



*Volume by Broker:*

	Month Totals	% of Total
BEAR STEARNS	15,000,000	12.94%
CANTOR FITZGERALD	29,510,000	25.46%
Morgan Keegan		0.00%
MFR Securities	26,420,000	22.79%
HSBC		0.00%
J.P. MORGAN		0.00%
CS FIRST BOSTON	15,000,000	12.94%
MORGAN STANLEY		0.00%
JEFFRIES & Co.	15,000,000	12.94%
STIFFEL NICOLAUS	15,000,000	12.94%
Direct Issue CP		0.00%
<b>Totals</b>	<b>115,930,000</b>	<b>100.00%</b>

*Broker/Dealer*

	AGENCY	CP	CORP	TREAS	Totals
BEAR STEARNS	15,000,000				15,000,000
CANTOR FITZGERALD	29,510,000				29,510,000
MFR Securities	26,420,000				26,420,000
CS FIRST BOSTON	15,000,000				15,000,000
JEFFRIES & Co.	15,000,000				15,000,000
STIFFEL NICOLAUS	15,000,000				15,000,000
<b>Total by type/broker</b>	<b>115,930,000</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>115,930,000</b>

*Volume by Broker:*

	YTD Totals	% of Total
BB&T CAPITAL	0	0.00%
BEAR STEARNS	40,425,000	9.54%
CANTOR FITZGERALD	58,210,000	13.74%
CITIGROUP	0	0.00%
CS FIRST BOSTON	15,000,000	3.54%
DEUTSCHE	14,000,000	3.30%
FIRST TENNESSEE	39,900,000	9.42%
GOLDMAN SACHS	0	0.00%
HSBC	45,255,000	10.68%
J.P. MORGAN	18,230,000	4.30%
JACKSON	30,000,000	7.08%
JEFFRIES	20,000,000	4.72%
LEHMAN BROS	15,000,000	3.54%
MERRILL LYNCH	0	0.00%
MFR SECURITIES	26,420,000	6.24%
MORGAN KEEGAN	0	0.00%
MORGAN STANLEY	24,800,000	5.85%
PIPER JAFFREY	19,250,000	4.54%
STIFFEL NICOLAUS	39,150,000	9.24%
UBS	17,990,000	4.25%
Direct Issue CP	0	0.00%
<b>Totals</b>	<b>423,630,000</b>	<b>100.00%</b>

