

Ledger Class	Sum of Market Value	Sum of Net Unreal Gain(Loss)
ABS	792,530,985	(14,447,796)
AFS Equity	4,792,794	(2,191,647)
BOLI	63,861,698	
Corporate	692,229,727	(31,110,965)
Govt/Agency	208,654,486	7,984,288
Other Invested Asset	44,270,229	(11,762,687)
Short Term	365,011,103	
State/Muni	1,345,958,010	30,295,074
Trading	11,533,161	
Unconsolidated Sub	45,228,873	
Grand Total	3,574,071,066	(21,233,733)

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
AFS Equity	Equity	002824100			ABBOTT LABORATORIES	1.600	04/17/2003		3,000	109,890	143,100	33,210			
AFS Equity	Equity	03076C106			AMERIPRISE FINANCIAL INC	0.680	10/03/2005		2,000	55,032	40,980	(14,052)			
AFS Equity	Equity	057224107			BAKER HUGHES INC	0.600	04/25/2003		4,500	130,375	128,475	(1,900)			
AFS Equity	Equity	060505104			BANK OF AMERICA CORP	0.040	02/08/2008		5,000	70,400	34,100	(36,300)			
AFS Equity	Equity	064058100			BANK OF NEW YORK MELLON CORP	0.960	07/02/2007		7,000	185,920	197,750	11,830			
AFS Equity	Equity	084670108			BERKSHIRE HATHAWAY INC-CL A	0.000	10/05/1999		2	124,730	173,400	48,670			
AFS Equity	Equity	24702R101			DELL INC	0.000	05/05/2005		6,500	66,560	61,620	(4,940)			
AFS Equity	Equity	26441C105			DUKE ENERGY CORP	0.920	10/10/2008		7,000	106,697	100,240	(6,457)			
AFS Equity	Equity	370334104			GENERAL MILLS INC	1.720	08/29/2002		3,000	122,601	149,640	27,039			
AFS Equity	Equity	437076102			HOME DEPOT INC	0.900	12/20/2006		6,000	175,440	141,360	(34,080)			
AFS Equity	Equity	438516106			HONEYWELL INTERNATIONAL INC	1.210	12/03/2002		3,000	72,000	83,580	11,580			
AFS Equity	Equity	458140100			INTEL CORP	0.560	12/31/2004		10,000	186,600	150,300	(36,300)			
AFS Equity	Equity	459200101			INTL BUSINESS MACHINES CORP	2.000	06/30/2005		2,000	161,269	193,780	32,511			
AFS Equity	Equity	46625H100			JPMORGAN CHASE & CO	0.200	06/30/2004		5,460	133,241	145,127	11,885			
AFS Equity	Equity	494368103			KIMBERLY-CLARK CORP	2.400	04/14/1998		2,000	97,706	92,220	(5,486)			
AFS Equity	Equity	580645109			MCGRAW-HILL COMPANIES INC	0.900	01/02/2001		4,000	109,725	91,480	(18,245)			
AFS Equity	Equity	589331107			MERCK & CO. INC.	1.520	04/09/2008		6,000	217,220	160,500	(56,720)			
AFS Equity	Equity	594918104			MICROSOFT CORP	0.520	12/31/2004		15,000	395,329	275,550	(119,779)			
AFS Equity	Equity	61166W101			MONSANTO CO	1.060	11/13/2008		1,800	190,049	149,580	(40,469)			
AFS Equity	Equity	681919106			OMNICOM GROUP	0.600	09/27/2007		5,500	128,700	128,700	0			
AFS Equity	Equity	74267C106			PROASSURANCE CORP				308	5,313	14,359	9,046			
AFS Equity	Equity	742718109			PROCTER & GAMBLE CO/THE	1.600	05/08/2007		4,925	213,937	231,918	17,982			
AFS Equity	Equity	774341101			ROCKWELL COLLINS INC.	0.960	08/30/2002		2,800	56,700	91,392	34,692			
AFS Equity	Equity	87612E106			TARGET CORP	0.640	09/27/2007		4,000	146,361	137,560	(8,801)			
AFS Equity	Equity	882508104			TEXAS INSTRUMENTS INC	0.440	12/22/2006		7,000	132,650	115,570	(17,080)			
AFS Equity	Equity	88579Y101			3M CO	2.040	10/07/2002		2,000	116,607	99,440	(17,167)			
AFS Equity	Equity	887317303			TIME WARNER INC	0.750	06/16/2005		3,333	64,333	64,333	0			
AFS Equity	Equity	911312106			UNITED PARCEL SERVICE-CL B	1.800	04/17/2003		2,000	118,446	98,440	(20,006)			
AFS Equity	Equity	913017109			UNITED TECHNOLOGIES CORP	1.540	01/31/2000		4,000	113,600	171,920	58,320			
AFS Equity	Equity	99C010040			ASSET ALLIANCE CORP	0.000	01/01/2008		30,465	20,107	20,107	0			
AFS Equity	Equity	195872403			COLONIAL PROPERTIES TRST	8.125	02/21/2008		13,000	318,950	168,350	(150,600)			BB+
AFS Equity	Equity	40429C607			HSBC FINANCE CORPORATION	6.360	06/06/2007	06/15/2010	110,000	2,765,731	865,700	(1,900,031)			A+
AFS Equity	Equity	99P000146			ONLINE INSIGHT A	0.000	01/01/2008		569,949	0	0	0			
AFS Equity	Equity	99P000153			ONLINE INSIGHT B	0.000	01/01/2008		1,723,449	0	0	0			
AFS Equity	Equity	88732J207			TIME WARNER CABLE	0.000	03/30/2009		837	20,750	20,750	0			
AFS Equity	Equity	99P000138			ASSET ALLIANCE CORP	0.000	03/12/2009		7,799	51,472	51,472	0			
Trading	Equity	00508X203			ACTUANT CORP-CL A	0.040	07/25/2003		4,000	47,595	41,320	(6,275)			
Trading	Equity	025816109			AMERICAN EXPRESS CO	0.720	07/25/2007		4,000	236,974	54,520	(182,454)			
Trading	Equity	029912201			AMERICAN TOWER CORP-CL A	0.000	04/02/2008		5,000	204,162	152,150	(52,012)			
Trading	Equity	031162100			AMGEN INC	0.000	12/20/2006		4,000	246,764	198,080	(48,684)			
Trading	Equity	032511107			ANADARKO PETROLEUM CORP	0.360	10/14/2008		12,500	658,751	486,125	(172,626)			
Trading	Equity	032654105			ANALOG DEVICES INC	0.800	12/22/2006		7,000	245,722	134,890	(110,832)			
Trading	Equity	037411105			APACHE CORP	0.600	08/05/2008		5,500	530,825	352,495	(178,330)			
Trading	Equity	052769106			AUTODESK INC	0.000	05/08/2007		5,500	229,438	92,455	(136,983)			
Trading	Equity	053015103			AUTOMATIC DATA PROCESSING	1.320	05/08/2007		6,000	240,969	210,960	(29,999)			
Trading	Equity	054937107			BB&T CORP	1.880	10/19/2007		18,000	715,117	304,560	(410,557)			
Trading	Equity	166764100			CHEVRON CORP	2.600	03/20/2008		8,000	667,730	537,920	(129,810)			
Trading	Equity	17275R102			CISCO SYSTEMS INC	0.000	11/13/2008		13,000	319,017	218,010	(101,007)			
Trading	Equity	191216100			COCA-COLA CO/THE	1.640	12/10/2004		5,000	213,975	219,750	5,775			
Trading	Equity	20825C104			CONOCOPHILLIPS	1.880	03/20/2008		6,800	536,563	266,288	(270,275)			
Trading	Equity	235851102			DANAHER CORP	0.120	06/16/2005		3,500	176,960	189,770	12,810			
