy         | 07/25/06         | -         | 101.125        | 20              | 4.40%             | \$853             | 4.358            |
| 64972FBY1  | Cust Buy         | 07/25/06         | -         | 101.125        | 15              | 4.40%             | \$640             | 4.358            |
| 64972FBY1  | Cust Buy         | 07/25/06         | -         | 101.125        | 20              | 4.40%             | \$853             | 4.358            |
| 64972FBY1  | Cust Buy         | 07/25/06         | -         | 101.125        | 30              | 4.40%             | \$1,279           | 4.358            |
| 64972FBY1  | Cust Buy         | 07/25/06         | -         | 101.125        | 10              | 4.40%             | \$426             | 4.358            |
| 64972FBY1  | Cust Buy         | 07/25/06         | -         | 101.125        | 10              | 4.40%             | \$426             | 4.358            |
| 64972FBY1  | Cust Buy         | 07/25/06         | -         | 101.125        | 20              | 4.40%             | \$853             | 4.358            |
| 64972FBY1  | Cust Buy         | 07/25/06         | -         | 100.000        | 10              | 3.24%             | \$314             | 4.499            |
| 64972FBY1  | Cust Buy         | 07/25/06         | -         | 101.125        | 25              | 4.40%             | \$1,066           | 4.358            |
| 64972FBY1  | Cust Buy         | 07/25/06         | -         | 101.125        | 20              | 4.40%             | \$853             | 4.358            |
| 64966ECL9  | DLA Buy          | 07/25/06         | 101.942   |                |                 |                   |                   |                  |
| 64966ECL9  | Cust Buy         | 07/26/06         | -         | 106.125        | 10              | 4.10%             | \$418             | 4.144            |
| 64983QS91  | DLA Buy          | 08/13/06         | 101.329   |                |                 |                   |                   |                  |
| 64983QS91  | Cust Buy         | 08/15/06         | -         | 105.500        | 10              | 4.12%             | \$417             | 4.067            |
| 64983QS91  | Cust Buy         | 08/15/06         | -         | 105.500        | 15              | 4.12%             | \$626             | 4.067            |
| 64983QS91  | Cust Buy         | 08/15/06         | -         | 105.500        | 10              | 4.12%             | \$417             | 4.067            |
| 64983QS91  | Cust Buy         | 08/15/06         | -         | 104.500        | 25              | 3.13%             | \$793             | 4.188            |
| 64983QS91  | Cust Buy         | 08/15/06         | -         | 105.750        | 20              | 4.36%             | \$884             | 4.037            |
| 64972FBK1  | DLA Buy          | 09/13/06         | 98.375    |                |                 |                   |                   |                  |
| 64972FBK1  | Cust Buy         | 09/13/06         | -         | 103.625        | 200             | 4.28%             | \$8,500           | 4.045            |
| 64972FBK1  | Cust Buy         | 09/14/06         | -         | 103.625        | 50              | 4.28%             | \$2,125           | 4.045            |
| 542690YC0  | DLA Buy          | 09/25/06         | 101.250   |                |                 |                   |                   |                  |
| 542690YC0  | Cust Buy         | 09/26/06         | -         | 109.000        | 60              | 4.05%             | \$2,547           | 3.875            |
| 542690YC0  | Cust Buy         | 09/26/06         | -         | 109.000        | 75              | 4.05%             | \$3,184           | 3.875            |
| 443726XA7  | DLA Buy          | 10/03/06         | 98.525    |                |                 |                   |                   |                  |
| 443726XA7  | Cust Buy         | 10/04/06         | -         | 103.000        | 30              | 4.22%             | \$1,253           | 3.882            |
| 443726XA7  | Cust Buy         | 10/04/06         | -         | 102.875        | 15              | 4.10%             | \$608             | 3.897            |
| 623606TB6  | DLA Buy          | 10/13/06         | 98.683    |                |                 |                   |                   |                  |
| 623606TB6  | Cust Buy         | 10/17/06         | -         | 103.125        | 40              | 4.29%             | \$1,697           | 3.87             |
| 623606TB6  | Cust Buy         | 10/17/06         | -         | 103.125        | 10              | 4.29%             | \$424             | 3.87             |
| 623606TB6  | Cust Buy         | 10/17/06         | -         | 103.125        | 10              | 4.29%             | \$424             | 3.87             |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 623606TB6  | Cust Buy         | 10/17/06         | -         | 103.125        | 15              | 4.29%             | \$636             | 3.87             |
| 852660BMD  | DLA Buy          | 10/16/06         | 103.500   |                |                 |                   |                   |                  |
| 852660BMD  | Cust Buy         | 10/17/06         | -         | 103.500        | 25              | 4.23%             | \$1,050           | 3.822            |
| 852660BMD  | Cust Buy         | 10/17/06         | -         | 103.500        | 10              | 4.23%             | \$420             | 3.822            |
| 73358TVW8  | DLA Buy          | 10/18/06         | 101.375   |                |                 |                   |                   |                  |
| 73358TVW8  | Cust Buy         | 10/18/06         | -         | 101.375        | 25              | 3.34%             | \$820             | 4.204            |
| 73358TVW8  | Cust Buy         | 10/18/06         | -         | 102.375        | 10              | 4.36%             | \$428             | 4.082            |
| 73358TVW8  | Cust Buy         | 10/19/06         | -         | 102.375        | 85              | 4.36%             | \$3,638           | 4.082            |
| 73358TVW8  | Cust Buy         | 10/19/06         | -         | 102.375        | 10              | 4.36%             | \$428             | 4.082            |
| 20774LC78  | DLA Buy          | 10/23/06         | 102.875   |                |                 |                   |                   |                  |
| 20774LC78  | Cust Buy         | 10/24/06         | -         | 102.875        | 25              | 4.18%             | \$1,032           | 3.712            |
| 20774LC78  | Cust Buy         | 10/24/06         | -         | 102.875        | 15              | 4.18%             | \$619             | 3.712            |
| 20774LC78  | Cust Buy         | 10/24/06         | -         | 102.875        | 25              | 4.18%             | \$1,032           | 3.712            |
| 20774LC78  | Cust Buy         | 10/24/06         | -         | 102.875        | 25              | 4.18%             | \$1,032           | 3.712            |
| 20774UGQ2  | DLA Buy          | 11/27/06         | 101.375   |                |                 |                   |                   |                  |
| 20774UGQ2  | Cust Buy         | 11/28/06         | -         | 101.375        | 10              | 3.31%             | \$325             | 4.075            |
| 20774UGQ2  | Cust Buy         | 11/28/06         | -         | 102.375        | 25              | 4.33%             | \$1,063           | 3.949            |
| 20774UGQ2  | Cust Buy         | 11/28/06         | -         | 102.375        | 20              | 4.33%             | \$850             | 3.949            |
| 20774UGQ2  | Cust Buy         | 11/28/06         | -         | 102.375        | 10              | 4.33%             | \$425             | 3.949            |
| 603670MZ0  | DLA Buy          | 11/27/06         | 103.800   |                |                 |                   |                   |                  |
| 603670MZ0  | Cust Buy         | 11/28/06         | -         | 103.800        | 10              | 4.32%             | \$430             | 3.912            |
| 603670MZ0  | Cust Buy         | 11/28/06         | -         | 103.750        | 25              | 4.27%             | \$1,063           | 3.918            |
| 356730C41  | DLA Buy          | 11/30/06         | 106.700   |                |                 |                   |                   |                  |
| 356730C41  | Cust Buy         | 11/30/06         | -         | 106.700        | 50              | 3.75%             | \$1,927           | 3.281            |
| 356730C41  | Cust Buy         | 11/30/06         | -         | 106.700        | 100             | 3.75%             | \$3,853           | 3.281            |
| 409095DR4  | DLA Buy          | 11/30/06         | 105.800   |                |                 |                   |                   |                  |
| 409095DR4  | Cust Buy         | 11/30/06         | -         | 105.800        | 50              | 3.77%             | \$1,921           | 3.663            |
| 409095DR4  | Cust Buy         | 11/30/06         | -         | 105.800        | 100             | 3.77%             | \$3,842           | 3.663            |
| 595685JT6  | DLA Buy          | 11/30/06         | 106.200   |                |                 |                   |                   |                  |
| 595685JT6  | Cust Buy         | 11/30/06         | -         | 106.200        | 100             | 3.68%             | \$3,770           | 3.54             |
| 595685JT6  | Cust Buy         | 11/30/06         | -         | 106.200        | 50              | 3.68%             | \$1,885           | 3.54             |
| 751396F49  | DLA Buy          | 11/30/06         | 105.700   |                |                 |                   |                   |                  |
| 751396F49  | Cust Buy         | 11/30/06         | -         | 105.700        | 100             | 3.79%             | \$3,864           | 3.653            |
| 751396F49  | Cust Buy         | 11/30/06         | -         | 105.700        | 50              | 3.79%             | \$1,932           | 3.653            |
| 745220EL3  | DLA Buy          | 12/06/06         | 39.100    |                |                 |                   |                   |                  |
| 745220EL3  | Cust Buy         | 12/07/06         | -         | 39.100         | 25              | 5.78%             | \$534             | 6.613            |
| 745220EL3  | Cust Buy         | 12/07/06         | -         | 39.100         | 25              | 5.78%             | \$534             | 6.613            |
| 745220EL3  | Cust Buy         | 12/07/06         | -         | 39.100         | 25              | 5.78%             | \$534             | 6.613            |
| 745220EL3  | Cust Buy         | 12/07/06         | -         | 39.100         | 25              | 5.78%             | \$534             | 6.613            |
| 542690E24  | DLA Buy          | 12/11/06         | 102.250   |                |                 |                   |                   |                  |
| 542690E24  | Cust Buy         | 12/12/06         | -         | 102.250        | 15              | 4.30%             | \$632             | 3.972            |
| 542690E24  | Cust Buy         | 12/12/06         | -         | 102.250        | 15              | 4.30%             | \$632             | 3.972            |
| 542690E24  | Cust Buy         | 12/12/06         | -         | 102.250        | 20              | 4.30%             | \$843             | 3.972            |
| 542690E24  | Cust Buy         | 12/12/06         | -         | 102.000        | 80              | 4.05%             | \$3,173           | 4.002            |

| Muni CUSIP | Transaction Type | Transaction Date | DLA Price | Customer Price | Number of Bonds | Markup Percentage | Markup in Dollars | Yield Percentage |
|------------|------------------|------------------|-----------|----------------|-----------------|-------------------|-------------------|------------------|
| 542690E24  | Cust Buy         | 12/12/06         | -         | 102.250        | 110             | 4.30%             | \$4,638           | 3.972            |
| 542690E24  | Cust Buy         | 12/12/06         | -         | 102.250        | 25              | 4.30%             | \$1,054           | 3.972            |
| 542690E24  | Cust Buy         | 12/12/06         | -         | 102.250        | 25              | 4.30%             | \$1,054           | 3.972            |
| 542690E24  | Cust Buy         | 12/12/06         | -         | 102.250        | 25              | 4.30%             | \$1,054           | 3.972            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64966F8L1  | Cust Buy         | 12/27/06         | -         | 101.375        | 30              | 4.42%             | \$1,287           | 4.081            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 64605L5X2  | Cust Buy         | 01/09/07         | -         | 102.000        | 50              | 4.27%             | \$2,088           | 3.994            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 73358TVW8  | Cust Buy         | 01/17/07         | -         | 103.000        | 100             | 4.30%             | \$4,250           | 3.998            |
| 73358TVW8  | Cust Buy         | 01/18/07         | -         | 103.000        | 25              | 4.30%             | \$1,063           | 3.998            |
|            |                  |                  |           |                |                 |                   |                   |                  |
| 27779TBH0  | Cust Buy         | 01/26/07         | -         | 100.875        | 10              | 4.19%             | \$406             | 4.136            |
| 27779TBH0  | Cust Buy         | 01/26/07         | -         | 100.875        | 250             | 4.19%             | \$10,152          | 4.136            |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 225458JY5 | B             | 02/24/05   | 97.250    |                | \$150,000         |                   |                   |                               |
| 225458JY5 | S             | 02/25/05   |           | 101.500        | \$24,000          | 4.37%             | \$1,020           | 5.39                          |
| 225458JY5 | S             | 02/25/05   |           | 101.500        | \$24,000          | 4.37%             | \$1,020           | 5.39                          |
| 225458JY5 | S             | 02/25/05   |           | 101.500        | \$25,000          | 4.37%             | \$1,062           | 5.39                          |
| 225458JY5 | S             | 02/25/05   |           | 101.500        | \$10,000          | 4.37%             | \$425             | 5.39                          |
| 225458JY5 | S             | 02/25/05   |           | 101.500        | \$10,000          | 4.37%             | \$425             | 5.39                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 225458JY5 | B             | 02/28/05   | 97.250    |                | \$150,000         |                   |                   |                               |
| 225458JY5 | B             | 02/28/05   | 97.250    |                | \$150,000         |                   |                   |                               |
| 225458JY5 | S             | 02/28/05   |           | 101.500        | \$60,000          | 4.37%             | \$2,550           | 5.4                           |
| 225458JY5 | S             | 02/28/05   |           | 101.500        | \$25,000          | 4.37%             | \$1,062           | 5.4                           |
| 225458JY5 | S             | 02/28/05   |           | 101.500        | \$10,000          | 4.37%             | \$425             | 5.4                           |
| 225458JY5 | S             | 03/01/05   |           | 101.500        | \$10,000          | 4.37%             | \$425             | 5.4                           |
| 225458JY5 | S             | 03/01/05   |           | 101.500        | \$10,000          | 4.37%             | \$425             | 5.4                           |
| 225458JY5 | S             | 03/01/05   |           | 101.500        | \$11,000          | 4.37%             | \$467             | 5.4                           |
| 225458JY5 | S             | 03/01/05   |           | 101.500        | \$26,000          | 4.37%             | \$1,105           | 5.4                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 225458JY5 | B             | 03/21/05   | 95.750    |                | \$1,000,000       |                   |                   |                               |
| 225458JY5 | S             | 03/21/05   |           | 100.375        | \$10,000          | 4.83%             | \$462             | 5.50                          |
| 225458JY5 | S             | 03/21/05   |           | 100.375        | \$15,000          | 4.83%             | \$694             | 5.50                          |
| 225458JY5 | S             | 03/21/05   |           | 100.375        | \$40,000          | 4.83%             | \$1,850           | 5.50                          |
| 225458JY5 | S             | 03/21/05   |           | 100.375        | \$20,000          | 4.83%             | \$925             | 5.50                          |
| 225458JY5 | S             | 03/21/05   |           | 100.375        | \$100,000         | 4.83%             | \$4,625           | 5.50                          |
| 225458JY5 | S             | 03/21/05   |           | 100.375        | \$26,000          | 4.83%             | \$1,202           | 5.50                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 225458JY5 | B             | 03/22/05   | 95.750    |                | \$999,000         |                   |                   |                               |
| 225458JY5 | S             | 03/22/05   |           | 100.375        | \$9,000           | 4.83%             | \$416             | 5.5                           |
| 225458JY5 | S             | 03/22/05   |           | 100.375        | \$30,000          | 4.83%             | \$1,387           | 5.5                           |
| 225458JY5 | S             | 03/22/05   |           | 100.000        | \$10,000          | 4.44%             | \$425             | 5.54                          |
| 225458JY5 | S             | 03/22/05   |           | 100.375        | \$20,000          | 4.83%             | \$925             | 5.5                           |
| 225458JY5 | S             | 03/22/05   |           | 100.375        | \$20,000          | 4.83%             | \$925             | 5.5                           |
| 225458JY5 | S             | 03/22/05   |           | 100.375        | \$20,000          | 4.83%             | \$925             | 5.5                           |
| 225458JY5 | S             | 03/22/05   |           | 100.375        | \$10,000          | 4.83%             | \$462             | 5.5                           |
| 225458JY5 | S             | 03/22/05   |           | 100.375        | \$10,000          | 4.83%             | \$462             | 5.5                           |
| 225458JY5 | S             | 03/22/05   |           | 100.375        | \$9,000           | 4.83%             | \$416             | 5.5                           |
| 225458JY5 | S             | 03/22/05   |           | 100.375        | \$10,000          | 4.83%             | \$462             | 5.5                           |
| 225458JY5 | S             | 03/22/05   |           | 100.375        | \$25,000          | 4.83%             | \$1,156           | 5.5                           |
| 225458JY5 | S             | 03/22/05   |           | 100.375        | \$25,000          | 4.83%             | \$1,156           | 5.5                           |
| 225458JY5 | S             | 03/22/05   |           | 100.375        | \$10,000          | 4.83%             | \$462             | 5                             |
| 225458JY5 | S             | 03/22/05   |           | 100.375        | \$10,000          | 4.83%             | \$462             | 5.5                           |
| 225458JY5 | S             | 03/22/05   |           | 100.375        | \$15,000          | 4.83%             | \$694             | 5.5                           |
| 225458JY5 | S             | 03/22/05   |           | 100.375        | \$10,000          | 4.83%             | \$462             | 5.5                           |
| 225458JY5 | S             | 03/23/05   |           | 99.875         | \$20,000          | 4.31%             | \$825             | 5.54                          |
| 225458JY5 | S             | 03/23/05   |           | 99.875         | \$20,000          | 4.31%             | \$825             | 5.54                          |
| 225458JY5 | S             | 03/23/05   |           | 99.875         | \$43,000          | 4.31%             | \$1,775           | 5.54                          |
| 225458JY5 | S             | 03/23/05   |           | 99.875         | \$11,000          | 4.31%             | \$454             | 5.54                          |

The "Face Value of CMO" column represents the par or face value of the bonds. The number of bonds the Firm purchased or sold are in increments of \$1000 face value thus a purchase or sale of \$100,000 face value equals 100 bonds.

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 225458JY5 | S             | 03/23/05   |           | 99.875         | \$40,000          | 4.31%             | \$1,651           | 5.54                          |
| 225458JY5 | S             | 03/23/05   |           | 99.875         | \$10,000          | 4.31%             | \$413             | 5.54                          |
| 225458JY5 | S             | 03/23/05   |           | 99.875         | \$25,000          | 4.31%             | \$1,032           | 5.54                          |
| 225458JY5 | S             | 03/23/05   |           | 99.875         | \$20,000          | 4.31%             | \$825             | 5.54                          |
| 225458JY5 | S             | 03/23/05   |           | 99.875         | \$20,000          | 4.31%             | \$825             | 5.54                          |
| 225458JY5 | S             | 03/23/05   |           | 99.875         | \$10,000          | 4.31%             | \$413             | 5.54                          |
| 225458JY5 | S             | 03/23/05   |           | 99.875         | \$10,000          | 4.31%             | \$413             | 5.54                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31395PV90 | B             | 04/06/05   | 96.250    |                | \$2,250,000       |                   |                   |                               |
| 31395PV90 | S             | 04/06/05   |           | 100.625        | \$11,000          | 4.55%             | \$482             | 4.77                          |
| 31395PV90 | S             | 04/06/05   |           | 100.625        | \$13,000          | 4.55%             | \$569             | 4.77                          |
| 31395PV90 | S             | 04/06/05   |           | 100.625        | \$25,000          | 4.55%             | \$1,095           | 4.77                          |
| 31395PV90 | S             | 04/07/05   |           | 100.625        | \$40,000          | 4.55%             | \$1,752           | 4.77                          |
| 31395PV90 | S             | 04/07/05   |           | 100.625        | \$10,000          | 4.55%             | \$438             | 4.77                          |
| 31395PV90 | S             | 04/07/05   |           | 100.625        | \$200,000         | 4.55%             | \$8,759           | 4.77                          |
| 31395PV90 | S             | 04/07/05   |           | 100.625        | \$100,000         | 4.55%             | \$4,379           | 4.77                          |
| 31395PV90 | S             | 04/07/05   |           | 100.625        | \$100,000         | 4.55%             | \$4,379           | 4.77                          |
| 31395PV90 | S             | 04/07/05   |           | 100.625        | \$20,000          | 4.55%             | \$876             | 4.77                          |
| 31395PV90 | S             | 04/07/05   |           | 100.625        | \$100,000         | 4.55%             | \$4,379           | 4.77                          |
| 31395PV90 | S             | 04/07/05   |           | 100.625        | \$30,000          | 4.55%             | \$1,314           | 4.77                          |
| 31395PV90 | S             | 04/07/05   |           | 100.625        | \$12,000          | 4.55%             | \$526             | 4.77                          |
| 31395PV90 | S             | 04/07/05   |           | 100.625        | \$21,000          | 4.55%             | \$920             | 4.77                          |
| 31395PV90 | S             | 04/07/05   |           | 100.625        | \$100,000         | 4.55%             | \$4,379           | 4.77                          |
| 31395PV90 | S             | 04/07/05   |           | 100.625        | \$16,000          | 4.55%             | \$701             | 4.77                          |
| 31395PV90 | S             | 04/07/05   |           | 100.625        | \$18,000          | 4.55%             | \$788             | 4.77                          |
| 31395PV90 | S             | 04/07/05   |           | 100.625        | \$50,000          | 4.55%             | \$2,190           | 4.77                          |
| 31395PV90 | S             | 04/07/05   |           | 100.625        | \$24,000          | 4.55%             | \$1,051           | 4.77                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31395PV90 | B             | 04/07/05   | 95.000    |                | \$1,000,000       |                   |                   |                               |
| 31395PV90 | S             | 04/08/05   |           | 100.625        | \$20,000          | 4.82%             | \$925             | 4.77                          |
| 31395PV90 | S             | 04/08/05   |           | 100.500        | \$100,000         | 4.69%             | \$4,500           | 4.81                          |
| 31395PV90 | S             | 04/08/05   |           | 100.500        | \$25,000          | 4.69%             | \$1,125           | 4.81                          |
| 31395PV90 | S             | 04/08/05   |           | 100.500        | \$19,000          | 4.69%             | \$855             | 4.81                          |
| 31395PV90 | S             | 04/08/05   |           | 100.500        | \$19,000          | 4.69%             | \$855             | 4.81                          |
| 31395PV90 | S             | 04/08/05   |           | 100.500        | \$50,000          | 4.69%             | \$2,250           | 4.81                          |
| 31395PV90 | S             | 04/08/05   |           | 100.500        | \$40,000          | 4.69%             | \$1,800           | 4.81                          |
| 31395PV90 | S             | 04/08/05   |           | 100.500        | \$20,000          | 4.69%             | \$900             | 4.81                          |
| 31395PV90 | S             | 04/08/05   |           | 100.500        | \$50,000          | 4.69%             | \$2,250           | 4.81                          |
| 31395PV90 | S             | 04/08/05   |           | 100.500        | \$40,000          | 4.69%             | \$1,800           | 4.81                          |
| 31395PV90 | S             | 04/08/05   |           | 100.500        | \$30,000          | 4.69%             | \$1,350           | 4.81                          |
| 31395PV90 | S             | 04/08/05   |           | 100.500        | \$14,000          | 4.69%             | \$630             | 4.81                          |
| 31395PV90 | S             | 04/08/05   |           | 100.000        | \$89,000          | 4.17%             | \$3,560           | 5                             |
| 31395PV90 | S             | 04/08/05   |           | 100.000        | \$20,000          | 4.17%             | \$800             | 5                             |
| 31395PV90 | S             | 04/08/05   |           | 100.000        | \$13,000          | 4.17%             | \$520             | 5                             |
|           |               |            |           |                |                   |                   |                   |                               |
| 31395PV90 | B             | 04/11/05   | 95.000    |                | \$1,000,000       |                   |                   |                               |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 31395PV90 | S             | 04/11/05   |           | 100.625        | \$12,000          | 4.82%             | \$555             | 4.77                          |
| 31395PV90 | S             | 04/11/05   |           | 100.625        | \$25,000          | 4.82%             | \$1,157           | 4.77                          |
| 31395PV90 | S             | 04/11/05   |           | 100.625        | \$15,000          | 4.82%             | \$694             | 4.77                          |
| 31395PV90 | S             | 04/11/05   |           | 100.625        | \$25,000          | 4.82%             | \$1,157           | 4.77                          |
| 31395PV90 | S             | 04/11/05   |           | 100.625        | \$40,000          | 4.82%             | \$1,851           | 4.77                          |
| 31395PV90 | S             | 04/11/05   |           | 100.625        | \$60,000          | 4.82%             | \$2,776           | 4.77                          |
| 31395PV90 | S             | 04/11/05   |           | 100.500        | \$135,000         | 4.69%             | \$6,078           | 4.81                          |
| 31395PV90 | S             | 04/11/05   |           | 100.500        | \$20,000          | 4.69%             | \$900             | 4.81                          |
| 31395PV90 | S             | 04/11/05   |           | 100.500        | \$16,000          | 4.69%             | \$720             | 4.81                          |
| 31395PV90 | S             | 04/11/05   |           | 100.500        | \$17,000          | 4.69%             | \$765             | 4.81                          |
| 31395PV90 | S             | 04/11/05   |           | 100.500        | \$10,000          | 4.69%             | \$450             | 4.81                          |
| 31395PV90 | S             | 04/11/05   |           | 100.500        | \$25,000          | 4.69%             | \$1,126           | 4.81                          |
| 31395PV90 | S             | 04/11/05   |           | 100.500        | \$25,000          | 4.69%             | \$1,126           | 4.81                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$10,000          | 4.82%             | \$463             | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$15,000          | 4.82%             | \$694             | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$50,000          | 4.82%             | \$2,314           | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$20,000          | 4.82%             | \$925             | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$15,000          | 4.82%             | \$694             | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$30,000          | 4.82%             | \$1,388           | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$10,000          | 4.82%             | \$463             | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$100,000         | 4.82%             | \$4,627           | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$10,000          | 4.82%             | \$463             | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$25,000          | 4.82%             | \$1,157           | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$25,000          | 4.82%             | \$1,157           | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$25,000          | 4.82%             | \$1,157           | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$25,000          | 4.82%             | \$1,157           | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$10,000          | 4.82%             | \$463             | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$60,000          | 4.82%             | \$2,776           | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$9,000           | 4.82%             | \$416             | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.625        | \$9,000           | 4.82%             | \$416             | 4.77                          |
| 31395PV90 | S             | 04/12/05   |           | 100.500        | \$25,000          | 4.69%             | \$1,126           | 4.81                          |
| 31395PV90 | S             | 04/12/05   |           | 100.500        | \$10,000          | 4.69%             | \$450             | 4.81                          |
| 31395PV90 | S             | 04/12/05   |           | 100.500        | \$19,000          | 4.69%             | \$855             | 4.81                          |
| 31395PV90 | S             | 04/12/05   |           | 100.500        | \$11,000          | 4.69%             | \$495             | 4.81                          |
| 31395PV90 | S             | 04/12/05   |           | 100.500        | \$20,000          | 4.69%             | \$900             | 4.81                          |
| 31395PV90 | S             | 04/12/05   |           | 100.500        | \$10,000          | 4.69%             | \$450             | 4.81                          |
| 31395PV90 | S             | 04/12/05   |           | 100.500        | \$10,000          | 4.69%             | \$450             | 4.81                          |
| 31395PV90 | S             | 04/12/05   |           | 100.500        | \$18,000          | 4.69%             | \$810             | 4.81                          |
| 31395PV90 | S             | 04/12/05   |           | 100.500        | \$12,000          | 4.69%             | \$540             | 4.81                          |
| 31395PV90 | S             | 04/12/05   |           | 100.000        | \$10,000          | 4.17%             | \$400             | 5                             |
| 31395PV90 | S             | 04/12/05   |           | 100.000        | \$10,000          | 4.17%             | \$400             | 5                             |
| 31395PV90 | S             | 04/12/05   |           | 100.000        | \$25,000          | 4.17%             | \$1,001           | 5                             |
| 31395PV90 | S             | 04/12/05   |           | 100.000        | \$10,000          | 4.17%             | \$400             | 5                             |
| 31395PV90 | S             | 04/12/05   |           | 100.000        | \$25,000          | 4.17%             | \$1,001           | 5                             |
| 31395PV90 | S             | 04/12/05   |           | 100.000        | \$14,000          | 4.17%             | \$560             | 5                             |
| 31395PV90 | S             | 04/12/05   |           | 100.000        | \$10,000          | 4.17%             | \$400             | 5                             |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 172973N96 | B             | 05/04/05   | 98.600    |                | \$1,000,000       |                   |                   |                               |
| 172973N96 | S             | 05/04/05   |           | 98.750         | \$10,000          | 5.61%             | \$525             | 5.14                          |
| 172973N96 | S             | 05/04/05   |           | 98.750         | \$42,000          | 5.61%             | \$2,203           | 5.14                          |
| 172973N96 | S             | 05/05/05   |           | 98.875         | \$10,000          | 5.75%             | \$538             | 5.13                          |
| 172973N96 | S             | 05/05/05   |           | 98.750         | \$10,000          | 5.61%             | \$525             | 5.14                          |
| 172973N96 | S             | 05/05/05   |           | 98.875         | \$8,000           | 5.75%             | \$430             | 5.13                          |
| 172973N96 | S             | 05/05/05   |           | 98.875         | \$10,000          | 5.75%             | \$538             | 5.13                          |
| 172973N96 | S             | 05/05/05   |           | 98.875         | \$20,000          | 5.75%             | \$1,075           | 5.13                          |
| 172973N96 | S             | 05/05/05   |           | 98.875         | \$8,000           | 5.75%             | \$430             | 5.13                          |
| 172973N96 | S             | 05/05/05   |           | 98.875         | \$20,000          | 5.75%             | \$1,075           | 5.13                          |
| 172973N96 | S             | 05/05/05   |           | 98.875         | \$30,000          | 5.75%             | \$1,613           | 5.13                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 172973N96 | B             | 05/20/05   | 99.625    |                | \$1,000,000       |                   |                   |                               |
| 172973N96 | S             | 05/20/05   |           | 99.625         | \$16,000          | 4.92%             | \$747             | 5.06                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 172973N96 | B             | 05/23/05   | 99.875    |                | \$1,000,000       |                   |                   |                               |
| 172973N96 | S             | 05/23/05   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 5.02                          |
| 172973N96 | S             | 05/23/05   |           | 100.000        | \$11,000          | 4.85%             | \$509             | 5.02                          |
| 172973N96 | S             | 05/23/05   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 5.02                          |
| 172973N96 | S             | 05/23/05   |           | 100.000        | \$18,000          | 4.85%             | \$833             | 5.02                          |
| 172973N96 | S             | 05/23/05   |           | 99.750         | \$12,000          | 4.58%             | \$524             | 5.04                          |
| 172973N96 | S             | 05/23/05   |           | 100.000        | \$16,000          | 4.85%             | \$740             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$17,000          | 4.85%             | \$786             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$13,000          | 4.85%             | \$601             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$11,000          | 4.85%             | \$509             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$50,000          | 4.85%             | \$2,313           | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$30,000          | 4.85%             | \$1,388           | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$20,000          | 4.85%             | \$925             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$36,000          | 4.85%             | \$1,665           | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 99.875         | \$45,000          | 4.72%             | \$2,026           | 5.03                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$90,000          | 4.85%             | \$4,163           | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$60,000          | 4.85%             | \$2,775           | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$15,000          | 4.85%             | \$694             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$35,000          | 4.85%             | \$1,619           | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 99.750         | \$10,000          | 4.58%             | \$437             | 5.04                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$13,000          | 4.85%             | \$601             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$9,000           | 4.85%             | \$416             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$15,000          | 4.85%             | \$694             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$9,000           | 4.85%             | \$416             | 5.02                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$9,000           | 4.85%             | \$416             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$64,000          | 4.85%             | \$2,960           | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$31,000          | 4.85%             | \$1,434           | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$43,000          | 4.85%             | \$1,989           | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$23,000          | 4.85%             | \$1,064           | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$50,000          | 4.85%             | \$2,313           | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$12,000          | 4.85%             | \$555             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$12,000          | 4.85%             | \$555             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 5.02                          |
