

SEC NEWS DIGEST

Issue 2005-18

January 28, 2005

COMMISSION ANNOUNCEMENTS

TEMPORARY SUSPENSION OF TRADING IN THE SECURITIES OF COURTSIDE PRODUCTS, INC.

The Commission announced the temporary suspension, pursuant to Section 12(k) of the Securities Exchange Act of 1934 (Exchange Act), of trading in the securities of Courtside Products, Inc (Courtside), of Spokane, WA at 9:30 a.m. EST on Jan. 28, 2005, and terminating at 11:59 p.m. EST on Feb. 10, 2005.

The Commission temporarily suspended trading in the securities of Courtside because of questions that have been raised concerning Courtside's reliance on Rule 504 of Regulation D of the Securities Act of 1933 in conducting a distribution of its securities which failed to comply with the resale restrictions of Regulation D. Courtside, a company that has made no public filings with the Commission or the NASD, is quoted on the Pink Sheets under the ticker symbol CSDP, and has recently been the subject of spam e-mail touting the company's shares.

The Commission cautions broker dealers, shareholders, and prospective purchasers that they should carefully consider the foregoing information along with all other currently available information and any information subsequently issued by the company.

Further, brokers and dealers should be alert to the fact that, pursuant to Rule 15c2-11 under the Exchange Act, at the termination of the trading suspension, no quotation may be entered unless and until they have strictly complied with all of the provisions of the rule. If any broker or dealer has any questions as to whether or not he has complied with the rule, he should not enter any quotation but immediately contact the staff of the Securities and Exchange Commission in Washington, D.C. If any broker or dealer is uncertain as to what is required by Rule 15c2-11, he should refrain from entering quotations relating to Courtside's securities until such time as he has familiarized himself with the rule and is certain that all of its provisions have been met. If any broker or dealer enters any quotation which is in violation of the rule, the Commission will consider the need for prompt enforcement action.

If any broker dealer or other person has any information that may relate to this matter, they should immediately communicate it to John Reed Stark, Chief of the Office of Internet Enforcement and Counsel to the Director, Division of Enforcement at the Securities and Exchange Commission. He can be reached at (202) 942-4803, or by e-mail at StarkJ@sec.gov. (Rel. 34-51087)

ENFORCEMENT PROCEEDINGS

COMMISSION DECLARES DECISION FINAL AS TO CONSOLIDATED OIL & GAS, INC., OYSTER CREEK GROUP INC., AND NEW HAMPSHIRE INDUSTRIALS, INC.

The decision of an administrative law judge with respect to Consolidated Oil & Gas, Inc., Oyster Creek Group Inc., and New Hampshire Industrials, Inc. is final. The law judge sanctioned respondents, finding that they violated the periodic reporting requirements of Section 13(a) of the Securities Exchange Act, and Exchange Act Rules 13a-1 and 13a-13 by failing to file annual and quarterly reports while their securities were registered with the Commission. The law judge revoked the registrations of the securities of Consolidated, Oyster Creek, and New Hampshire Industries pursuant to Section 12(j) of the Exchange Act. (Rel. 33-8527; File No. 3-11690)

COMMISSION REVOKES REGISTRATIONS OF SECURITIES OF HOMELAND SECURITY TECHNOLOGY, INC. FOR FAILURE TO MAKE REQUIRED PERIODIC FILINGS

On January 28, the Commission revoked the registration of each class of registered securities of Homeland Security Technology, Inc., f/k/a Eyemakers, Inc. (HSTJ) for failure to make required periodic filings with the Commission.

Without admitting or denying the findings of the order, except as to jurisdiction, which it admitted, HSTJ consented to the entry of an order finding that it had violated Section 13(a) of the Securities Exchange Act of 1934 (Exchange Act) and Rules 13a-1 and 13a-13 thereunder and revoking the registration of each class of HSTJ's securities pursuant to Section 12(j) of the Exchange Act.

Brokers and dealers should be alert to the fact that Exchange Act Section 12(j) provides, in pertinent part, as follows:

No member of a national securities exchange, broker, or dealer shall make use of the mails or any means or instrumentality of interstate commerce to effect any transaction in, or to induce the purchase or sale of, any security the registration of which has been and is suspended or revoked.

Additional Materials Available at www.sec.gov.
(Rel. 34-51088; File No. 3-11804)

COMMISSION ENTERS SETTLED ORDER AGAINST DAVID ULLOM, A FORMER BRANCH MANAGER OF BROKER-DEALER RAYMOND JAMES

On January 28, the Commission settled previously instituted failure to supervise proceedings against David Lee Ullom, a former branch manager of broker-dealer Raymond James Financial Services, Inc. The proceedings were instituted on Sept. 30, 2004, against Ullom, Raymond James, and J. Stephen Putnam, the former president and chief operating officer of Raymond James. Without admitting or denying the Commission's findings, Ullom consented to the entry of an order finding that he failed reasonably to supervise Dennis S. Herula, a former Raymond James registered representative subject to his supervision, with a view to preventing or detecting Herula's violations of Section 17(a) of the Securities Act of 1933 and Section 10(b) of the Securities Exchange Act

of 1934 and Rule 10b-5 thereunder. The proceedings against the remaining respondents, Raymond James and Putnam, are scheduled to proceed on Jan. 31, 2005.

In the Order Making Findings and Imposing Remedial Sanctions Pursuant to Section 15(b) of the Securities Exchange Act of 1934 and Section 203(f) of the Investment Advisers Act of 1940 as to David Lee Ullom, the Commission found that Ullom failed reasonably to supervise Herula when he failed to respond adequately to a number of "red flags" concerning Herula's activities on behalf of an entity called Brite Business. According to the Order, among other things, Ullom was aware of the suspicious nature of some of Brite Business's activities and was aware that Herula was making and/or had made misrepresentations on behalf of Raymond James in connection with these activities, but Ullom did not take timely steps sufficient to address those misrepresentations or to stop Herula from making further misrepresentations. The Order also found that Ullom facilitated the dissipation of approximately \$15.5 million in investor funds by Herula and others when he approved transfers of funds from the Brite Business brokerage account at Raymond James into an account held in the name of Herula's wife. The Order bars Ullom from association in a supervisory capacity with any broker, dealer, or investment adviser, and bars Ullom from association in any capacity with any broker, dealer, or investment adviser, with the right to reapply for association in a non-supervisory capacity after one year. The Order further requires Ullom to pay a civil penalty of \$100,000, payable in installments over a three-year period. (Rels. 34-51090; IA-2345; File No. 3-11692)

DAVID WOLFSON ENJOINED FROM VIOLATING ANTIFRAUD PROVISIONS, ORDERED TO PAY \$157,652 IN FREEDOM SURF MARKET MANIPULATION CASE

The Commission announced today that, on January 25, in its Freedom Surf market manipulation action in U.S. District Court in Salt Lake City, one of the defendants, David Wolfson, was enjoined from violating antifraud provisions of the federal securities laws and ordered to pay a total of \$157,652. David Wolfson, a resident of Los Angeles, is the son of the alleged co-architect of the Freedom Surf manipulation, defendant Allen Wolfson. Allen Wolfson was convicted in New York in March 2003 for securities fraud and other violations arising out of his scheme to manipulate the stocks of six companies.

The Commission's complaint, filed on Sept. 30, 2002, alleges the following, among other things: David Wolfson engaged in a scheme with other defendants from at least July through October 2000 to manipulate the stock of Freedom Surf, Inc., a start-up company with offices in Huntington Beach, California. Certain defendants transferred Freedom Surf stock at no cost to defendant Allen Wolfson, one of two coordinators of the manipulation. Allen and David Wolfson then called in manipulative trades to accounts that Allen Wolfson controlled, and directed a broker to advance the bid quotation in Freedom Surf stock without relation to genuine market demand or worth of the company. In this way, the Wolfsons and other defendants artificially increased the price of Freedom Surf stock. Allen Wolfson then sold a block of Freedom Surf stock at a discount to a retail broker, which in turn marked up the stock and sold it to investors.

The judgment entered against David Wolfson enjoins him from violating

Section 17(a) of the Securities Act of 1933, Section 10(b) of the Securities Exchange Act of 1934 and Exchange Act Rule 10b-5. It also orders him to pay \$86,117 in disgorgement of profits, \$21,535 in prejudgment interest, and a penalty of \$50,000, for a total payment of \$157,652. David Wolfson consented to the entry of the judgment against him without admitting or denying the allegations in the Commission's complaint. For more information about this case, see the Commission's Litigation Release No. 17756, dated Sept. 30, 2002. [SEC v. Allen Z. Wolfson, et al., 2:02 CV-1086 (TC) D. Utah] (LR-19054)

TERESA FERNANDEZ IS CHARGED WITH MAKING FALSE STATEMENTS TO THE SEC

The Commission announced on January 27 that a federal grand jury in the Southern District of New York has handed up an indictment charging Teresa V. Fernandez with making false statements to the Commission in violation of 18 United States Code, Section 1001. The U.S. Attorney's Office for the Southern District of New York is prosecuting the criminal case.

The indictment charges that, in connection with a settlement offer the Commission accepted in September, 2000, Fernandez falsely and fraudulently failed to disclose the existence of a trust fund she controlled at Barclays Private Bank & Trust, Isle of Man.

On Nov. 19, 1996, the Commission filed a complaint in the U.S. District Court for the Southern District of New York charging that Fernandez – an investment adviser – misappropriated at least \$64,036,612 of her clients' funds, SEC v. Fernandez, 96 Civ. 8702 (S.D.N.Y)(JES). On Nov. 21, 1996, Fernandez consented to the entry of a permanent injunction, without admitting or denying the Commission's allegations, barring her from violating the antifraud provisions of the securities laws. On Aug. 21, 1997, the Commission entered an order barring Fernandez from association with any broker, dealer, investment adviser, investment company or municipal securities dealer.

On Jan. 2, 2001, the district court entered a final judgment on consent against Fernandez, holding her liable for disgorgement of \$2,844,883, representing ill-gotten gains Fernandez received as a result of the conduct alleged in the complaint, plus pre-judgment interest thereon. However, under the terms of the consent judgment, payment of all but approximately \$1,000,000 of that amount was waived, and no civil penalties were imposed, based on a sworn declaration of financial condition which Fernandez submitted to the Commission. The criminal charges filed against Fernandez today allege Fernandez failed to disclose the existence of a trust fund at Barclays Private Bank & Trust, Isle of Man, in her declaration of financial condition.

On Nov. 19, 1996, Fernandez also pleaded guilty to three counts of mail fraud for the same conduct underlying the Commission's civil action. She was sentenced to four years probation, including one year of home confinement, and ordered to pay \$21,768,489 in restitution. For more information see LR-15159, Nov. 19, 1996; LR-16608, June 26, 2000; LR-16800, Nov. 15, 2000; and IA-1650, Aug. 21, 1997. [SEC v. Teresa V. Fernandez, 96 Civ. 8702, SDNY (JES)] (LR-19055)

FINAL JUDGMENT ENTERED AGAINST DAVID WOLFSON

On Dec. 22, 2004, the Honorable Dale A. Kimball, U.S. District Judge for the District of Utah, entered a Final Judgment against David M. Wolfson (Wolfson). Wolfson was permanently enjoined from future violations of the antifraud provisions of the federal securities laws and ordered to pay disgorgement of \$2,759,983.00 plus prejudgment interest of \$172,121.82 together with a civil penalty of \$120,000.00. Wolfson was also barred from serving as an officer or director of a public company and from participating in any offering of penny stock.