Trading	Equity	263534109			DU PONT (E.I.) DE NEMOURS	1.640	06/24/2003		2,000	83,839	44,660	(39,179)			
Trading	Equity	26441C105			DUKE ENERGY CORP	0.920	10/10/2008		20,500	362,786	293,560	(69,226)			
Trading	Equity	268948106			EAGLE BANCORP INC	0.218	05/06/2008		4,950	48,540	30,938	(17,602)			
Trading	Equity	292505104			ENCANA CORP	1.600	10/14/2008		8,400	452,660	341,124	(111,536)			
Trading	Equity	302130109			EXPEDITORS INTL WASH INC	0.320	09/12/2008		6,000	234,638	169,740	(64,898)			
Trading	Equity	30231G102			EXXON MOBIL CORP	1.600	10/25/2004		5,000	244,775	340,500	95,725			
Trading	Equity	337932107			FIRSTENERGY CORP	2.200	07/25/2003		3,000	103,067	115,800	12,733			
Trading	Equity	369604103			GENERAL ELECTRIC CO	0.400	12/06/2006		18,000	603,606	181,980	(421,626)			

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
Trading	Equity	478160104			JOHNSON & JOHNSON	1.840	10/18/2004		6,000	344,360	315,600				
Trading	Equity	571903202			MARRIOTT INTERNATIONAL-CL A	0.350	12/27/2007		9,500	390,660	155,420				
Trading	Equity	58405U102			MEDCO HEALTH SOLUTIONS INC	0.000	01/03/2007		5,000	134,375	206,700				
Trading	Equity	585055106			MEDTRONIC INC	0.750	12/10/2004		4,000	195,602	117,880				
Trading	Equity	589331107			MERCK & CO. INC.	1.520	04/09/2008		8,500	394,470	227,375				
Trading	Equity	626717102			MURPHY OIL CORP	1.000	12/20/2006		3,000	154,087	134,310				
Trading	Equity	637071101			NATIONAL OILWELL VARCO INC	0.000	10/14/2008		5,900	255,213	169,389				
Trading	Equity	693475105			PNC FINANCIAL SERVICES GROUP	0.400	01/22/2008		4,600	322,845	134,734				
Trading	Equity	713448108			PEPSICO INC	1.700	10/18/2004		5,000	245,250	257,400				
Trading	Equity	729251108			PLUM CREEK TIMBER CO	1.680	01/22/2008		7,000	285,254	203,490				
Trading	Equity	74834L100			QUEST DIAGNOSTICS	0.400	12/01/2005		2,500	126,824	118,700				
Trading	Equity	847560109			SPECTRA ENERGY CORP	1.000	10/10/2008		9,500	222,770	134,330				
Trading	Equity	857477103			STATE STREET CORP	0.040	02/24/2005		4,500	193,500	138,510				
Trading	Equity	863667101			STRYKER CORP	0.400	10/20/2005		3,000	121,951	102,120				
Trading	Equity	871829107			SYSCO CORP	0.960	11/05/2003		5,000	158,751	114,000				
Trading	Equity	89151E109			TOTAL SA-SPON ADR	2.521	02/08/2008		5,000	344,925	245,300				
Trading	Equity	92857W209			VODAFONE GROUP PLC-SP ADR	1.354	02/03/2004		5,250	142,385	91,455				
Trading	Equity	931142103			WAL-MART STORES INC	1.090	09/30/2005		5,000	249,518	260,500				
Trading	Equity	94973V107			WELLPOINT INC	0.000	04/02/2008		6,000	373,959	227,820				
Trading	Equity	949746101			WELLS FARGO & CO	0.200	12/20/2006		7,000	211,907	99,680				
Trading	Equity	983024100			WYETH	1.200	10/21/2004		4,000	149,300	172,160				
Trading	Equity	G1150G111			ACCENTURE LTD-CL A	0.500	09/07/2007		4,000	160,288	109,960				
Trading	Equity	409735206			JOHN HAN BK & THRIFT OPP FD	1.720	01/22/2008		7,750	255,305	83,313				
Trading	Equity	00724F101			ADOBE SYSTEMS INC	0.000	01/09/2009		5,000	119,750	106,950				
Trading	Equity	xxxxxxx			Strategic Investment	xx	xx		xx	831,437	832,016				
Trading	Equity	126650100			CVS CAREMARK CORP	0.305	01/09/2009		5,000	129,586	137,450				
Trading	Equity	428236103			HEWLETT-PACKARD CO	0.320	03/24/2009		10,500	457,633	336,630				
Trading	Equity	552690109			MDU RESOURCES GROUP INC	0.620	03/23/2009		20,400	528,955	329,256				
Trading	Equity	754907103			RAYONIER INC	2.000	03/23/2009		10,000	415,268	302,200				
Trading	Equity	783764103			RYLAND GROUP INC	0.120	03/24/2009		6,000	185,253	99,960				
Trading	Equity	806857108			SCHLUMBERGER LTD	0.840	02/11/2009		5,000	283,254	203,100				
Trading	Equity	939653101			WASHINGTON REAL ESTATE INV	1.730	03/23/2009		13,700	409,381	237,010				
Trading	Equity	G6359F103			NABORS INDUSTRIES LTD	0.000	03/23/2009		15,100	395,147	150,849				
ABS	Fixed	000780KN5	Prime, Non Agency	2003	AMAC 2003-7 A2	5.000	06/06/2003	07/25/2018	635,512	616,884	633,526	16,642	NA	AAA	AAA
ABS	Fixed	05948KHN2	ALT A	2003	BOAA 2003-10 5A2	4.500	04/08/2004	12/25/2018	615,352	587,993	563,395	(24,598)	Aa2	NA	AAA
ABS	Fixed	05948PAV0	Prime, Non Agency	2003	BOAMS 2003-1 2A1	5.250	01/09/2003	02/25/2018	145,115	141,916	137,545	(4,371)	NA	AAA	AAA
ABS	Fixed	05949APF1	Prime, Non Agency	2004	BOAMS 2004-7 5A10	5.250	07/27/2006	08/25/2034	1,200,787	1,198,391	1,098,123	(100,268)	NA	AAA	AAA
ABS	Fixed	05949APN4	Prime, Non Agency	2004	BOAMS 2004-7 6A1	4.500	01/14/2005	08/25/2019	1,457,766	1,449,238	1,427,699	(21,539)	NA	AAA	AAA
ABS	Fixed	07384MW73	Prime, Non Agency	2004	BSARM 2004-6 2A2	5.084	05/01/2007	09/25/2034	1,433,430	1,425,873	614,349	(811,523)	Aa3	AAA	NA
ABS	Fixed	126380AB0	Prime, Non Agency	2006	CSMC 2006-9 2A1	5.500	09/08/2006	11/24/2036	4,320,139	4,213,258	2,107,420	(2,105,838)	B1	NA	AAA
ABS	Fixed	12667FAG0	ALT A	2004	CWALT 2004-2CB 1A1	4.250	11/16/2004	03/25/2034	443,664	438,658	391,632	(47,026)	Aaa	AAA	NA
ABS	Fixed	12667FNE1	ALT A	2004	CWALT 2004-14T2 B1	5.750	09/15/2004	08/25/2034	3,305,453	691,454	691,454	0	NA	A	NA
ABS	Fixed	12667FUW3	ALT A	2004	CWALT 2004-J10 1A3	4.250	11/16/2004	10/25/2034	454,850	444,247	389,024	(55,223)	NA	AAA	AAA
ABS	Fixed	12669DLJ5	Prime, Non Agency	2002	CWHL 2002-32 3A1	5.250	10/31/2002	01/25/2018	169,076	165,356	162,158	(3,198)	NA	AAA	AAA
ABS	Fixed	12669FJ87	Prime, Non Agency	2004	CWHL 2004-13 2A1	5.000	08/18/2005	08/25/2034	2,001,070	2,000,403	1,798,778	(201,625)	Aaa	NA	AAA
ABS	Fixed	16162T5L6	Prime, Non Agency	2003	CHASE 2003-S5 A5	5.000	05/20/2003	06/25/2033	825,435	809,951	809,210	(741)	NA	AAA	AAA