| 172973N96 | S             | 05/24/05   |           | 100.000        | \$13,000          | 4.85%             | \$601             | 5.02                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 172973N96 | B             | 05/31/05   | 96.406    |                | \$986,000         |                   |                   |                               |
| 172973N96 | S             | 06/01/05   |           | 101.000        | \$9,000           | 4.77%             | \$413             | 4.92                          |
| 172973N96 | S             | 06/01/05   |           | 101.250        | \$11,000          | 5.02%             | \$533             | 4.9                           |
| 172973N96 | S             | 06/01/05   |           | 101.000        | \$22,000          | 4.77%             | \$1,011           | 4.92                          |
| 172973N96 | S             | 06/01/05   |           | 101.250        | \$200,000         | 5.02%             | \$9,687           | 4.9                           |
| 172973N96 | S             | 06/01/05   |           | 100.500        | \$24,000          | 4.25%             | \$982             | 4.97                          |
| 172973N96 | S             | 06/01/05   |           | 101.000        | \$19,000          | 4.77%             | \$873             | 4.92                          |
| 172973N96 | S             | 06/01/05   |           | 100.500        | \$15,000          | 4.25%             | \$614             | 4.97                          |
| 172973N96 | S             | 06/01/05   |           | 101.000        | \$20,000          | 4.77%             | \$919             | 4.92                          |
| 172973N96 | S             | 06/01/05   |           | 100.500        | \$18,000          | 4.25%             | \$737             | 4.97                          |
| 172973N96 | S             | 06/01/05   |           | 100.500        | \$13,000          | 4.25%             | \$532             | 4.97                          |
| 172973N96 | S             | 06/01/05   |           | 100.500        | \$13,000          | 4.25%             | \$532             | 4.97                          |
| 172973N96 | S             | 06/01/05   |           | 100.500        | \$10,000          | 4.25%             | \$409             | 4.97                          |
| 172973N96 | S             | 06/01/05   |           | 100.500        | \$19,000          | 4.25%             | \$778             | 4.97                          |
| 172973N96 | S             | 06/01/05   |           | 100.500        | \$62,000          | 4.25%             | \$2,538           | 4.97                          |
| 172973N96 | S             | 06/01/05   |           | 100.500        | \$10,000          | 4.25%             | \$409             | 4.97                          |
| 172973N96 | S             | 06/01/05   |           | 100.500        | \$19,000          | 4.25%             | \$778             | 4.97                          |
| 172973N96 | S             | 06/01/05   |           | 100.500        | \$10,000          | 4.25%             | \$409             | 4.97                          |
| 172973N96 | S             | 06/01/05   |           | 100.500        | \$38,000          | 4.25%             | \$1,555           | 4.97                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 38374BND1 | B             | 06/01/05   | 98.750    |                | \$200,000         |                   |                   |                               |
| 38374BND1 | S             | 06/01/05   |           | 98.125         | \$11,000          | 4.67%             | \$482             | 4.68                          |
| 38374BND1 | S             | 06/02/05   |           | 98.175         | \$24,000          | 4.72%             | \$1,062           | 4.68                          |
| 38374BND1 | S             | 06/02/05   |           | 98.175         | \$10,000          | 4.72%             | \$443             | 4.68                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 172973N96 | B             | 06/10/05   | 96.500    |                | \$440,000         |                   |                   |                               |
| 172973N96 | S             | 06/10/05   |           | 101.000        | \$12,000          | 4.66%             | \$540             | 4.92                          |
| 172973N96 | S             | 06/10/05   |           | 101.000        | \$23,000          | 4.66%             | \$1,035           | 4.92                          |
| 172973N96 | S             | 06/13/05   |           | 101.000        | \$20,000          | 4.66%             | \$900             | 4.92                          |
| 172973N96 | S             | 06/13/05   |           | 101.000        | \$20,000          | 4.66%             | \$900             | 4.92                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 38374BND1 | B             | 06/10/05   | 96.969    |                | \$1,000,000       |                   |                   |                               |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 93934FBK7 | S             | 08/10/05   |           | 101.500        | \$43,000          | 4.64%             | \$1,935           | 5.4                           |
| 93934FBK7 | S             | 08/11/05   |           | 101.500        | \$15,000          | 4.64%             | \$675             | 5.4                           |
| 93934FBK7 | S             | 08/11/05   |           | 100.500        | \$20,000          | 4.64%             | \$900             | 5.49                          |
| 93934FBK7 | S             | 08/11/05   |           | 101.500        | \$30,000          | 4.64%             | \$1,350           | 5.4                           |
| 93934FBK7 | S             | 08/11/05   |           | 101.500        | \$10,000          | 4.64%             | \$450             | 5.4                           |
| 93934FBK7 | S             | 08/11/05   |           | 101.500        | \$10,000          | 4.64%             | \$450             | 5.4                           |
| 93934FBK7 | S             | 08/11/05   |           | 101.500        | \$25,000          | 4.64%             | \$1,125           | 5.4                           |
| 93934FBK7 | S             | 08/11/05   |           | 101.500        | \$35,000          | 4.64%             | \$1,575           | 5.4                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394FZ73 | B             | 09/19/05   | 99.4875   |                | \$200,000         |                   |                   |                               |
| 31394FZ73 | B             | 09/19/05   | 99.4875   |                | \$100,000         |                   |                   |                               |
| 31394FZ73 | S             | 09/20/05   |           | 99.500         | \$70,000          | 4.87%             | \$3,234           | 5.07                          |
| 31394FZ73 | S             | 09/20/05   |           | 99.500         | \$20,000          | 4.87%             | \$924             | 5.07                          |
| 31394FZ73 | S             | 09/20/05   |           | 99.500         | \$30,000          | 4.87%             | \$1,386           | 5.07                          |
| 31394FZ73 | S             | 09/20/05   |           | 99.500         | \$45,000          | 4.87%             | \$2,079           | 5.07                          |
| 31394FZ73 | S             | 09/20/05   |           | 99.500         | \$10,000          | 4.87%             | \$462             | 5.07                          |
| 31394FZ73 | S             | 09/20/05   |           | 99.500         | \$10,000          | 4.87%             | \$462             | 5.07                          |
| 31394FZ73 | S             | 09/20/05   |           | 99.500         | \$10,000          | 4.87%             | \$462             | 5.07                          |
| 31394FZ73 | S             | 09/20/05   |           | 99.500         | \$100,000         | 4.87%             | \$4,620           | 5.07                          |
| 31394FZ73 | S             | 09/20/05   |           | 99.500         | \$20,000          | 4.87%             | \$924             | 5.07                          |
| 31394FZ73 | S             | 09/20/05   |           | 99.500         | \$10,000          | 4.87%             | \$462             | 5.07                          |
| 31394FZ73 | S             | 09/20/05   |           | 99.500         | \$10,000          | 4.87%             | \$462             | 5.07                          |
| 31394FZ73 | S             | 09/20/05   |           | 99.500         | \$15,000          | 4.87%             | \$693             | 5.07                          |
| 31394FZ73 | S             | 09/20/05   |           | 99.500         | \$10,000          | 4.87%             | \$462             | 5.07                          |
| 31394FZ73 | S             | 09/20/05   |           | 99.500         | \$13,000          | 4.87%             | \$601             | 5.07                          |
| 31394FZ73 | S             | 09/20/05   |           | 99.500         | \$75,000          | 4.87%             | \$3,465           | 5.07                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394FZ73 | B             | 09/21/05   | 99.250    |                | \$150,000         |                   |                   |                               |
| 31394FZ73 | S             | 09/21/05   |           | 99.500         | \$10,000          | 4.87%             | \$464             | 5.07                          |
| 31394FZ73 | S             | 09/21/05   |           | 99.750         | \$10,000          | 5.14%             | \$489             | 5.05                          |
| 31394FZ73 | S             | 09/21/05   |           | 99.500         | \$57,000          | 4.87%             | \$2,644           | 5.05                          |
| 31394FZ73 | S             | 09/21/05   |           | 99.500         | \$29,000          | 4.87%             | \$1,345           | 5.05                          |
| 31394FZ73 | S             | 09/21/05   |           | 99.500         | \$30,000          | 4.87%             | \$1,392           | 5.05                          |
| 31394FZ73 | S             | 09/22/05   |           | 99.750         | \$33,000          | 4.72%             | \$1,485           | 5.05                          |
| 31394FZ73 | S             | 09/22/05   |           | 99.750         | \$9,000           | 4.72%             | \$405             | 5.05                          |
| 31394FZ73 | S             | 09/22/05   |           | 99.750         | \$10,000          | 4.72%             | \$450             | 5.05                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 93934FBK7 | B             | 09/22/05   | 101.250   |                | \$2,115,000       |                   |                   |                               |
| 93934FBK7 | S             | 09/22/05   |           | 101.750        | \$10,000          | 4.63%             | \$450             | 5.38                          |
| 93934FBK7 | S             | 09/22/05   |           | 101.750        | \$13,000          | 4.63%             | \$585             | 5.38                          |
| 93934FBK7 | S             | 09/22/05   |           | 101.750        | \$10,000          | 4.63%             | \$450             | 5.38                          |
| 93934FBK7 | S             | 09/22/05   |           | 101.750        | \$50,000          | 4.63%             | \$2,251           | 5.38                          |
| 93934FBK7 | S             | 09/22/05   |           | 101.750        | \$10,000          | 4.63%             | \$450             | 5.38                          |
| 93934FBK7 | S             | 09/22/05   |           | 101.750        | \$64,000          | 4.63%             | \$2,882           | 5.38                          |
| 93934FBK7 | S             | 09/22/05   |           | 101.750        | \$34,000          | 4.63%             | \$1,531           | 5.38                          |
| 93934FBK7 | S             | 09/22/05   |           | 101.750        | \$20,000          | 4.63%             | \$901             | 5.38                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 93934FBK7 | S             | 09/22/05   |           | 101.750        | \$10,000          | 4.63%             | \$450             | 5.38                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394FZ73 | B             | 09/27/05   | 94.250    |                | \$250,000         |                   |                   |                               |
| 31394FZ73 | S             | 09/27/05   |           | 99.250         | \$25,000          | 5.31%             | \$1,250           | 5.09                          |
| 31394FZ73 | S             | 09/27/05   |           | 99.250         | \$60,000          | 5.31%             | \$3,000           | 5.09                          |
| 31394FZ73 | S             | 09/27/05   |           | 99.000         | \$18,000          | 5.03%             | \$853             | 5.11                          |
| 31394FZ73 | S             | 09/27/05   |           | 99.250         | \$9,000           | 5.31%             | \$450             | 5.09                          |
| 31394FZ73 | S             | 09/27/05   |           | 99.250         | \$15,000          | 5.31%             | \$751             | 5.09                          |
| 31394FZ73 | S             | 09/27/05   |           | 99.000         | \$25,000          | 5.03%             | \$1,185           | 5.11                          |
| 31394FZ73 | S             | 09/27/05   |           | 99.000         | \$23,000          | 5.03%             | \$1,090           | 5.11                          |
| 31394FZ73 | S             | 09/28/05   |           | 99.000         | \$16,000          | 5.03%             | \$759             | 5.11                          |
| 31394FZ73 | S             | 09/28/05   |           | 99.000         | \$16,000          | 5.03%             | \$759             | 5.11                          |
| 31394FZ73 | S             | 09/28/05   |           | 99.000         | \$15,000          | 5.03%             | \$711             | 5.11                          |
| 31394FZ73 | S             | 09/28/05   |           | 99.000         | \$10,000          | 5.03%             | \$474             | 5.11                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394FZ73 | B             | 10/03/05   | 93.875    |                | \$500,000         |                   |                   |                               |
| 31394FZ73 | S             | 10/03/05   |           | 98.500         | \$25,000          | 4.93%             | \$1,157           | 5.15                          |
| 31394FZ73 | S             | 10/04/05   |           | 98.500         | \$27,000          | 4.93%             | \$1,250           | 5.15                          |
| 31394FZ73 | S             | 10/04/05   |           | 98.500         | \$48,000          | 4.93%             | \$2,221           | 5.15                          |
| 31394FZ73 | S             | 10/04/05   |           | 98.500         | \$15,000          | 4.93%             | \$694             | 5.15                          |
| 31394FZ73 | S             | 10/04/05   |           | 98.500         | \$15,000          | 4.93%             | \$694             | 5.15                          |
| 31394FZ73 | S             | 10/04/05   |           | 98.500         | \$10,000          | 4.93%             | \$463             | 5.15                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394FZ73 | B             | 10/07/05   | 92.875    |                | \$250,000         |                   |                   |                               |
| 31394FZ73 | S             | 10/07/05   |           | 98.300         | \$35,000          | 5.84%             | \$1,899           | 5.17                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394FZ73 | B             | 10/11/05   | 98.375    |                | \$750,000         |                   |                   |                               |
| 31394FZ73 | S             | 10/11/05   |           | 98.375         | \$15,000          | 5.35%             | \$749             | 5.16                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.250         | \$10,000          | 5.22%             | \$487             | 5.17                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.375         | \$10,000          | 5.35%             | \$500             | 5.16                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.375         | \$8,000           | 5.35%             | \$400             | 5.16                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.375         | \$15,000          | 5.35%             | \$749             | 5.16                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.250         | \$100,000         | 5.22%             | \$4,874           | 5.17                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.250         | \$25,000          | 5.22%             | \$1,219           | 5.17                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.375         | \$25,000          | 5.35%             | \$1,249           | 5.16                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.375         | \$25,000          | 5.35%             | \$1,249           | 5.16                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.250         | \$35,000          | 5.22%             | \$1,706           | 5.17                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.375         | \$12,000          | 5.35%             | \$599             | 5.16                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.375         | \$20,000          | 5.35%             | \$999             | 5.16                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.375         | \$25,000          | 5.35%             | \$1,249           | 5.16                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.525         | \$15,000          | 5.52%             | \$772             | 5.15                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.375         | \$10,000          | 5.35%             | \$500             | 5.16                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.250         | \$8,000           | 5.22%             | \$390             | 5.17                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.250         | \$14,000          | 5.22%             | \$682             | 5.17                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.250         | \$11,000          | 5.22%             | \$536             | 5.17                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.375         | \$10,000          | 5.35%             | \$500             | 5.16                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 31394FZ73 | S             | 10/11/05   |           | 98.375         | \$25,000          | 5.35%             | \$1,249           | 5.16                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.375         | \$40,000          | 5.35%             | \$1,998           | 5.16                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.250         | \$17,000          | 5.22%             | \$829             | 5.17                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.375         | \$25,000          | 5.35%             | \$1,249           | 5.16                          |
| 31394FZ73 | S             | 10/11/05   |           | 98.375         | \$203,000         | 5.35%             | \$10,141          | 5.16                          |
| 31394FZ73 | S             | 10/12/05   |           | 98.375         | \$10,000          | 5.35%             | \$500             | 5.12                          |
| 31394FZ73 | S             | 10/12/05   |           | 98.000         | \$9,000           | 4.95%             | \$416             | 5.2                           |
| 31394FZ73 | S             | 10/12/05   |           | 98.375         | \$8,000           | 5.35%             | \$400             | 5.17                          |
| 31394FZ73 | S             | 10/12/05   |           | 98.375         | \$12,000          | 5.35%             | \$599             | 5.17                          |
| 31394FZ73 | S             | 10/12/05   |           | 98.000         | \$32,000          | 4.95%             | \$1,479           | 5.2                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394T3W3 | B             | 01/03/06   | 95.625    |                | \$675,000         |                   |                   |                               |
| 31394T3W3 | S             | 01/04/06   |           | 100.500        | \$10,000          | 5.10%             | \$488             | 5.48                          |
| 31394T3W3 | S             | 01/04/06   |           | 100.500        | \$100,000         | 5.10%             | \$4,875           | 5.48                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05946X2U6 | B             | 01/05/06   | 96.125    |                | \$720,000         |                   |                   |                               |
| 05946X2U6 | S             | 01/05/06   |           | 101.000        | \$160,000         | 5.07%             | \$7,800           | 5.6                           |
| 05946X2U6 | S             | 01/05/06   |           | 101.000        | \$50,000          | 5.07%             | \$2,438           | 5.6                           |
| 05946X2U6 | S             | 01/05/06   |           | 101.000        | \$15,000          | 5.07%             | \$731             | 5.6                           |
| 05946X2U6 | S             | 01/06/06   |           | 101.000        | \$35,000          | 5.07%             | \$1,708           | 5.6                           |
| 05946X2U6 | S             | 01/06/06   |           | 101.000        | \$10,000          | 5.07%             | \$488             | 5.6                           |
| 05946X2U6 | S             | 01/06/06   |           | 101.000        | \$25,000          | 5.07%             | \$1,219           | 5.6                           |
| 05946X2U6 | S             | 01/06/06   |           | 100.000        | \$11,000          | 4.03%             | \$426             | 5.75                          |
| 05946X2U6 | S             | 01/06/06   |           | 101.000        | \$10,000          | 5.07%             | \$488             | 5.6                           |
| 05946X2U6 | S             | 01/06/06   |           | 101.000        | \$25,000          | 5.07%             | \$1,219           | 5.6                           |
| 05946X2U6 | S             | 01/06/06   |           | 101.000        | \$50,000          | 5.07%             | \$2,438           | 5.6                           |
| 05946X2U6 | S             | 01/06/06   |           | 101.000        | \$15,000          | 5.07%             | \$731             | 5.6                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 12668AJL0 | B             | 01/10/06   | 98.375    |                | \$500,000         |                   |                   |                               |
| 12668AJL0 | S             | 01/10/06   |           | 98.125         | \$33,000          | 5.09%             | \$1,568           | 5.2                           |
| 12668AJL0 | S             | 01/10/06   |           | 98.125         | \$19,000          | 5.09%             | \$903             | 5.7                           |
| 12668AJL0 | S             | 01/10/06   |           | 98.125         | \$29,000          | 5.09%             | \$1,378           | 5.7                           |
| 12668AJL0 | S             | 01/11/06   |           | 98.125         | \$13,000          | 5.23%             | \$634             | 5.7                           |
| 12668AJL0 | S             | 01/11/06   |           | 98.125         | \$10,000          | 5.23%             | \$488             | 5.7                           |
| 12668AJL0 | S             | 01/11/06   |           | 98.125         | \$21,000          | 5.23%             | \$1,024           | 5.7                           |
| 12668AJL0 | S             | 01/11/06   |           | 98.125         | \$13,000          | 5.23%             | \$634             | 5.7                           |
| 12668AJL0 | S             | 01/11/06   |           | 98.125         | \$11,000          | 5.23%             | \$536             | 5.7                           |
| 12668AJL0 | S             | 01/11/06   |           | 98.125         | \$10,000          | 5.23%             | \$488             | 5.7                           |
| 12668AJL0 | S             | 01/11/06   |           | 98.125         | \$20,000          | 5.23%             | \$975             | 5.7                           |
| 12668AJL0 | S             | 01/11/06   |           | 98.125         | \$11,000          | 5.23%             | \$536             | 5.7                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 12668AJL0 | B             | 01/11/06   | 98.250    |                | \$250,000         |                   |                   |                               |
| 12668AJL0 | S             | 01/12/06   |           | 98.000         | \$50,000          | 5.09%             | \$2,375           | 5.72                          |
| 12668AJL0 | S             | 01/12/06   |           | 98.125         | \$80,000          | 5.23%             | \$3,900           | 5.7                           |
| 12668AJL0 | S             | 01/12/06   |           | 98.125         | \$9,000           | 5.23%             | \$439             | 5.7                           |
| 12668AJL0 | S             | 01/12/06   |           | 98.125         | \$14,000          | 5.23%             | \$683             | 5.7                           |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 12668AJL0 | S             | 01/12/06   |           | 98.000         | \$18,000          | 5.09%             | \$855             | 5.72                          |
| 12668AJL0 | S             | 01/12/06   |           | 98.125         | \$11,000          | 5.23%             | \$536             | 5.7                           |
| 12668AJL0 | S             | 01/12/06   |           | 97.125         | \$62,000          | 4.16%             | \$2,403           | 5.85                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 12668AJL0 | B             | 01/17/06   | 98.750    |                | \$1,000,000       |                   |                   |                               |
| 12668AJL0 | S             | 01/17/06   |           | 98.625         | \$41,000          | 5.20%             | \$1,999           | 5.66                          |
| 12668AJL0 | S             | 01/17/06   |           | 98.625         | \$40,000          | 5.20%             | \$1,950           | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$9,000           | 5.20%             | \$439             | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$10,000          | 5.20%             | \$488             | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$9,000           | 5.20%             | \$439             | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$10,000          | 5.20%             | \$488             | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$30,000          | 5.20%             | \$1,463           | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$17,000          | 5.20%             | \$829             | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$9,000           | 5.20%             | \$439             | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$20,000          | 5.20%             | \$975             | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$153,000         | 5.20%             | \$7,459           | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$81,000          | 5.20%             | \$3,949           | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$46,000          | 5.20%             | \$2,243           | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$22,000          | 5.20%             | \$1,073           | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$10,000          | 5.20%             | \$488             | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$9,000           | 5.20%             | \$439             | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$10,000          | 5.20%             | \$488             | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$35,000          | 5.20%             | \$1,706           | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$23,000          | 5.20%             | \$1,121           | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.750         | \$22,000          | 5.33%             | \$1,100           | 5.65                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.750         | \$10,000          | 5.33%             | \$500             | 5.65                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.625         | \$12,000          | 5.20%             | \$585             | 5.66                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.750         | \$20,000          | 5.33%             | \$1,000           | 5.65                          |
| 12668AJL0 | S             | 01/18/06   |           | 98.750         | \$20,000          | 5.33%             | \$1,000           | 5.65                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31395HYV6 | B             | 01/17/06   | 93.500    |                | \$25,000          |                   |                   |                               |
| 31395HYV6 | S             | 01/18/06   |           | 97.500         | \$20,000          | 4.28%             | \$800             | 5.5                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 225470VV2 | B             | 01/19/06   | 99.500    |                | \$3,000,000       |                   |                   |                               |
| 225470VV2 | S             | 01/19/06   |           | 99.500         | \$75,000          | 5.29%             | \$3,749           | 5.59                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 225470VV2 | B             | 01/20/06   | 99.500    |                | \$1,500,000       |                   |                   |                               |
| 225470VV2 | S             | 01/20/06   |           | 99.500         | \$45,000          | 5.29%             | \$2,250           | 5.59                          |
| 225470VV2 | S             | 01/20/06   |           | 99.625         | \$30,000          | 5.42%             | \$1,537           | 5.56                          |
| 225470VV2 | S             | 01/20/06   |           | 99.625         | \$30,000          | 5.42%             | \$1,537           | 5.56                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 225470VV2 | B             | 01/24/06   | 99.500    |                | \$1,500,000       |                   |                   |                               |
| 225470VV2 | S             | 01/24/06   |           | 99.500         | \$15,000          | 5.43%             | \$769             | 5.59                          |
| 225470VV2 | S             | 01/24/06   |           | 99.500         | \$18,000          | 5.43%             | \$922             | 5.59                          |
| 225470VV2 | S             | 01/24/06   |           | 99.500         | \$20,000          | 5.43%             | \$1,025           | 5.59                          |
| 225470VV2 | S             | 01/24/06   |           | 99.500         | \$60,000          | 5.43%             | \$3,075           | 5.59                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 225470VV2 | S             | 01/24/06   |           | 99.500         | \$25,000          | 5.43%             | \$1,281           | 5.59                          |
| 225470VV2 | S             | 01/24/06   |           | 99.625         | \$50,000          | 5.56%             | \$2,625           | 5.56                          |
| 225470VV2 | S             | 01/24/06   |           | 99.500         | \$10,000          | 5.43%             | \$512             | 5.59                          |
| 225470VV2 | S             | 01/24/06   |           | 99.500         | \$10,000          | 5.43%             | \$512             | 5.59                          |
| 225470VV2 | S             | 01/24/06   |           | 99.500         | \$10,000          | 5.43%             | \$512             | 5.59                          |
| 225470VV2 | S             | 01/24/06   |           | 99.500         | \$50,000          | 5.43%             | \$2,562           | 5.59                          |
| 225470VV2 | S             | 01/24/06   |           | 99.625         | \$10,000          | 5.56%             | \$525             | 5.56                          |
| 225470VV2 | S             | 01/24/06   |           | 99.500         | \$10,000          | 5.43%             | \$512             | 5.59                          |
| 225470VV2 | S             | 01/24/06   |           | 99.500         | \$14,000          | 5.43%             | \$717             | 5.59                          |
| 225470VV2 | S             | 01/24/06   |           | 99.500         | \$60,000          | 5.43%             | \$3,075           | 5.59                          |
| 225470VV2 | S             | 01/24/06   |           | 99.500         | \$10,000          | 5.43%             | \$512             | 5.59                          |
| 225470VV2 | S             | 01/25/06   |           | 99.375         | \$10,000          | 5.30%             | \$500             | 5.62                          |
| 225470VV2 | S             | 01/25/06   |           | 99.250         | \$35,000          | 5.17%             | \$1,706           | 5.65                          |
| 225470VV2 | S             | 01/25/06   |           | 99.250         | \$24,000          | 5.17%             | \$1,170           | 5.65                          |
| 225470VV2 | S             | 01/25/06   |           | 99.250         | \$10,000          | 5.17%             | \$488             | 5.65                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 93934FGQ9 | S             | 01/25/06   |           | 102.000        | \$20,000          | 4.88%             | \$950             | 5.84                          |
| 93934FGQ9 | S             | 01/25/06   |           | 102.000        | \$32,000          | 4.88%             | \$1,520           | 5.84                          |
| 93934FGQ9 | S             | 01/25/06   |           | 102.090        | \$60,000          | 4.98%             | \$2,904           | 5.84                          |
| 93934FGQ9 | S             | 01/26/06   |           | 102.000        | \$32,000          | 4.88%             | \$1,520           | 5.84                          |
| 93934FGQ9 | S             | 01/26/06   |           | 102.000        | \$15,000          | 4.88%             | \$713             | 5.84                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31395UAZ4 | S             | 02/01/06   |           | 100.000        | \$30,000          | 4.58%             | \$1,080           | 5.5                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 126694XR4 | S             | 02/03/06   |           | 99.625         | \$100,000         | 4.87%             | \$4,625           | 5.82                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 576434Y65 | S             | 02/14/06   |           | 101.625        | \$25,000          | 4.90%             | \$1,187           | 5.89                          |
| 576434Y65 | S             | 02/14/06   |           | 101.625        | \$25,000          | 4.90%             | \$1,187           | 5.89                          |
| 576434Y65 | S             | 02/14/06   |           | 101.625        | \$40,000          | 4.90%             | \$1,899           | 5.89                          |
| 576434Y65 | S             | 02/14/06   |           | 101.625        | \$10,000          | 4.90%             | \$475             | 5.89                          |
| 576434Y65 | S             | 02/14/06   |           | 101.625        | \$27,000          | 4.90%             | \$1,282           | 5.89                          |
| 576434Y65 | S             | 02/14/06   |           | 101.625        | \$30,000          | 4.90%             | \$1,424           | 5.89                          |
| 576434Y65 | S             | 02/14/06   |           | 101.625        | \$11,000          | 4.90%             | \$522             | 5.89                          |
| 576434Y65 | S             | 02/14/06   |           | 101.625        | \$15,000          | 4.90%             | \$712             | 5.89                          |
| 576434Y65 | S             | 02/14/06   |           | 101.500        | \$10,000          | 4.77%             | \$462             | 5.9                           |
| 576434Y65 | S             | 02/14/06   |           | 101.500        | \$25,000          | 4.77%             | \$1,155           | 5.9                           |
| 576434Y65 | S             | 02/14/06   |           | 101.625        | \$23,000          | 4.90%             | \$1,092           | 5.89                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31395HRY8 | S             | 02/14/06   |           | 99.250         | \$10,000          | 6.72%             | \$625             | 5.61                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 61396FRR6 | S             | 02/28/06   |           | 99.000         | \$15,000          |                   |                   |                               |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup In Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 31396FRR6 | S             | 02/28/06   |           | 99.375         | \$14,000          | 6.85%             | \$893             | 5.61                          |
| 05949TAE9 | B             | 03/01/06   | 95.063    |                | \$14,000          |                   |                   |                               |
| 05949TAE9 | S             | 03/01/06   |           | 99.500         | \$10,000          | 4.67%             | \$444             | 5.6                           |
| 05949TAE9 | S             | 03/01/06   |           | 99.500         | \$80,000          | 4.67%             | \$3,550           | 5.6                           |
| 05949TAE9 | S             | 03/01/06   |           | 99.500         | \$30,000          | 4.67%             | \$1,331           | 5.6                           |
| 05949TAE9 | S             | 03/01/06   |           | 99.500         | \$25,000          | 4.67%             | \$1,109           | 5.61                          |
| 05949TAE9 | S             | 03/01/06   |           | 99.500         | \$14,000          | 4.67%             | \$621             | 5.6                           |
| 05949TAE9 | S             | 03/01/06   |           | 99.500         | \$10,000          | 4.67%             | \$444             | 5.6                           |
| 05949TAE9 | S             | 03/01/06   |           | 99.500         | \$70,000          | 4.67%             | \$3,106           | 5.6                           |
| 05949TAE9 | S             | 03/01/06   |           | 99.500         | \$50,000          | 4.67%             | \$2,219           | 5.6                           |
| 05949TAE9 | S             | 03/01/06   |           | 99.500         | \$10,000          | 4.67%             | \$444             | 5.6                           |
| 05949TAE9 | S             | 03/01/06   |           | 99.500         | \$10,000          | 4.67%             | \$444             | 5.6                           |
| 05949TAE9 | S             | 03/01/06   |           | 99.500         | \$15,000          | 4.67%             | \$666             | 5.6                           |
| 05949TAE9 | S             | 03/01/06   |           | 99.500         | \$90,000          | 4.67%             | \$3,994           | 5.6                           |
| 05949TAE9 | S             | 03/01/06   |           | 99.500         | \$10,000          | 4.67%             | \$444             | 5.6                           |
| 05949TAE9 | S             | 03/01/06   |           | 99.500         | \$50,000          | 4.67%             | \$2,219           | 5.6                           |
| 05949TAE9 | S             | 03/01/06   |           | 99.500         | \$45,000          | 4.67%             | \$1,997           | 5.6                           |