In October 2003, the Commission filed a complaint in the U.S. District Court for the District of Utah against twenty-one individuals and entities involved in a scheme to sell securities in five United States-based microcap issuers to hundreds of investors located primarily in the United Kingdom, Australia and New Zealand through a boiler room located in Vientiane, Laos. In that action, the Commission obtained an order which, among other things, froze the assets of a number of defendants, including Wolfson. On Feb. 27, 2004, the Court entered an order of contempt against Wolfson for violating the order freezing his assets.

The Final Judgment, to which the Wolfson consented without admitting or denying the allegations of the Commission's complaint, specifically enjoins Wolfson from future violations of Section 10(b) of the Securities Exchange Act of 1934 and Rule 10b-5 promulgated thereunder, and Section 17(a) of the Securities Act of 1933. [SEC v. Wolfson, et al., Docket No. 2:03 CV-00914 DAK, USDC, D. Ut.]] (LR-19056)

SELF-REGULATORY ORGANIZATIONS

APPROVAL OF PROPOSED RULE CHANGE

The Commission approved a proposed rule change (SR-Phlx-2004-51) and Amendment No. 1 thereto submitted by the Philadelphia Stock Exchange relating to Phlx Regulation 5, Visitors and Applicants. Publication of the order is expected in the Federal Register during the week of January 31. (Rel. 34-51080)

PROPOSED RULE CHANGE

The National Association of Securities Dealers filed a proposed rule change (SR-NASD-2004-042) to amend NASD Rule 10315 to permit arbitrations to occur in a foreign hearing location and to amend IM-10104 to allow the Director of Arbitration to authorize a higher or additional honorarium for the use of a foreign hearing location. Publication of the proposal is expected in the Federal Register during the week of January 31. (Rel. 34-51082)

ACCELERATED APPROVAL OF PROPOSED RULE CHANGE

The Commission granted accelerated approval to a proposed rule change (SR-NASD-2004-164) submitted by the National Association of Securities Dealers relating to the method used to select arbitrators. Publication of the proposal is expected in the Federal Register during the week of January 31. (Rel. 34-51083)

WITHDRAWAL SOUGHT

A notice has been issued giving interested persons until Feb. 22, 2005, to comment on the application of Carmel Container Systems Ltd. to withdraw its ordinary shares, NIS 1.0 par value per share, from listing and registration on the American Stock Exchange. (Rel. 34-51086)

SECURITIES ACT REGISTRATIONS

The following registration statements have been filed with the SEC under the Securities Act of 1933. The reported information appears as follows: Form, Name, Address and Phone Number (if available) of the issuer of the security; Title and the number and/or face amount of the securities being offered; Name of the managing underwriter or depositor (if applicable); File number and date filed; Assigned Branch; and a designation if the statement is a New Issue.

Registration statements may be obtained in person or by writing to the Commission's Public Reference Branch at 450 Fifth Street, N.W., Washington, D.C. 20549 or at the following e-mail box address: <publicinfo@sec.gov>. In most cases, this information is also available on the Commission's website: <www.sec.gov>.

- S-1 New Skies Satellites Holdings Ltd., CANON, 22 VICTORIA STREET, HAMILTON, DO, HM11, 441-295-1433 - 0 (\$350,000,000.00) Equity, (File 333-122322 - Jan. 27) (BR. 37)
- S-3 SIGMA DESIGNS INC, 1221 CALIFORNIA CIRCLE, MILPITAS, CA, 95035, 4082629003 - 40,000,000 (\$40,000,000.00) Equity, (File 333-122323 - Jan. 27) (BR. 03)
- SB-2 INTERCHANGE CORP, 24422 AVENIDA DE LA CARLOTA, SUITE 120, LAGUNA HILLS, CA, 92653, (949) 784-0800 - 0 (\$28,366,622.74) Equity, (File 333-122325 - Jan. 27) (BR. 08)
- S-8 ASSURED GUARANTY LTD, 100,000 (\$1,842,500.00) Equity, (File 333-122326 - Jan. 27) (BR. 01)
- S-8 RTG VENTURES INC, 10125 WEST COLONIAL DR, STE 212, OCOEE, FL, 34761, 3,000,000 (\$60,000.00) Equity, (File 333-122327 - Jan. 27) (BR. 02)
- SB-2 OMNICORDER TECHNOLOGIES INC, 12-8 TECHNOLOGY DRIVE, ., EAST SETANKET, NY, 11733, 631-689-3781 - 8,555,909 (\$8,877,863.40) Equity, (File 333-122328 - Jan. 27) (BR. 36)
- S-8 PRIVATE MEDIA GROUP INC, 3230 FLAMINGO ROAD, SUITE 156, LAS VEGAS, NV, 89121, 8012729370 - 0 (\$16,560,000.00) Equity, (File 333-122329 - Jan. 27) (BR. 05)
- S-8 NEOFORMA INC, 3061 ZANKER ROAD, SAN JOSE, CA, 95134, 4086545700 - 1,056,767 (\$10,240,072.23) Equity, (File 333-122330 - Jan. 27) (BR. 08)
- S-8 WELLSTONE FILTERS INC /DE/, 250 CROWN BOULEVARD, NONE, TIMBERLAKE, NC, 27583, 9143330090 - 10,000,000 (\$9,300,000.00) Equity,

(File 333-122331 - Jan. 27) (BR. 09)

- S-8 SKYWORKS SOLUTIONS INC, 20 SYLVAN ROAD, WOBURN, MA, 01801, 6179355150 - 100,000 (\$739,000.00) Equity, (File 333-122333 - Jan. 27) (BR. 36)
- S-8 ADHEREX TECHNOLOGIES INC, 2300 ENGLERT DRIVE, SUITE G, DURHAM, NC, 27713, 919-484-8484 - 0 (\$8,836,756.00) Equity, (File 333-122334 - Jan. 27) (BR. 01)
- S-4 IMPCO TECHNOLOGIES INC, 16804 GRIDLEY PLACE, CERRITOS, CA, 90701, 5628606666 - 0 (\$30,334,799.00) Equity, (File 333-122335 - Jan. 27) (BR. 05)
- S-8 TECHLABS INC, 8905 KINGSTON PIKE, SUITE 307, KNOXVILLE, TN, 37923, 215-243-8044 - 60,000 (\$63,000.00) Equity, (File 333-122336 - Jan. 27) (BR. 37)
- SB-2 WITS BASIN PRECIOUS MINERALS INC, (612)664-0570 - 45,644,825 (\$17,068,750.00) Equity, (File 333-122338 - Jan. 27) (BR. 04)
- S-8 DYADIC INTERNATIONAL INC, 140 INTERNATIONAL POINTE DRIVE, SUITE 404, JUPITER, FL, 33477, 561-743-8333 - 5,133,823 (\$27,465,953.00) Equity, (File 333-122339 - Jan. 27) (BR. 01)
- S-8 CUSTOM BRANDED NETWORKS INC, 918 LIDO LANE, FOSTER CITY, CA, 94404, 6047627177 - 1,500,000 (\$285,000.00) Equity, (File 333-122340 - Jan. 27) (BR. 04)
- S-8 TUT SYSTEMS INC, 6000 SW MEADOWS RD, SUITE #200, LAKE OSWEGO, OR, 97035, 503-594-1400 - 0 (\$2,251,250.00) Equity, (File 333-122341 - Jan. 27) (BR. 37)
- S-3 WEINGARTEN REALTY INVESTORS /TX/, 2600 CITADEL PLAZA DR, SUITE 300, HOUSTON, TX, 77292, 7138666000 - 68,508 (\$2,580,696.36) Equity, (File 333-122342 - Jan. 27) (BR. 08)
- S-8 ZONAGEN INC, 2408 TIMBERLOCH PL, SUITE B-4, WOODLANDS, TX, 77380, 2813675892 - 750,000 (\$2,463,921.12) Equity, (File 333-122343 - Jan. 27) (BR. 01)
- S-8 WEBSTER FINANCIAL CORP, WEBSTER PLAZA, 145 BANK ST, WATERBURY, CT, 06720, 2037532921 - 0 (\$5,407,382.00) Equity, (File 333-122344 - Jan. 27) (BR. 07)
- S-8 KINDER MORGAN INC, 500 DALLAS, SUITE 1000, HOUSTON, TX, 77002, 713-369-9000 - 500,000 (\$37,150,000.00) Equity, (File 333-122345 - Jan. 27) (BR. 02)
- N-2 Claymore Municipal High Income Fund, 2455 CORPORATE WEST DRIVE, LISLE, IL, 60532, 630-505-3700 - 66,667 (\$1,000,000.00) Equity, (File 333-122346 - Jan. 27) (BR.)
- S-8 Q COMM INTERNATIONAL INC, 1145 SOUTH 1680 WEST, OREM, UT, 84058, 8012264222 - 600,000 (\$2,795,500.00) Equity, (File 333-122347 - Jan. 27) (BR. 08)
- S-3 SYNAPTICS INC, 2381 BERING DRIVE, SAN JOSE, CA, 95131, 4084340110 -

125,000,000 (\$125,000,000.00) Debt Convertible into Equity,
(File 333-122348 - Jan. 27) (BR. 03)

S-1 OGLEBAY NORTON CO /OHIO/, 1001 LAKESIDE AVENUE - 15TH FLOOR, CLEVELAND,
OH, 44114, 2168613300 - 0 (\$34,000,000.00) Equity, (File 333-122349 -
Jan. 27) (BR. 04)

RECENT 8K FILINGS

Form 8-K is used by companies to file current reports on the following events:

- 1.01 Entry into a Material Definitive Agreement
- 1.02 Termination of a Material Definitive Agreement
- 1.03 Bankruptcy or Receivership
- 2.01 Completion of Acquisition or Disposition of Assets
- 2.02 Results of Operations and Financial Condition
- 2.03 Creation of a Direct Financial Obligation or an Obligation under an Off-Balance Sheet Arrangement of a Registrant
- 2.04 Triggering Events That Accelerate or Increase a Direct Financial Obligation under an Off-Balance Sheet Arrangement
- 2.05 Cost Associated with Exit or Disposal Activities
- 2.06 Material Impairments
- 3.01 Notice of Delisting or Failure to Satisfy a Continued Listing Rule or Standard; Transfer of Listing
- 3.02 Unregistered Sales of Equity Securities
- 3.03 Material Modifications to Rights of Security Holders
- 4.01 Changes in Registrant's Certifying Accountant
- 4.02 Non-Reliance on Previously Issued Financial Statements or a Related Audit Report or Completed Interim Review
- 5.01 Changes in Control of Registrant
- 5.02 Departure of Directors or Principal Officers; Election of Directors; Appointment of Principal Officers
- 5.03 Amendments to Articles of Incorporation or Bylaws; Change in Fiscal Year
- 5.04 Temporary Suspension of Trading Under Registrant's Employee Benefit Plans
- 5.05 Amendments to the Registrant's Code of Ethics, or Waiver of a Provision of the Code of Ethics
- 7.01 Regulation FD Disclosure
- 8.01 Other Events
- 9.01 Financial Statements and Exhibits