ABS	Fixed	16162WNE5	Prime, Non Agency	2005	CHASE 2005-S3 A4	5.500	12/22/2005	11/25/2035	2,426,795	2,422,795	2,204,730	(218,065)	Aaa	NA	AAA
ABS	Fixed	172973P37	Prime, Non Agency	2005	CMSI 2005-1 2A1	4.750	07/27/2006	02/25/2020	2,377,482	2,351,736	2,179,854	(171,882)	Aaa	AAA	AAA
ABS	Fixed	172973YT0	Prime, Non Agency	2004	CMSI 2004-5 1A3	5.250	07/27/2006	08/25/2034	1,503,558	1,501,800	1,367,249	(134,551)	NA	AAA	AAA
ABS	Fixed	22541SX29	Prime, Non Agency	2004	CSFB 2004-8 6A1	4.500	11/18/2004	12/25/2019	1,793,906	1,718,625	1,667,211	(51,414)	NA	AAA	AAA
ABS	Fixed	22541SZN1	Prime, Non Agency	2004	CSFB 2004-5 5A2	5.000	09/21/2004	08/25/2019	869,205	842,271	769,469	(72,802)	NA	AAA	AAA
ABS	Fixed	225458BZ0	Prime, Non Agency	2005	CSFB 2005-1 DB1	5.500	02/15/2005	02/25/2035	3,004,890	1,213,899	1,213,899	0	NR	AA	NA
ABS	Fixed	31282R4E1	Agency MBS		FG M80821	4.500	02/13/2004	06/01/2010	626,038	630,115	637,808	7,693	Aaa	AAA	NA
ABS	Fixed	31282SAZ5	Agency MBS		FG M80924	4.500	08/12/2004	06/01/2011	4,872,554	4,893,338	4,951,404	58,066	Aaa	AAA	NA
ABS	Fixed	31283HS89	Agency MBS		FG G01443	6.500	11/19/2002	08/01/2032	336,144	344,841	357,054	12,214	Aaa	AAA	NA
ABS	Fixed	31283HS97	Agency MBS		FG G01444	6.500	09/16/2003	08/01/2032	123,388	128,067	131,141	3,074	Aaa	AAA	NA
ABS	Fixed	31287PCQ4	Agency MBS		FG C63679	6.000	02/26/2002	02/01/2032	31,144	30,952	32,766	1,814	Aaa	AAA	NA
ABS	Fixed	31287PE25	Agency MBS		FG C63753	6.000	05/29/2003	02/01/2032	29,447	30,386	30,980	594	Aaa	AAA	NA
ABS	Fixed	31288AX26	Agency MBS		FG C72497	6.500	11/19/2002	06/01/2032	134,814	138,224	143,285	5,061	Aaa	AAA	NA

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ABS	Fixed	31288BLZ4	Agency MBS	FG	C73044	6.000	11/15/2002	11/01/2032	729,798	744,547	766,894	22,347	Aaa	AAA	NA
ABS	Fixed	31288CM40	Agency MBS	FG	C73979	6.000	11/15/2002	12/01/2032	609,547	621,597	640,531	18,933	Aaa	AAA	NA
ABS	Fixed	31288G3S9	Agency MBS	FG	C78009	5.500	07/31/2005	04/01/2033	32,961	33,153	34,348	1,196	Aaa	AAA	NA
ABS	Fixed	31288JRK4	Agency MBS	FG	C79490	5.500	06/10/2003	05/01/2033	103,847	104,452	108,217	3,765	Aaa	AAA	NA
ABS	Fixed	3128GJ2E6	Agency MBS	FG	E82573	6.000	03/06/2001	02/01/2016	199,637	199,191	209,092	9,902	Aaa	AAA	NA
ABS	Fixed	3128GYMX9	Agency MBS	FG	E93974	5.500	03/10/2003	01/01/2018	703,125	722,343	738,222	15,880	Aaa	AAA	NA
ABS	Fixed	3128H3LP4	Agency MBS	FG	E95734	5.000	05/12/2003	03/01/2018	2,162,059	2,207,161	2,258,857	51,695	Aaa	AAA	NA
ABS	Fixed	3128H3ZP9	Agency MBS	FG	E96150	5.000	06/12/2003	05/01/2018	884,815	887,204	924,429	37,225	Aaa	AAA	NA
ABS	Fixed	3128H4WA3	Agency MBS	FG	E96941	4.500	07/31/2005	06/01/2018	652,308	644,737	675,601	30,864	Aaa	AAA	NA
ABS	Fixed	3128H4XR5	Agency MBS	FG	E96988	5.000	12/22/2003	06/01/2018	501,403	508,117	523,851	15,735	Aaa	AAA	NA
ABS	Fixed	3128JRPC4	Agency MBS	FH	847619	6.060	10/27/2006	09/01/2036	6,176,161	6,218,921	6,393,276	174,355	Aaa	AAA	NA
ABS	Fixed	3128K4XQ6	Agency MBS	FG	A44070	5.000	07/18/2006	04/01/2036	1,499,129	1,407,835	1,548,393	140,558	Aaa	AAA	NA
ABS	Fixed	3128K8TQ9	Agency MBS	FG	A47759	5.000	03/22/2007	11/01/2035	575,506	559,815	595,047	35,232	Aaa	AAA	NA
ABS	Fixed	3128KKGC7	Agency MBS	FG	A56495	5.500	02/15/2007	01/01/2037	746,541	740,114	775,506	35,392	Aaa	AAA	NA
ABS	Fixed	3128L0DF6	Agency MBS	FG	A68202	6.000	01/17/2008	11/01/2037	4,135,569	4,226,607	4,328,334	101,726	Aaa	AAA	NA
ABS	Fixed	3128LXFN5	Agency MBS	FG	G01973	5.000	09/11/2006	12/01/2035	3,134,511	3,013,965	3,240,944	226,979	Aaa	AAA	NA
ABS	Fixed	3128LXMR8	Agency MBS	FG	G02168	6.000	06/20/2006	04/01/2036	2,371,074	2,345,837	2,481,963	136,127	Aaa	AAA	NA
ABS	Fixed	3128LXP38	Agency MBS	FG	G02242	5.500	07/10/2006	07/01/2036	711,970	687,238	739,593	52,355	Aaa	AAA	NA
ABS	Fixed	3128LXQU7	Agency MBS	FG	G02267	6.500	09/08/2006	08/01/2036	1,203,926	1,220,036	1,270,730	50,695	Aaa	AAA	NA
ABS	Fixed	3128M1C31	Agency MBS	FG	G11990	5.500	06/20/2006	01/01/2021	425,804	418,926	444,796	25,870	Aaa	AAA	NA
ABS	Fixed	3128M1DD8	Agency MBS	FG	G12000	5.000	06/19/2006	04/01/2021	1,286,893	1,246,676	1,338,878	92,202	Aaa	AAA	NA
ABS	Fixed	3128M1GT0	Agency MBS	FG	G12110	5.500	08/04/2006	06/01/2021	306,390	304,387	319,865	15,477	Aaa	AAA	NA
ABS	Fixed	3128M1KY4	Agency MBS	FG	G12211	5.000	08/03/2006	06/01/2021	1,310,367	1,279,320	1,363,300	83,980	Aaa	AAA	NA
ABS	Fixed	3128M1LA5	Agency MBS	FG	G12221	5.500	09/18/2006	06/01/2021	754,827	751,107	788,496	37,389	Aaa	AAA	NA
ABS	Fixed	3128M1PE3	Agency MBS	FG	G12321	5.500	09/18/2006	09/01/2021	740,052	736,494	772,598	36,104	Aaa	AAA	NA
ABS	Fixed	3128M1PS2	Agency MBS	FG	G12333	4.500	11/27/2007	06/01/2021	1,332,866	1,305,616	1,375,462	69,847	Aaa	AAA	NA
ABS	Fixed	3128M4FM0	Agency MBS	FG	G02572	6.000	02/16/2007	02/01/2037	715,223	719,666	748,672	29,006	Aaa	AAA	NA
ABS	Fixed	3128M4JV6	Agency MBS	FG	G02676	5.500	03/21/2007	03/01/2037	387,126	385,292	402,146	16,854	Aaa	AAA	NA
ABS	Fixed	3128M5L32	Agency MBS	FG	G03646	6.000	01/10/2008	01/01/2038	2,438,321	2,479,549	2,551,974	72,425	Aaa	AAA	NA
ABS	Fixed	3128MJBE9	Agency MBS	FG	G08036	5.500	12/21/2004	01/01/2035	619,986	627,583	645,300	17,718	Aaa	AAA	NA
ABS	Fixed	3128MJD49	Agency MBS	FG	G08122	5.500	06/19/2006	04/01/2036	3,213,198	3,108,359	3,337,866	229,507	Aaa	AAA	NA
ABS	Fixed	3128MJDW7	Agency MBS	FG	G08116	5.500	06/20/2006	03/01/2036	1,816,615	1,752,419	1,887,997	134,678	Aaa	AAA	NA
ABS	Fixed	3128MMBN2	Agency MBS	FG	G18044	4.500	02/18/2005	03/01/2020	2,339,788	2,328,186	2,414,563	86,378	Aaa	AAA	NA
ABS	Fixed	31292HQ31	Agency MBS	FG	C01374	6.000	05/29/2003	06/01/2032	128,511	132,443	135,044	2,601	Aaa	AAA	NA