| 05949TAE9 | S             | 03/02/06   |           | 99.500         | \$10,000          | 4.67%             | \$444             | 5.6                           |
| 05949TAE9 | S             | 03/02/06   |           | 99.375         | \$10,000          | 4.54%             | \$431             | 5.64                          |
| 05949TAE9 | S             | 03/02/06   |           | 99.375         | \$11,000          | 4.54%             | \$474             | 5.64                          |
| 05949TAE9 | S             | 03/02/06   |           | 99.500         | \$32,000          | 4.67%             | \$1,420           | 5.6                           |
| 576434Y65 | B             | 03/02/06   | 98.570    |                | \$3,000,000       |                   |                   |                               |
| 576434Y65 | S             | 03/03/06   |           | 101.500        | \$89,000          | 4.91%             | \$4,228           | 5.9                           |
| 576434Y65 | S             | 03/02/06   |           | 101.625        | \$11,000          | 5.04%             | \$536             | 5.89                          |
| 31395JYL4 | B             | 03/14/06   | 98.676    |                | \$75,000          |                   |                   |                               |
| 31395JYL4 | S             | 03/15/06   |           | 98.500         | \$75,000          | 5.21%             | \$3,656           | 5.52                          |
| 93934F8K7 | B             | 03/15/06   | 101.750   |                | \$20,000          |                   |                   |                               |
| 93934F8K7 | S             | 03/16/06   |           | 101.250        | \$10,000          | 12.81%            | \$1,150           | 5.92                          |
| 94982WAV6 | B             | 03/15/06   | 95.000    |                | \$400,000         |                   |                   |                               |
| 94982WAV6 | S             | 03/15/06   |           | 95.750         | \$18,000          | 6.39%             | \$1,035           | 5.84                          |
| 94982WAV6 | S             | 03/15/06   |           | 95.250         | \$25,000          | 5.83%             | \$1,313           | 5.84                          |
| 94982WAV6 | S             | 03/16/06   |           | 95.750         | \$20,000          | 6.39%             | \$1,150           | 5.84                          |
| 94982WAV6 | S             | 03/16/06   |           | 95.875         | \$50,000          | 6.53%             | \$2,938           | 5.82                          |
| 12668AGC3 | B             | 03/20/06   | 98.125    |                | \$200,000         |                   |                   |                               |
| 12668AGC3 | S             | 03/21/06   |           | 98.000         | \$15,000          | 6.38%             | \$881             | 5.81                          |
| 12668AGC3 | S             | 03/21/06   |           | 98.000         | \$20,000          | 6.38%             | \$1,175           | 5.81                          |
| 12668AGC3 | S             | 03/21/06   |           | 98.000         | \$10,000          | 6.38%             | \$588             | 5.81                          |
| 126694Z92 | B             | 04/06/06   | 99.476    |                | \$2,000,000       |                   |                   |                               |
| 126694Z92 | S             | 04/06/06   |           | 99.500         | \$40,000          | 4.98%             | \$1,888           | 6.09                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 126694Z92 | S             | 04/06/06   |           | 99.500         | \$54,000          | 4.98%             | \$2,549           | 6.09                          |
| 126694Z92 | S             | 04/06/06   |           | 99.500         | \$100,000         | 4.98%             | \$4,720           | 6.09                          |
| 126694Z92 | S             | 04/06/06   |           | 99.500         | \$40,000          | 4.98%             | \$1,888           | 6.09                          |
| 126694Z92 | S             | 04/06/06   |           | 99.500         | \$9,000           | 4.98%             | \$425             | 6.09                          |
| 126694Z92 | S             | 04/06/06   |           | 99.500         | \$12,000          | 4.98%             | \$566             | 6.09                          |
| 126694Z92 | S             | 04/06/06   |           | 99.500         | \$12,000          | 4.98%             | \$566             | 6.09                          |
| 126694Z92 | S             | 04/06/06   |           | 99.500         | \$20,000          | 4.98%             | \$944             | 6.09                          |
| 126694Z92 | S             | 04/06/06   |           | 99.500         | \$17,000          | 4.98%             | \$802             | 6.09                          |
| 126694Z92 | S             | 04/06/06   |           | 99.500         | \$25,000          | 4.98%             | \$1,180           | 6.09                          |
| 126694Z92 | S             | 04/06/06   |           | 99.500         | \$200,000         | 4.98%             | \$9,440           | 6.09                          |
| 126694Z92 | S             | 04/06/06   |           | 99.500         | \$15,000          | 4.98%             | \$708             | 6.09                          |
| 126694Z92 | S             | 04/06/06   |           | 99.500         | \$38,000          | 4.98%             | \$1,794           | 6.09                          |
| 126694Z92 | S             | 04/06/06   |           | 99.500         | \$20,000          | 4.98%             | \$944             | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.000         | \$40,000          | 4.45%             | \$1,687           | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$50,000          | 4.98%             | \$2,360           | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$18,000          | 4.98%             | \$850             | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$20,000          | 4.98%             | \$944             | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$50,000          | 4.98%             | \$2,360           | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$10,000          | 4.98%             | \$472             | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$30,000          | 4.98%             | \$1,416           | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$19,000          | 4.98%             | \$897             | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$14,000          | 4.98%             | \$661             | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$10,000          | 4.98%             | \$472             | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$28,000          | 4.98%             | \$1,322           | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$10,000          | 4.98%             | \$472             | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$10,000          | 4.98%             | \$472             | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$10,000          | 4.98%             | \$472             | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$15,000          | 4.98%             | \$708             | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$11,000          | 4.98%             | \$519             | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.600         | \$45,000          | 5.09%             | \$2,171           | 6.08                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$10,000          | 4.98%             | \$472             | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$20,000          | 4.98%             | \$944             | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$23,000          | 4.98%             | \$1,086           | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$25,000          | 4.98%             | \$1,180           | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$40,000          | 4.98%             | \$1,888           | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$40,000          | 4.98%             | \$1,888           | 6.09                          |
| 126694Z92 | S             | 04/07/06   |           | 99.500         | \$10,000          | 4.98%             | \$472             | 6.09                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 126694Z92 | S             | 04/11/06   |           | 99.500         | \$2,250,000       |                   |                   |                               |
| 126694Z92 | S             | 04/11/06   |           | 99.000         | \$125,000         | 4.76%             | \$5,625           | 6.13                          |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$200,000         | 5.16%             | \$9,750           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$200,000         | 5.16%             | \$9,750           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$25,000          | 5.16%             | \$1,219           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$40,000          | 5.16%             | \$1,950           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$100,000         | 5.16%             | \$4,875           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$10,000          | 5.16%             | \$488             | 6.1                           |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$20,000          | 5.16%             | \$975             | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$30,000          | 5.16%             | \$1,463           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$50,000          | 5.16%             | \$2,438           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$15,000          | 5.16%             | \$731             | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$40,000          | 5.16%             | \$1,950           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$25,000          | 5.16%             | \$1,219           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$50,000          | 5.16%             | \$2,438           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$30,000          | 5.16%             | \$1,463           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$40,000          | 5.16%             | \$1,950           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$12,000          | 5.16%             | \$585             | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$36,000          | 5.16%             | \$1,755           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$30,000          | 5.16%             | \$1,463           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$10,000          | 5.16%             | \$488             | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$20,000          | 5.16%             | \$975             | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$10,000          | 5.16%             | \$488             | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$20,000          | 5.16%             | \$975             | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$50,000          | 5.16%             | \$2,438           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$10,000          | 5.16%             | \$488             | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$10,000          | 5.16%             | \$488             | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$15,000          | 5.16%             | \$731             | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$50,000          | 5.16%             | \$2,438           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$30,000          | 5.16%             | \$1,463           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$50,000          | 5.16%             | \$2,438           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$45,000          | 5.16%             | \$2,194           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$19,000          | 5.16%             | \$926             | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$40,000          | 5.16%             | \$1,950           | 6.1                           |
| 126694Z92 | S             | 04/11/06   |           | 99.375         | \$25,000          | 5.16%             | \$1,219           | 6.1                           |
| 126694Z92 | S             | 04/12/06   |           | 99.250         | \$10,000          | 5.03%             | \$475             | 6.11                          |
| 126694Z92 | S             | 04/12/06   |           | 99.250         | \$50,000          | 5.03%             | \$2,377           | 6.11                          |
| 126694Z92 | S             | 04/12/06   |           | 99.250         | \$12,000          | 5.03%             | \$570             | 6.11                          |
| 126694Z92 | S             | 04/12/06   |           | 99.250         | \$40,000          | 5.03%             | \$1,901           | 6.11                          |
| 126694Z92 | S             | 04/12/06   |           | 99.370         | \$25,000          | 5.15%             | \$1,217           | 6.1                           |
| 126694Z92 | S             | 04/12/06   |           | 99.371         | \$20,000          | 5.15%             | \$973             | 6.1                           |
| 126694Z92 | S             | 04/12/06   |           | 99.375         | \$15,000          | 5.16%             | \$731             | 6.1                           |
| 126694Z92 | S             | 04/12/06   |           | 99.375         | \$25,000          | 5.16%             | \$1,219           | 6.1                           |
| 126694Z92 | S             | 04/12/06   |           | 99.375         | \$15,000          | 5.16%             | \$731             | 6.1                           |
| 126694Z92 | S             | 04/12/06   |           | 99.375         | \$100,000         | 5.16%             | \$4,876           | 6.1                           |
| 126694Z92 | S             | 04/12/06   |           | 98.375         | \$50,000          | 5.16%             | \$2,438           | 6.1                           |
| 126694Z92 | S             | 04/12/06   |           | 99.375         | \$9,000           | 5.16%             | \$439             | 6.1                           |
| 126694Z92 | S             | 04/12/06   |           | 99.375         | \$50,000          | 5.16%             | \$2,438           | 6.1                           |
| 126694Z92 | S             | 04/12/06   |           | 99.375         | \$100,000         | 5.16%             | \$4,876           | 6.1                           |
| 126694Z92 | S             | 04/12/06   |           | 99.375         | \$20,000          | 5.16%             | \$975             | 6.1                           |
| 126694Z92 | S             | 04/12/06   |           | 99.375         | \$10,000          | 5.16%             | \$488             | 6.1                           |
| 126694Z92 | S             | 04/12/06   |           | 99.375         | \$35,000          | 5.16%             | \$1,707           | 6.1                           |
| 126694Z92 | S             | 04/12/06   |           | 99.375         | \$10,000          | 5.16%             | \$488             | 6.1                           |
| 126694Z92 | S             | 04/12/06   |           | 99.375         | \$10,000          | 5.16%             | \$488             | 6.1                           |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 225470N41 | B             | 04/10/06   | 92.500    |                | \$1,000,000       |                   |                   |                               |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$50,000          | 5.14%             | \$2,375           | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$50,000          | 5.14%             | \$2,375           | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$45,000          | 5.14%             | \$2,138           | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$50,000          | 5.14%             | \$2,375           | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$10,000          | 5.14%             | \$475             | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$34,000          | 5.14%             | \$1,615           | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$95,000          | 5.14%             | \$4,513           | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$10,000          | 5.14%             | \$475             | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$10,000          | 5.14%             | \$475             | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$10,000          | 5.14%             | \$475             | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$50,000          | 5.14%             | \$2,375           | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$25,000          | 5.14%             | \$1,188           | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$10,000          | 5.14%             | \$475             | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$12,000          | 5.14%             | \$570             | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$10,000          | 5.14%             | \$475             | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$14,000          | 5.14%             | \$665             | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$10,000          | 5.14%             | \$475             | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$100,000         | 5.14%             | \$4,750           | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$10,000          | 5.14%             | \$475             | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$25,000          | 5.14%             | \$1,188           | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.250         | \$10,000          | 5.14%             | \$475             | 6.07                          |
| 225470N41 | S             | 04/11/06   |           | 97.375         | \$15,000          | 5.27%             | \$731             | 6.05                          |
| 225470N41 | S             | 04/11/06   |           | 96.375         | \$50,000          | 4.19%             | \$1,938           | 6.27                          |
| 225470N41 | S             | 04/11/06   |           | 96.375         | \$30,000          | 4.19%             | \$1,163           | 6.27                          |
| 225470N41 | S             | 04/11/06   |           | 97.375         | \$17,000          | 5.27%             | \$829             | 6.05                          |
| 225470N41 | S             | 04/11/06   |           | 97.375         | \$31,000          | 5.27%             | \$1,511           | 6.05                          |
| 058931AM8 | B             | 04/13/06   | 98.063    |                | \$2,949,000       |                   |                   |                               |
| 058931AM8 | S             | 04/13/06   |           | 98.750         | \$20,000          | 4.98%             | \$938             | 6.04                          |
| 058931AM8 | S             | 04/13/06   |           | 98.750         | \$25,000          | 4.98%             | \$1,172           | 6.04                          |
| 058931AM8 | S             | 04/13/06   |           | 98.750         | \$25,000          | 4.98%             | \$1,172           | 6.04                          |
| 058931AM8 | S             | 04/13/06   |           | 98.750         | \$13,000          | 4.98%             | \$609             | 6.04                          |
| 058931AM8 | S             | 04/13/06   |           | 98.750         | \$50,000          | 4.98%             | \$2,344           | 6.04                          |
| 058931AM8 | S             | 04/13/06   |           | 98.750         | \$50,000          | 4.98%             | \$2,344           | 6.04                          |
| 058931AM8 | S             | 04/13/06   |           | 98.750         | \$45,000          | 4.98%             | \$2,109           | 6.04                          |
| 058931AM8 | S             | 04/13/06   |           | 98.750         | \$25,000          | 4.98%             | \$1,172           | 6.04                          |
| 31395LJG7 | B             | 04/17/06   | 97.600    |                | \$144,000         |                   |                   |                               |
| 31395LJG7 | S             | 04/18/06   |           | 96.750         | \$12,000          | 5.74%             | \$630             | 5.94                          |
| 31395LJG7 | S             | 04/18/06   |           | 97.500         | \$110,000         | 6.56%             | \$6,600           | 5.85                          |
| 225470VT7 | B             | 04/19/06   | 98.125    |                | \$329,000         |                   |                   |                               |
| 225470VT7 | S             | 04/19/06   |           | 98.625         | \$20,000          | 4.78%             | \$900             | 5.94                          |
| 225470VT7 | S             | 04/19/06   |           | 98.625         | \$9,000           | 4.78%             | \$405             | 5.94                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 225470VT7 | S             | 04/19/06   |           | 98.625         | \$10,000          | 4.78%             | \$450             | 5.94                          |
| 225470VT7 | S             | 04/19/06   |           | 98.625         | \$25,000          | 4.78%             | \$1,125           | 5.94                          |
| 225470VT7 | S             | 04/19/06   |           | 98.500         | \$24,000          | 4.65%             | \$1,050           | 5.98                          |
| 225470VT7 | S             | 04/19/06   |           | 98.625         | \$10,000          | 4.78%             | \$450             | 5.94                          |
| 225470VT7 | S             | 04/19/06   |           | 98.625         | \$20,000          | 4.78%             | \$900             | 5.94                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05949AEC0 | B             | 04/19/06   | 98.500    |                | \$20,000          |                   |                   |                               |
| 05949AEC0 | S             | 04/19/06   |           | 95.875         | \$9,000           | 8.33%             | \$664             | 6.11                          |
| 05949AEC0 | S             | 04/19/06   |           | 95.875         | \$11,000          | 8.33%             | \$811             | 6.11                          |
| 05949AEC0 | S             | 04/19/06   |           | 95.500         | \$20,000          | 7.91%             | \$1,400           | 6.16                          |
| 05949AEC0 | S             | 04/19/06   |           | 95.500         | \$12,000          | 7.91%             | \$840             | 6.16                          |
| 05949AEC0 | S             | 04/20/06   |           | 95.500         | \$59,000          | 7.91%             | \$4,130           | 6.16                          |
| 05949AEC0 | S             | 04/20/06   |           | 95.500         | \$11,000          | 7.91%             | \$770             | 6.16                          |
| 05949AEC0 | S             | 04/20/06   |           | 95.500         | \$31,000          | 7.91%             | \$2,170           | 6.16                          |
| 05949AEC0 | S             | 04/20/06   |           | 95.500         | \$25,000          | 7.91%             | \$1,750           | 6.16                          |
| 05949AEC0 | S             | 04/20/06   |           | 95.500         | \$20,000          | 7.91%             | \$1,400           | 6.16                          |
| 05949AEC0 | S             | 04/20/06   |           | 95.500         | \$9,000           | 7.91%             | \$630             | 6.16                          |
| 05949AEC0 | S             | 04/20/06   |           | 95.500         | \$40,000          | 7.91%             | \$2,800           | 6.16                          |
| 05949AEC0 | S             | 04/20/06   |           | 95.500         | \$6,000           | 7.91%             | \$420             | 6.16                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 126694Z92 | B             | 04/20/06   | 98.680    |                | \$2,100,000       |                   |                   |                               |
| 126694Z92 | S             | 04/20/06   |           | 98.000         | \$20,000          | 4.60%             | \$862             | 6.23                          |
| 126694Z92 | S             | 04/20/06   |           | 98.500         | \$20,000          | 5.14%             | \$963             | 6.18                          |
| 126694Z92 | S             | 04/20/06   |           | 98.500         | \$10,000          | 5.14%             | \$482             | 6.18                          |
| 126694Z92 | S             | 04/21/06   |           | 98.500         | \$25,000          | 5.14%             | \$1,204           | 6.18                          |
| 126694Z92 | S             | 04/21/06   |           | 98.500         | \$12,000          | 5.14%             | \$578             | 6.18                          |
| 126694Z92 | S             | 04/21/06   |           | 98.500         | \$46,000          | 5.14%             | \$2,215           | 6.18                          |
| 126694Z92 | S             | 04/21/06   |           | 98.500         | \$18,000          | 5.14%             | \$867             | 6.18                          |
| 126694Z92 | S             | 04/21/06   |           | 98.500         | \$21,000          | 5.14%             | \$1,011           | 6.18                          |
| 126694Z92 | S             | 04/21/06   |           | 98.500         | \$10,000          | 5.14%             | \$482             | 6.18                          |
| 126694Z92 | S             | 04/21/06   |           | 98.500         | \$40,000          | 5.14%             | \$1,926           | 6.18                          |
| 126694Z92 | S             | 04/21/06   |           | 98.500         | \$50,000          | 5.14%             | \$2,408           | 6.18                          |
| 126694Z92 | S             | 04/21/06   |           | 98.625         | \$21,000          | 5.27%             | \$1,037           | 6.17                          |
| 126694Z92 | S             | 04/21/06   |           | 98.625         | \$30,000          | 5.27%             | \$1,481           | 6.17                          |
| 126694Z92 | S             | 04/21/06   |           | 98.625         | \$20,000          | 5.27%             | \$987             | 6.17                          |
| 126694Z92 | S             | 04/21/06   |           | 98.625         | \$20,000          | 5.27%             | \$987             | 6.17                          |
| 126694Z92 | S             | 04/21/06   |           | 98.625         | \$60,000          | 5.27%             | \$2,962           | 6.17                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 225470N25 | B             | 04/21/06   | 98.250    |                | \$3,400,000       |                   |                   |                               |
| 225470N25 | S             | 04/21/06   |           | 98.875         | \$25,000          | 4.91%             | \$1,156           | 6.04                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396HBE8 | B             | 04/24/06   | 95.625    |                | \$150,000         |                   |                   |                               |
| 31396HBE8 | S             | 04/25/06   |           | 100.125        | \$30,000          | 4.71%             | \$1,350           | 5.75                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396HBG3 | B             | 04/24/06   | 95.000    |                | \$150,000         |                   |                   |                               |
| 31396HBG3 | S             | 04/25/06   |           | 99.625         | \$25,000          | 4.87%             | \$1,156           | 5.84                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 31396HBG3 | S             | 04/25/06   |           | 99.625         | \$10,000          | 4.87%             | \$463             | 5.84                          |
| 31396HBG3 | S             | 04/25/06   |           | 99.125         | \$18,000          | 4.34%             | \$743             | 5.9                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 225470N25 | B             | 05/02/06   | 98.561    |                | \$1,345,000       |                   |                   |                               |
| 225470N25 | S             | 05/02/06   |           | 98.750         | \$17,000          | 5.58%             | \$887             | 6.08                          |
| 225470N25 | S             | 05/02/06   |           | 98.750         | \$30,000          | 5.58%             | \$1,566           | 6.08                          |
| 225470N25 | S             | 05/02/06   |           | 98.750         | \$45,000          | 5.58%             | \$2,348           | 6.08                          |
| 225470N25 | S             | 05/02/06   |           | 98.750         | \$13,000          | 5.58%             | \$678             | 6.08                          |
| 225470N25 | S             | 05/02/06   |           | 98.750         | \$30,000          | 5.58%             | \$1,566           | 6.08                          |
| 225470N25 | S             | 05/02/06   |           | 98.875         | \$150,000         | 5.71%             | \$8,016           | 6.04                          |
| 225470N25 | S             | 05/02/06   |           | 98.750         | \$14,000          | 5.58%             | \$731             | 6.08                          |
| 225470N25 | S             | 05/02/06   |           | 98.750         | \$12,000          | 5.58%             | \$626             | 6.08                          |
| 225470N25 | S             | 05/02/06   |           | 98.750         | \$27,000          | 5.58%             | \$1,409           | 6.08                          |
| 225470N25 | S             | 05/02/06   |           | 98.750         | \$15,000          | 5.58%             | \$783             | 6.08                          |
| 225470N25 | S             | 05/02/06   |           | 98.750         | \$10,000          | 5.58%             | \$522             | 6.08                          |
| 225470N25 | S             | 05/02/06   |           | 98.750         | \$8,000           | 5.58%             | \$418             | 6.08                          |
| 225470N25 | S             | 05/02/06   |           | 98.750         | \$15,000          | 5.58%             | \$783             | 6.08                          |
| 225470N25 | S             | 05/02/06   |           | 98.750         | \$76,000          | 5.58%             | \$3,966           | 6.08                          |
| 225470N25 | S             | 05/02/06   |           | 98.750         | \$30,000          | 5.58%             | \$1,566           | 6.08                          |
| 225470N25 | S             | 05/02/06   |           | 98.750         | \$50,000          | 5.58%             | \$2,609           | 6.08                          |
| 225470N25 | S             | 05/02/06   |           | 98.625         | \$58,000          | 5.45%             | \$2,954           | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.000         | \$50,000          | 4.78%             | \$2,234           | 6.3                           |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$14,000          | 5.45%             | \$713             | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$8,000           | 5.45%             | \$408             | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$9,000           | 5.45%             | \$458             | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$10,000          | 5.45%             | \$509             | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$15,000          | 5.45%             | \$764             | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$17,000          | 5.45%             | \$866             | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$10,000          | 5.45%             | \$509             | 6.08                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$10,000          | 5.45%             | \$509             | 6.08                          |
| 225470N25 | S             | 05/03/06   |           | 97.625         | \$10,000          | 4.38%             | \$409             | 6.42                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$10,000          | 5.45%             | \$509             | 6.08                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$15,000          | 5.45%             | \$764             | 6.08                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$25,000          | 5.45%             | \$1,273           | 6.08                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$25,000          | 5.45%             | \$1,273           | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$30,000          | 5.45%             | \$1,528           | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$10,000          | 5.45%             | \$509             | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$15,000          | 5.45%             | \$764             | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$10,000          | 5.45%             | \$509             | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$25,000          | 5.45%             | \$1,273           | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$20,000          | 5.45%             | \$1,019           | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$20,000          | 5.45%             | \$1,019           | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$65,000          | 5.45%             | \$3,311           | 6.12                          |
| 225470N25 | S             | 05/03/06   |           | 98.625         | \$28,000          | 5.45%             | \$1,426           | 6.12                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396HBG3 | B             | 05/08/06   | 96.563    |                | \$250,000         |                   |                   |                               |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 31396JUK9 | S             | 05/09/06   |           | 100.625        | \$15,000          | 4.21%             | \$609             | 6                             |
| 31396JUK9 | S             | 05/09/06   |           | 100.625        | \$44,000          | 4.21%             | \$1,788           | 6                             |
| 31396JUK9 | S             | 05/09/06   |           | 100.625        | \$10,000          | 4.21%             | \$406             | 6                             |
| 31396JUK9 | S             | 05/09/06   |           | 100.625        | \$18,000          | 4.21%             | \$731             | 6                             |
| 31396JUK9 | S             | 05/09/06   |           | 100.625        | \$30,000          | 4.21%             | \$1,219           | 6                             |
| 31396JUK9 | S             | 05/09/06   |           | 100.625        | \$30,000          | 4.21%             | \$1,219           | 6                             |
| 31396JUK9 | S             | 05/09/06   |           | 100.625        | \$38,000          | 4.21%             | \$1,544           | 6                             |
| 31396JUK9 | S             | 05/09/06   |           | 100.625        | \$20,000          | 4.21%             | \$813             | 6                             |
| 31396JUK9 | S             | 05/09/06   |           | 100.625        | \$29,000          | 4.21%             | \$1,178           | 6                             |
| 31396JUK9 | S             | 05/09/06   |           | 100.625        | \$10,000          | 4.21%             | \$406             | 6                             |
| 31396JUK9 | S             | 05/09/06   |           | 100.625        | \$25,000          | 4.21%             | \$1,016           | 6                             |
|           |               |            |           |                |                   |                   |                   |                               |
| 362334CT9 | B             | 05/09/06   | 92.000    |                | \$25,000          |                   |                   |                               |
| 362334CT9 | S             | 05/09/06   |           | 96.500         | \$25,000          | 4.89%             | \$1,125           | 6.26                          |
| 362334CT9 | S             | 05/09/06   |           | 96.500         | \$25,000          | 4.89%             | \$1,125           | 6.26                          |
| 362334CT9 | S             | 05/09/06   |           | 96.500         | \$40,000          | 4.89%             | \$1,800           | 6.26                          |
| 362334CT9 | S             | 05/09/06   |           | 96.500         | \$80,000          | 4.89%             | \$3,600           | 6.26                          |
| 362334CT9 | S             | 05/09/06   |           | 96.500         | \$91,000          | 4.89%             | \$4,095           | 6.26                          |
| 362334CT9 | S             | 05/09/06   |           | 96.500         | \$30,000          | 4.89%             | \$1,350           | 6.26                          |
| 362334CT9 | S             | 05/09/06   |           | 96.500         | \$25,000          | 4.89%             | \$1,125           | 6.26                          |
| 362334CT9 | S             | 05/09/06   |           | 96.500         | \$25,000          | 4.89%             | \$1,125           | 6.26                          |
| 362334CT9 | S             | 05/09/06   |           | 96.500         | \$34,000          | 4.89%             | \$1,530           | 6.26                          |
| 362334CT9 | S             | 05/09/06   |           | 96.500         | \$25,000          | 4.89%             | \$1,125           | 6.56                          |
| 362334CT9 | S             | 05/09/06   |           | 96.550         | \$25,000          | 4.95%             | \$1,138           | 6.26                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396J7B5 | B             | 05/09/06   | 92.000    |                | \$2,085,738       |                   |                   |                               |
| 31396J7B5 | S             | 05/09/06   |           | 96.625         | \$50,000          | 5.03%             | \$2,313           | 6.09                          |
| 31396J7B5 | S             | 05/09/06   |           | 96.625         | \$1,670,000       | 5.03%             | \$77,238          | 6.09                          |
| 31396J7B5 | S             | 05/09/06   |           | 96.625         | \$44,000          | 5.03%             | \$2,035           | 6.09                          |
| 31396J7B5 | S             | 05/09/06   |           | 96.625         | \$15,000          | 5.03%             | \$694             | 6.09                          |
| 31396J7B5 | S             | 05/10/06   |           | 96.625         | \$25,000          | 5.03%             | \$1,156           | 6.09                          |
| 31396J7B5 | S             | 05/10/06   |           | 96.625         | \$20,000          | 5.03%             | \$925             | 6.09                          |
| 31396J7B5 | S             | 05/10/06   |           | 96.625         | \$110,000         | 5.03%             | \$5,088           | 6.09                          |
| 31396J7B5 | S             | 05/10/06   |           | 96.625         | \$47,000          | 5.03%             | \$2,174           | 6.09                          |
| 31396J7B5 | S             | 05/10/06   |           | 96.500         | \$56,000          | 4.89%             | \$2,520           | 6.1                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 021469AD3 | B             | 05/11/06   | 98.875    |                | \$1,955,000       |                   |                   |                               |
| 021469AD3 | S             | 05/11/06   |           | 98.375         | \$13,000          | 4.79%             | \$585             | 6.2                           |
| 021469AD3 | S             | 05/11/06   |           | 98.375         | \$11,000          | 4.79%             | \$495             | 6.2                           |
| 021469AD3 | S             | 05/11/06   |           | 98.375         | \$25,000          | 4.79%             | \$1,125           | 6.2                           |
| 021469AD3 | S             | 05/11/06   |           | 98.375         | \$30,000          | 4.79%             | \$1,350           | 6.2                           |