8-K reports may be obtained in person or by writing to the Commission's Public Reference Branch at 450 Fifth Street, N.W., Washington, D.C. 20549 or at the following e-mail box address: <publicinfo@sec.gov>. In most cases, this information is also available on the Commission's website: <www.sec.gov>.

| NAME OF ISSUER COMMENT | CODE | STATE | 8K ITEM NO. | DATE |
|---------------------------|------|-------|-------------|------|
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|---------------------------------------|----|-------------------------------|----------|
| 1ST SOURCE CORP | IN | 2.02,9.01 | 12/31/04 |
| 7 ELEVEN INC | TX | 2.02,9.01 | 01/27/05 |
| ABX AIR INC | | 8.01,9.01 | 01/26/05 |
| ACE SECURITIES CORP | DE | 8.01,9.01 | 01/25/05 |
| ACE SECURITIES CORP | DE | 8.01,9.01 | 01/25/05 |
| ACE Securities Corp Series 2005 SD1 | DE | 8.01,9.01 | 01/25/05 |
| ACUSPHERE INC | DE | 1.01,5.02,8.01,9.01 | 01/24/05 |
| ADAPTEC INC | DE | 2.02,9.01 | 01/27/05 |
| ADVANTAGE TECHNOLOGIES GROUP INC | OK | 2.02,9.01 | 01/27/05 |
| ADVANCED BATTERY TECHNOLOGIES, INC. | DE | 3.02 | 01/20/05 |
| AHPC Holdings, Inc. | MD | 7.01,9.01 | 01/25/05 |
| AIRGAS INC | DE | 2.02,9.01 | 01/26/05 |
| AIRGAS INC | DE | 8.01 | 01/27/05 |
| ALASKA COMMUNICATIONS SYSTEMS GROUP I | DE | 1.01,9.01 | 01/26/05 |
| ALBERTO CULVER CO | DE | 1.01,2.02,5.02,5.03,9.01 | 01/27/05 |
| ALLIANCE RESOURCE PARTNERS LP | DE | 2.02,9.01 | 01/27/05 |
| ALLIANT ENERGY CORP | WI | 1.01,5.02 | 01/25/05 |
| ALLIED HOLDINGS INC | GA | 1.01,1.02,5.02,9.01 | 01/21/05 |
| ALLION HEALTHCARE INC | DE | 1.01 | 01/24/05 |
| ALPHA SPACECOM INC | CO | 5.02 | 01/25/05 |
| AMB FINANCIAL CORP | DE | 8.01,9.01 | 01/26/05 |
| AMEREN CORP | MO | 8.01,9.01 | 01/27/05 |
| AMERICAN BUSINESS FINANCIAL SERVICES | DE | 1.01,1.03,2.04,3.01,8.01,9.01 | 01/21/05 |
| AMERICAN ELECTRIC POWER CO INC | NY | 2.02,9.01 | 01/27/05 |
| AMERICAN HOME MORTGAGE INVESTMENT COR | MD | 2.02,9.01 | 01/27/05 |
| AMERICAN MEDICAL SYSTEMS HOLDINGS INC | DE | 1.02 | 01/27/05 |
| AMERICAN REAL ESTATE PARTNERS L P | DE | 1.01,3.02 | 01/21/05 |
| AMERIGROUP CORP | | 1.01,9.01 | 01/26/05 |
| AMETEK INC/ | DE | 2.02,9.01 | 01/26/05 |

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|-------------------------------|----|---------------------|----------|
| AMIS HOLDINGS INC | | 2.02,9.01 | 01/27/05 |
| AMPEX CORP /DE/ | DE | 8.01,9.01 | 01/24/05 |
| AON CORP | DE | 1.01 | 01/21/05 |
| APACHE CORP | DE | 2.02,9.01 | 01/27/05 |
| APOGEE ENTERPRISES INC | MN | 5.02,9.01 | 01/24/05 |
| APPLERA CORP | DE | 2.02,9.01 | 01/27/05 |
| ARCADIA RESOURCES, INC | NV | 3.02 | 01/21/05 |
| ARKANSAS BEST CORP /DE/ | DE | 2.02,9.01 | 01/27/05 |
| ARKANSAS BEST CORP /DE/ | DE | 8.01,9.01 | 01/26/05 |
| ASHLAND INC | KY | 5.02 | 01/27/05 |
| ASHLAND INC | KY | 8.01 | 01/27/05 |
| ASK JEEVES INC | DE | 1.01,9.01 | 01/25/05 |
| ASPECT COMMUNICATIONS CORP | CA | 2.02,9.01 | 01/27/05 |
| ASSOCIATED BANC-CORP AMEND | WI | 7.01 | 01/26/05 |
| ATARI INC | DE | 1.01,5.02,7.01,9.01 | 01/24/05 |
| ATHEROS COMMUNICATIONS INC | DE | 1.01 | 01/21/05 |
| ATWOOD OCEANICS INC | TX | 7.01,9.01 | 01/27/05 |
| AUTOLIV INC | DE | 2.02,7.01,9.01 | 01/27/05 |
| AVALONBAY COMMUNITIES INC | MD | 2.02,9.01 | 01/26/05 |
| AVATECH SOLUTIONS INC | DE | 1.01 | 01/26/05 |
| AVICI SYSTEMS INC | DE | 2.02 | 01/27/05 |
| AVNET INC | NY | 2.02,9.01 | 01/27/05 |
| BALL CORP | IN | 2.02,5.02,5.03,9.01 | 01/25/05 |
| BANC OF AMERICA FUNDING CORP | DE | 8.01,9.01 | 01/27/05 |
| BANCTRUST FINANCIAL GROUP INC | AL | 2.02,9.01 | 01/24/05 |
| BANK OF NEW YORK CO INC | NY | 7.01 | 01/25/05 |
| BANKUNITED FINANCIAL CORP | FL | 1.01,8.01,9.01 | 01/21/05 |
| BAUSCH & LOMB INC | NY | 2.02 | 01/27/05 |

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|---------------------------------------|----|----------------|----------|
| BAXTER INTERNATIONAL INC | DE | 2.02,9.01 | 01/27/05 |
| BEAZER HOMES USA INC | DE | 2.02,9.01 | 01/27/05 |
| BERKSHIRE HILLS BANCORP INC | | 2.02,9.01 | 01/26/05 |
| BERKSHIRE HILLS BANCORP INC | | 7.01 | 01/27/05 |
| BICO INC/PA | PA | 8.01,9.01 | 01/25/05 |
| BIG DOG HOLDINGS INC | DE | 2.02 | 12/31/04 |
| BIO IMAGING TECHNOLOGIES INC | DE | 5.02 | 01/26/05 |
| BIOSPHERE MEDICAL INC | DE | 1.01,1.02,9.01 | 01/21/05 |
| BLUE COAT SYSTEMS INC AMEND | DE | 9.01 | 11/16/04 |
| BMW VEHICLE OWNER TRUST 2002-A | | 9.01 | 01/27/05 |
| BMW VEHICLE OWNER TRUST 2003-A | | 9.01 | 01/27/05 |
| BMW Vehicle Owner Trust 2004-A | | 9.01 | 01/27/05 |
| BNCCORP INC | DE | 2.02 | 12/31/04 |
| BONE CARE INTERNATIONAL INC | WI | 2.02,9.01 | 01/26/05 |
| BOSTON PRIVATE FINANCIAL HOLDINGS INC | MA | 2.02,9.01 | 01/26/05 |
| BOWATER INC | DE | 2.02,9.01 | 12/31/04 |
| BRISTOL MYERS SQUIBB CO | DE | 2.02,9.01 | 01/27/05 |
| BROADCOM CORP | CA | 2.02,9.01 | 01/27/05 |
| BRUNSWICK CORP | DE | 2.02 | 12/31/04 |
| BUCKEYE TECHNOLOGIES INC | DE | 2.02,9.01 | 01/26/05 |
| BUILD A BEAR WORKSHOP INC | DE | 2.02,9.01 | 01/27/05 |
| BURLINGTON RESOURCES INC | DE | 7.01,9.01 | 01/26/05 |
| BWC FINANCIAL CORP | CA | 8.01 | 01/25/05 |
| CABOT CORP | DE | 2.02,9.01 | 01/26/05 |
| CABOT MICROELECTRONICS CORP | DE | 2.02,9.01 | 01/27/05 |
| CADMUS COMMUNICATIONS CORP/NEW | VA | 2.02,9.01 | 01/27/05 |
| CALIFORNIA WATER SERVICE GROUP | DE | 2.02,9.01 | 01/26/05 |
| CAPITAL CORP OF THE WEST | CA | 8.01,9.01 | 01/27/05 |

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| CAPITAL ONE FINANCIAL CORP | DE | 5.02 | 01/27/05 |
| CAPITOL FIRST CORP | NV | 7.01,9.01 | 01/27/05 |
| CAPTEC FRANCHISE CAPITAL PARTNERS L P | DE | 1.01,9.01 | 01/24/05 |
| CARRIER ACCESS CORP | DE | 1.01 | 01/21/05 |
| CARRINGTON LABORATORIES INC /TX/ | TX | 1.01,7.01,9.01 | 01/21/05 |
| CASH AMERICA INTERNATIONAL INC | TX | 2.02,8.01,9.01 | 01/27/05 |
| CATALINA MARKETING CORP/DE | DE | 1.01,9.01 | 01/24/05 |
| CATAPULT COMMUNICATIONS CORP | CA | 2.02,9.01 | 01/27/05 |
| CATERPILLAR FINANCIAL SERVICES CORP | DE | 2.02,7.01,9.01 | 01/27/05 |
| CATERPILLAR INC | DE | 2.02,7.01 | 01/27/05 |
| CATERPILLAR INC | DE | 7.01 | 01/27/05 |
| CATHAY GENERAL BANCORP | DE | 2.02,9.01 | 01/26/05 |
| CC V HOLDINGS LLC | DE | 7.01 | 01/26/05 |
| CCH II LLC | | 7.01 | 01/26/05 |
| CCO HOLDINGS LLC | | 7.01 | 01/26/05 |
| CELGENE CORP /DE/ | DE | 2.02,9.01 | 01/27/05 |
| CELLCO PARTNERSHIP | | 2.02 | 01/27/05 |
| CENTRAL PARKING CORP | TN | 2.02,9.01 | 01/27/05 |
| CENTRAL PARKING CORP | TN | 1.01,9.01 | 01/25/05 |
| CHAMPION ENTERPRISES INC | MI | 1.01,9.01 | 01/24/05 |
| CHARMING SHOPPES INC | PA | 7.01,9.01 | 01/27/05 |
| CHARTER COMMUNICATIONS HOLDINGS LLC | DE | 7.01 | 01/26/05 |
| CHARTER COMMUNICATIONS INC /MO/ | DE | 7.01 | 01/26/05 |
| CHEC FUNDING LLC | DE | 8.01,9.01 | 01/27/05 |
| CHEETAH OIL & GAS LTD. | NV | 8.01,9.01 | 01/26/05 |
| CHEMUNG FINANCIAL CORP | NY | 2.02,9.01 | 01/27/05 |
| CHESTER VALLEY BANCORP INC | PA | 2.02,9.01 | 01/26/05 |
| CHINA ENERGY SAVINGS TECHNOLOGY, INC. | NV | 8.01,9.01 | 01/25/05 |