ABS	Fixed	31292HUP7	Agency MBS	FG	C01490	5.500	01/31/2003	02/01/2033	1,320,933	1,336,673	1,376,930	40,258	Aaa	AAA	NA
ABS	Fixed	31292HYU2	Agency MBS	FG	C01623	5.500	08/21/2003	09/01/2033	2,743,525	2,726,076	2,858,973	132,897	Aaa	AAA	NA
ABS	Fixed	31294KFN0	Agency MBS	FG	E01073	5.000	07/10/2002	12/01/2016	122,999	122,206	128,025	5,819	Aaa	AAA	NA
ABS	Fixed	31294KM51	Agency MBS	FG	E01280	5.000	05/09/2003	12/01/2017	795,799	812,606	830,085	17,478	Aaa	AAA	NA
ABS	Fixed	31294KWD3	Agency MBS	FG	E01544	4.500	12/19/2003	01/01/2019	474,408	475,484	491,972	16,488	Aaa	AAA	NA
ABS	Fixed	312963WK3	Agency MBS	FG	B11550	5.000	08/26/2004	01/01/2019	2,769,738	2,802,086	2,893,741	91,656	Aaa	AAA	NA
ABS	Fixed	3129676K3	Agency MBS	FG	B15374	5.000	07/12/2004	06/30/2019	4,991,925	5,026,303	5,206,058	179,755	Aaa	AAA	NA
ABS	Fixed	31296JZA7	Agency MBS	FG	A10737	5.500	02/05/2004	06/01/2033	4,688,692	4,762,322	4,885,992	123,670	Aaa	AAA	NA
ABS	Fixed	31296KLQ4	Agency MBS	FG	A11235	6.000	07/31/2005	07/01/2033	60,607	61,851	63,649	1,798	Aaa	AAA	NA
ABS	Fixed	31296LUE9	Agency MBS	FG	A12381	5.000	08/08/2003	08/01/2033	1,125,616	1,105,379	1,165,595	60,216	Aaa	AAA	NA
ABS	Fixed	31296LZH7	Agency MBS	FG	A12544	5.000	12/22/2003	08/01/2033	802,790	796,015	831,303	35,288	Aaa	AAA	NA
ABS	Fixed	31296NZY6	Agency MBS	FG	A14359	5.500	02/09/2004	10/01/2033	323,481	325,372	337,093	11,721	Aaa	AAA	NA
ABS	Fixed	31296SWL6	Agency MBS	FG	A17851	5.500	12/22/2003	01/01/2034	474,444	479,653	493,816	14,163	Aaa	AAA	NA
ABS	Fixed	31297AP65	Agency MBS	FG	A23145	5.500	06/04/2004	06/01/2034	1,100,294	1,089,814	1,145,219	55,405	Aaa	AAA	NA
ABS	Fixed	31297BJC7	Agency MBS	FG	A23859	5.000	03/22/2007	06/01/2034	1,231,582	1,199,776	1,274,170	74,395	Aaa	AAA	NA
ABS	Fixed	31297FJ53	Agency MBS	FG	A27484	6.000	12/22/2004	10/01/2034	1,073,343	1,101,720	1,125,888	24,168	Aaa	AAA	NA
ABS	Fixed	31297HKB4	Agency MBS	FG	A29290	5.000	12/23/2004	01/01/2035	709,525	705,345	733,617	28,273	Aaa	AAA	NA
ABS	Fixed	31297HPN3	Agency MBS	FG	A29429	4.500	12/21/2004	01/01/2035	714,475	693,413	730,342	36,929	Aaa	AAA	NA
ABS	Fixed	31297HX46	Agency MBS	FG	A29699	5.000	01/21/2005	01/01/2035	3,191,546	3,192,538	3,299,915	107,377	Aaa	AAA	NA
ABS	Fixed	31297K7G1	Agency MBS	FG	A30895	5.000	12/21/2004	01/01/2035	1,416,292	1,406,902	1,464,382	57,480	Aaa	AAA	NA
ABS	Fixed	31297SZP3	Agency MBS	FG	A37050	5.000	08/24/2005	09/01/2035	4,481,615	4,433,986	4,633,788	199,802	Aaa	AAA	NA
ABS	Fixed	31335H5U3	Agency MBS	FG	C90859	5.500	10/21/2004	09/30/2024	2,523,225	2,578,583	2,629,557	50,974	Aaa	AAA	NA
ABS	Fixed	3133TKUF5	Agency MBS	FHR	2149 QL	6.000	06/27/2006	02/15/2029	1,270,230	1,274,635	1,314,357	39,722	Aaa	AAA	NA
ABS	Fixed	3133TLUH9	Agency MBS	FHR	2178 PB	7.000	04/24/2001	08/15/2029	1,362,125	1,371,658	1,458,700	87,042	Aaa	AAA	NA
ABS	Fixed	31353GPG1	Agency MBS	FH	884023	10.500	06/22/1995	05/01/2020	32,462	35,867	37,219	1,352	Aaa	AAA	NA

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
ABS	Fixed	31359UZR9	Agency MBS	1998	FNW 1998-W8 A6	5.875	09/25/1998	09/25/2028	371	371	383	11	Aaa	NA	NA
ABS	Fixed	313615TW6	Agency MBS		FN 50965	6.500	07/13/1995	01/01/2024	2,329	2,414	2,478	64	Aaa	AAA	NA
ABS	Fixed	3136F6YK9	Agency MBS	2005	FMAN 2005-3 1	4.400	05/01/2006	12/25/2012	481,883	470,225	505,405	35,179	NA	NA	AAA
ABS	Fixed	31371K2V2	Agency MBS		FN 254688	5.500	03/10/2003	03/01/2023	1,169,471	1,200,062	1,221,621	21,559	Aaa	AAA	NA
ABS	Fixed	31371K4K4	Agency MBS		FN 254726	5.500	12/19/2003	05/01/2033	583,519	592,199	608,182	15,983	Aaa	AAA	NA
ABS	Fixed	31371KBL4	Agency MBS		FN 253943	6.500	02/14/2002	09/01/2016	64,053	65,038	67,261	2,223	Aaa	AAA	NA
ABS	Fixed	31371KBR1	Agency MBS		FN 253948	6.000	08/30/2001	09/01/2031	1,284,955	1,271,942	1,351,474	79,533	Aaa	AAA	NA
ABS	Fixed	31371KMK4	Agency MBS		FN 254262	6.000	02/20/2002	04/01/2032	117,107	116,203	123,023	6,820	Aaa	AAA	NA
ABS	Fixed	31371KR37	Agency MBS		FN 254406	6.500	07/16/2002	08/01/2032	256,031	260,493	271,751	11,258	Aaa	AAA	NA
ABS	Fixed	31371KU41	Agency MBS		FN 254503	5.000	02/24/2004	10/01/2009	463,308	464,698	466,016	1,318	Aaa	AAA	NA
ABS	Fixed	31371KVA6	Agency MBS		FN 254509	5.000	09/23/2002	10/01/2017	513,273	518,213	536,895	18,682	Aaa	AAA	NA
ABS	Fixed	31371KVC2	Agency MBS		FN 254511	5.500	01/07/2003	11/01/2017	119,970	122,582	125,958	3,376	Aaa	AAA	NA
ABS	Fixed	31371KWJ6	Agency MBS		FN 254549	6.000	01/07/2003	12/01/2032	144,233	147,981	151,519	3,538	Aaa	AAA	NA
ABS	Fixed	31371KWK3	Agency MBS		FN 254550	6.500	09/04/2003	12/01/2032	166,793	171,597	177,033	5,436	Aaa	AAA	NA
ABS	Fixed	31371L2P3	Agency MBS		FN 255582	5.000	12/21/2004	01/01/2025	553,957	556,852	574,563	17,711	Aaa	AAA	NA
ABS	Fixed	31371L3S6	Agency MBS		FN 255609	4.500	12/21/2004	01/01/2025	375,781	370,976	385,774	14,799	Aaa	AAA	NA
ABS	Fixed	31371L4L0	Agency MBS		FN 255627	5.000	01/24/2005	02/01/2025	372,627	370,536	386,488	15,952	Aaa	AAA	NA
ABS	Fixed	31371L4M8	Agency MBS		FN 255628	5.500	01/24/2005	02/01/2025	347,758	351,475	363,015	11,540	Aaa	AAA	NA
ABS	Fixed	31371L6C8	Agency MBS		FN 255667	5.000	02/22/2005	03/01/2025	983,978	978,108	1,020,162	42,054	Aaa	AAA	NA
ABS	Fixed	31371L6D6	Agency MBS		FN 255668	5.500	01/27/2005	03/01/2025	481,557	486,619	501,392	14,773	Aaa	AAA	NA
ABS	Fixed	31371LCD9	Agency MBS		FN 254868	5.000	12/19/2003	09/01/2033	1,069,402	1,064,554	1,107,081	42,527	Aaa	AAA	NA
ABS	Fixed	31371LCE7	Agency MBS		FN 254869	5.500	08/20/2003	09/01/2033	2,148,258	2,150,352	2,239,055	88,703	Aaa	AAA	NA
ABS	Fixed	31371LWN5	Agency MBS		FN 255453	5.000	12/23/2004	11/01/2019	228,671	231,264	238,409	7,145	Aaa	AAA	NA