| 021469AD3 | S             | 05/11/06   |           | 98.375         | \$60,000          | 4.79%             | \$2,700           | 6.2                           |
| 021469AD3 | S             | 05/11/06   |           | 98.375         | \$50,000          | 4.79%             | \$2,250           | 6.2                           |
| 021469AD3 | S             | 05/11/06   |           | 98.375         | \$53,000          | 4.79%             | \$2,385           | 6.2                           |
| 021469AD3 | S             | 05/11/06   |           | 98.375         | \$50,000          | 4.79%             | \$2,250           | 6.2                           |
| 021469AD3 | S             | 05/11/06   |           | 98.395         | \$10,000          | 4.81%             | \$452             | 6.2                           |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 021469AD3 | S             | 05/11/06   |           | 98.375         | \$10,000          | 4.79%             | \$450             | 6.2                           |
| 021469AD3 | S             | 05/11/06   |           | 98.375         | \$28,000          | 4.79%             | \$1,260           | 6.2                           |
| 021469AD3 | S             | 05/11/06   |           | 98.375         | \$25,000          | 4.79%             | \$1,125           | 6.2                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 225470WA7 | B             | 05/10/06   | 98.063    |                | \$627,000         |                   |                   |                               |
| 225470WA7 | S             | 05/10/06   |           | 98.125         | \$220,000         | 4.32%             | \$8,938           | 6.24                          |
| 225470WA7 | S             | 05/10/06   |           | 98.625         | \$20,000          | 4.85%             | \$913             | 6.1                           |
| 225470WA7 | S             | 05/10/06   |           | 98.500         | \$35,000          | 4.72%             | \$1,553           | 6.13                          |
| 225470WA7 | S             | 05/10/06   |           | 98.625         | \$75,000          | 4.85%             | \$3,422           | 6.1                           |
| 225470WA7 | S             | 05/10/06   |           | 98.625         | \$20,000          | 4.85%             | \$913             | 6.1                           |
| 225470WA7 | S             | 05/10/06   |           | 98.625         | \$25,000          | 4.85%             | \$1,141           | 6.1                           |
| 225470WA7 | S             | 05/10/06   |           | 98.625         | \$10,000          | 4.85%             | \$456             | 6.1                           |
| 225470WA7 | S             | 05/10/06   |           | 98.625         | \$25,000          | 4.85%             | \$1,141           | 6.1                           |
| 225470WA7 | S             | 05/10/06   |           | 98.625         | \$20,000          | 4.85%             | \$913             | 6.1                           |
| 225470WA7 | S             | 05/10/06   |           | 98.500         | \$20,000          | 4.72%             | \$888             | 6.13                          |
| 225470WA7 | S             | 05/10/06   |           | 98.625         | \$50,000          | 4.85%             | \$2,281           | 6.1                           |
| 225470WA7 | S             | 05/10/06   |           | 98.625         | \$10,000          | 4.85%             | \$456             | 6.1                           |
| 225470WA7 | S             | 05/10/06   |           | 98.625         | \$20,000          | 4.85%             | \$913             | 6.1                           |
| 225470WA7 | S             | 05/10/06   |           | 98.625         | \$15,000          | 4.85%             | \$684             | 6.1                           |
| 225470WA7 | S             | 05/10/06   |           | 98.625         | \$25,000          | 4.85%             | \$1,141           | 6.1                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 61748HRT0 | B             | 05/10/06   | 98.925    |                | \$220,000         |                   |                   |                               |
| 61748HRT0 | S             | 05/10/06   |           | 98.500         | \$27,000          | 5.21%             | \$1,316           | 6.1                           |
| 61748HRT0 | S             | 05/10/06   |           | 98.500         | \$12,000          | 5.21%             | \$585             | 6.1                           |
| 61748HRT0 | S             | 05/10/06   |           | 98.500         | \$15,000          | 5.21%             | \$731             | 6.1                           |
| 61748HRT0 | S             | 05/10/06   |           | 98.500         | \$10,000          | 5.21%             | \$488             | 6.1                           |
| 61748HRT0 | S             | 05/10/06   |           | 98.375         | \$56,000          | 5.07%             | \$2,660           | 6.13                          |
| 61748HRT0 | S             | 05/10/06   |           | 98.500         | \$25,000          | 5.21%             | \$1,219           | 6.1                           |
| 61748HRT0 | S             | 05/10/06   |           | 98.500         | \$10,000          | 5.21%             | \$488             | 6.1                           |
| 61748HRT0 | S             | 05/10/06   |           | 98.500         | \$10,000          | 5.21%             | \$488             | 6.1                           |
| 61748HRT0 | S             | 05/10/06   |           | 98.500         | \$50,000          | 5.21%             | \$2,438           | 6.1                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 05949CDC7 | B             | 05/11/06   | 94.300    |                | \$250,000         |                   |                   |                               |
| 05949CDC7 | S             | 05/11/06   |           | 94.375         | \$38,000          | 5.45%             | \$1,853           | 6.34                          |
| 05949CDC7 | S             | 05/11/06   |           | 94.375         | \$20,000          | 5.45%             | \$975             | 6.34                          |
| 05949CDC7 | S             | 05/11/06   |           | 94.375         | \$20,000          | 5.45%             | \$975             | 6.34                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396HBH1 | B             | 05/16/06   | 96.825    |                | \$619,000         |                   |                   |                               |
| 31396HBH1 | S             | 05/16/06   |           | 96.500         | \$25,000          | 4.89%             | \$1,125           | 6.12                          |
| 31396HBH1 | S             | 05/16/06   |           | 96.500         | \$29,000          | 4.89%             | \$1,305           | 6.12                          |
| 31396HBH1 | S             | 05/16/06   |           | 96.500         | \$73,000          | 4.89%             | \$3,285           | 6.12                          |
| 31396HBH1 | S             | 05/16/06   |           | 96.500         | \$40,000          | 4.89%             | \$1,800           | 6.12                          |
| 31396HBH1 | S             | 05/16/06   |           | 96.500         | \$26,000          | 4.89%             | \$1,170           | 6.12                          |
| 31396HBH1 | S             | 05/16/06   |           | 96.500         | \$30,000          | 4.89%             | \$1,350           | 6.12                          |
| 31396HBH1 | S             | 05/16/06   |           | 96.550         | \$100,000         | 4.95%             | \$4,550           | 6.12                          |
| 31396HBH1 | S             | 05/16/06   |           | 96.550         | \$100,000         | 4.95%             | \$4,550           | 6.12                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 31396HBF5 | B             | 05/18/06   | 98.500    |                | \$804,000         |                   |                   |                               |
| 31396HBF5 | S             | 05/18/06   |           | 98.500         | \$10,000          | 5.00%             | \$469             | 6.04                          |
| 31396HBF5 | S             | 05/18/06   |           | 98.500         | \$55,000          | 5.00%             | \$2,578           | 6.04                          |
| 31396HBF5 | S             | 05/18/06   |           | 98.500         | \$20,000          | 5.00%             | \$938             | 6.04                          |
| 31396HBF5 | S             | 05/18/06   |           | 98.500         | \$10,000          | 5.00%             | \$469             | 6.04                          |
| 31396HBF5 | S             | 05/18/06   |           | 98.500         | \$10,000          | 5.00%             | \$469             | 6.04                          |
| 31396HBF5 | S             | 05/18/06   |           | 98.500         | \$20,000          | 5.00%             | \$938             | 6.04                          |
| 31396HBF5 | S             | 05/18/06   |           | 98.500         | \$22,000          | 5.00%             | \$1,031           | 6.04                          |
| 31396HBF5 | S             | 05/18/06   |           | 98.500         | \$12,000          | 5.00%             | \$563             | 6.04                          |
| 31396HBF5 | S             | 05/18/06   |           | 98.500         | \$15,000          | 5.00%             | \$703             | 6.04                          |
| 31396HBF5 | S             | 05/18/06   |           | 98.500         | \$12,000          | 5.00%             | \$563             | 6.04                          |
| 31396HBF5 | S             | 05/18/06   |           | 98.500         | \$15,000          | 5.00%             | \$703             | 6.04                          |
| 31396HBF5 | S             | 05/19/06   |           | 98.500         | \$19,000          | 5.00%             | \$891             | 6.04                          |
| 31396HBF5 | S             | 05/19/06   |           | 98.500         | \$30,000          | 5.00%             | \$1,406           | 6.04                          |
| 31396HBF5 | S             | 05/19/06   |           | 98.500         | \$35,000          | 5.00%             | \$1,641           | 6.04                          |
| 31396HBF5 | S             | 05/19/06   |           | 98.500         | \$16,000          | 5.00%             | \$750             | 6.04                          |
| 31396HBF5 | S             | 05/19/06   |           | 98.500         | \$50,000          | 5.00%             | \$2,344           | 6.04                          |
| 31396HBF5 | S             | 05/19/06   |           | 98.500         | \$50,000          | 5.00%             | \$2,344           | 6.04                          |
| 31396HBF5 | S             | 05/19/06   |           | 98.500         | \$25,000          | 5.00%             | \$1,172           | 6.04                          |
| 31396HBF5 | S             | 05/19/06   |           | 98.500         | \$30,000          | 5.00%             | \$1,406           | 6.04                          |
| 31396HBF5 | S             | 05/19/06   |           | 98.500         | \$50,000          | 5.00%             | \$2,344           | 6.04                          |
| 31396HBF5 | S             | 05/19/06   |           | 98.500         | \$25,000          | 5.00%             | \$1,172           | 6.04                          |
| 31396HBF5 | S             | 05/19/06   |           | 98.500         | \$15,000          | 5.00%             | \$703             | 6.04                          |
| 31396HBF5 | S             | 05/19/06   |           | 98.500         | \$14,000          | 5.00%             | \$656             | 6.04                          |
| 31396HBF5 | S             | 05/19/06   |           | 98.500         | \$10,000          | 5.00%             | \$469             | 6.04                          |
| 31396HBF5 | S             | 05/19/06   |           | 98.750         | \$18,000          | 5.26%             | \$889             | 6                             |
| 31396HBF5 | S             | 05/19/06   |           | 98.500         | \$125,000         | 5.00%             | \$5,859           | 6.04                          |
| 05949CDC7 | B             | 05/19/06   | 99.500    |                | \$168,000         |                   |                   |                               |
| 05949CDC7 | S             | 05/19/06   |           | 94.375         | \$20,000          | 5.45%             | \$975             | 6.34                          |
| 05949CDC7 | S             | 05/19/06   |           | 94.375         | \$32,000          | 5.45%             | \$1,560           | 6.34                          |
| 05949CDC7 | S             | 05/19/06   |           | 94.375         | \$25,000          | 5.45%             | \$1,219           | 6.34                          |
| 05949CDC7 | S             | 05/19/06   |           | 94.375         | \$20,000          | 5.45%             | \$975             | 6.34                          |
| 05949CDC7 | S             | 05/19/06   |           | 94.375         | \$12,000          | 5.45%             | \$585             | 6.34                          |
| 05949CDC7 | S             | 05/19/06   |           | 94.375         | \$21,000          | 5.45%             | \$1,024           | 6.34                          |
| 05949CDC7 | S             | 05/19/06   |           | 94.375         | \$30,000          | 5.45%             | \$1,463           | 6.34                          |
| 31396JUK9 | B             | 05/22/06   | 96.000    |                | \$262,000         |                   |                   |                               |
| 31396JUK9 | S             | 05/22/06   |           | 100.000        | \$18,000          | 4.17%             | \$720             | 6.06                          |
| 31396JUK9 | S             | 05/22/06   |           | 100.500        | \$14,000          | 4.69%             | \$630             | 6.01                          |
| 31396JUK9 | S             | 05/23/06   |           | 100.000        | \$23,000          | 4.17%             | \$920             | 6.05                          |
| 31396JUK9 | S             | 05/23/06   |           | 100.500        | \$25,000          | 4.69%             | \$1,125           | 6.01                          |
| 31396JUK9 | S             | 05/23/06   |           | 100.500        | \$50,000          | 4.69%             | \$2,250           | 6.01                          |
| 31396JUK9 | S             | 05/23/06   |           | 100.500        | \$20,000          | 4.69%             | \$900             | 6.01                          |
| 31396JUK9 | S             | 05/23/06   |           | 100.500        | \$15,000          | 4.69%             | \$675             | 6.01                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 31396JUK9 | S             | 05/23/06   |           | 100.500        | \$14,000          | 4.69%             | \$630             | 6.01                          |
| 31396JUK9 | S             | 05/23/06   |           | 100.500        | \$15,000          | 4.69%             | \$675             | 6.01                          |
| 31396JUK9 | S             | 05/23/06   |           | 100.500        | \$48,000          | 4.69%             | \$2,160           | 6.01                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05949QAN5 | B             | 05/22/06   | 94.985    |                | \$2,000,000       |                   |                   |                               |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$15,000          | 5.07%             | \$684             | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$10,000          | 5.07%             | \$456             | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$28,000          | 5.07%             | \$1,278           | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$10,000          | 5.07%             | \$456             | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$12,000          | 5.07%             | \$548             | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$10,000          | 5.07%             | \$456             | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$18,000          | 5.07%             | \$821             | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$10,000          | 5.07%             | \$456             | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$10,000          | 5.07%             | \$456             | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$10,000          | 5.07%             | \$456             | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$20,000          | 5.07%             | \$913             | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$10,000          | 5.07%             | \$456             | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$35,000          | 5.07%             | \$1,597           | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$32,000          | 5.07%             | \$1,460           | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$40,000          | 5.07%             | \$1,825           | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$20,000          | 5.07%             | \$913             | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$106,000         | 5.07%             | \$4,836           | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.250         | \$30,000          | 4.80%             | \$1,294           | 6.18                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$21,000          | 5.07%             | \$958             | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$12,000          | 5.07%             | \$548             | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.250         | \$25,000          | 4.80%             | \$1,078           | 6.18                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.250         | \$10,000          | 4.80%             | \$431             | 6.18                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.375         | \$20,000          | 4.93%             | \$888             | 6.17                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.500         | \$20,000          | 5.07%             | \$913             | 6.15                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.375         | \$20,000          | 4.93%             | \$888             | 6.12                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.250         | \$50,000          | 4.80%             | \$2,156           | 6.18                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.250         | \$21,000          | 4.80%             | \$906             | 6.18                          |
| 05949QAN5 | S             | 05/23/06   |           | 94.250         | \$27,000          | 4.80%             | \$1,164           | 6.18                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 2254582A5 | B             | 05/22/06   | 98.315    |                | \$2,000,000       |                   |                   |                               |
| 2254582A5 | S             | 05/23/06   |           | 98.625         | \$38,000          | 4.57%             | \$1,580           | 5.87                          |
| 2254582A5 | S             | 05/23/06   |           | 98.625         | \$10,000          | 4.57%             | \$416             | 5.87                          |
| 2254582A5 | S             | 05/23/06   |           | 98.625         | \$41,000          | 4.57%             | \$1,705           | 5.87                          |
| 2254582A5 | S             | 05/23/06   |           | 98.625         | \$15,000          | 4.57%             | \$624             | 5.87                          |
| 2254582A5 | S             | 05/23/06   |           | 98.625         | \$20,000          | 4.57%             | \$832             | 5.87                          |
| 2254582A5 | S             | 05/23/06   |           | 98.625         | \$15,000          | 4.57%             | \$624             | 5.87                          |
| 2254582A5 | S             | 05/23/06   |           | 98.625         | \$15,000          | 4.57%             | \$624             | 5.87                          |
| 2254582A5 | S             | 05/23/06   |           | 98.125         | \$75,000          | 4.04%             | \$2,758           | 6.03                          |
| 2254582A5 | S             | 05/23/06   |           | 98.625         | \$10,000          | 4.57%             | \$416             | 5.87                          |
| 2254582A5 | S             | 05/23/06   |           | 98.125         | \$75,000          | 4.04%             | \$2,758           | 5.87                          |
| 2254582A5 | S             | 05/23/06   |           | 98.625         | \$13,000          | 4.57%             | \$541             | 5.87                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 2254582A5 | S             | 05/23/06   |           | 98.625         | \$60,000          | 4.57%             | \$2,495           | 5.87                          |
| 2254582A5 | S             | 05/23/06   |           | 98.625         | \$30,000          | 4.57%             | \$1,248           | 5.87                          |
| 2254582A5 | S             | 05/23/06   |           | 98.625         | \$75,000          | 4.57%             | \$3,119           | 5.87                          |
| 2254582A5 | S             | 05/23/06   |           | 98.625         | \$70,000          | 4.57%             | \$2,911           | 5.87                          |
| 2254582A5 | S             | 05/23/06   |           | 98.625         | \$11,000          | 4.57%             | \$457             | 5.87                          |
| 2254582A5 | S             | 05/23/06   |           | 98.500         | \$15,000          | 4.44%             | \$606             | 5.91                          |
| 2254582A5 | S             | 05/23/06   |           | 98.500         | \$27,000          | 4.44%             | \$1,090           | 5.91                          |
| 2254582A5 | S             | 05/23/06   |           | 98.500         | \$30,000          | 4.44%             | \$1,212           | 5.91                          |
| 2254582A5 | S             | 05/23/06   |           | 98.500         | \$40,000          | 4.44%             | \$1,615           | 5.91                          |
| 2254582A5 | S             | 05/23/06   |           | 98.500         | \$20,000          | 4.44%             | \$808             | 5.91                          |
| 2254582A5 | S             | 05/23/06   |           | 98.125         | \$25,000          | 4.04%             | \$919             | 6.03                          |
| 2254582A5 | S             | 05/23/06   |           | 98.125         | \$25,000          | 4.04%             | \$919             | 6.03                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31393XSN8 | B             | 05/22/06   | 89.750    |                | \$152,000         |                   |                   |                               |
| 31393XSN8 | S             | 05/23/06   |           | 94.750         | \$125,000         | 5.57%             | \$6,250           | 6.02                          |
| 31393XSN8 | S             | 05/23/06   |           | 94.500         | \$15,000          | 5.29%             | \$713             | 6.05                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394WYW2 | B             | 05/22/06   | 89.563    |                | \$116,000         |                   |                   |                               |
| 31394WYW2 | S             | 05/23/06   |           | 94.875         | \$116,000         | 5.93%             | \$6,163           | 6.01                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31395GTP7 | B             | 06/06/06   | 96.500    |                | \$17,000          |                   |                   |                               |
| 31395GTP7 | S             | 06/07/06   |           | 96.375         | \$20,000          | 5.33%             | \$975             | 6.05                          |
| 31395GTP7 | S             | 06/07/06   |           | 96.375         | \$43,000          | 5.33%             | \$2,096           | 6.05                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05946XU43 | B             | 06/08/06   | 96.875    |                | \$2,000,000       |                   |                   |                               |
| 05946XU43 | S             | 06/08/06   |           | 96.875         | \$20,000          | 5.44%             | \$1,000           | 6.15                          |
| 05946XU43 | S             | 06/08/06   |           | 96.875         | \$31,000          | 5.44%             | \$1,550           | 6.15                          |
| 05946XU43 | S             | 06/08/06   |           | 96.875         | \$10,000          | 5.44%             | \$500             | 6.15                          |
| 05946XU43 | S             | 06/08/06   |           | 96.875         | \$19,000          | 5.44%             | \$950             | 6.15                          |
| 05946XU43 | S             | 06/08/06   |           | 96.875         | \$17,000          | 5.44%             | \$850             | 6.15                          |
| 05946XU43 | S             | 06/08/06   |           | 96.875         | \$10,000          | 5.44%             | \$500             | 6.15                          |
| 05946XU43 | S             | 06/08/06   |           | 96.875         | \$20,000          | 5.44%             | \$1,000           | 6.15                          |
| 05946XU43 | S             | 06/08/06   |           | 96.875         | \$35,000          | 5.44%             | \$1,750           | 6.15                          |
| 05946XU43 | S             | 06/08/06   |           | 96.875         | \$31,000          | 5.44%             | \$1,550           | 6.15                          |
| 05946XU43 | S             | 06/09/06   |           | 96.875         | \$25,000          | 5.44%             | \$1,250           | 6.15                          |
| 05946XU43 | S             | 06/09/06   |           | 96.875         | \$64,000          | 5.44%             | \$3,200           | 6.15                          |
| 05946XU43 | S             | 06/09/06   |           | 96.875         | \$25,000          | 5.44%             | \$1,250           | 6.15                          |
| 05946XU43 | S             | 06/09/06   |           | 96.875         | \$40,000          | 5.44%             | \$2,000           | 6.15                          |
| 05946XU43 | S             | 06/09/06   |           | 96.875         | \$20,000          | 5.44%             | \$1,000           | 6.15                          |
| 05946XU43 | S             | 06/09/06   |           | 96.875         | \$50,000          | 5.44%             | \$2,500           | 6.15                          |
| 05946XU43 | S             | 06/09/06   |           | 96.875         | \$20,000          | 5.44%             | \$1,000           | 6.15                          |
| 05946XU43 | S             | 06/09/06   |           | 96.875         | \$28,000          | 5.44%             | \$1,400           | 6.15                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396GCJ8 | B             | 06/13/06   | 95.500    |                | \$1,000,000       |                   |                   |                               |
| 31396GCJ8 | S             | 06/14/06   |           | 100.000        | \$15,000          | 4.71%             | \$675             | 6.06                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 31396GCJ8 | S             | 06/14/06   |           | 100.000        | \$90,000          | 4.71%             | \$4,050           | 6.06                          |
| 74161BAB1 | B             | 06/15/06   | 99.575    |                | \$3,000,000       |                   |                   |                               |
| 74161BAB1 | S             | 06/15/06   |           | 100.125        | \$16,000          | 4.98%             | \$760             | 6.28                          |
| 74161BAB1 | S             | 06/15/06   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 6.25                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.125        | \$35,000          | 4.98%             | \$1,663           | 6.28                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.000        | \$14,000          | 4.85%             | \$648             | 6.29                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 6.29                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.000        | \$28,000          | 4.85%             | \$1,295           | 6.29                          |
| 74161BAB1 | S             | 06/16/06   |           | 99.500         | \$10,000          | 4.33%             | \$413             | 6.34                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.125        | \$11,000          | 4.98%             | \$523             | 6.28                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.125        | \$20,000          | 4.98%             | \$950             | 6.28                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.125        | \$17,000          | 4.98%             | \$808             | 6.28                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.125        | \$25,000          | 4.98%             | \$1,188           | 6.28                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.125        | \$50,000          | 4.98%             | \$2,375           | 6.28                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.125        | \$15,000          | 4.98%             | \$713             | 6.28                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.000        | \$17,000          | 4.85%             | \$786             | 6.28                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.125        | \$10,000          | 4.98%             | \$475             | 6.28                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.125        | \$15,000          | 4.98%             | \$713             | 6.28                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.125        | \$11,000          | 4.98%             | \$523             | 6.28                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.125        | \$33,000          | 4.98%             | \$1,568           | 6.28                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.000        | \$40,000          | 4.85%             | \$1,850           | 6.29                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.125        | \$10,000          | 4.98%             | \$475             | 6.28                          |
| 74161BAB1 | S             | 06/16/06   |           | 100.125        | \$11,000          | 4.98%             | \$523             | 6.28                          |
| 225470VV2 | B             | 06/20/06   | 99.750    |                | \$6,000           |                   |                   |                               |
| 225470VV2 | S             | 06/20/06   |           | 95.250         | \$6,000           | 12.39%            | \$630             | 6.19                          |
| 225470VV2 | S             | 06/20/06   |           | 95.250         | \$6,000           | 12.39%            | \$630             | 6.19                          |
| 31396RMR5 | B             | 06/27/06   | 98.250    |                | \$100,000         |                   |                   |                               |
| 31396RMR5 | S             | 06/27/06   |           | 98.250         | \$15,000          | 5.36%             | \$750             | 6.2                           |
| 31396RMR5 | S             | 06/28/06   |           | 98.250         | \$25,000          | 5.36%             | \$1,250           | 6.2                           |
| 31396RMR5 | S             | 06/28/06   |           | 98.250         | \$20,000          | 5.36%             | \$1,000           | 6.2                           |
| 31396RMR5 | S             | 06/28/06   |           | 98.250         | \$26,000          | 5.36%             | \$1,300           | 6.2                           |
| 46628YAN0 | B             | 06/29/06   | 101.625   |                | \$22,000,000      |                   |                   |                               |
| 46628YAN0 | S             | 06/29/06   |           | 101.375        | \$25,000          | 4.92%             | \$1,188           | 6.42                          |
| 46628YAN0 | S             | 06/30/06   |           | 101.375        | \$20,000          | 4.92%             | \$950             | 6.42                          |
| 46628YAN0 | S             | 06/30/06   |           | 101.375        | \$10,000          | 4.92%             | \$475             | 6.42                          |
| 46628YAG5 | B             | 06/30/06   | 99.172    |                | \$1,575,000       |                   |                   |                               |
| 46628YAG5 | S             | 06/30/06   |           | 100.625        | \$15,000          | 4.63%             | \$668             | 6.19                          |
| 46628YAH3 | B             | 07/12/06   | 99.575    |                | \$500,000         |                   |                   |                               |
| 46628YAH3 | S             | 07/12/06   |           | 99.875         | \$25,000          | 4.72%             | \$1,125           | 6.3                           |
| 46628YAH3 | S             | 07/12/06   |           | 99.875         | \$20,000          | 4.72%             | \$900             | 6.3                           |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 46628YAH3 | S             | 07/12/06   |           | 99.875         | \$15,000          | 4.72%             | \$675             | 6.3                           |
| 46628YAH3 | S             | 07/12/06   |           | 99.875         | \$50,000          | 4.72%             | \$2,250           | 6.3                           |
| 46628YAH3 | S             | 07/13/06   |           | 99.875         | \$35,000          | 4.72%             | \$1,575           | 6.3                           |
| 46628YAH3 | S             | 07/13/06   |           | 99.875         | \$10,000          | 4.72%             | \$450             | 6.3                           |
| 46628YAH3 | S             | 07/13/06   |           | 100.000        | \$30,000          | 4.85%             | \$1,388           | 6.29                          |
| 46628YAH3 | S             | 07/13/06   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 6.29                          |
| 46628YAH3 | S             | 07/13/06   |           | 99.925         | \$28,000          | 4.77%             | \$1,274           | 6.3                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 31395DD97 | B             | 07/12/06   | 98.438    |                | \$500,000         |                   |                   |                               |
| 31395DD97 | S             | 07/13/06   |           | 101.000        | \$10,000          | 4.73%             | \$456             | 5.88                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396HBF5 | B             | 07/17/06   | 98.500    |                | \$375,000         |                   |                   |                               |
| 31396HBF5 | S             | 07/18/06   |           | 98.750         | \$50,000          | 5.62%             | \$2,625           | 6                             |
| 31396HBF5 | S             | 07/18/06   |           | 98.750         | \$30,000          | 5.62%             | \$1,575           | 6                             |
| 31396HBF5 | S             | 07/18/06   |           | 98.750         | \$15,000          | 5.62%             | \$788             | 6                             |
| 31396HBF5 | S             | 07/18/06   |           | 98.750         | \$10,000          | 5.62%             | \$525             | 6                             |
| 31396HBF5 | S             | 07/18/06   |           | 98.750         | \$8,000           | 5.62%             | \$420             | 6                             |
| 31396HBF5 | S             | 07/18/06   |           | 98.750         | \$25,000          | 5.62%             | \$1,313           | 6                             |
| 31396HBF5 | S             | 07/18/06   |           | 98.750         | \$10,000          | 5.62%             | \$525             | 6                             |
| 31396HBF5 | S             | 07/18/06   |           | 98.750         | \$10,000          | 5.62%             | \$525             | 6                             |
| 31396HBF5 | S             | 07/18/06   |           | 97.500         | \$85,000          | 4.28%             | \$3,400           | 6.23                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 94983SAM4 | B             | 07/17/06   | 99.500    |                | \$750,000         |                   |                   |                               |
| 94983SAM4 | B             | 07/17/06   | 99.500    |                | \$500,000         |                   |                   |                               |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$25,000          | 4.91%             | \$1,164           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$10,000          | 4.91%             | \$466             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$25,000          | 4.91%             | \$1,164           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$50,000          | 4.91%             | \$2,328           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$10,000          | 4.91%             | \$466             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$10,000          | 4.91%             | \$466             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$30,000          | 4.91%             | \$1,397           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$15,000          | 4.91%             | \$698             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$15,000          | 4.91%             | \$698             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$19,000          | 4.91%             | \$885             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$10,000          | 4.91%             | \$466             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$34,000          | 4.91%             | \$1,583           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$11,000          | 4.91%             | \$512             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$27,000          | 4.91%             | \$1,257           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$15,000          | 4.91%             | \$698             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$81,000          | 4.91%             | \$3,772           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$100,000         | 4.91%             | \$4,656           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$10,000          | 4.91%             | \$466             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$25,000          | 4.91%             | \$1,164           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$31,000          | 4.91%             | \$1,443           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$47,000          | 4.91%             | \$2,188           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$100,000         | 4.91%             | \$4,656           | 6.09                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$25,000          | 4.91%             | \$1,164           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$15,000          | 4.91%             | \$698             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$15,000          | 4.91%             | \$698             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$30,000          | 4.91%             | \$1,397           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$15,000          | 4.91%             | \$698             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$9,000           | 4.91%             | \$419             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$11,000          | 4.91%             | \$512             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$10,000          | 4.91%             | \$466             | 6.08                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.375         | \$25,000          | 4.78%             | \$1,133           | 6.11                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.375         | \$45,000          | 4.78%             | \$2,039           | 6.11                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$25,000          | 4.91%             | \$1,164           | 6                             |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$16,000          | 4.91%             | \$745             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$30,000          | 4.91%             | \$1,397           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$20,000          | 4.91%             | \$931             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$26,000          | 4.91%             | \$1,211           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$40,000          | 4.91%             | \$1,863           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$18,000          | 4.91%             | \$838             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.375         | \$10,000          | 4.78%             | \$453             | 6.11                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.375         | \$25,000          | 4.78%             | \$1,133           | 6.11                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$15,000          | 4.91%             | \$698             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$10,000          | 4.91%             | \$466             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$10,000          | 4.91%             | \$466             | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$25,000          | 4.91%             | \$1,164           | 6.09                          |