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| CHL Mortgage Pass Through Trust 2004- | DE | 9.01 | 01/25/05 |
| CHL Mortgage Pass-Through Trust 2004- | DE | 9.01 | 01/25/05 |
| CHL Mortgage Pass-Through Trust 2004- | DE | 9.01 | 01/25/05 |
| CHL Mortgage Pass-Through Trust 2004- | DE | 9.01 | 01/25/05 |
| CHRONIMED INC | MN | 2.02,9.01 | 01/26/05 |
| CINCINNATI BELL INC | OH | 8.01 | 01/27/05 |
| CIT FUNDING CO, LLC | | 8.01,9.01 | 01/24/05 |
| CITRIX SYSTEMS INC | DE | 2.02 | 01/27/05 |
| CITY HOLDING CO AMEND | WV | 5.02,9.01 | 01/26/05 |
| CLANCY SYSTEMS INTERNATIONAL INC /CO/ | CO | 9.01 | 01/27/05 |
| CLIFTON SAVINGS BANCORP INC | | 2.02,8.01,9.01 | 01/25/05 |
| CMS ENERGY CORP | MI | 8.01,9.01 | 01/25/05 |
| COCA COLA ENTERPRISES INC | DE | 8.01,9.01 | 01/26/05 |
| COLGATE PALMOLIVE CO | DE | 5.02 | 01/24/05 |
| COLUMBIA SPORTSWEAR CO | OR | 2.02 | 01/27/05 |
| COMERICA INC /NEW/ | DE | 5.02,5.03,9.01 | 01/24/05 |
| COMMERCIAL CAPITAL BANCORP INC | NV | 2.02,9.01 | 01/24/05 |
| COMMERCIAL FEDERAL CORP | NE | 2.02,9.01 | 01/27/05 |
| COMMERCIAL METALS CO | DE | 1.01,9.01 | 01/27/05 |
| COMMUNITY BANCORP /VT | VT | 8.01 | 01/24/05 |
| COMPUWARE CORP | MI | 9.01 | 01/25/05 |
| COMSTOCK RESOURCES INC | NV | 2.02,4.02,9.01 | 01/26/05 |
| CONSOL ENERGY INC | | 2.02,7.01,9.01 | 01/27/05 |
| CONSOLIDATED EDISON INC | NY | 1.01,2.02,9.01 | 01/24/05 |
| COOPERATIVE BANKSHARES INC | NC | 7.01,9.01 | 01/27/05 |
| CORINTHIAN COLLEGES INC | | 2.02 | 01/27/05 |
| CORPORATE BOND BACKED CERT TRUST SERI | | 8.01,9.01 | 01/18/05 |
| CORTELCO SYSTEMS PUERTO RICO INC | | 5.02 | 01/26/05 |

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| COSI INC | DE | 1.01,9.01 | 12/31/04 |
| COSINE COMMUNICATIONS INC | DE | 8.01 | 01/21/05 |
| COVANCE INC | DE | 2.02,9.01 | 01/26/05 |
| Creative Beauty Supply of New Jersey | NJ | 4.01 | 01/19/05 |
| CROSS A T CO | RI | 2.02 | 01/27/05 |
| CROSS COUNTRY HEALTHCARE INC | DE | 8.01,9.01 | 01/26/05 |
| CSK AUTO CORP | DE | 1.01,9.01 | 01/21/05 |
| CTI GROUP HOLDINGS INC | DE | 1.01 | 01/27/05 |
| CULP INC | NC | 7.01,9.01 | 01/27/05 |
| CURON MEDICAL INC | DE | 2.02,9.01 | 01/27/05 |
| CUTTER & BUCK INC | WA | 1.01 | 01/25/05 |
| CWABS INC ASSET BACKED CERTIFICATES S | DE | 9.01 | 01/25/05 |
| CWABS Revolving Home Equity Loan Trus | DE | 8.01,9.01 | 12/30/04 |
| CWABS Revolving Home Equity Loan Trus | DE | 8.01,9.01 | 06/30/04 |
| CWABS Revolving Home Equity Loan Trus | DE | 8.01,9.01 | 06/30/04 |
| CWABS Revolving Home Equity Loan Trus | DE | 8.01,9.01 | 06/30/04 |
| CWABS Revolving Home Equity Loan Trus | DE | 8.01,9.01 | 06/29/04 |
| CWALT INC | | 8.01,9.01 | 01/27/05 |
| CWALT INC | | 8.01,9.01 | 09/30/04 |
| CWALT INC | | 8.01,9.01 | 01/26/05 |
| CWMBS 2004-HYB2 | DE | 9.01 | 01/25/05 |
| CWMBS CHL Mortgage Pass-Through Trust | DE | 9.01 | 01/25/05 |
| CWMBS INC | DE | 9.01 | 01/27/05 |
| CWMBS INC CHL MORTGAGE PASS THROUGH T | DE | 9.01 | 01/25/05 |
| CWMBS INC CHL MORTGAGE PASS THROUGH T | DE | 9.01 | 01/25/05 |
| CWMBS INC CHL MORTGAGE PASS THROUGH T | DE | 9.01 | 01/25/05 |
| CWMBS INC CHL Mortgatge Pass Through | DE | 9.01 | 01/25/05 |
| CWMBS INC MORTGAGE PASS THROUGH TRUST | DE | 9.01 | 01/25/04 |
| CWMBS INC MORTGAGE PASS THROUGH TRUST | DE | 9.01 | 01/25/05 |

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| CWMBS INC MORTGAGE PASS THROUGH TRUST | DE | 9.01 | 01/25/05 |
| CWMBS Mortgage Pass-Through Trust 200 | DE | 9.01 | 01/25/05 |
| CWMBS Mortgage Pass-Through Trust 200 | DE | 9.01 | 01/25/05 |
| CYBERSOURCE CORP | DE | 2.02,9.01 | 01/27/05 |
| CYPRESS SEMICONDUCTOR CORP /DE/ | DE | 2.02,9.01 | 01/27/05 |
| DANAHER CORP /DE/ | DE | 2.02,9.01 | 01/26/05 |
| DATAWAVE SYSTEMS INC | B0 | 1.01,3.02,9.01 | 01/26/05 |
| DEAN FOODS CO/ | DE | 1.01,7.01,9.01 | 01/27/05 |
| DEAN HOLDING CO | | 1.01,7.01,9.01 | 01/27/05 |
| DEL LABORATORIES INC | DE | 5.01,9.01 | 01/27/05 |
| DEL MONTE FOODS CO | DE | 1.01,8.01,9.01 | 01/25/05 |
| DELTA AIR LINES INC /DE/ | DE | 1.01,5.02,5.03,9.01 | 01/27/05 |
| DELUXE CORP | MN | 2.02,9.01 | 01/27/05 |
| DENTSPLY INTERNATIONAL INC /DE/ | DE | 2.02,9.01 | 01/26/05 |
| DERMA SCIENCES, INC. AMEND | PA | 3.02 | 01/11/05 |
| DEUTSCHE ALT-A SECURITIES INC | | 8.01,9.01 | 01/12/05 |
| DEVCON INTERNATIONAL CORP | FL | 1.01,7.01,9.01 | 01/26/05 |
| DEVRY INC | DE | 2.02 | 01/27/05 |
| DI GIORGIO CORP | DE | 8.01 | 01/27/05 |
| DIAMONDCLUSTER INTERNATIONAL INC | DE | 2.02,9.01 | 01/27/05 |
| DIGITAL IMPACT INC /DE/ | DE | 1.01,9.01 | 01/25/05 |
| DIGITAL IMPACT INC /DE/ | DE | 2.02,9.01 | 01/27/05 |
| DIGITAS INC | DE | 5.02,9.01 | 01/27/05 |
| DIGITAS INC | DE | 2.02,9.01 | 01/27/05 |
| DIME COMMUNITY BANCSHARES INC | DE | 7.01 | 01/26/05 |
| DIRECT GENERAL CORP | | 7.01,9.01 | 01/26/05 |
| DIRECTV GROUP INC | DE | 2.02,8.01 | 01/27/05 |
| DIRECTV HOLDINGS LLC | DE | 2.02 | 01/27/05 |

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| DOLLAR GENERAL CORP | TN | 7.01,9.01 | 01/27/05 |
| DOMINION RESOURCES INC /VA/ | VA | 1.01,2.02,9.01 | 01/25/05 |
| DOVER DOWNS GAMING & ENTERTAINMENT IN | DE | 2.02,7.01,9.01 | 01/27/05 |
| DOVER MOTORSPORTS INC | DE | 2.02,7.01,9.01 | 01/27/05 |
| DOW CHEMICAL CO /DE/ | DE | 8.01,9.01 | 01/27/05 |
| DOW JONES & CO INC | DE | 2.02,9.01 | 01/27/04 |
| DUKE REALTY CORP | IN | 2.02,9.01 | 01/26/05 |
| DUKE REALTY LIMITED PARTNERSHIP/ | IN | 2.02,9.01 | 01/26/05 |
| EAST WEST BANCORP INC | | 2.02,9.01 | 12/31/04 |
| EASTMAN CHEMICAL CO | DE | 2.02,9.01 | 12/31/04 |
| ECHOSTAR COMMUNICATIONS CORP | NV | 7.01,9.01 | 01/27/05 |
| ECHOSTAR COMMUNICATIONS CORP | NV | 1.01 | 01/22/05 |
| EDGAR FILINGNET INC | NV | 4.01,9.01 | 01/27/05 |
| EDWARDS LIFESCIENCES CORP | DE | 2.02,9.01 | 01/27/05 |
| ELEC COMMUNICATIONS CORP | NY | 5.02,9.01 | 01/24/05 |
| ELECTROGLAS INC | DE | 2.02,9.01 | 01/27/05 |
| EMERITUS CORP\WA\ | WA | 2.02 | 11/11/04 |
| EMERSON ELECTRIC CO | MO | 2.02,7.01,9.01 | 01/27/05 |
| EMULEX CORP /DE/ | DE | 8.01,9.01 | 01/27/05 |
| ENERGIZER HOLDINGS INC | MO | 2.02 | 01/25/05 |
| ENERGIZER HOLDINGS INC | MO | 1.01,5.02 | 01/25/05 |
| ENTECH ENVIRONMENTAL TECHNOLOGIES INC | | 3.01 | 01/21/05 |
| ENTERCOM COMMUNICATIONS CORP | PA | 1.01 | 01/21/05 |
| ENTERPRISE BANCORP INC /MA/ | MA | 1.01,9.01 | 01/21/05 |
| EQUITABLE RESOURCES INC /PA/ | PA | 2.02 | 01/26/05 |
| ESCHELON TELECOM INC | | 1.01,9.01 | 01/27/05 |
| ESTEE LAUDER COMPANIES INC | DE | 2.02,9.01 | 12/31/04 |
| EVANS BANCORP INC | NY | 2.02,9.01 | 01/26/05 |