ABS	Fixed	31371LZP7	Agency MBS		FN 255550	5.500	12/23/2004	12/01/2024	390,413	397,474	407,541	10,067	Aaa	AAA	NA
ABS	Fixed	31371MHJ9	Agency MBS		FN 255933	5.500	07/05/2006	11/01/2035	724,671	694,612	753,714	59,102	Aaa	AAA	NA
ABS	Fixed	31371MT31	Agency MBS		FN 256270	6.000	06/01/2006	06/01/2036	331,280	327,937	346,618	18,681	Aaa	AAA	NA
ABS	Fixed	31371MVA2	Agency MBS		FN 256309	6.500	08/03/2006	07/01/2036	303,758	306,428	320,367	13,939	Aaa	AAA	NA
ABS	Fixed	31371NBC8	Agency MBS		FN 256635	5.000	11/26/2007	03/01/2037	1,349,160	1,319,800	1,393,670	73,870	Aaa	AAA	NA
ABS	Fixed	31371NJ55	Agency MBS		FN 256884	6.500	09/19/2007	09/01/2037	744,654	756,922	785,329	28,407	Aaa	AAA	NA
ABS	Fixed	31371NQ81	Agency MBS		FN 257079	5.500	01/10/2008	01/01/2023	747,941	760,372	780,676	20,304	Aaa	AAA	NA
ABS	Fixed	31371SQU1	Agency MBS		FN 260667	6.500	07/13/1995	12/01/2023	2,778	2,875	2,955	81	Aaa	AAA	NA
ABS	Fixed	31372CAX6	Agency MBS		FN 268322	6.500	07/13/1995	01/01/2024	15,487	16,037	16,477	440	Aaa	AAA	NA
ABS	Fixed	31372CMN5	Agency MBS		FN 268665	6.500	07/13/1995	04/01/2024	7,740	8,014	8,254	240	Aaa	AAA	NA
ABS	Fixed	31372DTM8	Agency MBS		FN 269756	6.500	07/13/1995	04/01/2024	1,934	2,002	2,062	61	Aaa	AAA	NA
ABS	Fixed	31372HRM1	Agency MBS		FN 273292	6.500	07/13/1995	04/01/2024	8,948	9,267	9,542	275	Aaa	AAA	NA
ABS	Fixed	31372J6Z1	Agency MBS		FN 274588	6.500	07/13/1995	04/01/2024	1,146	1,186	1,222	36	Aaa	AAA	NA
ABS	Fixed	31372JKM4	Agency MBS		FN 274000	6.500	07/13/1995	04/01/2024	41,180	42,631	43,914	1,283	Aaa	AAA	NA
ABS	Fixed	31372PJR1	Agency MBS		FN 278472	8.500	02/09/1995	06/01/2024	849	920	929	9	Aaa	AAA	NA
ABS	Fixed	31372PZD4	Agency MBS		FN 278940	6.500	07/13/1995	04/01/2024	366	379	390	12	Aaa	AAA	NA
ABS	Fixed	31372XZK1	Agency MBS		FN 286146	8.500	02/09/1995	06/01/2024	1,026	1,112	1,123	11	Aaa	AAA	NA
ABS	Fixed	31376KFW1	Agency MBS		FN 357581	5.000	04/26/2004	05/01/2019	636,489	640,596	663,592	22,996	Aaa	AAA	NA
ABS	Fixed	31376KKG0	Agency MBS		FN 357695	4.500	01/13/2005	01/01/2020	564,060	563,549	584,202	20,653	Aaa	AAA	NA
ABS	Fixed	31378TP25	Agency MBS		FN 408241	6.000	03/12/1998	02/01/2018	22,043	22,572	23,320	748	Aaa	AAA	NA
ABS	Fixed	31379JZ25	Agency MBS		FN 421161	6.500	06/15/1998	06/01/2013	9,847	9,857	10,356	499	Aaa	AAA	NA
ABS	Fixed	31379RV54	Agency MBS		FN 427325	6.500	07/20/1998	08/01/2013	63,953	64,011	67,256	3,245	Aaa	AAA	NA
ABS	Fixed	31379TTE4	Agency MBS		FN 429049	6.500	07/20/1998	07/01/2013	70,132	70,206	73,754	3,548	Aaa	AAA	NA
ABS	Fixed	31380MMS2	Agency MBS		FN 444169	6.000	01/14/1999	01/01/2029	19,157	19,027	20,172	1,145	Aaa	AAA	NA
ABS	Fixed	31380YSL5	Agency MBS		FN 454223	6.000	01/14/1999	12/01/2028	28,984	28,787	30,557	1,770	Aaa	AAA	NA
ABS	Fixed	31381BV97	Agency MBS		FN 456140	6.000	01/14/1999	01/01/2029	16,242	16,133	17,124	991	Aaa	AAA	NA
ABS	Fixed	31382JWY3	Agency MBS		FN 484063	6.500	03/15/1999	03/01/2029	285,074	281,536	303,290	21,754	Aaa	AAA	NA
ABS	Fixed	31383MVS9	Agency MBS		FN 507425	7.500	07/19/1999	07/01/2029	87,016	88,749	94,340	5,591	Aaa	AAA	NA
ABS	Fixed	31383SJZ4	Agency MBS		FN 511580	6.500	08/18/1999	08/01/2014	38,636	39,562	40,571	1,009	Aaa	AAA	NA
ABS	Fixed	31384H6L2	Agency MBS		FN 524775	7.000	11/30/1999	12/01/2014	143,400	145,212	149,876	4,664	Aaa	AAA	NA
ABS	Fixed	31385JQV3	Agency MBS		FN 545968	5.500	08/27/2003	10/01/2017	235,541	238,599	247,298	8,699	Aaa	AAA	NA
ABS	Fixed	31385JRT7	Agency MBS		FN 545998	6.000	08/26/2003	11/01/2032	214,404	217,246	225,503	8,257	Aaa	AAA	NA
ABS	Fixed	31385W2S7	Agency MBS		FN 555285	6.000	08/27/2003	03/01/2033	223,437	226,202	234,725	8,523	Aaa	AAA	NA
ABS	Fixed	31385XBN6	Agency MBS		FN 555445	5.000	08/26/2003	05/01/2018	162,974	163,216	170,321	7,105	Aaa	AAA	NA
ABS	Fixed	31385XFK8	Agency MBS		FN 555570	6.000	08/27/2003	06/01/2033	206,485	209,044	216,916	7,872	Aaa	AAA	NA
ABS	Fixed	31385XGQ4	Agency MBS		FN 555607	4.500	12/23/2003	07/01/2018	295,661	295,661	306,588	10,927	Aaa	AAA	NA

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
ABS	Fixed	31386SBW6	Agency MBS		FN 571653	6.000	02/13/2001	02/01/2016	54,789	54,585	57,618	3,033	Aaa	AAA	NA
ABS	Fixed	31386UZX9	Agency MBS		FN 574139	6.500	05/09/2001	05/01/2031	264,308	261,449	280,866	19,417	Aaa	AAA	NA
ABS	Fixed	31387CP47	Agency MBS		FN 580143	6.000	09/27/2001	07/01/2031	122,030	121,779	128,347	6,568	Aaa	AAA	NA
ABS	Fixed	31387N2W6	Agency MBS		FN 589489	6.500	08/08/2001	08/01/2016	303,534	305,812	318,736	12,923	Aaa	AAA	NA
ABS	Fixed	31387QXP0	Agency MBS		FN 591186	6.500	03/20/2002	08/01/2016	108,179	109,141	113,597	4,456	Aaa	AAA	NA
ABS	Fixed	31387YYT4	Agency MBS		FN 598422	5.500	01/31/2002	01/01/2017	104,887	104,247	110,188	5,941	Aaa	AAA	NA
ABS	Fixed	31388DLJ5	Agency MBS		FN 601629	6.500	02/20/2002	09/01/2031	148,264	149,540	157,553	8,012	Aaa	AAA	NA
ABS	Fixed	31388PXQ9	Agency MBS		FN 610987	6.000	12/13/2001	10/01/2016	536,451	537,557	565,162	27,605	Aaa	AAA	NA
ABS	Fixed	31388VWH7	Agency MBS		FN 616348	6.500	01/31/2002	12/01/2031	54,482	54,733	57,895	3,161	Aaa	AAA	NA
ABS	Fixed	31389E5T8	Agency MBS		FN 623758	6.000	01/31/2002	02/01/2017	69,615	69,944	73,341	3,397	Aaa	AAA	NA
ABS	Fixed	31389KCN9	Agency MBS		FN 627477	6.000	02/20/2002	02/01/2017	41,351	41,617	43,538	1,921	Aaa	AAA	NA
ABS	Fixed	31389N4X0	Agency MBS		FN 630938	5.500	02/13/2002	02/01/2017	1,267,679	1,259,720	1,330,958	71,238	Aaa	AAA	NA
ABS	Fixed	31389PMP2	Agency MBS		FN 631366	6.500	02/14/2002	02/01/2017	32,212	32,663	33,825	1,161	Aaa	AAA	NA
ABS	Fixed	31389SGZ1	Agency MBS		FN 633916	6.000	03/20/2002	03/01/2017	37,212	37,084	39,181	2,097	Aaa	AAA	NA