| 94983SAM4 | S             | 07/18/06   |           | 99.500         | \$20,000          | 4.91%             | \$931             | 6.09                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31395E2N6 | S             | 07/19/06   | 99.750    |                | \$30,000          |                   |                   |                               |
| 31395E2N6 | S             | 07/19/06   |           | 96.000         | \$23,000          | 6.96%             | \$1,438           | 6.11                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 22942JAG8 | S             | 07/20/06   | 98.250    |                | \$2,253,000       |                   |                   |                               |
| 22942JAG8 | S             | 07/20/06   |           | 97.875         | \$50,000          | 4.96%             | \$2,313           | 6.25                          |
| 22942JAG8 | S             | 07/20/06   |           | 97.875         | \$10,000          | 4.96%             | \$463             | 6.25                          |
| 22942JAG8 | S             | 07/20/06   |           | 97.875         | \$18,000          | 4.96%             | \$833             | 6.25                          |
| 22942JAG8 | S             | 07/20/06   |           | 97.875         | \$28,000          | 4.96%             | \$1,295           | 6.25                          |
| 22942JAG8 | S             | 07/21/06   |           | 97.000         | \$25,000          | 4.02%             | \$938             | 6.33                          |
| 22942JAG8 | S             | 07/21/06   |           | 98.000         | \$17,000          | 5.09%             | \$808             | 6.23                          |
| 22942JAG8 | S             | 07/21/06   |           | 97.875         | \$10,000          | 4.96%             | \$463             | 6.25                          |
| 22942JAG8 | S             | 07/21/06   |           | 98.000         | \$15,000          | 5.09%             | \$713             | 6.23                          |
| 22942JAG8 | S             | 07/21/06   |           | 98.000         | \$30,000          | 5.09%             | \$1,425           | 6.23                          |
| 22942JAG8 | S             | 07/21/06   |           | 97.875         | \$10,000          | 4.96%             | \$463             | 6.25                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396FGE7 | S             | 07/24/06   | 99.000    |                | \$1,500,000       |                   |                   |                               |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$16,000          | 5.14%             | \$740             | 6.07                          |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$11,000          | 5.14%             | \$509             | 6.07                          |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$50,000          | 5.14%             | \$2,313           | 6.07                          |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$15,000          | 5.14%             | \$694             | 6.07                          |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$10,000          | 5.14%             | \$463             | 6.07                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$15,000          | 5.14%             | \$694             | 6.07                          |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$35,000          | 5.14%             | \$1,619           | 6.07                          |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$14,000          | 5.14%             | \$648             | 6.07                          |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$10,000          | 5.14%             | \$463             | 6.07                          |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$20,000          | 5.14%             | \$925             | 6.07                          |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$10,000          | 5.14%             | \$463             | 6.07                          |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$14,000          | 5.14%             | \$648             | 6.07                          |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$64,000          | 5.14%             | \$2,960           | 6.07                          |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$50,000          | 5.14%             | \$2,313           | 6.07                          |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$12,000          | 5.14%             | \$555             | 6.07                          |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$15,000          | 5.14%             | \$694             | 6.07                          |
| 31396FGE7 | S             | 07/25/06   |           | 94.625         | \$40,000          | 5.14%             | \$1,850           | 6.07                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05950BAF1 | B             | 07/31/06   | 93.750    |                | \$108,70,800      |                   |                   |                               |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$50,000          | 4.93%             | \$2,313           | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$20,000          | 4.93%             | \$925             | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$18,000          | 4.93%             | \$833             | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$15,000          | 4.93%             | \$694             | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$25,000          | 4.93%             | \$1,156           | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$10,000          | 4.93%             | \$463             | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$18,000          | 4.93%             | \$833             | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$30,000          | 4.93%             | \$1,388           | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$25,000          | 4.93%             | \$1,156           | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$10,000          | 4.93%             | \$463             | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$10,000          | 4.93%             | \$463             | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$24,000          | 4.93%             | \$1,110           | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$19,000          | 4.93%             | \$879             | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$30,000          | 4.93%             | \$1,388           | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$70,000          | 4.93%             | \$3,238           | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$100,000         | 4.93%             | \$4,625           | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$25,000          | 4.93%             | \$1,156           | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$10,000          | 4.93%             | \$463             | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$40,000          | 4.93%             | \$1,850           | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$200,000         | 4.93%             | \$9,250           | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 97.875         | \$50,000          | 4.40%             | \$2,063           | 6.22                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$25,000          | 4.93%             | \$1,156           | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$100,000         | 4.93%             | \$4,625           | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$50,000          | 4.93%             | \$2,313           | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$14,000          | 4.93%             | \$648             | 6.19                          |
| 05950BAF1 | S             | 08/01/06   |           | 98.375         | \$12,000          | 4.93%             | \$555             | 6.19                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 94983SAM4 | B             | 07/31/06   | 95.622    |                | \$300,000         |                   |                   |                               |
| 94983SAM4 | S             | 08/01/06   |           | 100.000        | \$30,000          | 4.80%             | \$1,373           | 6.02                          |
| 94983SAM4 | S             | 08/01/06   |           | 100.000        | \$22,000          | 4.80%             | \$1,007           | 6.02                          |
| 94983SAM4 | S             | 08/01/06   |           | 100.000        | \$10,000          | 4.80%             | \$458             | 6.02                          |
| 94983SAM4 | S             | 08/01/06   |           | 100.000        | \$15,000          | 4.80%             | \$687             | 6.02                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 94983SAM4 | S             | 08/01/06   |           | 100.000        | \$50,000          | 4.80%             | \$2,289           | 6.02                          |
| 94983SAM4 | S             | 08/01/06   |           | 100.000        | \$30,000          | 4.80%             | \$1,373           | 6.02                          |
| 94983SAM4 | S             | 08/01/06   |           | 100.000        | \$23,000          | 4.80%             | \$1,053           | 6.02                          |
| 94983SAM4 | S             | 08/01/06   |           | 100.000        | \$60,000          | 4.80%             | \$2,747           | 6.02                          |
| 94983SAM4 | S             | 08/01/06   |           | 100.000        | \$15,000          | 4.80%             | \$687             | 6.02                          |
| 94983SAM4 | S             | 08/01/06   |           | 100.000        | \$40,000          | 4.80%             | \$1,831           | 6.02                          |
| 94983SAM4 | S             | 08/01/06   |           | 100.000        | \$83,000          | 4.80%             | \$3,800           | 6.02                          |
| 94983SAM4 | S             | 08/01/06   |           | 100.000        | \$100,000         | 4.80%             | \$4,578           | 6.02                          |
| 94983SAM4 | S             | 08/01/06   |           | 100.000        | \$10,000          | 4.80%             | \$458             | 6.02                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05948XWT2 | B             | 08/01/06   | 98.531    |                | \$54,000          |                   |                   |                               |
| 05948XWT4 | S             | 08/02/06   |           | 92.125         | \$36,000          | 8.98%             | \$2,734           | 6.24                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 02147QAF9 | B             | 08/02/06   | 98.750    |                | \$2,317,000       |                   |                   |                               |
| 02147QAF9 | S             | 08/03/06   |           | 98.375         | \$50,000          | 4.93%             | \$2,313           | 6.19                          |
| 02147QAF9 | S             | 08/03/06   |           | 98.375         | \$100,000         | 4.93%             | \$4,625           | 6.19                          |
| 02147QAF9 | S             | 08/03/06   |           | 98.500         | \$13,000          | 5.07%             | \$618             | 6.18                          |
| 02147QAF9 | S             | 08/03/06   |           | 98.500         | \$10,000          | 5.07%             | \$475             | 6.18                          |
| 02147QAF9 | S             | 08/03/06   |           | 98.375         | \$80,000          | 4.93%             | \$3,700           | 6.19                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 94983SAM4 | B             | 08/02/06   | 98.578    |                | \$250,000         |                   |                   |                               |
| 94983SAM4 | S             | 08/03/06   |           | 100.000        | \$20,000          | 4.63%             | \$884             | 6.04                          |
| 94983SAM4 | S             | 08/03/06   |           | 100.125        | \$10,000          | 4.76%             | \$455             | 6.04                          |
| 94983SAM4 | S             | 08/03/06   |           | 100.000        | \$16,000          | 4.63%             | \$708             | 6.04                          |
| 94983SAM4 | S             | 08/03/06   |           | 100.125        | \$10,000          | 4.76%             | \$455             | 6                             |
|           |               |            |           |                |                   |                   |                   |                               |
| 12668AC29 | B             | 08/07/06   | 99.500    |                | \$43,000          |                   |                   |                               |
| 12668AC29 | S             | 08/08/06   |           | 99.125         | \$43,000          | 9.53%             | \$3,709           | 6.13                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 61749JAL0 | B             | 08/07/06   | 99.875    |                | \$300,000         |                   |                   |                               |
| 61749JAL0 | S             | 08/08/06   |           | 99.375         | \$150,000         | 4.74%             | \$6,750           | 6.1                           |
| 61749JAL0 | S             | 08/08/06   |           | 99.375         | \$150,000         | 4.74%             | \$6,750           | 6.1                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 05950GBJ1 | B             | 08/14/06   | 96.625    |                | \$1,763,732       |                   |                   |                               |
| 05950GBJ1 | S             | 08/15/06   |           | 101.250        | \$15,000          | 4.79%             | \$694             | 6.17                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.250        | \$56,000          | 4.79%             | \$2,590           | 6.17                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.250        | \$35,000          | 4.79%             | \$1,619           | 6.17                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.250        | \$10,000          | 4.79%             | \$463             | 6.17                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.250        | \$20,000          | 4.79%             | \$925             | 6.17                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.250        | \$15,000          | 4.79%             | \$694             | 6.17                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.250        | \$13,000          | 4.79%             | \$601             | 6.17                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.250        | \$13,000          | 4.79%             | \$601             | 6.17                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.250        | \$16,000          | 4.79%             | \$740             | 6.17                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.250        | \$85,000          | 4.79%             | \$3,931           | 6.17                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.250        | \$21,000          | 4.79%             | \$971             | 6.17                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.250        | \$25,000          | 4.79%             | \$1,156           | 6.17                          |

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|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 05950GBJ1 | S             | 08/15/06   |           | 101.500        | \$20,000          | 5.05%             | \$975             | 6.14                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.250        | \$45,000          | 4.79%             | \$2,081           | 6.17                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.250        | \$100,000         | 4.79%             | \$4,625           | 6.17                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.250        | \$100,000         | 4.79%             | \$4,625           | 6.17                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.500        | \$70,000          | 5.05%             | \$3,413           | 6.14                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.625        | \$10,000          | 5.17%             | \$500             | 6.13                          |
| 05950GBJ1 | S             | 08/15/06   |           | 101.300        | \$50,000          | 4.84%             | \$2,338           | 6.17                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 126694AD0 | B             | 08/15/06   | 92.750    |                | \$200,000         |                   |                   |                               |
| 126694AD0 | S             | 08/15/06   |           | 90.250         | \$15,000          | 6.49%             | \$825             | 6.18                          |
| 126694AD0 | S             | 08/15/06   |           | 90.250         | \$40,000          | 6.49%             | \$2,200           | 6.18                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05950FAQ8 | B             | 08/15/06   | 99.625    |                | \$2,898,000       |                   |                   |                               |
| 05950FAQ8 | S             | 08/16/06   |           | 99.250         | \$10,000          | 4.89%             | \$463             | 6.11                          |
| 05950FAQ8 | S             | 08/16/06   |           | 99.500         | \$100,000         | 5.15%             | \$4,875           | 6.09                          |
| 05950FAQ8 | S             | 08/16/06   |           | 99.250         | \$150,000         | 4.89%             | \$6,938           | 6.11                          |
| 05950FAQ8 | S             | 08/16/06   |           | 99.250         | \$100,000         | 4.89%             | \$4,625           | 6.11                          |
| 05950FAQ8 | S             | 08/16/06   |           | 99.000         | \$25,000          | 4.62%             | \$1,094           | 6.13                          |
| 05950FAQ8 | S             | 08/16/06   |           | 99.250         | \$125,000         | 4.89%             | \$5,781           | 6.11                          |
| 05950FAQ8 | S             | 08/16/06   |           | 99.000         | \$375,000         | 4.62%             | \$16,406          | 6.13                          |
| 05950FAQ8 | S             | 08/16/06   |           | 99.550         | \$30,000          | 5.20%             | \$1,478           | 6.09                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 172973N96 | B             | 08/16/06   | 89.000    |                | \$31,000          |                   |                   |                               |
| 172973N96 | S             | 08/17/06   |           | 88.750         | \$17,000          | 6.93%             | \$978             | 6.15                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 172973N96 | B             | 08/22/06   | 89.000    |                | \$60,000          |                   |                   |                               |
| 172973N96 | S             | 08/22/06   |           | 89.000         | \$10,000          | 7.23%             | \$600             | 6.12                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 93934FBK7 | B             | 08/22/06   | 93.000    |                | \$10,000          |                   |                   |                               |
| 93934FBK7 | S             | 08/23/06   |           | 93.625         | \$10,000          | 6.39%             | \$563             | 6.2                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 94984AAV2 | B             | 08/21/06   | 100.731   |                | \$2,030,000       |                   |                   |                               |
| 94984AAV2 | S             | 08/22/06   |           | 100.000        | \$19,000          | 4.40%             | \$802             | 5.75                          |
| 94984AAV2 | S             | 08/22/06   |           | 100.250        | \$10,000          | 4.67%             | \$447             | 5.7                           |
| 94984AAV2 | S             | 08/22/06   |           | 100.250        | \$25,000          | 4.67%             | \$1,117           | 5.7                           |
| 94984AAV2 | S             | 08/22/06   |           | 100.250        | \$30,000          | 4.67%             | \$1,341           | 5.7                           |
| 94984AAV2 | S             | 08/22/06   |           | 100.250        | \$35,000          | 4.67%             | \$1,564           | 5.7                           |
| 94984AAV2 | S             | 08/22/06   |           | 100.250        | \$25,000          | 4.67%             | \$1,117           | 5.7                           |
| 94984AAV2 | S             | 08/22/06   |           | 100.250        | \$15,000          | 4.67%             | \$670             | 5.7                           |
| 94984AAV2 | S             | 08/22/06   |           | 99.750         | \$30,000          | 4.14%             | \$1,191           | 5.79                          |
| 94984AAV2 | S             | 08/22/06   |           | 100.250        | \$10,000          | 4.67%             | \$447             | 5.7                           |
| 94984AAV2 | S             | 08/22/06   |           | 100.250        | \$150,000         | 4.67%             | \$6,703           | 5.7                           |
| 94984AAV2 | S             | 08/22/06   |           | 100.250        | \$10,000          | 4.67%             | \$447             | 5.7                           |
| 94984AAV2 | S             | 08/22/06   |           | 100.000        | \$100,000         | 4.40%             | \$4,219           | 5.75                          |
| 94984AAV2 | S             | 08/22/06   |           | 100.250        | \$18,000          | 4.67%             | \$804             | 5.7                           |
| 94984AAV2 | S             | 08/22/06   |           | 100.250        | \$24,000          | 4.67%             | \$1,073           | 5.7                           |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 94984AAV2 | S             | 08/22/06   |           | 100.250        | \$10,000          | 4.67%             | \$447             | 5.7                           |
| 94984AAV2 | S             | 08/22/06   |           | 100.000        | \$100,000         | 4.40%             | \$4,219           | 5.74                          |
| 94984AAV2 | S             | 08/22/06   |           | 100.000        | \$57,000          | 4.40%             | \$2,405           | 5.74                          |
| 94984AAV2 | S             | 08/22/06   |           | 100.250        | \$10,000          | 4.67%             | \$447             | 5.7                           |
| 94984AAV2 | S             | 08/22/06   |           | 100.250        | \$20,000          | 4.67%             | \$894             | 5.7                           |
| 94984AAV2 | S             | 08/22/06   |           | 100.250        | \$15,000          | 4.67%             | \$670             | 5.7                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 05950GAU7 | B             | 08/23/06   | 95.313    |                | \$2,052,300       |                   |                   |                               |
| 05950GAU7 | S             | 08/23/06   |           | 100.000        | \$15,000          | 4.92%             | \$703             | 6.04                          |
| 05950GAU7 | S             | 08/24/06   |           | 100.000        | \$142,000         | 4.92%             | \$6,656           | 6                             |
| 05950GAU7 | S             | 08/24/06   |           | 100.000        | \$14,000          | 4.92%             | \$656             | 6                             |
| 05950GAU7 | S             | 08/24/06   |           | 100.000        | \$49,000          | 4.92%             | \$2,297           | 6                             |
| 05950GAU7 | S             | 08/24/06   |           | 100.000        | \$40,000          | 4.92%             | \$1,875           | 6.05                          |
| 05950GAU7 | S             | 08/24/06   |           | 100.000        | \$80,000          | 4.92%             | \$3,750           | 6                             |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396TTP8 | B             | 08/23/06   | 96.875    |                | \$1,711,345       |                   |                   |                               |
| 31396TTP8 | S             | 08/23/06   |           | 101.750        | \$10,000          | 5.03%             | \$488             | 5.9                           |
| 31396TTP8 | S             | 08/23/06   |           | 101.750        | \$10,000          | 5.03%             | \$488             | 5.9                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396EP26 | B             | 09/07/06   | 95.375    |                | \$3,700,000       |                   |                   |                               |
| 31396EP26 | S             | 09/08/06   |           | 100.125        | \$100,000         | 4.98%             | \$4,750           | 5.78                          |
| 31396EP26 | S             | 09/08/06   |           | 100.000        | \$75,000          | 4.85%             | \$3,469           | 5.8                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 31395M2L2 | B             | 09/12/06   | 97.000    |                | \$35,000          |                   |                   |                               |
| 31395M2L2 | S             | 09/12/06   |           | 97.125         | \$10,000          | 6.73%             | \$613             | 5.72                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31393DKT7 | B             | 09/18/06   | 90.250    |                | \$40,000          |                   |                   |                               |
| 31393DKT7 | S             | 09/19/06   |           | 90.500         | \$30,000          | 4.93%             | \$1,275           | 5.84                          |
| 31393DKT7 | S             | 09/19/06   |           | 90.500         | \$10,000          | 4.93%             | \$425             | 5.84                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31395M2T5 | B             | 09/19/06   | 90.750    |                | \$250,000         |                   |                   |                               |
| 31395M2T5 | S             | 09/19/06   |           | 95.625         | \$100,000         | 5.37%             | \$4,875           | 5.68                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394BGT5 | B             | 09/20/06   | 86.000    |                | \$25,000          |                   |                   |                               |
| 31394BGT5 | S             | 09/21/06   |           | 91.875         | \$9,000           | 6.83%             | \$529             | 5.76                          |
| 31394BGT5 | S             | 09/21/06   |           | 91.000         | \$29,000          | 5.81%             | \$1,450           | 5.84                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 02146TAB3 | B             | 09/27/06   | 97.156    |                | \$1,190,000       |                   |                   |                               |
| 02146TAB3 | S             | 09/28/06   |           | 101.875        | \$10,000          | 4.86%             | \$472             | 5.88                          |
| 02146TAB3 | S             | 09/28/06   |           | 101.875        | \$500,000         | 4.86%             | \$23,594          | 5.88                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 22942KAF7 | B             | 09/27/06   | 96.500    |                | \$1,400,000       |                   |                   |                               |
| 22942KAF7 | S             | 09/28/06   |           | 101.000        | \$15,000          | 4.66%             | \$675             | 5.64                          |
| 22942KAF7 | S             | 09/28/06   |           | 101.000        | \$15,000          | 4.66%             | \$675             | 5.64                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394SNV6 | B             | 09/28/06   | 92.250    |                | \$14,000          |                   |                   |                               |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 31394GNY5 | S             | 09/28/06   |           | 98.500         | \$12,000          | 6.78%             | \$750             | 5.84                          |
| 126694CZ9 | B             | 09/29/06   | 92.000    |                | \$148,000         |                   |                   |                               |
| 126694CZ9 | S             | 09/29/06   |           | 96.750         | \$15,000          | 5.16%             | \$713             | 5.85                          |
| 31394UTZ5 | B             | 10/03/06   | 94.500    |                | \$1,679,000       |                   |                   |                               |
| 31394UTZ5 | S             | 10/04/06   |           | 99.375         | \$85,000          | 4.06%             | \$3,294           | 5.58                          |
| 31394UTZ5 | S             | 10/04/06   |           | 99.375         | \$186,000         | 4.06%             | \$7,208           | 5.58                          |
| 05948KPR4 | B             | 10/10/06   | 99.250    |                | \$50,000          |                   |                   |                               |
| 05948KPR4 | S             | 10/11/06   |           | 99.875         | \$50,000          | 5.97%             | \$2,813           | 5.76                          |
| 05946XNW9 | B             | 10/11/06   | 98.250    |                | \$20,000          |                   |                   |                               |
| 05946XNW9 | S             | 10/12/06   |           | 98.750         | \$20,000          | 9.42%             | \$1,700           | 5.79                          |
| 225470UT8 | B             | 10/11/06   | 94.125    |                | \$50,000          |                   |                   |                               |
| 225470UT8 | S             | 10/12/06   |           | 100.000        | \$40,000          | 6.24%             | \$2,350           | 5.74                          |
| 05946XV42 | B             | 10/16/06   | 95.750    |                | \$96,000          |                   |                   |                               |
| 05946XV42 | S             | 10/17/06   |           | 100.250        | \$46,000          | 4.70%             | \$2,070           | 5.7                           |
| 05946XV42 | S             | 10/17/06   |           | 100.250        | \$50,000          | 4.70%             | \$2,250           | 5.7                           |
| 23242WAM1 | B             | 10/16/06   | 97.188    |                | \$225,000         |                   |                   |                               |
| 23242WAM1 | S             | 10/17/06   |           | 101.125        | \$50,000          | 4.05%             | \$1,969           | 5.63                          |
| 23242WAM1 | S             | 10/17/06   |           | 101.125        | \$50,000          | 4.05%             | \$1,969           | 5.63                          |
| 02147MAK7 | B             | 10/17/06   | 95.859    |                | \$5,250,000       |                   |                   |                               |
| 02147MAK7 | S             | 10/18/06   |           | 100.625        | \$30,000          | 4.97%             | \$1,430           | 5.98                          |
| 225470N25 | B             | 10/19/06   | 94.250    |                | \$20,000          |                   |                   |                               |
| 225470N25 | S             | 10/19/06   |           | 100.000        | \$17,000          | 6.10%             | \$978             | 5.71                          |
| 02146TAD9 | B             | 10/23/06   | 96.125    |                | \$325,000         |                   |                   |                               |
| 02146TAD9 | S             | 10/24/06   |           | 100.500        | \$325,000         | 4.55%             | \$14,219          | 5.97                          |
| 17310FAK1 | B             | 10/30/06   | 96.750    |                | \$1,000,000       |                   |                   |                               |
| 17310FAK1 | S             | 10/31/06   |           | 101.125        | \$15,000          | 4.52%             | \$656             | 5.89                          |
| 17310FAK1 | S             | 10/31/06   |           | 101.625        | \$12,000          | 5.04%             | \$585             | 5.89                          |
| 17310FAK1 | S             | 10/31/06   |           | 101.375        | \$22,000          | 4.78%             | \$1,018           | 5.91                          |
| 17310FAK1 | S             | 10/31/06   |           | 101.625        | \$50,000          | 5.04%             | \$2,438           | 5.89                          |
| 31396LVU1 | B             | 10/31/06   | 96.375    |                | \$115,000         |                   |                   |                               |
| 31396LVU1 | S             | 10/31/06   |           | 100.375        | \$115,000         | 4.15%             | \$4,600           | 5.45                          |
| 172973N96 | B             | 11/01/06   | 85.250    |                | \$24,000          |                   |                   |                               |
| 172973N96 | S             | 11/01/06   |           | 89.750         | \$10,000          | 7.81%             | \$650             | 5.94                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 22541SUL0 | B             | 11/02/06   | 91.750    |                | \$184,000         |                   |                   |                               |
| 22541SUL0 | S             | 11/02/06   |           | 96.500         | \$25,000          | 5.18%             | \$1,188           | 5.85                          |
| 22541SUL0 | S             | 11/02/06   |           | 96.500         | \$10,000          | 5.18%             | \$475             | 5.85                          |
| 22541SUL0 | S             | 11/02/06   |           | 96.500         | \$70,000          | 5.18%             | \$3,325           | 5.85                          |
| 22541SUL0 | S             | 11/03/06   |           | 96.125         | \$31,000          | 4.77%             | \$1,356           | 5.88                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394XCF1 | B             | 11/02/06   | 95.000    |                | \$100,000         |                   |                   |                               |
| 31394XCF1 | S             | 11/03/06   |           | 99.875         | \$50,000          | 5.13%             | \$2,438           | 5.56                          |
| 31394XCF1 | S             | 11/03/06   |           | 99.875         | \$25,000          | 5.13%             | \$1,219           | 5.56                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396LVU1 | B             | 11/02/06   | 96.375    |                | \$75,000          |                   |                   |                               |
| 31396LVU1 | S             | 11/03/06   |           | 100.750        | \$75,000          | 4.54%             | \$3,281           | 5.4                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396LVU1 | B             | 11/06/06   | 96.000    |                | \$125,000         |                   |                   |                               |
| 31396LVU1 | S             | 11/07/06   |           | 100.125        | \$50,000          | 4.30%             | \$2,063           | 5.49                          |
| 31396LVU1 | S             | 11/07/06   |           | 100.125        | \$75,000          | 4.30%             | \$3,094           | 5.49                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31395L2X8 | B             | 11/07/06   | 94.750    |                | \$64,000          |                   |                   |                               |
| 31395L2X8 | S             | 11/07/06   |           | 99.625         | \$27,000          | 5.15%             | \$1,316           | 5.58                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396FGL1 | B             | 11/13/06   | 96.250    |                | \$250,000         |                   |                   |                               |
| 31396FGL1 | S             | 11/14/06   |           | 100.750        | \$100,000         | 4.68%             | \$4,500           | 5.47                          |
| 31396FGL1 | S             | 11/14/06   |           | 100.250        | \$19,000          | 4.16%             | \$760             | 5.52                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 45660LL56 | B             | 11/13/06   | 94.313    |                | \$500,000         |                   |                   |                               |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$18,000          | 4.71%             | \$799             | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$35,000          | 4.71%             | \$1,553           | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$20,000          | 4.71%             | \$888             | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$30,000          | 4.71%             | \$1,331           | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$50,000          | 4.71%             | \$2,219           | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$15,000          | 4.71%             | \$666             | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$30,000          | 4.71%             | \$1,331           | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$50,000          | 4.71%             | \$2,219           | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$10,000          | 4.71%             | \$444             | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$20,000          | 4.71%             | \$888             | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$15,000          | 4.71%             | \$666             | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$30,000          | 4.71%             | \$1,331           | 5.64                          |
| 45660LL56 | S             | 11/14/06   |           | 98.750         | \$15,000          | 4.71%             | \$666             | 5.64                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 172973N96 | B             | 11/14/06   | 84.000    |                | \$16,000          |                   |                   |                               |
| 172973N96 | S             | 11/14/06   |           | 92.000         | \$10,000          | 9.52%             | \$800             | 5.7                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 45660LL56 | B             | 11/16/06   | 94.438    |                | \$500,000         |                   |                   |                               |
| 45660LL56 | S             | 11/16/06   |           | 99.000         | \$36,000          | 4.83%             | \$1,643           | 5.62                          |