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| EVERGREENBANCORP INC | WA | 8.01,9.01 | 01/27/05 |
| EXACT SCIENCES CORP | DE | 8.01,9.01 | 01/27/05 |
| EXACT SCIENCES CORP AMEND | DE | 2.02,9.01 | 01/24/05 |
| EXCEL TECHNOLOGY INC | DE | 2.02,9.01 | 12/31/04 |
| EXPLORATION CO OF DELAWARE INC | DE | 7.01,9.01 | 01/26/05 |
| EXPONENT INC | DE | 2.02,7.01,9.01 | 01/27/05 |
| FASTFUNDS FINANCIAL CORP | NV | 1.02 | 01/25/05 |
| FEDERAL AGRICULTURAL MORTGAGE CORP | | 2.02,9.01 | 12/31/04 |
| FIBERMARK INC | DE | 8.01 | 01/27/05 |
| FIELDPOINT PETROLEUM CORP | CO | 7.01,8.01,9.01 | 01/25/05 |
| FIFTH THIRD BANCORP | OH | 8.01,9.01 | 01/26/05 |
| FINISAR CORP | DE | 5.02,9.01 | 01/24/05 |
| FIRST BANKS INC | MO | 2.02,9.01 | 12/31/04 |
| FIRST DATA CORP | DE | 2.02,7.01,9.01 | 01/27/05 |
| FIRST DEFIANCE FINANCIAL CORP | OH | 2.01,9.01 | 01/21/05 |
| FIRST FINANCIAL BANCORP /OH/ | OH | 1.01,9.01 | 11/29/04 |
| FIRST HORIZON ASSET SECURITIES INC | DE | 8.01,9.01 | 01/27/05 |
| FIRST HORIZON ASSET SECURITIES INC | DE | 8.01,9.01 | 01/27/05 |
| FIRST HORIZON ASSET SECURITIES INC | DE | 8.01,9.01 | 01/27/05 |
| FIRST NATIONAL LINCOLN CORP /ME/ | ME | 2.02 | 12/31/04 |
| FIRST PACTRUST BANCORP INC | MD | 5.03,9.01 | 01/26/05 |
| FIRSTFED FINANCIAL CORP | DE | 7.01,9.01 | 12/31/04 |
| FIRSTFED FINANCIAL CORP | DE | 2.02,9.01 | 12/31/04 |
| FIVE STAR QUALITY CARE INC | | 1.01,9.01 | 01/21/05 |
| FLAG FINANCIAL CORP | GA | 2.02,9.01 | 12/31/04 |
| FLAGSTAR BANCORP INC | MI | 2.02,9.01 | 01/27/05 |
| FLANDERS CORP | NC | 2.02 | 01/27/05 |
| FLUSHING FINANCIAL CORP | DE | 2.02,9.01 | 12/31/04 |

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| FOOTSTAR INC | DE | 1.01 | 01/24/05 |
| FORCE PROTECTION INC | CO | 3.02,9.01 | 01/27/05 |
| FORCE PROTECTION INC | CO | 5.02 | 01/27/05 |
| FOUNDRY NETWORKS INC | DE | 2.02,9.01 | 01/27/05 |
| FRANKLIN BANK CORP | | 1.01,9.01 | 01/26/05 |
| FRANKLIN RESOURCES INC | DE | 2.02,9.01 | 01/27/05 |
| FRANKLIN RESOURCES INC | DE | 1.01 | 01/27/05 |
| GAIAM INC | CO | 1.01,9.01 | 01/21/05 |
| GAMING VENTURE CORP USA | NV | 4.01 | 01/19/05 |
| GAP INC | DE | 1.01,1.02,9.01 | 01/24/05 |
| GATEWAY INC | DE | 2.02,9.01 | 01/27/05 |
| GATX CORP | NY | 2.02,9.01 | 01/27/05 |
| GENTEX CORP | MI | 2.02,9.01 | 01/27/05 |
| GEORGIA CAROLINA BANCSHARES INC | GA | 2.02,9.01 | 01/26/05 |
| GEOTEC THERMAL GENERATORS INC | FL | 1.01,7.01,9.01 | 01/27/05 |
| GETTY IMAGES INC | DE | 2.02,9.01 | 01/27/05 |
| GOLD BANC CORP INC | KS | 8.01,9.01 | 01/26/05 |
| GOOD TIMES RESTAURANTS INC | NV | 1.01,9.01 | 01/27/05 |
| GRAINGER W W INC | IL | 2.02,9.01 | 12/31/04 |
| GREATER COMMUNITY BANCORP | NJ | 8.01,9.01 | 01/21/05 |
| GS MORTGAGE SECURITIES CORP | DE | 9.01 | 01/24/05 |
| GUIDANT CORP | IN | 2.02,9.01 | 01/26/05 |
| HALF ROBERT INTERNATIONAL INC /DE/ | DE | 2.02,8.01,9.01 | 01/27/05 |
| HANMI FINANCIAL CORP | DE | 2.02,9.01 | 01/27/05 |
| Harbin Electric, Inc | | 2.01,3.02,4.01,5.01,5.02,5.03 | 01/27/05 |
| HARLEYSVILLE SAVINGS FINANCIAL CORP | | 2.02,9.01 | 01/26/05 |
| HARSCO CORP | DE | 1.01,9.01 | 01/24/05 |
| HARSCO CORP | DE | 1.01,9.01 | 01/25/05 |
| HARTFORD FINANCIAL SERVICES GROUP INC | DE | 2.02,9.01 | 01/26/05 |

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| HARTFORD LIFE INSURANCE CO | CT | 9.01 | 01/26/05 |
| HARTMARX CORP/DE | DE | 2.02,9.01 | 01/26/05 |
| HENNESSY ADVISORS INC | | 2.02,9.01 | 01/27/05 |
| HEPALIFE TECHNOLOGIES INC | FL | 7.01,9.01 | 01/18/05 |
| HEWLETT PACKARD CO | DE | 8.01,9.01 | 01/20/05 |
| HEXCEL CORP /DE/ | DE | 2.02,7.01,9.01 | 01/27/05 |
| HFC REVOLVING CORP HOUSEHOLD HOME EQ | DE | 9.01 | 01/20/05 |
| HFC REVOLVING CORP HOUSEHOLD HOME EQU | DE | 9.01 | 01/20/05 |
| HFC REVOLVING CORP HOUSEHOLD HOME EQU | DE | 9.01 | 01/20/05 |
| HFC REVOLVING CORP HOUSEHOLD HOME EQU | DE | 9.01 | 01/20/05 |
| HFC REVOLVING CORP HOUSEHOLD HOME EQU | DE | 9.01 | 01/20/05 |
| HFC REVOLVING CORP HOUSEHOLD HOME EQU | DE | 9.01 | 01/20/05 |
| HOLLY CORP | DE | 7.01,9.01 | 01/27/05 |
| HOME CITY FINANCIAL CORP | OH | 2.02 | 01/25/05 |
| HORTON D R INC /DE/ | DE | 7.01 | 01/27/05 |
| HOUSEHOLD AFFINITY CREDIT CARD MASTER | DE | 9.01 | 01/18/05 |
| HOUSEHOLD AUTO RECEIVABLES CORP ASSET | NV | 9.01 | 01/18/05 |
| HOUSEHOLD AUTO RECEIVABLES CORP SERIE | NV | 9.01 | 01/18/05 |
| HOUSEHOLD AUTOMOTIVE TRUST 2001-1 | DE | 9.01 | 01/18/05 |
| HOUSEHOLD AUTOMOTIVE TRUST 2001-3 | | 9.01 | 01/18/05 |
| HOUSEHOLD AUTOMOTIVE TRUST 2002-1 | | 9.01 | 01/18/05 |
| HOUSEHOLD AUTOMOTIVE TRUST 2003-1 | NV | 9.01 | 01/18/05 |
| HOUSEHOLD AUTOMOTIVE TRUST 2003-2 | NV | 9.01 | 01/18/05 |
| Household Automotive Trust 2004-1 | NV | 9.01 | 01/18/05 |
| HOUSEHOLD AUTOMOTIVE TRUST SERIES 200 | DE | 9.01 | 01/18/05 |
| HOUSEHOLD AUTOMOTIVE TRUST V SERIES 2 | DE | 9.01 | 01/18/05 |
| HOUSEHOLD AUTOMOTIVE TRUST VI SERIES | NV | 9.01 | 01/18/05 |
| HOUSEHOLD CREDIT CARD MASTER NOTE TRU | DE | 9.01 | 01/18/05 |
| HOUSEHOLD HOME EQUITY LOAN TRUST 1999 | DE | 9.01 | 01/20/05 |

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| HOUSEHOLD HOME EQUITY LOAN TRUST 2002 | DE | 9.01 | 01/20/05 |
| HOUSEHOLD MORTGAGE LOAN TRUST 2002 HC | | 9.01 | 01/20/05 |
| HOUSEHOLD MORTGAGE LOAN TRUST 2003-HC | DE | 9.01 | 01/20/05 |
| HOUSEHOLD MORTGAGE LOAN TRUST 2003-HC | DE | 9.01 | 01/20/05 |
| Household Mortgage Loan Trust 2004-HC | DE | 9.01 | 01/20/05 |
| HOUSEHOLD PRIVATE LABEL CREDIT CARD M | DE | 9.01 | 01/18/05 |
| HOUSEHOLD REVOLVING HOME EQUITY LOAN | DE | 9.01 | 01/20/05 |
| HOUSEHOLD REVOLVING HOME EQUITY LOAN | DE | 9.01 | 01/20/05 |
| ICON HEALTH & FITNESS INC | DE | 8.01 | 01/27/05 |
| IKON OFFICE SOLUTIONS INC | OH | 2.02,9.01 | 12/31/04 |
| IKON OFFICE SOLUTIONS INC | OH | 1.01,9.01 | 01/27/05 |
| ILLINOIS TOOL WORKS INC | DE | 9.01 | 12/31/04 |
| IMAGING DIAGNOSTIC SYSTEMS INC /FL/ | FL | 8.01 | 01/27/05 |
| IMERGENT INC | DE | 2.02,9.01 | 01/27/05 |
| IMH ASSETS CORP | DE | 2.01,8.01,9.01 | 01/27/05 |
| INDYMAC BANCORP INC | DE | 2.02,7.01,9.01 | 01/27/05 |
| INDYMAC MBS INC | | 9.01 | 01/27/05 |
| INDYMAC MBS INC | | 8.01,9.01 | 01/27/05 |
| INFOCROSSING INC | DE | 1.01,9.01 | 01/21/05 |
| INFORMEDIX HOLDINGS INC | NV | 3.02,5.02 | 01/21/05 |
| INFORTE CORP | DE | 2.02,5.02,8.01 | 01/27/05 |
| INFORTE CORP | DE | 8.01 | 01/27/05 |
| INNKEEPERS USA TRUST/FL | MD | 8.01,9.01 | 01/27/05 |
| INSIGHT ENTERPRISES INC | DE | 2.02,9.01 | 01/27/05 |
| INSWEB CORP | DE | 2.02,9.01 | 01/27/05 |
| INTERACTIVE MARKETING TECHNOLOGY INC | NV | 2.01,9.01 | 12/21/04 |
| INTERGRAPH CORP | DE | 2.02,5.02,9.01 | 01/26/05 |
| INTERMET CORP | GA | 1.01,9.01 | 01/26/05 |
| INTERNATIONAL BUSINESS MACHINES CORP | NY | 7.01 | 01/27/05 |