ABS	Fixed	31389VSD0	Agency MBS		FN 636916	6.500	02/14/2002	03/01/2017	222,827	226,079	233,674	7,595	Aaa	AAA	NA
ABS	Fixed	31390K5R5	Agency MBS		FN 648956	5.500	11/12/2002	11/01/2017	497,722	508,160	522,566	14,406	Aaa	AAA	NA
ABS	Fixed	31390LGN0	Agency MBS		FN 649205	6.500	03/20/2003	07/01/2032	181,679	187,857	192,833	4,977	Aaa	AAA	NA
ABS	Fixed	31390LRG3	Agency MBS		FN 649487	6.500	11/15/2002	08/01/2032	583,164	598,439	618,968	20,529	Aaa	AAA	NA
ABS	Fixed	31390RE74	Agency MBS		FN 653658	6.500	03/18/2003	08/01/2032	470,643	486,679	499,539	12,859	Aaa	AAA	NA
ABS	Fixed	31390W6C1	Agency MBS		FN 658867	6.000	08/21/2002	08/01/2017	670,276	682,860	705,731	22,871	Aaa	AAA	NA
ABS	Fixed	31391N6R7	Agency MBS		FN 672380	5.500	11/12/2002	11/01/2017	1,033,295	1,053,946	1,084,873	30,927	Aaa	AAA	NA
ABS	Fixed	31391PUV6	Agency MBS		FN 672996	5.000	07/27/2006	12/01/2017	945,527	951,658	989,041	37,383	Aaa	AAA	NA
ABS	Fixed	31391QX58	Agency MBS		FN 674000	5.500	01/07/2003	01/01/2033	173,878	176,182	181,281	5,099	Aaa	AAA	NA
ABS	Fixed	31391STF7	Agency MBS		FN 675650	6.000	03/05/2003	02/01/2033	916,279	935,634	975,705	40,071	Aaa	AAA	NA
ABS	Fixed	31391SU73	Agency MBS		FN 675706	6.000	04/09/2003	03/01/2033	2,399,611	2,450,748	2,519,334	68,586	Aaa	AAA	NA
ABS	Fixed	31391UW68	Agency MBS		FN 677569	6.000	07/31/2005	02/01/2033	14,709	15,029	15,452	422	Aaa	AAA	NA
ABS	Fixed	31391UYM1	Agency MBS		FN 677616	6.000	07/31/2005	01/01/2033	15,875	16,210	16,677	467	Aaa	AAA	NA
ABS	Fixed	31391W5R8	Agency MBS		FN 679556	5.000	03/17/2003	04/01/2018	315,123	319,645	329,330	9,685	Aaa	AAA	NA
ABS	Fixed	31392F5Y9	Agency MBS	2002	FNR 2002-77 CG	4.000	03/13/2003	03/25/2016	109,412	109,446	109,749	303	Aaa	AAA	NA
ABS	Fixed	31392HG72	Agency MBS	2003	FNR 2003-8 BK	4.000	07/24/2003	03/25/2016	334,512	330,711	335,909	5,198	Aaa	AAA	NA
ABS	Fixed	31392JGL7	Agency MBS	2003	FNR 2003-14 AT	4.000	08/25/2003	03/25/2033	348,268	326,535	354,235	27,699	Aaa	AAA	NA
ABS	Fixed	31392JW96	Agency MBS	2003	FNR 2003-21 OG	4.000	02/18/2003	01/25/2033	242,635	224,646	246,810	22,165	Aaa	AAA	NA
ABS	Fixed	31392JY52	Agency MBS	2003	FNR 2003-21 OV	4.000	02/18/2003	03/25/2033	173,175	160,649	175,941	15,292	Aaa	AAA	NA
ABS	Fixed	31393B2U8	Agency MBS	2003	FNR 2003-60 NA	4.000	03/15/2005	07/25/2021	760,488	748,815	771,464	22,649	Aaa	AAA	NA
ABS	Fixed	31393B5N1	Agency MBS	2003	FNR 2003-53 CA	4.000	10/09/2003	10/25/2028	346,439	340,948	347,538	6,590	Aaa	AAA	NA
ABS	Fixed	31393BVA0	Agency MBS	2003	FNR 2003-42 HE	4.000	06/17/2003	12/25/2017	515,253	495,961	528,320	32,359	Aaa	AAA	NA
ABS	Fixed	31393C3C5	Agency MBS	2003	FNR 2003-49 TK	3.500	08/20/2004	03/25/2018	1,265,429	1,191,201	1,280,054	88,852	Aaa	AAA	NA
ABS	Fixed	31393CU76	Agency MBS	2003	FNR 2003-52 LH	3.500	02/14/2005	11/25/2014	716,528	707,291	718,657	11,365	Aaa	AAA	NA
ABS	Fixed	31393DQW4	Agency MBS	2003	FNR 2003-67 TD	4.000	06/12/2003	08/25/2017	305,126	294,931	312,753	17,821	Aaa	AAA	NA
ABS	Fixed	31393GCN2	Agency MBS		FHR 2545 EY	4.500	03/16/2005	03/15/2029	1,067,718	1,064,256	1,072,085	7,828	Aaa	AAA	NA
ABS	Fixed	31393GP32	Agency MBS		FHR 2542 UY	4.000	02/11/2005	04/15/2022	501,404	491,990	506,874	14,885	Aaa	AAA	NA
ABS	Fixed	31393JNK0	Agency MBS		FHR 2557 OE	4.500	03/03/2003	01/15/2026	92,590	92,590	92,555	(35)	Aaa	AAA	NA
ABS	Fixed	31393KTV7	Agency MBS		FHR 2575 QD	6.000	06/26/2006	11/15/2031	959,505	962,020	977,361	15,341	Aaa	AAA	NA
ABS	Fixed	31393LMY6	Agency MBS		FHR 2564 OR	4.500	06/19/2006	02/15/2026	539,044	535,716	541,580	5,864	Aaa	AAA	NA
ABS	Fixed	31393MFK2	Agency MBS		FHR 2591 WB	4.000	01/15/2004	02/15/2030	2,586,273	2,570,422	2,598,539	28,116	Aaa	AAA	NA
ABS	Fixed	31393MZ20	Agency MBS		FHR 2583 ND	4.250	03/10/2003	12/15/2010	44,611	44,611	44,576	(35)	Aaa	AAA	NA
ABS	Fixed	31393MZM6	Agency MBS		FHR 2583 PK	4.000	03/11/2003	08/15/2026	693,942	689,182	694,668	5,486	Aaa	AAA	NA
ABS	Fixed	31393N2K4	Agency MBS		FHR 2583 TD	4.500	03/10/2003	12/15/2013	708,097	710,628	724,437	13,809	Aaa	AAA	NA
ABS	Fixed	31393NK57	Agency MBS		FHR 2590 OA	4.000	03/11/2003	03/15/2033	685,833	639,315	686,531	47,215	Aaa	AAA	NA
ABS	Fixed	31393NNY1	Agency MBS		FHR 2590 XW	4.000	03/25/2003	12/15/2013	241,888	239,039	243,310	4,271	Aaa	AAA	NA
ABS	Fixed	31393PGN8	Agency MBS		FHR 2595 WJ	4.000	03/16/2005	08/15/2026	2,450,466	2,437,259	2,456,898	19,639	Aaa	AAA	NA
ABS	Fixed	31393PLT9	Agency MBS		FHR 2602 WH	4.000	10/22/2004	01/15/2016	448,678	441,671	452,745	11,073	Aaa	AAA	NA
ABS	Fixed	31393PVP6	Agency MBS		FHR 2594 XA	4.000	05/20/2003	12/15/2013	323,453	318,380	325,945	7,565	Aaa	AAA	NA
ABS	Fixed	31393QAN2	Agency MBS		FHR 2621 OD	3.000	06/19/2003	12/15/2026	427,918	420,096	427,800	7,704	Aaa	AAA	NA
ABS	Fixed	31393TBC9	Agency MBS	2003	FNR 2003-92 KQ	3.500	10/19/2004	06/25/2023	66,131	66,131	66,035	(96)	Aaa	AAA	NA
ABS	Fixed	31393TBL9	Agency MBS	2003	FNR 2003-92 VH	5.000	08/24/2004	02/25/2019	2,000,000	1,966,409	2,114,984	148,574	Aaa	AAA	NA
ABS	Fixed	31393U5A7	Agency MBS	2004	FNR 2004-13 PF	3.500	10/15/2004	10/25/2022	148,445	148,445	148,225	(219)	Aaa	AAA	NA
ABS	Fixed	31393UAU7	Agency MBS	2003	FNR 2003-123 PD	4.250	11/24/2003	07/25/2025	576,771	563,838	580,360	16,522	Aaa	AAA	NA
ABS	Fixed	31393UCB7	Agency MBS	2003	FNR 2003-123 YH	4.000	11/22/2004	03/25/2024	885,214	867,159	888,942	21,783	Aaa	AAA	NA

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
ABS	Fixed	31393UNB5	Agency MBS	2003	FNR 2003-118 PB	4.000	11/06/2003	09/25/2033	339,898	334,476	340,902	6,426	Aaa	AAA	NA
ABS	Fixed	31393UP98	Agency MBS	2004	FNR 2004-3 HT	4.000	01/28/2004	02/25/2019	1,500,000	1,407,337	1,548,585	141,248	Aaa	AAA	NA