| 45660LL56 | S             | 11/16/06   |           | 99.000         | \$30,000          | 4.83%             | \$1,369           | 5.62                          |
| 45660LL56 | S             | 11/17/06   |           | 99.000         | \$30,000          | 4.83%             | \$1,369           | 5.62                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 45660LL56 | S             | 11/17/06   |           | 99.000         | \$10,000          | 4.83%             | \$456             | 5.62                          |
| 45660LL56 | S             | 11/17/06   |           | 99.000         | \$17,000          | 4.83%             | \$776             | 5.62                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394UTU6 | B             | 11/20/06   | 96.750    |                | \$723,000         |                   |                   |                               |
| 31394UTU6 | S             | 11/21/06   |           | 101.375        | \$200,000         | 4.78%             | \$9,250           | 5.37                          |
| 31394UTU6 | S             | 11/21/06   |           | 101.375        | \$10,000          | 4.78%             | \$463             | 5.37                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394UTZ5 | B             | 11/20/06   | 96.125    |                | \$1,128,000       |                   |                   |                               |
| 31394UTZ5 | S             | 11/21/06   |           | 100.500        | \$20,000          | 4.55%             | \$875             | 5.5                           |
| 31394UTZ5 | S             | 11/21/06   |           | 100.500        | \$200,000         | 4.55%             | \$8,750           | 5.5                           |
| 31394UTZ5 | S             | 11/21/06   |           | 100.500        | \$50,000          | 4.55%             | \$2,188           | 5.5                           |
| 31394UTZ5 | S             | 11/21/06   |           | 100.500        | \$12,000          | 4.55%             | \$525             | 5.5                           |
| 31394UTZ5 | S             | 11/21/06   |           | 100.500        | \$45,000          | 4.55%             | \$1,969           | 5.5                           |
| 31394UTZ5 | S             | 11/21/06   |           | 100.500        | \$50,000          | 4.55%             | \$2,188           | 5.5                           |
| 31394UTZ5 | S             | 11/21/06   |           | 100.500        | \$41,000          | 4.55%             | \$1,794           | 5.5                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396LWU0 | B             | 11/20/06   | 97.000    |                | \$2,000,000       |                   |                   |                               |
| 31396LWU0 | S             | 11/21/06   |           | 101.000        | \$100,000         | 4.12%             | \$4,000           | 5.2                           |
| 31396LWU0 | S             | 11/21/06   |           | 101.000        | \$25,000          | 4.12%             | \$1,000           | 5.2                           |
| 31396LWU0 | S             | 11/21/06   |           | 101.000        | \$48,000          | 4.12%             | \$1,920           | 5.2                           |
| 31396LWU0 | S             | 11/21/06   |           | 101.000        | \$75,000          | 4.12%             | \$3,000           | 5.2                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 45660LL56 | B             | 11/20/06   | 94.625    |                | \$250,000         |                   |                   |                               |
| 45660LL56 | S             | 11/20/06   |           | 99.250         | \$83,000          | 4.89%             | \$3,839           | 5.6                           |
| 45660LL56 | S             | 11/21/06   |           | 99.250         | \$34,000          | 4.89%             | \$1,573           | 5.6                           |
| 45660LL56 | S             | 11/21/06   |           | 99.250         | \$19,000          | 4.89%             | \$879             | 5.6                           |
| 45660LL56 | S             | 11/21/06   |           | 99.250         | \$10,000          | 4.89%             | \$463             | 5.6                           |
| 45660LL56 | S             | 11/21/06   |           | 99.250         | \$30,000          | 4.89%             | \$1,388           | 5.6                           |
| 45660LL56 | S             | 11/21/06   |           | 99.250         | \$20,000          | 4.89%             | \$925             | 5.6                           |
| 45660LL56 | S             | 11/21/06   |           | 99.250         | \$50,000          | 4.89%             | \$2,313           | 5.6                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396FGL1 | B             | 11/21/06   | 98.875    |                | \$25,000          |                   |                   |                               |
| 31396FGL1 | S             | 11/21/06   |           | 101.250        | \$11,000          | 5.06%             | \$536             | 5.42                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05946XSS3 | B             | 11/29/06   | 95.625    |                | \$141,000         |                   |                   |                               |
| 05946XSS3 | S             | 11/28/06   |           | 100.125        | \$130,000         | 4.71%             | \$5,850           | 5.498                         |
| 05946XSS3 | S             | 11/29/06   |           | 100.125        | \$11,000          | 4.71%             | \$495             | 5.498                         |
|           |               |            |           |                |                   |                   |                   |                               |
| 05946XN66 | B             | 11/30/06   | 98.825    |                | \$107,000         |                   |                   |                               |
| 05946XN66 | S             | 12/01/06   |           | 98.250         | \$43,000          | 4.94%             | \$1,989           | 5.68                          |
| 05946XN66 | S             | 12/01/06   |           | 98.450         | \$50,000          | 5.15%             | \$2,413           | 5.68                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05948XC82 | B             | 12/01/06   | 99.750    |                | \$27,000          |                   |                   |                               |
| 05948XC82 | S             | 12/01/06   |           | 99.625         | \$27,000          | 5.15%             | \$1,316           | 5.57                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 12667GLC5 | B             | 12/01/06   | 94.250    |                | \$73,000          |                   |                   |                               |

| CMO CUSIP  | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|------------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 12667GLC5  | S             | 12/01/06   |           | 99.000         | \$12,000          | 5.04%             | \$570             | 5.63                          |
|            |               |            |           |                |                   |                   |                   |                               |
| 126694CLO  | B             | 12/01/06   | 93.600    |                | \$10,000          |                   |                   |                               |
| 126694CLO  | S             | 12/01/06   |           | 98.000         | \$10,000          | 5.38%             | \$500             | 5.71                          |
|            |               |            |           |                |                   |                   |                   |                               |
| 45660LL56  | B             | 12/04/06   | 95.094    |                | \$1,250,000       |                   |                   |                               |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$25,000          | 4.90%             | \$1,164           | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$13,000          | 4.90%             | \$605             | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$10,000          | 4.90%             | \$466             | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$40,000          | 4.90%             | \$1,863           | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$27,000          | 4.90%             | \$1,257           | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$25,000          | 4.90%             | \$1,164           | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$10,000          | 4.90%             | \$466             | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$50,000          | 4.90%             | \$2,328           | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$30,000          | 4.90%             | \$1,397           | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$10,000          | 4.90%             | \$466             | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$25,000          | 4.90%             | \$1,164           | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$25,000          | 4.90%             | \$1,164           | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$54,000          | 4.90%             | \$2,514           | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$10,000          | 4.90%             | \$466             | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$20,000          | 4.90%             | \$931             | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$20,000          | 4.90%             | \$931             | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$13,000          | 4.90%             | \$605             | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$15,000          | 4.90%             | \$698             | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$35,000          | 4.90%             | \$1,630           | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$20,000          | 4.90%             | \$931             | 5.55                          |
| 45660LL56  | S             | 12/05/06   |           | 99.750         | \$13,000          | 4.90%             | \$605             | 5.55                          |
|            |               |            |           |                |                   |                   |                   |                               |
| 93934FEZ1  | B             | 12/06/06   | 94.750    |                | \$2,100,000       |                   |                   |                               |
| 93934FEZ1  | S             | 12/07/06   |           | 100.500        | \$8,000           | 6.07%             | \$460             | 5.45                          |
| 93934FEZ1  | S             | 12/07/06   |           | 100.500        | \$12,000          | 6.07%             | \$690             | 5.45                          |
| 93934FEZ1  | S             | 12/07/06   |           | 100.500        | \$10,000          | 6.07%             | \$575             | 5.45                          |
| 93934FEZ1  | S             | 12/07/06   |           | 99.500         | \$50,000          | 5.01%             | \$2,375           | 5.58                          |
| 93934FEZ1  | S             | 12/07/06   |           | 99.500         | \$25,000          | 5.01%             | \$1,188           | 5.58                          |
| 93934FEZ1  | S             | 12/07/06   |           | 100.500        | \$10,000          | 6.07%             | \$575             | 5.58                          |
| 93934FEZ1  | S             | 12/07/06   |           | 99.500         | \$10,000          | 5.01%             | \$475             | 5.58                          |
|            |               |            |           |                |                   |                   |                   |                               |
| 93934FER9  | B             | 12/07/06   | 91.280    |                | \$12,000          |                   |                   |                               |
| 93934FER9  | S             | 12/08/06   |           | 98.000         | \$12,000          | 7.40%             | \$810             | 5.71                          |
|            |               |            |           |                |                   |                   |                   |                               |
| 12667GAE3  | B             | 12/12/06   | 95.000    |                | \$1,000,000       |                   |                   |                               |
| 12667GAE3  | S             | 12/13/06   |           | 98.750         | \$18,000          | 6.18%             | \$1,035           | 5.64                          |
| 12667GAE3  | S             | 12/13/06   |           | 98.750         | \$11,000          | 6.18%             | \$633             | 5.64                          |
| 12667GAE3  | S             | 12/13/06   |           | 98.750         | \$30,000          | 6.18%             | \$1,725           | 5.64                          |
|            |               |            |           |                |                   |                   |                   |                               |
| 1266453KH0 | B             | 12/12/06   | 92.050    |                | \$9,000           |                   |                   |                               |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 225458KH0 | S             | 12/13/06   |           | 97.500         | \$15,000          | 5.94%             | \$820             | 5.73                          |
| 31396FGL1 | B             | 12/12/06   |           |                | \$30,000          |                   |                   |                               |
| 31396FGL1 | S             | 12/12/06   |           | 100.750        | \$23,000          | 6.90%             | \$1,495           | 5.47                          |
| 126694MN5 | B             | 12/13/06   |           |                | \$60,000          |                   |                   |                               |
| 126694MN5 | S             | 12/14/06   |           | 98.125         | \$25,000          | 4.67%             | \$1,094           | 5.71                          |
| 126694MN5 | S             | 12/14/06   |           | 98.125         | \$15,000          | 4.67%             | \$656             | 5.71                          |
| 126694MN5 | S             | 12/14/06   |           | 97.625         | \$20,000          | 4.13%             | \$775             | 5.75                          |
| 31395VXZ7 | B             | 12/28/06   |           |                | \$2,000,000       |                   |                   |                               |
| 31395VXZ7 | S             | 12/28/06   |           | 100.875        | \$58,000          | 4.64%             | \$2,592           | 5.44                          |
| 05949AEV8 | B             | 01/04/07   |           |                | \$100,000         |                   |                   |                               |
| 05949AEV8 | S             | 01/05/07   |           | 99.500         | \$100,000         | 4.91%             | \$4,656           | 5.58                          |
| 12667GVD2 | B             | 01/04/07   |           |                | \$180,000         |                   |                   |                               |
| 12667GVD2 | S             | 01/05/07   |           | 97.625         | \$180,000         | 4.97%             | \$8,325           | 5.75                          |
| 74958EAP1 | B             | 01/05/07   |           |                | \$2,400,000       |                   |                   |                               |
| 74958EAP1 | S             | 01/05/07   |           | 100.250        | \$20,000          | 4.91%             | \$938             | 5.76                          |
| 02149CBL4 | B             | 01/09/07   |           |                | \$300,000         |                   |                   |                               |
| 02149CBL4 | S             | 01/09/07   |           | 102.000        | \$45,000          | 4.08%             | \$1,800           | 5.88                          |
| 02149CBL4 | S             | 01/09/07   |           | 102.000        | \$15,000          | 4.08%             | \$600             | 5.88                          |
| 02149CBL4 | S             | 01/09/07   |           | 102.000        | \$32,000          | 4.08%             | \$1,280           | 5.88                          |
| 61748HRT0 | B             | 01/10/07   |           |                | \$30,000          |                   |                   |                               |
| 61748HRT0 | S             | 01/11/07   |           | 101.000        | \$10,000          | 5.62%             | \$538             | 5.57                          |
| 61748HRT0 | S             | 01/11/07   |           | 101.000        | \$20,000          | 5.62%             | \$1,075           | 5.57                          |
| 05948X3X7 | B             | 01/16/07   |           |                | \$30,000          |                   |                   |                               |
| 05948X3X7 | S             | 01/17/07   |           | 99.125         | \$15,000          | 6.84%             | \$952             | 5.64                          |
| 05948X3X7 | S             | 01/17/07   |           | 99.125         | \$10,000          | 6.84%             | \$634             | 5.64                          |
| 05948X3X7 | S             | 01/17/07   |           | 99.125         | \$25,000          | 6.84%             | \$1,586           | 5.64                          |
| 05948XWW7 | B             | 01/16/07   |           |                | \$35,000          |                   |                   |                               |
| 05948XWW7 | S             | 01/17/07   |           | 98.000         | \$10,000          | 6.45%             | \$594             | 5.8                           |
| 05948XWW7 | S             | 01/17/07   |           | 98.750         | \$20,000          | 7.26%             | \$1,338           | 5.69                          |
| 05948XWW7 | S             | 01/17/07   |           | 98.750         | \$15,000          | 7.26%             | \$1,003           | 5.69                          |
| 05948XWW7 | S             | 01/17/07   |           | 98.750         | \$25,000          | 7.26%             | \$1,672           | 5.69                          |
| 05948XWW7 | S             | 01/17/07   |           | 98.750         | \$15,000          | 7.26%             | \$1,003           | 5.62                          |
| 31393X4Z7 | B             | 01/22/07   |           |                | \$70,000          |                   |                   |                               |
| 31393X4Z7 | S             | 01/23/07   |           | 100.625        | \$45,000          | 4.95%             | \$2,138           | 5.46                          |
| 31393X4Z7 | S             | 01/23/07   |           | 100.625        | \$25,000          | 4.95%             | \$1,188           | 5.46                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 31394KUQ5 | B             | 01/22/07   | 99.875    |                | \$25,000          |                   |                   |                               |
| 31394KUQ5 | S             | 01/23/07   |           | 99.875         | \$25,000          | 5.27%             | \$1,250           | 5.56                          |
| 31394KUQ5 | S             | 01/23/07   |           | 99.875         | \$40,000          | 5.27%             | \$2,000           | 5.56                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394PBJ1 | B             | 01/22/07   | 99.875    |                | \$15,000          |                   |                   |                               |
| 31394PBJ1 | S             | 01/23/07   |           | 99.875         | \$15,000          | 5.41%             | \$769             | 5.55                          |
| 31394PBJ1 | S             | 01/23/07   |           | 99.875         | \$15,000          | 5.41%             | \$769             | 5.55                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 751155AC6 | B             | 01/30/07   | 100.875   |                | \$1,500,000       |                   |                   |                               |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$25,000          | 4.64%             | \$1,117           | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$20,000          | 4.64%             | \$894             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$10,000          | 4.64%             | \$447             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$10,000          | 4.64%             | \$447             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$100,000         | 4.64%             | \$4,469           | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$15,000          | 4.64%             | \$670             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$50,000          | 4.64%             | \$2,234           | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$40,000          | 4.64%             | \$1,788           | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$20,000          | 4.64%             | \$894             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$10,000          | 4.64%             | \$447             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$10,000          | 4.64%             | \$447             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$12,000          | 4.64%             | \$536             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$20,000          | 4.64%             | \$894             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$20,000          | 4.64%             | \$894             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$10,000          | 4.64%             | \$447             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$12,000          | 4.64%             | \$536             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$10,000          | 4.64%             | \$447             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$15,000          | 4.64%             | \$670             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$30,000          | 4.64%             | \$1,341           | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$20,000          | 4.64%             | \$894             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$15,000          | 4.64%             | \$670             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$30,000          | 4.64%             | \$1,341           | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$10,000          | 4.64%             | \$447             | 5.95                          |
| 751155AC6 | S             | 01/30/07   |           | 100.875        | \$25,000          | 4.64%             | \$1,117           | 5.95                          |
| 751155AC6 | S             | 01/31/07   |           | 100.875        | \$19,000          | 4.64%             | \$849             | 5.95                          |
| 751155AC6 | S             | 01/31/07   |           | 100.875        | \$10,000          | 4.64%             | \$447             | 5.95                          |
| 751155AC6 | S             | 01/31/07   |           | 101.000        | \$10,000          | 4.77%             | \$459             | 5.94                          |
| 751155AC6 | S             | 01/31/07   |           | 101.000        | \$10,000          | 4.77%             | \$459             | 5.94                          |
| 751155AC6 | S             | 01/31/07   |           | 101.125        | \$20,000          | 4.89%             | \$944             | 5.93                          |
| 751155AC6 | S             | 01/31/07   |           | 101.100        | \$10,000          | 4.87%             | \$469             | 5.93                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05946XU43 | B             | 01/31/07   | 97.750    |                | \$9,000           |                   |                   |                               |
| 05946XU43 | S             | 01/31/07   |           | 97.750         | \$9,000           | 6.83%             | \$563             | 6                             |
|           |               |            |           |                |                   |                   |                   |                               |
| 05949QAN5 | B             | 02/12/07   | 97.125    |                | \$20,000          |                   |                   |                               |
| 05949QAN5 | S             | 02/13/07   |           | 97.125         | \$20,000          | 6.44%             | \$1,175           | 5.84                          |
|           |               |            |           |                |                   |                   |                   |                               |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 12566TAB3 | B             | 02/12/07   | 92.750    |                | \$2,000,000       |                   |                   |                               |
| 12566TAB3 | S             | 02/13/07   |           | 96.750         | \$62,000          | 4.31%             | \$2,480           | 5.635                         |
| 12566TAB3 | S             | 02/13/07   |           | 96.750         | \$30,000          | 4.31%             | \$1,200           | 5.63                          |
| 12566TAB3 | S             | 02/13/07   |           | 96.750         | \$80,000          | 4.31%             | \$3,200           | 5.63                          |
| 12566TAB3 | S             | 02/13/07   |           | 96.750         | \$45,000          | 4.31%             | \$1,800           | 5.63                          |
| 12566TAB3 | S             | 02/13/07   |           | 96.750         | \$25,000          | 4.31%             | \$1,000           | 5.63                          |
| 12566TAB3 | S             | 02/13/07   |           | 96.750         | \$15,000          | 4.31%             | \$600             | 5.63                          |
| 12566TAB3 | S             | 02/13/07   |           | 96.750         | \$24,000          | 4.31%             | \$960             | 5.63                          |
| 12566TAB3 | S             | 02/13/07   |           | 96.750         | \$30,000          | 4.31%             | \$1,200           | 5.63                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 126694HG6 | B             | 02/14/07   | 99.750    |                | \$30,000          |                   |                   |                               |
| 126694HG6 | S             | 02/15/07   |           | 96.625         | \$28,000          | 7.66%             | \$1,925           | 5.87                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 12668AGC3 | B             | 03/06/07   | 98.125    |                | \$18,000          |                   |                   |                               |
| 12668AGC3 | S             | 03/07/07   |           | 98.750         | \$18,000          | 7.19%             | \$1,193           | 5.66                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05946XEK5 | B             | 03/08/07   | 99.125    |                | \$33,000          |                   |                   |                               |
| 05946XEK5 | S             | 03/09/07   |           | 99.875         | \$10,000          | 4.99%             | \$475             | 5.53                          |
| 05946XEK5 | S             | 03/09/07   |           | 99.875         | \$25,000          | 4.99%             | \$1,188           | 5.53                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05946XNY5 | B             | 03/08/07   | 99.375    |                | \$20,000          |                   |                   |                               |
| 05946XNY5 | S             | 03/09/07   |           | 99.875         | \$20,000          | 4.72%             | \$900             | 5.54                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05948XH99 | B             | 03/08/07   | 99.750    |                | \$31,000          |                   |                   |                               |
| 05948XH99 | S             | 03/09/07   |           | 99.875         | \$31,000          | 5.41%             | \$1,589           | 5.52                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05949AEV8 | B             | 03/08/07   | 99.000    |                | \$60,000          |                   |                   |                               |
| 05949AEV8 | S             | 03/09/07   |           | 99.625         | \$45,000          | 4.87%             | \$2,081           | 5.56                          |
| 05949AEV8 | S             | 03/09/07   |           | 99.500         | \$15,000          | 4.74%             | \$675             | 5.58                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05949ANX4 | B             | 03/08/07   | 99.750    |                | \$15,000          |                   |                   |                               |
| 05949ANX4 | S             | 03/09/07   |           | 100.800        | \$15,000          | 5.24%             | \$753             | 5.69                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 12668AFM2 | B             | 03/08/07   | 99.500    |                | \$60,000          |                   |                   |                               |
| 12668AFM2 | S             | 03/09/07   |           | 99.250         | \$60,000          | 5.03%             | \$2,841           | 5.61                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 172973H44 | B             | 03/08/07   | 98.375    |                | \$14,000          |                   |                   |                               |
| 172973H44 | S             | 03/09/07   |           | 98.250         | \$14,000          | 5.22%             | \$683             | 5.69                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 172973UB3 | B             | 03/08/07   | 99.375    |                | \$25,000          |                   |                   |                               |
| 172973UB3 | S             | 03/09/07   |           | 98.375         | \$25,000          | 5.35%             | \$1,250           | 5.52                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 57643MJD7 | B             | 03/08/07   | 99.625    |                | \$15,000          |                   |                   |                               |
| 57643MJD7 | S             | 03/09/07   |           | 98.625         | \$15,000          | 5.34%             | \$750             | 5.68                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 928227H90 | B             | 03/08/07   | 92.875    |                | \$750,000         |                   |                   |                               |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 929227H90 | S             | 03/08/07   |           | 97.625         | \$35,000          | 5.11%             | \$1,663           | 5.72                          |
| 929227H90 | S             | 03/09/07   |           | 97.625         | \$100,000         | 5.11%             | \$4,750           | 5.72                          |
| 929227H90 | S             | 03/09/07   |           | 97.675         | \$26,000          | 5.17%             | \$1,248           | 5.72                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 949814AM9 | B             | 03/08/07   | 98.500    |                | \$27,000          |                   |                   |                               |
| 949814AM9 | S             | 03/09/07   |           | 98.375         | \$23,000          | 5.21%             | \$1,121           | 5.68                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 12544AAQ8 | B             | 03/13/07   | 96.500    |                | \$235,900         |                   |                   |                               |
| 12544AAQ8 | S             | 03/13/07   |           | 101.250        | \$14,000          | 4.92%             | \$665             | 5.68                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 94982JAG8 | B             | 03/13/07   | 95.500    |                | \$141,000         |                   |                   |                               |
| 94982JAG8 | S             | 03/13/07   |           | 100.000        | \$10,000          | 4.71%             | \$450             | 5.52                          |
| 94982JAG8 | S             | 03/13/07   |           | 99.500         | \$25,000          | 4.19%             | \$1,000           | 5.58                          |
| 94982JAG8 | S             | 03/13/07   |           | 100.000        | \$15,000          | 4.71%             | \$675             | 5.52                          |
| 94982JAG8 | S             | 03/14/07   |           | 100.000        | \$85,000          | 4.71%             | \$3,825           | 5.52                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05946XWH2 | B             | 03/14/07   | 95.375    |                | \$137,000         |                   |                   |                               |
| 05946XWH2 | S             | 03/15/07   |           | 100.000        | \$20,000          | 4.85%             | \$925             | 5.52                          |
| 05946XWH2 | S             | 03/15/07   |           | 100.000        | \$20,000          | 4.85%             | \$925             | 5.52                          |
| 05946XWH2 | S             | 03/15/07   |           | 100.000        | \$10,000          | 4.85%             | \$463             | 5.52                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 126694AC2 | B             | 03/19/07   | 92.000    |                | \$110,000         |                   |                   |                               |
| 126694AC2 | S             | 03/20/07   |           | 97.625         | \$25,000          | 6.11%             | \$1,406           | 5.73                          |
| 126694AC2 | S             | 03/20/07   |           | 97.625         | \$11,000          | 6.11%             | \$619             | 5.73                          |
| 126694AC2 | S             | 03/20/07   |           | 97.625         | \$20,000          | 6.11%             | \$1,125           | 5.73                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 172973M89 | B             | 03/19/07   | 97.000    |                | \$160,000         |                   |                   |                               |
| 172973M89 | S             | 03/20/07   |           | 94.875         | \$16,000          | 4.26%             | \$620             | 5.72                          |
| 172973M89 | S             | 03/20/07   |           | 94.875         | \$16,000          | 4.26%             | \$620             | 5.72                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31394LZ54 | B             | 03/19/07   | 95.250    |                | \$25,000          |                   |                   |                               |
| 31394LZ54 | S             | 03/20/07   |           | 100.875        | \$15,000          | 5.91%             | \$844             | 5.46                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05948XWT4 | B             | 03/20/07   | 92.500    |                | \$67,000          |                   |                   |                               |
| 05948XWT4 | S             | 03/21/07   |           | 97.625         | \$50,000          | 5.54%             | \$2,563           | 5.73                          |
| 05948XWT4 | S             | 03/21/07   |           | 97.625         | \$17,000          | 5.54%             | \$871             | 5.73                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05949AAD2 | B             | 03/20/07   | 92.375    |                | \$30,000          |                   |                   |                               |
| 05949AAD2 | B             | 03/20/07   | 92.375    |                | \$79,000          |                   |                   |                               |
| 05949AAD2 | S             | 03/21/07   |           | 97.750         | \$20,000          | 5.82%             | \$1,075           | 5.72                          |
| 05949AAD2 | S             | 03/21/07   |           | 97.750         | \$64,000          | 5.82%             | \$3,440           | 5.73                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05948XGA3 | B             | 03/22/07   | 93.750    |                | \$40,000          |                   |                   |                               |
| 05948XGA3 | S             | 03/23/07   |           | 100.000        | \$40,000          | 6.67%             | \$2,500           | 5.5                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 86859BH83 | B             | 03/22/07   | 89.750    |                | \$600,000         |                   |                   |                               |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 86359BH38 | S             | 03/22/07   |           | 94.500         | \$13,000          | 5.29%             | \$618             | 5.74                          |
| 31394GVD2 | B             | 04/13/07   | 92.250    |                | \$15,000          |                   |                   |                               |
| 31394GVD2 | S             | 04/13/07   |           | 99.250         | \$8,000           | 7.59%             | \$560             | 5.62                          |
| 12638PAZ2 | B             | 04/17/07   | 97.063    |                | \$875,000         |                   |                   |                               |
| 12638PAZ2 | S             | 04/18/07   |           | 101.750        | \$50,000          | 4.83%             | \$2,344           | 5.91                          |
| 74162FAB1 | B             | 04/18/07   | 97.563    |                | \$500,000         |                   |                   |                               |
| 74162FAB1 | S             | 04/18/07   |           | 101.875        | \$16,000          | 4.42%             | \$690             | 5.84                          |
| 74162FAB1 | S             | 04/18/07   |           | 102.000        | \$10,000          | 4.55%             | \$444             | 5.83                          |
| 74162FAB1 | S             | 04/19/07   |           | 102.000        | \$15,000          | 4.55%             | \$666             | 5.83                          |
| 74162FAB1 | S             | 04/19/07   |           | 102.000        | \$80,000          | 4.55%             | \$2,663           | 5.83                          |
| 74162FAB1 | S             | 04/19/07   |           | 102.000        | \$12,000          | 4.55%             | \$533             | 5.83                          |
| 74162FAB1 | S             | 04/19/07   |           | 102.000        | \$10,000          | 4.55%             | \$444             | 5.83                          |
| 74162FAB1 | S             | 04/19/07   |           | 102.000        | \$13,000          | 4.55%             | \$577             | 5.83                          |
| 173107AG8 | B             | 04/23/07   | 96.875    |                | \$194,000         |                   |                   |                               |
| 173107AG8 | S             | 04/24/07   |           | 101.750        | \$95,000          | 5.03%             | \$4,631           | 5.91                          |
| 31394NU89 | B             | 04/23/07   | 94.250    |                | \$327,000         |                   |                   |                               |
| 31394NU89 | S             | 04/24/07   |           | 99.125         | \$10,000          | 5.17%             | \$488             | 5.62                          |
| 31394NU89 | S             | 04/24/07   |           | 99.125         | \$10,000          | 5.17%             | \$488             | 5.62                          |
| 31394NU89 | S             | 04/24/07   |           | 99.125         | \$27,000          | 5.17%             | \$1,316           | 5.62                          |
| 31394NU89 | S             | 04/24/07   |           | 99.125         | \$70,000          | 5.17%             | \$3,413           | 5.62                          |
| 31394NU89 | S             | 04/24/07   |           | 99.125         | \$10,000          | 5.17%             | \$488             | 5.62                          |
| 31394NU89 | S             | 04/24/07   |           | 99.125         | \$60,000          | 5.17%             | \$2,925           | 5.62                          |
| 32053NAD0 | B             | 04/23/07   | 95.875    |                | \$413,000         |                   |                   |                               |