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| INTERNATIONAL RECTIFIER CORP /DE/ | DE | 2.02,9.01 | 01/27/05 |
| INTERNATIONAL SHIPHOLDING CORP | DE | 2.02,9.01 | 01/27/05 |
| INTERNATIONAL SPEEDWAY CORP | FL | 2.02,7.01,9.01 | 01/27/05 |
| INTERNET SECURITY SYSTEMS INC/GA | DE | 9.01 | 01/27/05 |
| INTERSTATE HOTELS & RESORTS INC | DE | 1.02,5.02 | 01/27/05 |
| INTERWOVEN INC | CA | 2.02,9.01 | 01/27/05 |
| INTRAOPTICAL MEDICAL CORP AMEND | NV | 4.01,9.01 | 04/05/03 |
| INVESTMENT TECHNOLOGY GROUP INC | DE | 2.02,9.01 | 01/27/05 |
| IOMEGA CORP | DE | 2.02,9.01 | 12/31/04 |
| ISECURETRAC CORP | DE | 3.02 | 11/22/04 |
| ITT EDUCATIONAL SERVICES INC | DE | 2.02 | 01/27/05 |
| JACOBS ENGINEERING GROUP INC /DE/ | DE | 2.02,9.01 | 01/25/05 |
| JARDEN CORP | DE | 1.01,2.01,2.03,3.02,3.03,5.02 | 01/24/05 |
| JEFFERSON BANCSHARES INC | TN | 8.01,9.01 | 01/27/05 |
| JETBLUE AIRWAYS CORP | DE | 2.02,9.01 | 01/27/05 |
| JORGENSEN EARLE M CO /DE/ | DE | 2.02,9.01 | 01/27/05 |
| KERR MCGEE CORP /DE | DE | 7.01,9.01 | 01/27/05 |
| KEY TECHNOLOGY INC | OR | 2.02,9.01 | 01/27/05 |
| KIMBALL INTERNATIONAL INC | IN | 2.02,9.01 | 01/27/05 |
| KINETIC CONCEPTS INC /TX/ | TX | 1.01,9.01 | 01/26/05 |
| KIRBY CORP | NV | 2.01,9.01 | 01/26/05 |
| KNBT BANCORP INC | PA | 1.01,2.02,5.03,9.01 | 01/24/05 |
| KRONOS INC | MA | 2.02 | 01/27/05 |
| KULICKE & SOFFA INDUSTRIES INC | PA | 2.02,9.01 | 01/27/05 |
| LABARGE INC | DE | 2.02,9.01 | 01/02/05 |
| LACLEDE GROUP INC | MO | 2.02,7.01,9.01 | 01/27/05 |
| LACLEDE GROUP INC | MO | 7.01,9.01 | 01/27/05 |
| LACLEDE GROUP INC | MO | 7.01,9.01 | 01/27/05 |

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| LANCE INC | NC | 2.02,9.01 | 01/27/05 |
| LANDSTAR SYSTEM INC | DE | 1.01,2.02,9.01 | 01/27/05 |
| LEADIS TECHNOLOGY INC | DE | 2.02,9.01 | 01/27/05 |
| LEESPORT FINANCIAL CORP | PA | 2.02,9.01 | 01/25/05 |
| LIBERTY STAR GOLD CORP | NV | 1.01,3.02,9.01 | 12/27/04 |
| LIBERTY STAR GOLD CORP | NV | 7.01,9.01 | 01/24/05 |
| LIBERTY STAR GOLD CORP | NV | 7.01,9.01 | 01/26/05 |
| LIMELIGHT MEDIA GROUP INC | NV | 7.01 | 01/27/05 |
| LIVESTAR ENTERTAINMENT GROUP INC | NV | 8.01,9.01 | 01/27/05 |
| LNR PROPERTY CORP | DE | 7.01,9.01 | 01/20/05 |
| LNR PROPERTY CORP | DE | 1.01,9.01 | 01/21/05 |
| LOCKHEED MARTIN CORP | MD | 2.02,9.01 | 01/26/05 |
| LOOKSMART LTD | DE | 2.02,9.01 | 01/27/05 |
| LSI INDUSTRIES INC | OH | 1.01,2.02,9.01 | 01/25/05 |
| MAGMA DESIGN AUTOMATION INC | DE | 2.02,9.01 | 01/27/05 |
| MAPICS INC | GA | 1.01,3.03,8.01,9.01 | 01/26/05 |
| MARATHON OIL CORP | DE | 2.02,9.01 | 01/27/05 |
| MARINE PRODUCTS CORP | DE | 8.01,9.01 | 01/26/04 |
| MARKEL CORP | VA | 2.02,9.01 | 01/26/05 |
| MARKWEST ENERGY PARTNERS L P | | 1.01,9.01 | 01/25/05 |
| MARKWEST HYDROCARBON INC | DE | 1.01,9.01 | 01/25/05 |
| MARKWEST HYDROCARBON INC | DE | 1.01,8.01,9.01 | 01/21/05 |
| MARSHALL EDWARDS INC | DE | 8.01,9.01 | 01/26/05 |
| MARTEN TRANSPORT LTD | DE | 2.02,9.01 | 01/26/05 |
| MARVEL ENTERPRISES INC | DE | 5.02 | 01/24/05 |
| MASSEY ENERGY CO | DE | 2.02,9.01 | 01/27/05 |
| MATRIA HEALTHCARE INC | DE | 1.01,2.03 | 01/21/05 |
| MCCLATCHY CO | DE | 9.01 | 01/27/05 |

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| MCKESSON CORP | DE | 2.02,9.01 | 01/27/05 |
| MEADWESTVACO CORP | DE | 1.01 | 01/24/05 |
| MEDIA GENERAL INC | VA | 2.02,9.01 | 01/27/05 |
| MEMC ELECTRONIC MATERIALS INC | DE | 2.02 | 01/27/05 |
| MENTOR GRAPHICS CORP | OR | 2.02,7.01 | 01/27/05 |
| Meritage Homes CORP | MD | 2.02,9.01 | 01/26/05 |
| MERRILL LYNCH MORTGAGE INVESTORS INC | DE | 8.01,9.01 | 01/27/05 |
| MICRO LINEAR CORP /CA/ | DE | 2.02,9.01 | 01/27/05 |
| MICROSEMI CORP | DE | 2.02 | 01/27/05 |
| MICROSOFT CORP | WA | 2.02 | 01/27/05 |
| MICROSTRATEGY INC | DE | 1.01,2.02,8.01,9.01 | 01/26/05 |
| MID PENN BANCORP INC | PA | 2.02,9.01 | 01/25/05 |
| MILLENNIUM PHARMACEUTICALS INC | DE | 2.02 | 01/27/05 |
| MISONIX INC | NY | 2.02,9.01 | 01/27/05 |
| MITY ENTERPRISES INC | UT | 2.02,9.01 | 01/27/05 |
| MKS INSTRUMENTS INC | MA | 1.01,9.01 | 01/25/05 |
| MOHEGAN TRIBAL GAMING AUTHORITY | | 2.01,2.03,9.01 | 01/25/05 |
| MOLDFLOW CORP | | 2.02,9.01 | 01/27/05 |
| MONEY CENTERS OF AMERICA, INC. | DE | 5.02,9.01 | 01/26/05 |
| MONSANTO CO /NEW/ | DE | 1.01,9.01 | 01/22/05 |
| MORGAN BEAUMONT INC | NV | 5.02,8.01,9.01 | 01/10/05 |
| MORGAN STANLEY ABS CAPITAL I INC | DE | 9.01 | 01/01/05 |
| MORGAN STANLEY ABS CAPITAL I INC | DE | 8.01,9.01 | 01/25/05 |
| MYKROLIS CORP | DE | 2.02 | 01/27/05 |
| NASTECH PHARMACEUTICAL CO INC | DE | 1.01,9.01 | 01/21/05 |
| National Collegiate Student Loan Trus | | 8.01,9.01 | 01/25/05 |
| NATIONAL INSTRUMENTS CORP /DE/ | DE | 2.02,9.01 | 01/27/05 |
| NATIONSLINK FUNDING CORP 1999-LTL-1 C | DE | 8.01,9.01 | 01/25/05 |
| NAVARRE CORP /MN/ | MN | 2.02,9.01 | 01/26/05 |

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| Navistar Financial 2004-B Owner Trust | | 8.01,9.01 | 12/31/04 |
| NAVISTAR FINANCIAL RETAIL REC CORP 2 | DE | 8.01,9.01 | 12/31/04 |
| NAVISTAR FINANCIAL RETAIL REC CORP 20 | DE | 8.01,9.01 | 12/31/04 |
| NAVISTAR FINANCIAL RETAIL REC CORP 20 | | 8.01,9.01 | 12/31/04 |
| NAVISTAR FINANCIAL RETAIL REC CORP 20 | | 8.01,9.01 | 12/31/04 |
| NAVISTAR FINANCIAL RETAIL REC CORP 20 | | 8.01,9.01 | 12/31/04 |
| NAVISTAR FINANCIAL RETAIL REC CORP 20 | | 8.01,9.01 | 12/31/04 |
| NBC CAPITAL CORP | MS | 2.02,9.01 | 01/27/05 |
| NCR CORP | MD | 2.02,9.01 | 01/27/05 |
| NETWORK ENGINES INC | DE | 2.02,9.01 | 01/27/05 |
| NeuroMetrix, Inc. | | 2.02,9.01 | 01/27/05 |
| NEWALLIANCE BANCSHARES INC | | 2.02,9.01 | 01/25/04 |
| NEWELL RUBBERMAID INC | DE | 2.02,9.01 | 01/27/05 |
| NEWPORT CORP | NV | 2.02,9.01 | 01/27/05 |
| NEWPOWER HOLDINGS INC | DE | 8.01,9.01 | 01/27/05 |
| NEWS CORP | | 8.01,9.01 | 01/27/05 |
| NIC INC | CO | 2.02,7.01,9.01 | 01/27/05 |
| NICHOLAS FINANCIAL INC | FL | 2.02,9.01 | 01/27/05 |
| NOBLE CORP | | 2.02,9.01 | 01/27/05 |
| NOBLE ENERGY INC | DE | 2.02,8.01,9.01 | 01/27/05 |
| NORTH AMERICAN TECHNOLOGIES GROUP INC | DE | 3.01,9.01 | 01/24/05 |
| NORTH BAY BANCORP/CA | CA | 1.01 | 01/24/05 |
| NORTH FORK BANCORPORATION INC | DE | 2.02,9.01 | 01/25/05 |
| NORTHEAST INDIANA BANCORP INC | DE | 8.01,9.01 | 01/26/05 |
| NORTHERN EMPIRE BANCSHARES | CA | 2.02,9.01 | 01/26/05 |
| NOVELLUS SYSTEMS INC | CA | 2.02,9.01 | 01/27/05 |
| NSTAR/MA | MA | 2.02,8.01 | 01/27/05 |
| NUCOR CORP | DE | 2.02,9.01 | 01/27/05 |