ABS	Fixed	31393UVN0	Agency MBS	2003	FNR 2003-130 PB	4.000	04/27/2004	08/25/2028	361,821	359,151	362,186	3,036	Aaa	AAA	NA
ABS	Fixed	31393VA68	Agency MBS		FHR 2634 TA	3.500	06/12/2003	07/15/2017	313,982	300,151	317,499	17,348	Aaa	AAA	NA
ABS	Fixed	31393VSN2	Agency MBS		FHSF SF2 GD	3.255	06/25/2004	12/15/2010	1,828,505	1,818,227	1,836,854	18,627	Aaa	AAA	NA
ABS	Fixed	31393VU90	Agency MBS		FHR 2639 HC	3.500	10/28/2003	09/15/2026	567,565	556,722	569,536	12,814	Aaa	AAA	NA
ABS	Fixed	31393W5R6	Agency MBS		FHR 2651 VA	3.500	12/10/2003	03/15/2014	224,354	222,321	225,063	2,741	Aaa	AAA	NA
ABS	Fixed	31393Y3A1	Agency MBS	2004	FNR 2004-55 LA	4.500	04/18/2006	06/25/2021	2,290,878	2,231,108	2,350,353	119,246	Aaa	AAA	NA
ABS	Fixed	31394AS23	Agency MBS	2004	FNR 2004-74 BA	4.500	08/27/2004	09/25/2028	3,094,088	3,083,966	3,161,813	77,847	Aaa	AAA	NA
ABS	Fixed	31394BB37	Agency MBS	2004	FNR 2004-101 PC	5.000	07/27/2006	01/25/2029	5,000,000	5,000,000	5,186,338	186,338	Aaa	AAA	NA
ABS	Fixed	31394C6U1	Agency MBS	2005	FNR 2005-30 BU	5.000	05/01/2006	03/25/2024	503,885	502,491	507,284	4,793	Aaa	AAA	NA
ABS	Fixed	31394C7A4	Agency MBS	2005	FNR 2005-30 BC	5.000	04/25/2005	07/25/2032	2,777,127	2,782,325	2,853,010	70,685	Aaa	AAA	NA
ABS	Fixed	31394CN32	Agency MBS	2005	FNR 2005-33 VA	5.000	03/04/2005	04/25/2016	2,782,396	2,797,140	2,913,304	116,164	Aaa	AAA	NA
ABS	Fixed	31394EGN2	Agency MBS	2005	FNR 2005-63 HA	5.000	05/05/2006	04/25/2023	1,631,565	1,599,000	1,676,925	77,925	Aaa	AAA	NA
ABS	Fixed	31394HKP5	Agency MBS		FHR 2656 PB	3.500	01/27/2004	07/15/2018	149,573	148,970	149,565	595	Aaa	AAA	NA
ABS	Fixed	31394HZV6	Agency MBS		FHR 2672 WA	4.000	10/28/2003	09/15/2010	786,556	775,541	798,077	22,536	Aaa	AAA	NA
ABS	Fixed	31394JSC2	Agency MBS		FHR 2677 BN	3.500	10/06/2004	12/15/2014	508,789	503,644	510,473	6,829	Aaa	AAA	NA
ABS	Fixed	31394MHR4	Agency MBS		FHR 2710 HC	4.250	12/01/2006	12/15/2022	1,506,803	1,470,499	1,548,738	78,239	Aaa	AAA	NA
ABS	Fixed	31394P4U4	Agency MBS		FHR 2728 DQ	3.750	02/24/2004	04/15/2032	1,076,907	1,021,707	1,079,614	57,908	Aaa	AAA	NA
ABS	Fixed	31394RA25	Agency MBS		FHR 2751 NP	3.500	04/27/2004	09/15/2024	178,750	177,035	179,153	2,118	Aaa	AAA	NA
ABS	Fixed	31394RMD8	Agency MBS		FHR 2752 PG	5.000	03/04/2004	10/14/2032	5,000,000	4,990,589	5,217,959	227,369	Aaa	AAA	NA
ABS	Fixed	31394RXC8	Agency MBS		FHR 2765 JL	3.500	04/26/2004	05/15/2019	1,291,358	1,268,810	1,299,966	31,176	Aaa	AAA	NA
ABS	Fixed	31394RXE4	Agency MBS		FHR 2765 JN	4.000	08/19/2004	05/15/2019	774,815	764,348	784,353	20,004	Aaa	AAA	NA
ABS	Fixed	31394UGN6	Agency MBS	2005	FNR 2005-98 SX	21.920	11/21/2005	12/25/2034	2,049,081	1,831,161	2,081,508	250,347	Aaa	AAA	NA
ABS	Fixed	31394UHX3	Agency MBS	2005	FNR 2005-102 SD	22.231	02/15/2006	11/25/2035	1,252,934	1,123,325	1,288,879	165,555	Aaa	AAA	NA
ABS	Fixed	31394VD64	Agency MBS	2006	FNR 2006-2 SK	27.729	03/23/2006	12/25/2033	1,426,362	1,314,116	1,505,999	191,883	Aaa	AAA	NA
ABS	Fixed	31394VJK7	Agency MBS	2005	FNR 2005-114 SC	18.145	02/21/2006	01/25/2036	1,990,305	1,768,108	2,038,688	270,580	Aaa	AAA	NA
ABS	Fixed	31394WHU5	Agency MBS		FHR 2776 QP	4.000	03/23/2004	01/15/2034	1,186,390	1,099,615	1,198,370	98,755	Aaa	AAA	NA
ABS	Fixed	31394X3J3	Agency MBS		FHR 2783 MJ	4.000	10/22/2004	03/15/2025	146,045	145,465	146,131	665	Aaa	AAA	NA
ABS	Fixed	31395AXT7	Agency MBS		FHR 2824 EG	4.500	05/03/2006	09/15/2020	1,516,521	1,488,786	1,537,631	48,845	Aaa	AAA	NA
ABS	Fixed	31395DBP3	Agency MBS	2006	FNR 2006-40 VA	5.500	07/18/2006	04/25/2017	865,200	857,360	905,216	47,855	Aaa	AAA	NA
ABS	Fixed	31395FU51	Agency MBS		FHR 2857 XM	4.500	02/22/2005	04/15/2027	2,500,000	2,460,074	2,558,554	98,479	Aaa	AAA	NA
ABS	Fixed	31395GFP2	Agency MBS		FHR 2856 TE	4.500	06/07/2006	12/15/2014	416,009	404,408	426,443	22,035	Aaa	AAA	NA
ABS	Fixed	31395HWP8	Agency MBS		FHR 2886 CJ	5.000	06/26/2006	07/15/2019	559,600	550,627	582,041	31,415	Aaa	AAA	NA
ABS	Fixed	31395HZW3	Agency MBS		FHR 2886 HB	4.750	05/01/2006	07/15/2024	354,623	353,664	358,070	4,407	Aaa	AAA	NA
ABS	Fixed	31395J3J3	Agency MBS		FHR 2885 LC	4.500	06/20/2005	04/15/2034	990,424	935,437	1,014,699	79,262	Aaa	AAA	NA
ABS	Fixed	31395JR65	Agency MBS		FHR 2890 AB	3.750	03/16/2005	12/15/2011	507,013	503,570	510,217	6,647	Aaa	AAA	NA
ABS	Fixed	31395LXX8	Agency MBS		FHR 2920 LA	5.000	04/06/2005	10/15/2030	2,499,423	2,502,783	2,548,169	45,386	Aaa	AAA	NA
ABS	Fixed	31395PAT9	Agency MBS		FHR 2931 YC	5.000	07/27/2006	06/15/2030	1,000,000	993,691	1,023,853	30,162	Aaa	AAA	NA
ABS	Fixed	31395PZE5	Agency MBS		FHR 2949 BE	4.500	03/29/2005	03/15/2025	1,226,554	1,224,652	1,233,858	9,206	Aaa	AAA	NA
ABS	Fixed	31395RDL9	Agency MBS		FHR 2960 QN	4.500	04/13/2005	05/15/2024	1,126,127	1,126,127	1,132,975	6,848	Aaa	AAA	NA
ABS	Fixed	31395THU1	Agency MBS		FHR 2964 NG	4.500	04/13/2005	02/15/2026	384,691	384,630	387,482	2,851	Aaa	AAA	NA
ABS	Fixed	31395THV9	Agency MBS		FHR 2964 NH	4.750	03/31/2005	02/15/2026	692,443	692,679	699,664	6,985	Aaa	AAA	NA
ABS	Fixed	31395VRC5	Agency MBS		FHR 2986 GC	4.500	07/06/2005	06/15/2025	571,398	571,398	574,780	3,382	Aaa	AAA	NA
ABS	Fixed	31396C3C2	Agency MBS		FHRR R003 AG	5.125	07/27/2006	10/15/2015	1,262,668	1,260,534	1,281,062	20,528	Aaa	AAA	NA
ABS	Fixed	31396EKL9	Agency MBS		FHR 3078 PB	5.500	04/19/2006	07/15/2029	2,000,000	1,988,932	2,069,393	80,461	Aaa	AAA	NA
ABS	Fixed	31396FKG7	Agency MBS		FHR 3072 NK	5.000	04/25/2006	05/15/2031	1,355,377	1,327,527	1,383,789	56,262	Aaa	AAA	NA
ABS	Fixed	31396GSH5	Agency MBS		FHR 3098 MS	18.133	03/15/2006	01/15/2036	3,039,594	2,736,402	3,054,345	317,943	Aaa	AAA	NA