| 32053NAD0 | S             | 04/24/07   |           | 101.750        | \$80,000          | 5.03%             | \$3,900           | 5.91                          |
| 05949TAL3 | B             | 04/24/07   | 94.250    |                | \$127,000         |                   |                   |                               |
| 05949TAL3 | S             | 04/24/07   |           | 99.750         | \$65,000          | 5.84%             | \$3,575           | 5.81                          |
| 05949TAL3 | S             | 04/24/07   |           | 99.750         | \$16,000          | 5.84%             | \$880             | 5.81                          |
| 05949TAL3 | S             | 04/25/07   |           | 99.750         | \$33,000          | 5.84%             | \$1,815           | 5.81                          |
| 05949TAL3 | S             | 04/25/07   |           | 99.750         | \$13,000          | 5.84%             | \$715             | 5.81                          |
| 22942KAF7 | B             | 04/25/07   | 96.750    |                | \$130,000         |                   |                   |                               |
| 22942KAF7 | S             | 04/25/07   |           | 100.875        | \$130,000         | 4.26%             | \$5,363           | 5.67                          |
| 05946XVL4 | B             | 04/25/07   | 90.500    |                | \$166,000         |                   |                   |                               |
| 05946XVL4 | S             | 04/25/07   |           | 96.750         | \$24,000          | 5.74%             | \$1,260           | 5.8                           |
| 05946XVL4 | S             | 04/25/07   |           | 96.750         | \$25,000          | 5.74%             | \$1,313           | 5.8                           |
| 05946XVL4 | S             | 04/26/07   |           | 96.500         | \$10,000          | 5.46%             | \$500             | 5.82                          |
| 05946XVL4 | S             | 04/26/07   |           | 96.750         | \$30,000          | 5.74%             | \$1,575           | 5.8                           |
| 05946XVL4 | S             | 04/26/07   |           | 96.750         | \$20,000          | 5.74%             | \$1,050           | 5.8                           |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 31396CHK9 | B             | 04/25/07   | 99.500    |                | \$100,000         |                   |                   |                               |
| 31396CHK9 | S             | 04/25/07   |           | 99.500         | \$23,000          | 5.29%             | \$1,150           | 5.59                          |
| 31396CHK9 | S             | 04/26/07   |           | 99.500         | \$56,000          | 5.29%             | \$2,800           | 5.59                          |
| 05949AAC4 | B             | 05/01/07   | 97.625    |                | \$12,000          | 6.99%             | \$765             | 5.78                          |
| 05949AAC4 | S             | 05/01/07   |           | 97.625         | \$12,000          | 6.99%             | \$765             | 5.78                          |
| 05949AEW6 | B             | 05/08/07   | 96.750    |                | \$56,000          | 6.46%             | \$3,290           | 5.82                          |
| 05949AEW6 | S             | 05/08/07   |           | 96.750         | \$56,000          | 6.46%             | \$3,290           | 5.82                          |
| 05949ANX4 | B             | 05/08/07   | 101.125   |                | \$73,000          | 4.79%             | \$3,376           | 5.63                          |
| 05949ANX4 | S             | 05/08/07   |           | 101.125        | \$73,000          | 4.79%             | \$3,376           | 5.63                          |
| 05949ANX4 | S             | 05/08/07   |           | 101.125        | \$10,000          | 4.79%             | \$463             | 5.63                          |
| 05949ANX4 | S             | 05/08/07   |           | 100.875        | \$30,000          | 4.53%             | \$1,313           | 5.63                          |
| 12667GTQ6 | B             | 05/08/07   | 97.000    |                | \$50,000          | 4.86%             | \$2,250           | 5.8                           |
| 12667GTQ6 | S             | 05/08/07   |           | 97.000         | \$50,000          | 4.86%             | \$2,250           | 5.8                           |
| 12667GTQ6 | S             | 05/08/07   |           | 97.000         | \$60,000          | 4.86%             | \$2,700           | 5.8                           |
| 05949AEV8 | B             | 05/09/07   | 98.750    |                | \$18,000          | 5.05%             | \$855             | 5.67                          |
| 05949AEV8 | S             | 05/09/07   |           | 98.750         | \$18,000          | 5.05%             | \$855             | 5.67                          |
| 05949AEV8 | S             | 05/09/07   |           | 98.750         | \$20,000          | 5.05%             | \$950             | 5.67                          |
| 05949AEV8 | S             | 05/09/07   |           | 98.750         | \$17,000          | 5.05%             | \$808             | 5.67                          |
| 12669DF2  | B             | 05/09/07   | 97.875    |                | \$10,000          | 6.39%             | \$588             | 5.75                          |
| 12669DF2  | S             | 05/09/07   |           | 97.875         | \$10,000          | 6.39%             | \$588             | 5.75                          |
| 76111XYZ2 | B             | 05/09/07   | 99.375    |                | \$10,000          | 7.43%             | \$688             | 5.6                           |
| 76111XYZ2 | S             | 05/09/07   |           | 99.375         | \$10,000          | 7.43%             | \$688             | 5.6                           |
| 74162FAB1 | B             | 05/15/07   | 102.000   |                | \$20,000          | 4.62%             | \$900             | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$20,000          | 4.62%             | \$900             | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$17,000          | 4.62%             | \$765             | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$35,000          | 4.62%             | \$1,575           | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$40,000          | 4.62%             | \$1,800           | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$40,000          | 4.62%             | \$1,800           | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 101.500        | \$30,000          | 4.10%             | \$1,200           | 5.88                          |
| 74162FAB1 | S             | 05/15/07   |           | 101.500        | \$45,000          | 4.10%             | \$1,800           | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$10,000          | 4.62%             | \$450             | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$20,000          | 4.62%             | \$900             | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$40,000          | 4.62%             | \$1,800           | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$10,000          | 4.62%             | \$450             | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$20,000          | 4.62%             | \$900             | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$25,000          | 4.62%             | \$1,125           | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$20,000          | 4.62%             | \$900             | 5.82                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$10,000          | 4.62%             | \$450             | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$20,000          | 4.62%             | \$900             | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$15,000          | 4.62%             | \$675             | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$10,000          | 4.62%             | \$450             | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$10,000          | 4.62%             | \$450             | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$20,000          | 4.62%             | \$900             | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$75,000          | 4.62%             | \$3,375           | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.000        | \$45,000          | 4.62%             | \$2,025           | 5.82                          |
| 74162FAB1 | S             | 05/15/07   |           | 102.050        | \$50,000          | 4.67%             | \$2,275           | 5.82                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 12669FRL9 | B             | 05/16/07   | 90.053    |                | \$57,000          |                   |                   |                               |
| 12669FRL9 | S             | 05/17/07   |           | 94.500         | \$13,000          | 4.93%             | \$577             | 6.04                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 23246KAD3 | B             | 05/21/07   | 96.656    |                | \$3,500,000       |                   |                   |                               |
| 23246KAD3 | S             | 05/21/07   |           | 101.500        | \$55,000          | 5.01%             | \$2,664           | 5.88                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$59,000          | 4.88%             | \$2,784           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$100,000         | 4.88%             | \$4,719           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$10,000          | 4.88%             | \$472             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$30,000          | 4.88%             | \$1,416           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$20,000          | 4.88%             | \$944             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$83,000          | 4.88%             | \$3,917           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$22,000          | 4.88%             | \$1,038           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$77,000          | 4.88%             | \$3,633           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$55,000          | 4.88%             | \$2,595           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.000        | \$15,000          | 4.49%             | \$652             | 5.93                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$15,000          | 4.88%             | \$708             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$10,000          | 4.88%             | \$472             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$20,000          | 4.88%             | \$944             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$10,000          | 4.88%             | \$472             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$20,000          | 4.88%             | \$944             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$18,000          | 4.88%             | \$849             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$15,000          | 4.88%             | \$708             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$25,000          | 4.88%             | \$1,180           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$52,000          | 4.88%             | \$2,454           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$20,000          | 4.88%             | \$944             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$40,000          | 4.88%             | \$1,888           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$9,000           | 4.88%             | \$425             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$22,000          | 4.88%             | \$1,038           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$75,000          | 4.88%             | \$3,539           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$146,000         | 4.88%             | \$6,889           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$120,000         | 4.88%             | \$5,663           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$20,000          | 4.88%             | \$944             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$25,000          | 4.88%             | \$1,180           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$28,000          | 4.88%             | \$1,321           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$10,000          | 4.88%             | \$472             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$41,000          | 4.88%             | \$1,935           | 5.89                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$24,000          | 4.88%             | \$1,133           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$50,000          | 4.88%             | \$2,359           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$88,000          | 4.88%             | \$4,153           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$50,000          | 4.88%             | \$2,359           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$92,000          | 4.88%             | \$4,341           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$18,000          | 4.88%             | \$849             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$10,000          | 4.88%             | \$472             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$30,000          | 4.88%             | \$1,416           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$475,000         | 4.88%             | \$22,414          | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$10,000          | 4.88%             | \$472             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$100,000         | 4.88%             | \$4,719           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$20,000          | 4.88%             | \$944             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$16,000          | 4.88%             | \$755             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$15,000          | 4.88%             | \$708             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$30,000          | 4.88%             | \$1,416           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$15,000          | 4.88%             | \$708             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$45,000          | 4.88%             | \$2,123           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$30,000          | 4.88%             | \$1,416           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$12,000          | 4.88%             | \$566             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$13,000          | 4.88%             | \$613             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$17,000          | 4.88%             | \$802             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$30,000          | 4.88%             | \$1,416           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$25,000          | 4.88%             | \$1,180           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$10,000          | 4.88%             | \$472             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$40,000          | 4.88%             | \$1,888           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$100,000         | 4.88%             | \$4,719           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$109,000         | 4.88%             | \$5,143           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$10,000          | 4.88%             | \$472             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$25,000          | 4.88%             | \$1,180           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$20,000          | 4.88%             | \$944             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$228,000         | 4.88%             | \$10,759          | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$50,000          | 4.88%             | \$2,359           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$45,000          | 4.88%             | \$2,123           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$10,000          | 4.88%             | \$472             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$12,000          | 4.88%             | \$566             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$50,000          | 4.88%             | \$2,359           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$20,000          | 4.88%             | \$944             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$25,000          | 4.88%             | \$1,180           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$225,000         | 4.88%             | \$10,617          | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$10,000          | 4.88%             | \$472             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$67,000          | 4.88%             | \$3,162           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$25,000          | 4.88%             | \$1,180           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$33,000          | 4.88%             | \$1,557           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$14,000          | 4.88%             | \$661             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$30,000          | 4.88%             | \$1,416           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$40,000          | 4.88%             | \$1,888           | 5.89                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$29,000          | 4.88%             | \$1,368           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.000        | \$25,000          | 4.49%             | \$1,086           | 5.93                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.000        | \$15,000          | 4.49%             | \$652             | 5.93                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$20,000          | 4.88%             | \$944             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$34,000          | 4.88%             | \$1,604           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$53,000          | 4.88%             | \$2,501           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$15,000          | 4.88%             | \$708             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$10,000          | 4.88%             | \$472             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$10,000          | 4.88%             | \$472             | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$23,000          | 4.88%             | \$1,085           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$50,000          | 4.88%             | \$2,359           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$30,000          | 4.88%             | \$1,416           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.000        | \$18,000          | 4.49%             | \$782             | 5.93                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$40,000          | 4.88%             | \$1,888           | 5.89                          |
| 23246KAD3 | S             | 05/22/07   |           | 101.375        | \$38,000          | 4.88%             | \$1,793           | 5.89                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 74958YAC6 | S             | 05/22/07   | 97.1887   |                | \$1,100,000       |                   |                   |                               |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$30,000          | 4.57%             | \$1,331           | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$50,000          | 4.57%             | \$2,219           | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$25,000          | 4.57%             | \$1,109           | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$116,000         | 4.57%             | \$5,148           | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$25,000          | 4.57%             | \$1,109           | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$11,000          | 4.57%             | \$488             | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$20,000          | 4.57%             | \$888             | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$10,000          | 4.57%             | \$444             | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$10,000          | 4.57%             | \$444             | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$40,000          | 4.57%             | \$1,775           | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$11,000          | 4.57%             | \$488             | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$25,000          | 4.57%             | \$1,109           | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$10,000          | 4.57%             | \$444             | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$25,000          | 4.57%             | \$1,109           | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$150,000         | 4.57%             | \$6,656           | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$16,000          | 4.57%             | \$710             | 5.84                          |
| 74958YAC6 | S             | 05/22/07   |           | 101.625        | \$10,000          | 4.57%             | \$444             | 5.84                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 225470UT8 | S             | 05/23/07   | 95.000    |                | \$115,000         |                   |                   |                               |
| 225470UT8 | S             | 05/23/07   |           | 100.500        | \$58,000          | 4.69%             | \$2,610           | 5.6                           |
| 225470UT8 | S             | 05/23/07   |           | 100.500        | \$20,000          | 4.69%             | \$900             | 5.6                           |
| 225470UT8 | S             | 05/23/07   |           | 100.500        | \$20,000          | 4.69%             | \$900             | 5.6                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 23246KAD3 | S             | 05/23/07   | 96.658    |                | \$2,371,000       |                   |                   |                               |
| 23246KAD3 | S             | 05/23/07   |           | 101.000        | \$30,000          | 4.49%             | \$1,303           | 5.93                          |
| 23246KAD3 | S             | 05/23/07   |           | 101.375        | \$18,000          | 4.88%             | \$849             | 5.89                          |
| 23246KAD3 | S             | 05/23/07   |           | 101.375        | \$10,000          | 4.88%             | \$472             | 5.89                          |
| 23246KAD3 | S             | 05/23/07   |           | 101.000        | \$30,000          | 4.49%             | \$1,303           | 5.92                          |
| 23246KAD3 | S             | 05/23/07   |           | 101.375        | \$25,000          | 4.88%             | \$1,180           | 5.89                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 23246KAD3 | S             | 05/23/07   |           | 101.375        | \$10,000          | 4.88%             | \$472             | 5.89                          |
| 23246KAD3 | S             | 05/23/07   |           | 101.375        | \$38,000          | 4.88%             | \$1,793           | 5.89                          |
| 23246KAD3 | S             | 05/23/07   |           | 101.000        | \$30,000          | 4.49%             | \$1,303           | 5.93                          |
| 23246KAD3 | S             | 05/23/07   |           | 101.375        | \$37,000          | 4.88%             | \$1,746           | 5.89                          |
| 23246KAD3 | S             | 05/23/07   |           | 101.375        | \$30,000          | 4.88%             | \$1,416           | 5.89                          |
| 23246KAD3 | S             | 05/23/07   |           | 101.375        | \$25,000          | 4.88%             | \$1,180           | 5.89                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31393WFZ7 | B             | 05/22/07   | 99.000    |                | \$50,000          |                   |                   |                               |
| 31393WFZ7 | S             | 05/23/07   |           | 95.250         | \$40,000          | 5.83%             | \$2,100           | 5.7                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 05948XQF1 | B             | 05/29/07   | 96.375    |                | \$100,000         |                   |                   |                               |
| 05948XQF1 | S             | 05/30/07   |           | 96.500         | \$10,000          | 6.78%             | \$613             | 5.92                          |
| 05948XQF1 | S             | 05/30/07   |           | 96.500         | \$20,000          | 6.78%             | \$1,225           | 5.92                          |
| 05948XQF1 | S             | 05/30/07   |           | 96.500         | \$10,000          | 6.78%             | \$613             | 5.92                          |
| 05948XQF1 | S             | 05/30/07   |           | 96.500         | \$20,000          | 6.78%             | \$1,225           | 5.92                          |
| 05948XQF1 | S             | 05/30/07   |           | 96.500         | \$20,000          | 6.78%             | \$1,225           | 5.92                          |
| 05948XQF1 | S             | 05/30/07   |           | 96.500         | \$20,000          | 6.78%             | \$1,225           | 5.92                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 126694DG0 | B             | 05/29/07   | 91.000    |                | \$200,000         |                   |                   |                               |
| 126694DG0 | S             | 05/30/07   |           | 95.750         | \$30,000          | 5.22%             | \$1,425           | 5.95                          |
| 126694DG0 | S             | 05/30/07   |           | 95.750         | \$25,000          | 5.22%             | \$1,188           | 5.95                          |
| 126694DG0 | S             | 05/30/07   |           | 95.000         | \$110,000         | 4.40%             | \$4,400           | 6.02                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05946XQA4 | B             | 05/30/07   | 95.750    |                | \$210,000         |                   |                   |                               |
| 05946XQA4 | S             | 05/31/07   |           | 95.125         | \$72,000          | 4.82%             | \$3,150           | 5.98                          |
| 05946XQA4 | S             | 05/31/07   |           | 95.375         | \$14,000          | 5.10%             | \$648             | 5.96                          |
| 05946XQA4 | S             | 05/31/07   |           | 95.375         | \$20,000          | 5.10%             | \$925             | 5.96                          |
| 05946XQA4 | S             | 05/31/07   |           | 95.375         | \$40,000          | 5.10%             | \$1,850           | 5.96                          |
| 05946XQA4 | S             | 05/31/07   |           | 95.375         | \$12,000          | 5.10%             | \$555             | 5.96                          |
| 05946XQA4 | S             | 05/31/07   |           | 95.375         | \$25,000          | 5.10%             | \$1,156           | 5.96                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 94985JBR0 | B             | 05/30/07   | 95.813    |                | \$1,627,000       |                   |                   |                               |
| 94985JBR0 | S             | 05/31/07   |           | 100.625        | \$15,000          | 5.02%             | \$722             | 5.98                          |
| 94985JBR0 | S             | 05/31/07   |           | 100.625        | \$50,000          | 5.02%             | \$2,406           | 5.98                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 16162WFG9 | B             | 06/04/07   | 92.750    |                | \$50,000          |                   |                   |                               |
| 16162WFG9 | S             | 06/05/07   |           | 99.125         | \$10,000          | 6.87%             | \$638             | 5.9                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 749580AH9 | B             | 06/05/07   | 99.188    |                | \$2,500,000       |                   |                   |                               |
| 749580AH9 | S             | 06/05/07   |           | 99.875         | \$25,000          | 4.92%             | \$1,172           | 6.05                          |
| 749580AH9 | S             | 06/05/07   |           | 99.875         | \$20,000          | 4.92%             | \$938             | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$55,000          | 4.92%             | \$2,578           | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$15,000          | 4.92%             | \$703             | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$50,000          | 4.92%             | \$2,344           | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$25,000          | 4.92%             | \$1,172           | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$30,000          | 4.92%             | \$1,406           | 6.05                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$10,000          | 4.92%             | \$469             | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$15,000          | 4.92%             | \$703             | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$12,000          | 4.92%             | \$563             | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$20,000          | 4.92%             | \$938             | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$25,000          | 4.92%             | \$1,172           | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$10,000          | 4.92%             | \$469             | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$15,000          | 4.92%             | \$703             | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$20,000          | 4.92%             | \$938             | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$25,000          | 4.92%             | \$1,172           | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$22,000          | 4.92%             | \$1,031           | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$50,000          | 4.92%             | \$2,344           | 6.05                          |
| 749580AH9 | S             | 06/06/07   |           | 99.875         | \$10,000          | 4.92%             | \$469             | 6.05                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05953YBL4 | B             | 06/13/07   | 98.1500   |                | \$550,000         |                   |                   |                               |
| 05953YBL4 | S             | 06/13/07   |           | 97.750         | \$79,000          | 4.55%             | \$3,358           | 6.27                          |
| 05953YBL4 | S             | 06/13/07   |           | 97.625         | \$13,000          | 4.41%             | \$536             | 6.28                          |
| 05953YBL4 | S             | 06/13/07   |           | 97.750         | \$15,000          | 4.55%             | \$638             | 6.27                          |
| 05953YBL4 | S             | 06/13/07   |           | 97.750         | \$20,000          | 4.55%             | \$850             | 6.27                          |
| 05953YBL4 | S             | 06/13/07   |           | 97.750         | \$15,000          | 4.55%             | \$638             | 6.27                          |
| 05953YBL4 | S             | 06/13/07   |           | 98.000         | \$30,000          | 4.81%             | \$1,350           | 6.24                          |
| 05953YBL4 | S             | 06/13/07   |           | 97.625         | \$10,000          | 4.41%             | \$413             | 6.28                          |
| 05953YBL4 | S             | 06/13/07   |           | 97.625         | \$30,000          | 4.41%             | \$1,238           | 6.28                          |
| 05953YBL4 | S             | 06/13/07   |           | 97.750         | \$52,000          | 4.55%             | \$2,210           | 6.27                          |
| 05953YBL4 | S             | 06/14/07   |           | 97.625         | \$50,000          | 4.41%             | \$2,063           | 6.28                          |
| 05953YBL4 | S             | 06/14/07   |           | 98.000         | \$10,000          | 4.81%             | \$450             | 6.24                          |
| 05953YBL4 | S             | 06/14/07   |           | 98.000         | \$15,000          | 4.81%             | \$675             | 6.24                          |
| 05953YBL4 | S             | 06/14/07   |           | 98.000         | \$15,000          | 4.81%             | \$675             | 6.24                          |
| 05953YBL4 | S             | 06/14/07   |           | 98.000         | \$15,000          | 4.81%             | \$675             | 6.24                          |
| 05953YBL4 | S             | 06/14/07   |           | 98.000         | \$12,000          | 4.81%             | \$540             | 6.24                          |
| 05953YBL4 | S             | 06/14/07   |           | 97.875         | \$20,000          | 4.68%             | \$875             | 6.25                          |
| 05953YBL4 | S             | 06/14/07   |           | 98.000         | \$36,000          | 4.81%             | \$1,620           | 6.24                          |
| 05953YBL4 | S             | 06/14/07   |           | 98.000         | \$50,000          | 4.81%             | \$2,250           | 6.24                          |
| 05953YBL4 | S             | 06/14/07   |           | 98.000         | \$10,000          | 4.81%             | \$450             | 6.24                          |
| 05953YBL4 | S             | 06/14/07   |           | 98.000         | \$33,000          | 4.81%             | \$1,485           | 6.24                          |
| 05953YBL4 | S             | 06/14/07   |           | 98.000         | \$55,000          | 4.81%             | \$2,475           | 6.24                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05953YBL4 | B             | 06/18/07   | 98.8100   |                | \$1,000,000       |                   |                   |                               |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$10,000          | 4.86%             | \$456             | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$21,000          | 4.86%             | \$958             | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$10,000          | 4.86%             | \$456             | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$100,000         | 4.86%             | \$4,563           | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$25,000          | 4.86%             | \$1,141           | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$10,000          | 4.86%             | \$456             | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$10,000          | 4.86%             | \$456             | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$10,000          | 4.86%             | \$456             | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$10,000          | 4.86%             | \$456             | 6.2                           |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 05953YBL4 | S             | 06/19/07   |           | 98.500         | \$10,000          | 5.00%             | \$469             | 6.19                          |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$25,000          | 4.86%             | \$1,141           | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 97.875         | \$12,000          | 4.33%             | \$488             | 6.26                          |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$25,000          | 4.86%             | \$1,141           | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$50,000          | 4.86%             | \$2,281           | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$20,000          | 4.86%             | \$913             | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.500         | \$12,000          | 5.00%             | \$563             | 6.19                          |
| 05953YBL4 | S             | 06/19/07   |           | 98.500         | \$10,000          | 5.00%             | \$469             | 6.19                          |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$19,000          | 4.86%             | \$867             | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$10,000          | 4.86%             | \$456             | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$10,000          | 4.86%             | \$456             | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$100,000         | 4.86%             | \$4,563           | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$60,000          | 4.86%             | \$2,738           | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$122,000         | 4.86%             | \$5,566           | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.500         | \$15,000          | 5.00%             | \$703             | 6.19                          |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$20,000          | 4.86%             | \$913             | 6.2                           |
| 05953YBL4 | S             | 08/19/07   |           | 98.375         | \$100,000         | 4.86%             | \$4,563           | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$25,000          | 4.86%             | \$1,141           | 6.25                          |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$15,000          | 4.86%             | \$684             | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.500         | \$15,000          | 5.00%             | \$703             | 6.19                          |
| 05953YBL4 | S             | 06/19/07   |           | 98.500         | \$15,000          | 5.00%             | \$703             | 6.19                          |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$10,000          | 4.86%             | \$456             | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$20,000          | 4.86%             | \$913             | 6.2                           |
| 05953YBL4 | S             | 06/19/07   |           | 98.375         | \$21,000          | 4.86%             | \$958             | 6.2                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$25,000          |                   |                   |                               |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$18,000          | 5.09%             | \$855             | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$10,000          | 5.09%             | \$475             | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$20,000          | 5.09%             | \$950             | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$15,000          | 5.09%             | \$713             | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$10,000          | 5.09%             | \$475             | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$25,000          | 5.09%             | \$1,188           | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$30,000          | 5.09%             | \$1,425           | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$25,000          | 5.09%             | \$1,188           | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$17,000          | 5.09%             | \$808             | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$20,000          | 5.09%             | \$950             | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$20,000          | 5.09%             | \$950             | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$20,000          | 5.09%             | \$950             | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$10,000          | 5.09%             | \$475             | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$20,000          | 5.09%             | \$950             | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$25,000          | 5.09%             | \$1,188           | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 97.500         | \$15,000          | 4.42%             | \$619             | 6.3                           |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$20,000          | 5.09%             | \$950             | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$13,000          | 5.09%             | \$618             | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$10,000          | 5.09%             | \$475             | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$170,000         | 5.09%             | \$8,075           | 6.23                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$50,000          | 5.09%             | \$2,375           | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$20,000          | 5.09%             | \$950             | 6.23                          |