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| NUTRACEUTICAL INTERNATIONAL CORP | DE | 2.02,9.01 | 01/27/05 |
| NUWAVE TECHNOLOGIES INC | DE | 1.01,9.01 | 01/26/05 |
| NVR INC | VA | 2.02,9.01 | 01/27/05 |
| OLD DOMINION FREIGHT LINE INC/VA | VA | 2.02 | 01/27/05 |
| OLD NATIONAL BANCORP /IN/ | IN | 2.02,9.01 | 01/27/05 |
| OLD NATIONAL BANCORP /IN/ | IN | 5.02,5.05,9.01 | 01/27/05 |
| OMEGA HEALTHCARE INVESTORS INC | MD | 2.02,9.01 | 12/31/04 |
| OMNI ENERGY SERVICES CORP | LA | 8.01,9.01 | 01/27/05 |
| OMNOVA SOLUTIONS INC | OH | 2.02,9.01 | 01/26/05 |
| ONYX ACCEPTANCE OWNER TRUST 2004-A | DE | 8.01 | 12/31/04 |
| Onyx Acceptance Owner Trust 2004-B | DE | 8.01 | 12/31/04 |
| Onyx Acceptance Owner Trust 2004-C | DE | 8.01 | 12/31/04 |
| OPENWAVE SYSTEMS INC | DE | 2.02,9.01 | 01/27/05 |
| OPLINK COMMUNICATIONS INC | DE | 2.02,9.01 | 01/27/05 |
| OPTICAL COMMUNICATION PRODUCTS INC | DE | 2.02,9.01 | 01/27/05 |
| OPTION CARE INC/DE | DE | 2.02,9.01 | 01/24/05 |
| ORTHOLOGIC CORP | DE | 2.02,9.01 | 01/27/05 |
| OSI PHARMACEUTICALS INC | DE | 5.02,9.01 | 01/24/05 |
| OTISH MOUNTAIN DIAMOND CO | NV | 8.01,9.01 | 01/13/05 |
| OVERSTOCK COM INC | UT | 8.01,9.01 | 01/26/05 |
| OVERSTOCK COM INC | UT | 2.02,9.01 | 01/27/05 |
| OWENS ILLINOIS INC /DE/ | DE | 2.02 | 01/26/05 |
| PACIFIC CAPITAL BANCORP /CA/ | CA | 8.01,9.01 | 01/27/05 |
| PACKETEER INC | DE | 2.02,9.01 | 01/27/05 |
| PALMONE INC | DE | 1.01,5.02 | 01/24/05 |
| PANTRY INC | DE | 2.02,9.01 | 01/27/05 |
| PARADIGM MEDICAL INDUSTRIES INC | DE | 8.01,9.01 | 01/25/05 |
| PARAMCO FINANCIAL GROUP INC | NV | 3.02 | 12/31/04 |
| Park Place Securities, Inc., Asset-Ba | DE | 9.01 | 11/08/04 |

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| PATRIOT TRANSPORTATION HOLDING INC | FL | 2.02,9.01 | 01/26/05 |
| PAULSON CAPITAL CORP | OR | 1.01 | 01/26/05 |
| PC CONNECTION INC | DE | 2.02,9.01 | 01/27/05 |
| PDF SOLUTIONS INC | DE | 2.02,7.01,9.01 | 01/27/05 |
| PENN NATIONAL GAMING INC | PA | 2.01,9.01 | 01/25/05 |
| PENNFED FINANCIAL SERVICES INC | DE | 2.02 | 01/26/05 |
| PENNSYLVANIA REAL ESTATE INVESTMENT T | PA | 1.01 | 01/26/05 |
| PERICOM SEMICONDUCTOR CORP | CA | 1.01,9.01 | 01/24/05 |
| PERKINELMER INC | MA | 2.02,9.01 | 01/26/05 |
| Petro Distributing, Inc. | DE | 1.01,9.01 | 01/21/05 |
| PETRO FINANCIAL CORP | DE | 1.01,9.01 | 01/21/05 |
| PETRO HOLDINGS FINANCIAL CORP | DE | 1.01,9.01 | 01/21/05 |
| PETRO STOPPING CENTERS HOLDINGS LP | DE | 1.01,9.01 | 01/21/05 |
| PETRO STOPPING CENTERS L P | DE | 1.01,9.01 | 01/21/05 |
| PETROLEUM DEVELOPMENT CORP | NV | 8.01 | 01/24/05 |
| PFF BANCORP INC | DE | 2.02,9.01 | 12/31/04 |
| PHARMACYCLICS INC | DE | 2.02,9.01 | 01/27/05 |
| PHARSIGHT CORP | CA | 2.02,9.01 | 01/27/05 |
| PHELPS DODGE CORP | NY | 2.02,9.01 | 01/27/05 |
| PHOENIX TECHNOLOGIES LTD | DE | 2.02,9.01 | 01/27/05 |
| PINNACLE SYSTEMS INC | CA | 2.01,9.01 | 01/21/05 |
| PIONEER DRILLING CO AMEND | TX | 2.01,9.01 | 11/11/04 |
| PIONEER NATURAL RESOURCES CO | DE | 1.01,2.03,9.01 | 01/21/05 |
| PIXELWORKS INC | OR | 2.02,9.01 | 01/27/05 |
| PLUMTREE SOFTWARE INC | DE | 2.02,9.01 | 01/27/05 |
| PLURISTEM LIFE SYSTEMS INC | NV | 3.02,5.02 | 01/26/05 |
| PMC SIERRA INC | DE | 2.02,9.01 | 01/27/05 |
| PMI GROUP INC | DE | 2.02,9.01 | 01/26/05 |

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| POLARIS INDUSTRIES INC/MN | MN | 2.02 | 01/27/05 |
| POTASH CORP OF SASKATCHEWAN INC | | 2.02 | 01/27/05 |
| PREMCO INC | DE | 2.02,5.03,7.01,9.01 | 01/23/05 |
| PRESIDENT CASINOS INC | DE | 1.01,8.01,9.01 | 01/20/05 |
| PROTEIN DESIGN LABS INC/DE | DE | 1.01,9.01 | 01/24/05 |
| PROVIDENT FINANCIAL SERVICES INC | DE | 2.02,7.01,9.01 | 01/26/05 |
| PROVIDENT FINANCIAL SERVICES INC | DE | 8.01,9.01 | 01/26/05 |
| PROVO INTERNATIONAL INC | DE | 3.01,9.01 | 01/26/05 |
| PROXIM CORP | DE | 1.01,9.01 | 01/27/05 |
| PROXIM CORP | DE | 2.02,9.01 | 01/27/05 |
| PSB GROUP INC | MI | 2.02,9.01 | 01/25/05 |
| QCR HOLDINGS INC | DE | 2.02,9.01 | 01/27/05 |
| QUANTUM CORP /DE/ | DE | 1.01,9.01 | 01/27/05 |
| QUEST DIAGNOSTICS INC | DE | 2.02,9.01 | 01/27/05 |
| RADISYS CORP | OR | 5.02,9.01 | 01/24/05 |
| RAMBUS INC | DE | 8.01,9.01 | 01/26/05 |
| RANGE RESOURCES CORP | DE | 8.01,9.01 | 01/26/05 |
| RANGE RESOURCES CORP AMEND | DE | 2.01,9.01 | 12/10/04 |
| RAYOVAC CORP | WI | 2.02,9.01 | 01/27/05 |
| REDWOOD EMPIRE BANCORP | CA | 8.01 | 01/27/05 |
| REGENT COMMUNICATIONS INC | DE | 5.02 | 01/25/05 |
| REGIONS FINANCIAL CORP | DE | 7.01,9.01 | 01/27/05 |
| REINSURANCE GROUP OF AMERICA INC | MO | 2.02,7.01,9.01 | 01/27/05 |
| RENAISSANCE MEDIA GROUP LLC | DE | 7.01 | 01/26/05 |
| RENT WAY INC | PA | 2.02,9.01 | 01/27/05 |
| RENTECH INC /CO/ AMEND | CO | 1.01,7.01,9.01 | 01/13/05 |
| RETEK INC | DE | 2.02,9.01 | 01/27/05 |

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| REXNORD CORP | DE | 1.01,1.02,9.01 | 01/21/05 |
| REYNOLDS & REYNOLDS CO | OH | 8.01,9.01 | 01/27/05 |
| RGC RESOURCES INC | VA | 1.01,8.01,9.01 | 01/24/05 |
| RIGGS NATIONAL CORP | DE | 1.01,5.02,8.01,9.01 | 01/27/05 |
| ROCK OF AGES CORP | DE | 1.01,2.06,9.01 | 01/21/05 |
| ROCK TENN CO | GA | 2.02,9.01 | 01/27/05 |
| ROCKY SHOES & BOOTS INC | OH | 1.01,1.02 | 01/21/05 |
| RPC INC | DE | 8.01,9.01 | 01/26/05 |
| RSA SECURITY INC/DE/ | DE | 2.02,8.01,9.01 | 01/27/05 |
| RSV BANCORP INC | PA | 8.01,9.01 | 01/25/05 |
| RYERSON TULL INC /DE/ | DE | 7.01,9.01 | 01/26/05 |
| SAKS CREDIT CARD MASTER TRUST | NV | 9.01 | 01/18/05 |
| SALIX PHARMACEUTICALS LTD | | 8.01,9.01 | 01/27/05 |
| SAMSONITE CORP/FL | DE | 2.05 | 01/21/05 |
| SAND HILL IT SECURITY ACQUISITION COR | CA | 1.01,8.01,9.01 | 01/25/05 |
| SANDISK CORP | DE | 2.02,9.01 | 01/27/05 |
| SANFILIPPO JOHN B & SON INC | DE | 2.02,9.01 | 01/27/05 |
| SANMINA-SCI CORP | DE | 2.02,9.01 | 01/27/05 |
| SAUL CENTERS INC | MD | 8.01,9.01 | 01/27/05 |
| SCANSOURCE INC | SC | 2.02,9.01 | 01/27/05 |
| SCHWEITZER MAUDUIT INTERNATIONAL INC | DE | 1.01,2.02,9.01 | 11/18/04 |
| SEARS ROEBUCK & CO | NY | 2.02,9.01 | 01/27/05 |
| SEMINIS INC | IL | 1.01,9.01 | 01/24/05 |
| SENTO CORP | UT | 2.02,9.01 | 01/27/05 |
| SEPRACOR INC /DE/ | DE | 2.02 | 01/27/05 |
| SEQUOIA RESIDENTIAL FUNDING INC | | 8.01 | 01/26/05 |
| SHELBOURNE II Liquidating Trust | | 2.01 | 01/26/05 |
| SIEBEL SYSTEMS INC | DE | 2.02,4.02,9.01 | 09/30/04 |
| SIGNATURE EYEWEAR INC | CA | 1.01 | 01/26/05 |