| 12544RAG3 | S             | 06/19/07   |           | 98.125         | \$10,000          | 5.09%             | \$475             | 6.23                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 172973ZF9 | B             | 06/18/07   | 90.53     |                | \$50,000          |                   |                   |                               |
| 172973ZF9 | S             | 06/19/07   |           | 96.750         | \$20,000          | 6.87%             | \$1,244           | 6.07                          |
| 172973ZF9 | S             | 06/19/07   |           | 96.750         | \$10,000          | 6.87%             | \$622             | 6.07                          |
| 172973ZF9 | S             | 06/19/07   |           | 96.750         | \$15,000          | 6.87%             | \$933             | 6.07                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31395XA70 | B             | 06/18/07   | 89.625    |                | \$145,000         |                   |                   |                               |
| 31395XA70 | S             | 06/19/07   |           | 95.625         | \$50,000          | 6.69%             | \$3,000           | 5.99                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 9393362T9 | B             | 06/18/07   | 92.625    |                | \$236,000         |                   |                   |                               |
| 9393362T9 | S             | 06/19/07   |           | 92.625         | \$40,000          | 5.56%             | \$1,950           | 6.27                          |
| 9393362T9 | S             | 06/19/07   |           | 92.625         | \$9,000           | 5.56%             | \$439             | 6.27                          |
| 9393362T9 | S             | 06/19/07   |           | 92.625         | \$23,000          | 5.56%             | \$1,121           | 6.27                          |
| 9393362T9 | S             | 06/19/07   |           | 92.625         | \$9,000           | 5.56%             | \$439             | 6.27                          |
| 9393362T9 | S             | 06/19/07   |           | 92.625         | \$15,000          | 5.56%             | \$731             | 6.27                          |
| 9393362T9 | S             | 06/19/07   |           | 92.625         | \$60,000          | 5.56%             | \$2,925           | 6.27                          |
| 9393362T9 | S             | 06/19/07   |           | 92.625         | \$30,000          | 5.56%             | \$1,463           | 6.27                          |
| 9393362T9 | S             | 06/19/07   |           | 92.625         | \$10,000          | 5.56%             | \$488             | 6.27                          |
| 9393362T9 | S             | 06/19/07   |           | 92.625         | \$27,000          | 5.56%             | \$1,316           | 6.27                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 12544RAF5 | B             | 06/19/07   | 91.844    |                | \$471,000         |                   |                   |                               |
| 12544RAF5 | S             | 06/19/07   |           | 99.500         | \$10,000          | 4.91%             | \$466             | 6.09                          |
| 12544RAF5 | S             | 06/20/07   |           | 99.500         | \$15,000          | 4.91%             | \$698             | 6.09                          |
| 12544RAF5 | S             | 06/20/07   |           | 99.500         | \$10,000          | 4.91%             | \$466             | 6.09                          |
| 12544RAF5 | S             | 06/20/07   |           | 99.500         | \$115,000         | 4.91%             | \$5,355           | 6.09                          |
| 12544RAF5 | S             | 06/20/07   |           | 99.500         | \$10,000          | 4.91%             | \$466             | 6.09                          |
| 12544RAF5 | S             | 06/20/07   |           | 99.500         | \$55,000          | 4.91%             | \$2,561           | 6.09                          |
| 12544RAF5 | S             | 06/20/07   |           | 99.500         | \$10,000          | 4.91%             | \$466             | 6.09                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05953YBL4 | B             | 06/20/07   | 98.375    |                | \$1,600,000       |                   |                   |                               |
| 05953YBL4 | S             | 06/20/07   |           | 98.500         | \$20,000          | 4.93%             | \$925             | 6.19                          |
| 05953YBL4 | S             | 06/20/07   |           | 98.000         | \$17,000          | 4.39%             | \$701             | 6.22                          |
| 05953YBL4 | S             | 06/20/07   |           | 98.500         | \$11,000          | 4.93%             | \$509             | 6.19                          |
| 05953YBL4 | S             | 06/20/07   |           | 98.550         | \$47,000          | 4.98%             | \$2,197           | 6.19                          |
| 05953YBL4 | S             | 06/21/07   |           | 98.500         | \$23,000          | 5.01%             | \$1,082           | 6.19                          |
| 05953YBL4 | S             | 06/21/07   |           | 98.500         | \$25,000          | 5.01%             | \$1,176           | 6.19                          |
| 05953YBL4 | S             | 06/21/07   |           | 98.500         | \$25,000          | 5.01%             | \$1,176           | 6.19                          |
| 05953YBL4 | S             | 06/21/07   |           | 98.500         | \$56,000          | 5.01%             | \$2,634           | 6.19                          |
| 05953YBL4 | S             | 06/21/07   |           | 98.375         | \$47,000          | 4.88%             | \$2,152           | 6.2                           |
| 05953YBL4 | S             | 06/21/07   |           | 98.375         | \$15,000          | 4.88%             | \$687             | 6.2                           |
| 05953YBL4 | S             | 06/21/07   |           | 98.375         | \$43,000          | 4.88%             | \$1,969           | 6.2                           |
| 05953YBL4 | S             | 06/21/07   |           | 98.375         | \$17,000          | 4.88%             | \$778             | 6.2                           |
| 05953YBL4 | S             | 06/21/07   |           | 98.375         | \$21,000          | 4.88%             | \$961             | 6.2                           |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 05953YBL4 | S             | 06/21/07   |           | 98.375         | \$10,000          | 4.88%             | \$458             | 6.2                           |
| 05953YBL4 | B             | 06/20/07   | 98.815    |                | \$10,000          |                   |                   |                               |
| 31395XKM6 | S             | 06/20/07   |           | 90.625         | \$27,000          | 5.61%             | \$1,299           | 5.95                          |
| 05953YBL4 | B             | 06/21/07   | 98.797    |                | \$200,000         |                   |                   |                               |
| 05953YBL4 | S             | 06/22/07   |           | 98.250         | \$10,000          | 4.75%             | \$445             | 6.22                          |
| 05953YBL4 | S             | 06/22/07   |           | 98.375         | \$10,000          | 4.88%             | \$458             | 6.2                           |
| 05953YBL4 | S             | 06/22/07   |           | 98.250         | \$31,000          | 4.75%             | \$1,380           | 6.24                          |
| 05953YBL4 | S             | 06/22/07   |           | 97.875         | \$25,000          | 4.35%             | \$1,020           | 6.26                          |
| 05953YBL4 | S             | 06/22/07   |           | 97.875         | \$10,000          | 4.35%             | \$408             | 6.26                          |
| 05953YBL4 | B             | 06/26/07   | 94.215    |                | \$2,100,000       |                   |                   |                               |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$120,000         | 4.81%             | \$5,438           | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$15,000          | 4.81%             | \$680             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$15,000          | 4.81%             | \$680             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$10,000          | 4.81%             | \$453             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$10,000          | 4.81%             | \$453             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$100,000         | 4.81%             | \$4,531           | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$30,000          | 4.81%             | \$1,359           | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$10,000          | 4.81%             | \$453             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$19,000          | 4.81%             | \$861             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$33,000          | 4.81%             | \$1,495           | 6.2                           |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$25,000          | 4.81%             | \$1,133           | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$38,000          | 4.81%             | \$1,722           | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$25,000          | 4.81%             | \$1,133           | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$44,000          | 4.81%             | \$1,994           | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$25,000          | 4.81%             | \$1,133           | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$10,000          | 4.81%             | \$453             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$12,000          | 4.81%             | \$544             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.375         | \$10,000          | 4.41%             | \$416             | 6.2                           |
| 05953YBL4 | S             | 06/26/07   |           | 98.875         | \$10,000          | 4.94%             | \$466             | 6.15                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$10,000          | 4.81%             | \$453             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$15,000          | 4.81%             | \$680             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$14,000          | 4.81%             | \$634             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$10,000          | 4.81%             | \$453             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$55,000          | 4.81%             | \$2,492           | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$10,000          | 4.81%             | \$453             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$25,000          | 4.81%             | \$1,133           | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$16,000          | 4.81%             | \$725             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$20,000          | 4.81%             | \$906             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$10,000          | 4.81%             | \$453             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$10,000          | 4.81%             | \$453             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.250         | \$15,000          | 4.28%             | \$605             | 6.22                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$15,000          | 4.81%             | \$680             | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$20,000          | 4.81%             | \$906             | 6.16                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 05953YBL4 | S             | 06/26/07   |           | 98.250         | \$10,000          | 4.28%             | \$403             | 6.22                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.750         | \$50,000          | 4.81%             | \$2,266           | 6.16                          |
| 05953YBL4 | S             | 06/26/07   |           | 98.875         | \$490,000         | 4.94%             | \$22,816          | 6.15                          |
| 05953YBL4 | S             | 06/27/07   |           | 99.125         | \$15,000          | 5.21%             | \$736             | 6.13                          |
| 05953YBL4 | S             | 06/27/07   |           | 99.125         | \$150,000         | 5.21%             | \$7,359           | 6.13                          |
| 05953YBL4 | S             | 06/27/07   |           | 98.750         | \$25,000          | 4.81%             | \$1,133           | 6.16                          |
| 05953YBL4 | S             | 06/27/07   |           | 99.125         | \$15,000          | 5.21%             | \$736             | 6.13                          |
| 05953YBL4 | S             | 06/27/07   |           | 98.125         | \$90,000          | 4.15%             | \$3,516           | 6.23                          |
| 05953YBL4 | S             | 06/27/07   |           | 98.750         | \$10,000          | 4.81%             | \$453             | 6.16                          |
| 05953YBL4 | S             | 06/27/07   |           | 99.125         | \$30,000          | 5.21%             | \$1,472           | 6.13                          |
| 05953YBL4 | S             | 06/27/07   |           | 98.750         | \$11,000          | 4.81%             | \$498             | 6.16                          |
| 05953YBL4 | S             | 06/27/07   |           | 98.750         | \$19,000          | 4.81%             | \$861             | 6.16                          |
| 05953YBL4 | S             | 06/27/07   |           | 99.125         | \$15,000          | 5.21%             | \$736             | 6.13                          |
| 05953YBL4 | S             | 06/27/07   |           | 99.125         | \$40,000          | 5.21%             | \$1,963           | 6.13                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 06051GCA5 | B             | 06/28/07   | 98.750    |                | \$75,000          |                   |                   |                               |
| 06051GCA5 | S             | 06/28/07   |           | 94.875         | \$20,000          | 6.90%             | \$1,225           | 6.18                          |
| 06051GCA5 | S             | 06/29/07   |           | 94.875         | \$25,000          | 6.90%             | \$1,531           | 6.18                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 12566QAC7 | B             | 06/28/07   | 98.659    |                | \$1,904,000       |                   |                   |                               |
| 12566QAC7 | S             | 06/28/07   |           | 98.125         | \$12,000          | 5.10%             | \$572             | 6.21                          |
| 12566QAC7 | S             | 06/28/07   |           | 98.125         | \$21,000          | 5.10%             | \$1,001           | 6.21                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05950NBN7 | B             | 07/09/07   | 99.500    |                | \$180,000         |                   |                   |                               |
| 05950NBN7 | S             | 07/09/07   |           | 100.000        | \$13,000          | 4.71%             | \$585             | 5.97                          |
| 05950NBN7 | S             | 07/10/07   |           | 99.750         | \$30,000          | 4.45%             | \$1,275           | 6.04                          |
| 05950NBN7 | S             | 07/10/07   |           | 100.000        | \$20,000          | 4.71%             | \$900             | 6.03                          |
| 05950NBN7 | S             | 07/10/07   |           | 99.750         | \$117,000         | 4.45%             | \$4,973           | 6.04                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 761118QA9 | B             | 07/10/07   | 99.000    |                | \$66,000          |                   |                   |                               |
| 761118QA9 | S             | 07/11/07   |           | 100.625        | \$10,000          | 4.82%             | \$463             | 5.87                          |
| 761118QA9 | S             | 07/11/07   |           | 100.625        | \$15,000          | 4.82%             | \$694             | 5.87                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 9393365C3 | B             | 07/10/07   | 92.375    |                | \$73,000          |                   |                   |                               |
| 9393365C3 | S             | 07/11/07   |           | 92.375         | \$73,000          | 5.57%             | \$3,559           | 6.25                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 12566QAC7 | B             | 07/11/07   | 98.250    |                | \$1,000,000       |                   |                   |                               |
| 12566QAC7 | S             | 07/11/07   |           | 98.125         | \$42,000          | 5.23%             | \$2,048           | 6.21                          |
| 12566QAC7 | S             | 07/11/07   |           | 98.125         | \$13,000          | 5.23%             | \$634             | 6.21                          |
| 12566QAC7 | S             | 07/11/07   |           | 98.125         | \$50,000          | 5.23%             | \$2,438           | 6.21                          |
| 12566QAC7 | S             | 07/11/07   |           | 98.000         | \$10,000          | 5.09%             | \$475             | 6.22                          |
| 12566QAC7 | S             | 07/11/07   |           | 98.125         | \$50,000          | 5.23%             | \$2,438           | 6.21                          |
| 12566QAC7 | S             | 07/11/07   |           | 98.000         | \$57,000          | 5.09%             | \$2,708           | 6.22                          |
| 12566QAC7 | S             | 07/12/07   |           | 98.000         | \$18,000          | 5.09%             | \$855             | 6.22                          |
| 12566QAC7 | S             | 07/12/07   |           | 98.125         | \$67,000          | 5.23%             | \$3,266           | 6.21                          |
| 12566QAC7 | S             | 07/12/07   |           | 97.750         | \$100,000         | 4.83%             | \$4,500           | 6.22                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 12566QAC7 | S             | 07/12/07   |           | 98.000         | \$25,000          | 5.09%             | \$1,188           | 6.22                          |
| 12566QAC7 | S             | 07/12/07   |           | 97.750         | \$17,000          | 4.83%             | \$765             | 6.24                          |
| 12566QAC7 | S             | 07/12/07   |           | 97.750         | \$35,000          | 4.83%             | \$1,575           | 6.24                          |
| 12566QAC7 | S             | 07/12/07   |           | 97.750         | \$11,000          | 4.83%             | \$495             | 6.24                          |
| 12566QAC7 | S             | 07/12/07   |           | 97.750         | \$12,000          | 4.83%             | \$540             | 6.24                          |
| 12566QAC7 | S             | 07/12/07   |           | 98.000         | \$50,000          | 5.09%             | \$2,375           | 6.22                          |
| 12566QAC7 | S             | 07/12/07   |           | 98.000         | \$15,000          | 5.09%             | \$713             | 6.22                          |
| 12566QAC7 | S             | 07/12/07   |           | 97.750         | \$14,000          | 4.83%             | \$630             | 6.24                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31395E2E6 | B             | 07/12/07   | 99.250    |                | \$100,000         |                   |                   |                               |
| 31395E2E6 | S             | 07/12/07   |           | 94.750         | \$100,000         | 6.16%             | \$5,500           | 6.05                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31397GY20 | B             | 07/13/07   | 96.250    |                | \$40,000          |                   |                   |                               |
| 31397GY20 | S             | 07/13/07   |           | 99.750         | \$40,000          | 4.72%             | \$1,800           | 6.08                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 021469AD3 | B             | 07/16/07   | 98.000    |                | \$1,000,000       |                   |                   |                               |
| 021469AD3 | S             | 07/17/07   |           | 98.375         | \$1,000,000       | 4.65%             | \$43,750          | 6.2                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 74162JAB3 | B             | 07/16/07   | 98.000    |                | \$1,600,000       |                   |                   |                               |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$60,000          | 5.05%             | \$2,850           | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$25,000          | 5.05%             | \$1,187           | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$400,000         | 5.05%             | \$18,999          | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$15,000          | 5.05%             | \$712             | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$20,000          | 5.05%             | \$950             | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$13,000          | 5.05%             | \$615             | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.000         | \$20,000          | 4.26%             | \$799             | 6.22                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$20,000          | 5.05%             | \$950             | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$11,000          | 5.05%             | \$522             | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$14,000          | 5.05%             | \$665             | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$16,000          | 5.05%             | \$760             | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$50,000          | 5.05%             | \$2,375           | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$10,000          | 5.05%             | \$475             | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.375         | \$29,000          | 4.65%             | \$1,269           | 6.21                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$10,000          | 5.05%             | \$475             | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$15,000          | 5.05%             | \$712             | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$12,000          | 5.05%             | \$570             | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$14,000          | 5.05%             | \$665             | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.750         | \$57,000          | 5.05%             | \$2,707           | 6.17                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.375         | \$32,000          | 4.65%             | \$1,400           | 6.21                          |
| 74162JAB3 | S             | 07/17/07   |           | 98.250         | \$114,000         | 4.52%             | \$4,845           | 6.23                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31397CXU8 | B             | 07/17/07   | 97.375    |                | \$75,000          |                   |                   |                               |
| 31397CXU8 | S             | 07/17/07   |           | 97.375         | \$75,000          | 4.85%             | \$3,375           | 5.98                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 74162JAB3 | B             | 07/17/07   | 98.000    |                | \$2,000,000       |                   |                   |                               |
| 74162JAB3 | S             | 07/18/07   |           | 98.750         | \$8,000           | 5.69%             | \$425             | 6.17                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup In Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 74162JAB3 | S             | 07/18/07   |           | 98.750         | \$8,000           | 5.69%             | \$425             | 6.17                          |
| 31397CXU8 | B             | 07/18/07   | 98.000    |                | \$100,000         |                   |                   |                               |
| 31397CXU8 | S             | 07/18/07   |           | 98.875         | \$100,000         | 6.32%             | \$5,875           | 5.81                          |
| 31397HZ50 | B             | 07/18/07   | 97.625    |                | \$25,000          |                   |                   |                               |
| 31397HZ50 | S             | 07/18/07   |           | 102.000        | \$10,000          | 4.48%             | \$438             | 6.11                          |
| 31394NB72 | B             | 08/09/07   | 93.750    |                | \$54,000          |                   |                   |                               |
| 31394NB72 | S             | 08/10/07   |           | 93.750         | \$54,000          | 6.84%             | \$3,240           | 6.14                          |
| 94985JBQ2 | B             | 08/09/07   | 94.375    |                | \$500,000         |                   |                   |                               |
| 94985JBQ2 | S             | 08/09/07   |           | 99.000         | \$75,000          | 4.90%             | \$3,469           | 6.16                          |
| 94985JBQ2 | S             | 08/09/07   |           | 99.000         | \$50,000          | 4.90%             | \$2,313           | 6.16                          |
| 94985JBQ2 | S             | 08/09/07   |           | 99.000         | \$120,000         | 4.90%             | \$5,550           | 6.16                          |
| 94985JBQ2 | S             | 08/10/07   |           | 99.000         | \$200,000         | 4.90%             | \$9,250           | 6.16                          |
| 74162JAB3 | B             | 08/13/07   | 99.375    |                | \$300,000         |                   |                   |                               |
| 74162JAB3 | S             | 08/14/07   |           | 99.000         | \$100,000         | 4.90%             | \$4,625           | 6.14                          |
| 74162JAB3 | S             | 08/14/07   |           | 99.000         | \$160,000         | 4.90%             | \$7,400           | 6.14                          |
| 94985JBQ2 | B             | 08/13/07   | 94.375    |                | \$500,000         |                   |                   |                               |
| 94985JBQ2 | B             | 08/13/07   | 94.375    |                | \$500,000         |                   |                   |                               |
| 94985JBQ2 | B             | 08/13/07   | 94.375    |                | \$750,000         |                   |                   |                               |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$44,000          | 4.90%             | \$2,035           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$9,000           | 4.90%             | \$416             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$50,000          | 4.90%             | \$2,313           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$70,000          | 4.90%             | \$3,238           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$50,000          | 4.90%             | \$2,313           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$15,000          | 4.90%             | \$694             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$20,000          | 4.90%             | \$925             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$18,000          | 4.90%             | \$833             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$10,000          | 4.90%             | \$463             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$15,000          | 4.90%             | \$694             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$100,000         | 4.90%             | \$4,625           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$100,000         | 4.90%             | \$4,625           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$25,000          | 4.90%             | \$1,156           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$10,000          | 4.90%             | \$463             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$11,000          | 4.90%             | \$509             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$10,000          | 4.90%             | \$463             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$25,000          | 4.90%             | \$1,156           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$10,000          | 4.90%             | \$463             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$90,000          | 4.90%             | \$4,163           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$10,000          | 4.90%             | \$463             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$10,000          | 4.90%             | \$463             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$50,000          | 4.90%             | \$2,313           | 6.16                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$10,000          | 4.90%             | \$463             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$15,000          | 4.90%             | \$694             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$12,000          | 4.90%             | \$555             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$25,000          | 4.90%             | \$1,156           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$55,000          | 4.90%             | \$2,544           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$25,000          | 4.90%             | \$1,156           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$110,000         | 4.90%             | \$5,088           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$40,000          | 4.90%             | \$1,850           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$30,000          | 4.90%             | \$1,388           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$40,000          | 4.90%             | \$1,850           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$40,000          | 4.90%             | \$1,850           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$30,000          | 4.90%             | \$1,388           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$25,000          | 4.90%             | \$1,156           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$25,000          | 4.90%             | \$1,156           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$10,000          | 4.90%             | \$463             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$30,000          | 4.90%             | \$1,388           | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$10,000          | 4.80%             | \$463             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$10,000          | 4.90%             | \$463             | 6.16                          |
| 94985JBQ2 | S             | 08/14/07   |           | 99.000         | \$60,000          | 4.90%             | \$2,775           | 6.16                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396HN54 | B             | 08/14/07   | 94.850    |                | \$30,000          |                   |                   |                               |
| 31396HN54 | S             | 08/15/07   |           | 94.750         | \$30,000          | 7.06%             | \$1,875           | 6.1                           |
| 31396HN54 | S             | 08/15/07   |           | 94.750         | \$30,000          | 7.06%             | \$1,875           | 6.1                           |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396LNS5 | B             | 08/14/07   | 99.825    |                | \$150,000         |                   |                   |                               |
| 31396LNS5 | S             | 08/14/07   |           | 99.500         | \$150,000         | 5.15%             | \$7,313           | 6.08                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31397HUW6 | B             | 08/17/07   | 100.250   |                | \$100,000         |                   |                   |                               |
| 31397HUW6 | S             | 08/17/07   |           | 100.500        | \$100,000         | 4.42%             | \$4,250           | 6                             |
|           |               |            |           |                |                   |                   |                   |                               |
| 05950NBC1 | B             | 08/20/07   | 95.500    |                | \$32,000          |                   |                   |                               |
| 05950NBC1 | S             | 08/21/07   |           | 95.500         | \$32,000          | 5.52%             | \$1,600           | 6.42                          |
| 05950NBC1 | S             | 08/21/07   |           | 95.500         | \$25,000          | 5.52%             | \$1,250           | 6.42                          |
| 05950NBC1 | S             | 08/21/07   |           | 95.500         | \$43,000          | 5.52%             | \$2,150           | 6.42                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 31396GR52 | B             | 08/20/07   | 102.625   |                | \$50,000          |                   |                   |                               |
| 31396GR52 | S             | 08/21/07   |           | 102.000        | \$17,000          | 4.48%             | \$744             | 6.11                          |
| 31396GR52 | S             | 08/21/07   |           | 102.000        | \$10,000          | 4.48%             | \$438             | 6.11                          |
| 31396GR52 | S             | 08/21/07   |           | 102.000        | \$55,000          | 4.48%             | \$2,406           | 6.11                          |
| 31396GR52 | S             | 08/21/07   |           | 102.000        | \$13,000          | 4.48%             | \$569             | 6.11                          |
| 31396GR52 | S             | 08/21/07   |           | 102.000        | \$10,000          | 4.48%             | \$438             | 6.11                          |
| 31396GR52 | S             | 08/21/07   |           | 102.000        | \$15,000          | 4.48%             | \$656             | 6.11                          |
| 31396GR52 | S             | 08/21/07   |           | 102.000        | \$10,000          | 4.48%             | \$438             | 6.11                          |
| 31396GR52 | S             | 08/21/07   |           | 102.000        | \$25,000          | 4.48%             | \$1,094           | 6.11                          |
| 31396GR52 | S             | 08/21/07   |           | 102.000        | \$17,000          | 4.48%             | \$744             | 6.11                          |
| 31396GR52 | S             | 08/21/07   |           | 102.000        | \$50,000          | 4.48%             | \$2,188           | 6.11                          |

| CMO CUSIP | Firm Buy/Sell | Trade Date | DLA Price | Customer Price | Face Value of CMO | Markup Percentage | Markup in Dollars | Yield to Avg. Life Percentage |
|-----------|---------------|------------|-----------|----------------|-------------------|-------------------|-------------------|-------------------------------|
| 31396GR52 | S             | 08/21/07   |           | 102.000        | \$25,000          | 4.48%             | \$1,094           | 6.11                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 749580AG1 | B             | 08/20/07   | 94.750    |                | \$500,000         |                   |                   |                               |
| 749580AG1 | S             | 08/21/07   |           | 99.500         | \$20,000          | 5.01%             | \$950             | 6.09                          |
| 749580AG1 | S             | 08/21/07   |           | 99.500         | \$20,000          | 5.01%             | \$950             | 6.09                          |
| 749580AG1 | S             | 08/21/07   |           | 99.500         | \$15,000          | 5.01%             | \$713             | 6.09                          |
| 749580AG1 | S             | 08/21/07   |           | 99.500         | \$10,000          | 5.01%             | \$475             | 6.09                          |
| 749580AG1 | S             | 08/21/07   |           | 99.500         | \$35,000          | 5.01%             | \$1,663           | 6.09                          |
| 749580AG1 | S             | 08/21/07   |           | 99.500         | \$10,000          | 5.01%             | \$475             | 6.09                          |
| 749580AG1 | S             | 08/21/07   |           | 99.500         | \$25,000          | 5.01%             | \$1,188           | 6.09                          |
| 749580AG1 | S             | 08/21/07   |           | 99.500         | \$50,000          | 5.01%             | \$2,375           | 6.09                          |
| 749580AG1 | S             | 08/21/07   |           | 99.500         | \$25,000          | 5.01%             | \$1,188           | 6.09                          |
| 749580AG1 | S             | 08/21/07   |           | 99.500         | \$10,000          | 5.01%             | \$475             | 6.09                          |
| 749580AG1 | S             | 08/21/07   |           | 99.500         | \$20,000          | 5.01%             | \$950             | 6.09                          |
|           |               |            |           |                |                   |                   |                   |                               |
| 05948XQP9 | B             | 08/27/07   | 84.375    |                | \$195,000         |                   |                   |                               |
| 05948XQP9 | S             | 08/28/07   |           | 89.250         | \$10,000          | 5.78%             | \$488             | 6.44                          |
| 05948XQP9 | S             | 08/28/07   |           | 89.250         | \$56,000          | 5.78%             | \$2,730           | 6.44                          |
| 05948XQP9 | S             | 08/28/07   |           | 89.250         | \$10,000          | 5.78%             | \$488             | 6.44                          |
| 05948XQP9 | S             | 08/28/07   |           | 89.250         | \$9,000           | 5.78%             | \$439             | 6.44                          |
| 05948XQP9 | S             | 08/28/07   |           | 89.250         | \$15,000          | 5.78%             | \$731             | 6.44                          |
| 05948XQP9 | S             | 08/28/07   |           | 89.250         | \$47,000          | 5.78%             | \$2,291           | 6.44                          |
| 05948XQP9 | S             | 08/28/07   |           | 89.250         | \$40,000          | 5.78%             | \$1,950           | 6.44                          |