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| SILICON STORAGE TECHNOLOGY INC | CA | 2.02,9.01 | 01/26/05 |
| SILICON STORAGE TECHNOLOGY INC AMEND | CA | 2.02,9.01 | 01/26/05 |
| SILICON VALLEY BANCSHARES | DE | 2.02,8.01,9.01 | 01/27/05 |
| SIRF TECHNOLOGY HOLDINGS INC | | 2.02,8.01,9.01 | 01/27/05 |
| SKYWAY COMMUNICATIONS HOLDING CORP | | 9.01 | 01/27/05 |
| SMITHTOWN BANCORP INC | NY | 9.01 | 01/27/05 |
| SOMERSET HILLS BANCORP | NJ | 5.02 | 01/19/05 |
| SOURCE ENERGY CORP /UT/ | UT | 7.01,9.01 | 01/27/05 |
| SOUTHCREST FINANCIAL GROUP INC | GA | 2.02,9.01 | 01/26/05 |
| SOUTHERN CONNECTICUT BANCORP INC | CT | 2.02,9.01 | 01/27/05 |
| SOUTHERN PERU COPPER CORP/ | DE | 8.01 | 01/24/05 |
| SOUTHERN UNION CO | DE | 2.02,9.01 | 01/25/05 |
| SOUTHWEST BANCORP INC | OK | 8.01,9.01 | 01/26/05 |
| SOUTHWEST BANCORP OF TEXAS INC | TX | 2.02,7.01,9.01 | 01/27/05 |
| STANDEX INTERNATIONAL CORP/DE/ | DE | 9.01 | 12/31/04 |
| STARSOFT INC | NV | 5.02 | 01/24/05 |
| STEELCLOUD INC | VA | 8.01,9.01 | 01/27/05 |
| STERLING FINANCIAL CORP /PA/ | PA | 5.02,9.01 | 01/25/05 |
| STEWARDSHIP FINANCIAL CORP | NJ | 5.02 | 01/20/05 |
| STEWART & STEVENSON SERVICES INC | TX | 1.01,2.01,5.02,7.01,9.01 | 01/21/05 |
| STRATEX NETWORKS INC | DE | 2.02,9.01 | 01/27/05 |
| STRUCTURED ASSET SECURITIES CORP | DE | 8.01 | 01/24/05 |
| STRUCTURED ASSET SECURITIES CORP | DE | 8.01 | 01/25/05 |
| STRUCTURED ASSET SECURITIES CORP | DE | 8.01,9.01 | 01/06/05 |
| SUN OIL & GAS, INC | NV | 5.02,8.01 | 01/25/05 |
| SUNTRUST BANKS INC | GA | 2.02,7.01,9.01 | 01/27/05 |
| SWIFT TRANSPORTATION CO INC | NV | 1.01,2.02,2.05,2.06,9.01 | 12/22/04 |
| SYBASE INC | DE | 2.02,9.01 | 01/25/05 |

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| SYCAMORE NETWORKS INC | DE | 1.02 | 01/21/05 |
| SYMMETRICOM INC | DE | 2.02,9.01 | 01/27/05 |
| SYNERGY FINANCIAL GROUP INC /NJ/ | NJ | 2.02,9.01 | 01/26/05 |
| SYNIVERSE HOLDINGS INC | DE | 2.02,9.01 | 01/27/05 |
| SYNIVERSE HOLDINGS INC | DE | 8.01,9.01 | 01/27/05 |
| TALX CORP | MO | 2.02,9.01 | 01/26/05 |
| TCF FINANCIAL CORP | DE | 1.01,3.03,5.02,9.01 | 01/24/05 |
| TELEDYNE TECHNOLOGIES INC | DE | 2.02,9.01 | 01/27/05 |
| TELULAR CORP | DE | 2.02,9.01 | 01/27/05 |
| TEMPUR PEDIC INTERNATIONAL INC | DE | 2.02,7.01,9.01 | 01/27/05 |
| TETRA TECH INC | DE | 2.02,9.01 | 01/26/05 |
| TEXEN OIL & GAS INC | NV | 7.01 | 01/27/05 |
| TEXTRON INC | DE | 9.01 | 01/27/05 |
| TF FINANCIAL CORP | DE | 2.02,9.01 | 01/27/05 |
| THESTREET COM | DE | 1.01,9.01 | 01/20/05 |
| TIME WARNER INC | DE | 1.01,9.01 | 01/21/05 |
| TITANIUM METALS CORP | DE | 7.01,9.01 | 01/27/05 |
| TNX TELEVISION HOLDINGS INC | NV | 5.02 | 01/21/05 |
| TOLLGRADE COMMUNICATIONS INC \PA\ | PA | 2.02,9.01 | 01/26/05 |
| TOTAL ENTERTAINMENT INC | IN | 9.01 | 01/26/05 |
| TOUCHSTONE APPLIED SCIENCE ASSOCIATES | DE | 2.02 | 01/27/05 |
| TRANSAX INTERNATIONAL LTD | CO | 3.02,9.01 | 01/27/05 |
| TREDEGAR CORP | VA | 2.02,9.01 | 01/26/05 |
| TRI COUNTY FINANCIAL CORP /MD/ | MD | 7.01,9.01 | 01/26/05 |
| TRIAD GUARANTY INC | DE | 2.02,9.01 | 01/26/05 |
| TRIMFAST GROUP INC | NV | 5.02 | 01/17/05 |
| Trinsic, Inc. | DE | 5.02,8.01,9.01 | 01/23/05 |
| TROPICAL SPORTSWEAR INTERNATIONAL COR | FL | 1.01 | 01/19/05 |

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| TUMBLEWEED COMMUNICATIONS CORP AMEND | DE | 2.02,9.01 | 01/24/05 |
| TWEETER HOME ENTERTAINMENT GROUP INC | DE | 2.02,9.01 | 01/25/05 |
| TXU CORP /TX/ | TX | 1.01,2.02,8.01,9.01 | 01/21/05 |
| UAL CORP /DE/ | DE | 2.02,8.01,9.01 | 12/31/04 |
| UBIQUITEL INC | DE | 5.02,9.01 | 01/21/05 |
| ULTRATECH INC | DE | 1.01 | 01/22/05 |
| ULTRATECH INC | DE | 2.02,9.01 | 01/27/05 |
| UMPQUA HOLDINGS CORP | OR | 2.02,9.01 | 01/27/05 |
| UNION COMMUNITY BANCORP | IN | 2.02,9.01 | 01/25/05 |
| UNITED AMERICA INDEMNITY, LTD | E9 | 1.01,2.01,5.02,9.01 | 01/24/05 |
| UNITED BANKSHARES INC/WV | WV | 8.01,9.01 | 06/09/04 |
| UNITED DEFENSE INDUSTRIES INC | DE | 2.02,9.01 | 01/27/05 |
| UNITED SECURITY BANCSHARES INC | DE | 1.01 | 12/23/04 |
| USA TRUCK INC | DE | 2.02,9.01 | 01/27/05 |
| USF CORP | DE | 5.02,9.01 | 01/21/05 |
| UST INC | DE | 2.02,9.01 | 01/27/05 |
| VARIAN SEMICONDUCTOR EQUIPMENT ASSOCI | DE | 2.02,9.01 | 01/27/05 |
| VASCULAR SOLUTIONS INC | DE | 2.02,9.01 | 01/27/05 |
| VENTURE HOLDINGS CO LLC | MI | 7.01,9.01 | 01/21/05 |
| VERITAS SOFTWARE CORP /DE/ | DE | 2.02,9.01 | 01/27/05 |
| VERIZON COMMUNICATIONS INC | DE | 2.02 | 01/27/05 |
| VERSO TECHNOLOGIES INC | MN | 1.01,2.01,9.01 | 01/21/05 |
| VIACOM INC | DE | 1.01,9.01 | 01/26/05 |
| VIGNETTE CORP | DE | 5.02,9.01 | 01/21/05 |
| VIPER NETWORKS INC | UT | 4.01 | 01/20/05 |
| VIRCO MFG CORPORATION | DE | 1.01,2.03,8.01,9.01 | 01/21/05 |
| VIVUS INC | CA | 2.02,9.01 | 01/27/05 |
| WACHOVIA ASSET SEC INC ASST BACK NOTE | | 8.01,9.01 | 01/25/05 |

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| Wachovia Asset Sec Series 2004 - HE1 | | 8.01,9.01 | 01/25/05 |
| WACHOVIA ASSET SECURIT ISSUANCE LLC 2 | NC | 8.01,9.01 | 01/25/05 |
| WACHOVIA ASSET SECURITIZATION INC 200 | | 8.01,9.01 | 01/25/05 |
| WACHOVIA ASSET SECURITIZATION INC 200 | | 8.01,9.01 | 01/25/05 |
| WACHOVIA ASSET SECURITIZATION INC AST | | 8.01,9.01 | 01/25/05 |
| WATER PIK TECHNOLOGIES INC | DE | 2.02,9.01 | 01/26/05 |
| WATERS CORP /DE/ | DE | 2.02,9.01 | 01/27/05 |
| WEBMD CORP /NEW/ | DE | 2.02,7.01,8.01,9.01 | 01/27/05 |
| WELLS REAL ESTATE INVESTMENT TRUST II | MD | 2.03 | 01/21/05 |
| WENDYS INTERNATIONAL INC | OH | 7.01,9.01 | 01/27/05 |
| WESTCORP /CA/ | CA | 2.02,8.01,9.01 | 01/25/05 |
| WESTERN DIGITAL CORP | DE | 2.02 | 01/27/05 |
| WESTFIELD FINANCIAL INC | MA | 2.02,9.01 | 01/26/05 |
| WFS FINANCIAL INC | CA | 2.02,7.01,9.01 | 01/25/05 |
| Wilber CORP | | 9.01 | 01/21/05 |
| WILLBROS GROUP INC | R1 | 8.01,9.01 | 01/26/05 |
| WITNESS SYSTEMS INC | DE | 2.01,3.02,9.01 | 01/24/05 |
| WODFI LLC | FL | 9.01 | 12/01/04 |
| WORLD AIR HOLDINGS, INC. | DE | 7.01,9.01 | 01/25/05 |
| World Omni Auto Receivables Trust 200 | DE | 9.01 | 12/01/04 |
| WORLD WIDE MOTION PICTURES CORP AMEND | MI | 4.01 | 01/25/05 |
| WORLDTEQ GROUP INTERNATIONAL INC | NV | 1.01 | 01/21/05 |
| XATA CORP /MN/ | MN | 2.02 | 01/27/05 |
| XPONENTIAL INC | DE | 2.02,9.01 | 01/27/05 |
| ZONE 4 PLAY INC | NV | 1.01,3.02,9.01 | 01/27/05 |
| ZONE 4 PLAY INC | NV | 1.01,9.01 | 01/24/05 |
| ZORAN CORP \DE\ | DE | 2.02,4.02,9.01 | 01/25/05 |
| ZYGO CORP | DE | 2.02,9.01 | 01/27/05 |