ABS	Fixed	31396GUG4	Agency MBS		FHR 3099 PB	5.500	04/24/2006	03/15/2029	2,000,000	1,988,663	2,058,906	70,244	Aaa	AAA	NA
ABS	Fixed	31396HL23	Agency MBS		FHR 3115 LA	5.000	06/20/2006	06/15/2031	762,280	748,407	778,510	30,103	Aaa	AAA	NA
ABS	Fixed	31396JA39	Agency MBS		FHR 3133 PB	5.500	04/25/2006	04/15/2030	2,000,000	1,989,519	2,048,657	59,138	Aaa	AAA	NA
ABS	Fixed	31396N7E0	Agency MBS		FHR 3138 QC	5.500	04/12/2006	06/15/2031	1,000,000	986,336	1,038,360	52,024	Aaa	AAA	NA
ABS	Fixed	31396NM29	Agency MBS		FHR 3147 YE	5.500	07/12/2006	07/15/2024	1,205,261	1,195,801	1,239,401	43,600	Aaa	AAA	NA
ABS	Fixed	31396NUG9	Agency MBS		FHR 3151 UB	5.500	07/17/2006	08/15/2030	2,741,963	2,727,682	2,824,559	96,878	Aaa	AAA	NA
ABS	Fixed	313970SC0	Agency MBS		FG D32315	9.500	08/06/1993	04/01/2022	2,038	2,209	2,274	65	Aaa	AAA	NA
ABS	Fixed	31397FU59	Agency MBS		FHR 3285 PE	5.500	03/20/2007	09/15/2035	17,000,000	16,898,547	17,762,741	864,194	Aaa	AAA	NA
ABS	Fixed	31400CAL8	Agency MBS		FN 683211	5.500	03/06/2003	02/01/2033	2,775,952	2,791,112	2,893,279	102,167	Aaa	AAA	NA
ABS	Fixed	31400DX49	Agency MBS		FN 684799	6.000	03/24/2003	03/01/2033	468,929	478,728	492,325	13,598	Aaa	AAA	NA
ABS	Fixed	31400FPB7	Agency MBS		FN 686318	5.000	03/04/2003	03/01/2018	612,935	624,981	640,568	15,587	Aaa	AAA	NA

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
ABS	Fixed	31400HHJ5	Agency MBS	FN 687933		6.000	07/31/2005	02/01/2033	505,224	515,915	530,747	14,832	Aaa	AAA	NA
ABS	Fixed	31400QTN3	Agency MBS	FN 694557		5.500	03/17/2003	04/01/2033	170,049	172,389	177,237	4,848	Aaa	AAA	NA
ABS	Fixed	31400RCF6	Agency MBS	FN 694970		5.500	05/09/2003	04/01/2018	749,835	771,041	786,327	15,286	Aaa	AAA	NA
ABS	Fixed	31400TGU5	Agency MBS	FN 696911		5.500	04/16/2003	04/01/2033	33,223	33,408	34,627	1,219	Aaa	AAA	NA
ABS	Fixed	31400YET9	Agency MBS	FN 701346		6.000	03/17/2003	04/01/2033	169,667	173,676	178,238	4,562	Aaa	AAA	NA
ABS	Fixed	31400YFU5	Agency MBS	FN 701379		4.500	03/17/2003	05/01/2018	187,195	187,684	194,113	6,429	Aaa	AAA	NA
ABS	Fixed	31401BP66	Agency MBS	FN 703445		5.000	08/19/2004	05/01/2018	3,274,438	3,313,147	3,422,061	108,914	Aaa	AAA	NA
ABS	Fixed	31401CFB4	Agency MBS	FN 704062		5.500	04/15/2003	05/01/2033	25,405	25,544	26,479	935	Aaa	AAA	NA
ABS	Fixed	31401H3J9	Agency MBS	FN 709201		5.500	07/31/2003	07/01/2033	99,011	99,559	103,195	3,636	Aaa	AAA	NA
ABS	Fixed	31401HL91	Agency MBS	FN 708752		5.000	06/12/2003	06/01/2018	509,343	510,473	532,306	21,832	Aaa	AAA	NA
ABS	Fixed	31401HUX8	Agency MBS	FN 708998		5.500	08/27/2003	06/01/2033	470,775	467,318	490,672	23,354	Aaa	AAA	NA
ABS	Fixed	31401JAC2	Agency MBS	FN 709303		5.000	06/12/2003	07/01/2033	553,395	546,468	572,894	26,425	Aaa	AAA	NA
ABS	Fixed	31401LNU3	Agency MBS	FN 711503		5.500	07/31/2005	06/01/2033	55,723	56,242	58,293	2,051	Aaa	AAA	NA
ABS	Fixed	31401LP80	Agency MBS	FN 711547		5.500	07/31/2005	06/01/2033	773,402	777,646	806,090	28,444	Aaa	AAA	NA
ABS	Fixed	31401LV59	Agency MBS	FN 711736		5.500	07/31/2005	06/01/2033	48,547	48,817	50,599	1,782	Aaa	AAA	NA
ABS	Fixed	31401NGR4	Agency MBS	FN 713108		5.500	07/31/2005	06/01/2033	61,991	62,338	64,611	2,273	Aaa	AAA	NA
ABS	Fixed	31401WGR29	Agency MBS	FN 720317		5.000	02/02/2004	07/01/2018	2,180,350	2,214,420	2,278,648	64,228	Aaa	AAA	NA
ABS	Fixed	31401XBJ5	Agency MBS	FN 721041		6.000	04/23/2004	10/01/2033	316,753	323,619	332,557	8,938	Aaa	AAA	NA
ABS	Fixed	31401YVD4	Agency MBS	FN 722512		5.500	07/31/2003	07/01/2033	98,599	99,140	102,766	3,626	Aaa	AAA	NA
ABS	Fixed	31402ARB4	Agency MBS	FN 723282		5.000	07/31/2005	06/01/2018	2,478,705	2,484,826	2,592,777	107,950	Aaa	AAA	NA
ABS	Fixed	31402D5A4	Agency MBS	FN 726341		5.000	07/31/2005	07/01/2018	33,252	33,324	34,752	1,428	Aaa	AAA	NA
ABS	Fixed	31402DXU9	Agency MBS	FN 726191		5.000	07/31/2005	07/01/2018	43,419	43,513	45,376	1,863	Aaa	AAA	NA
ABS	Fixed	31402FDL6	Agency MBS	FN 727407		4.500	08/06/2003	08/01/2018	992,265	983,377	1,028,937	45,560	Aaa	AAA	NA
ABS	Fixed	31402GSW4	Agency MBS	FN 728733		5.000	07/14/2003	07/01/2033	25,475	25,157	26,372	1,216	Aaa	AAA	NA
ABS	Fixed	31402GWU3	Agency MBS	FN 728859		5.500	07/31/2005	07/01/2033	43,217	43,455	45,044	1,589	Aaa	AAA	NA
ABS	Fixed	31402HN80	Agency MBS	FN 729515		5.000	07/09/2003	07/01/2033	889,339	878,267	920,674	42,408	Aaa	AAA	NA
ABS	Fixed	31402HPX3	Agency MBS	FN 729538		6.000	07/31/2005	07/01/2033	115,223	117,711	120,972	3,261	Aaa	AAA	NA
ABS	Fixed	31402HQ61	Agency MBS	FN 729577		5.500	08/26/2003	07/01/2033	760,898	756,595	793,296	36,701	Aaa	AAA	NA
ABS	Fixed	31402QY39	Agency MBS	FN 735230		5.500	03/16/2007	02/01/2035	788,155	783,736	820,481	36,745	Aaa	AAA	NA
ABS	Fixed	31402RSH3	Agency MBS	FN 735920		4.500	08/03/2006	10/01/2020	668,221	642,689	690,411	47,722	Aaa	AAA	NA
ABS	Fixed	31402XZ74	Agency MBS	FN 741566		5.500	08/26/2003	10/01/2018	127,422	129,171	133,624	4,452	Aaa	AAA	NA
ABS	Fixed	31402YTT5	Agency MBS	FN 742272		5.000	02/28/2005	01/01/2034	44,253	43,629	45,771	2,142	Aaa	AAA	NA
ABS	Fixed	31403C4Y4	Agency MBS	FN 745239		6.000	07/06/2006	01/01/2021	404,031	404,153	424,897	20,744	Aaa	AAA	NA
ABS	Fixed	31403CVJ7	Agency MBS	FN 745017		4.500	11/27/2007	07/01/2020	2,013,469	1,973,354	2,085,366	112,013	Aaa	AAA	NA
ABS	Fixed	31403CZP9	Agency MBS	FN 745150		4.500	11/27/2007	06/01/2020	1,268,528	1,243,283	1,308,167	64,885	Aaa	AAA	NA
ABS	Fixed	31403DC56	Agency MBS	FN 745392		4.500	10/22/2007	12/01/2020	15,973,253	15,551,491	16,543,631	992,140	Aaa	AAA	NA
ABS	Fixed	31403DDX4	Agency MBS	FN 745418		5.500	05/31/2006	04/01/2036	1,346,171	1,327,956	1,400,123	72,167	Aaa	AAA	NA
ABS	Fixed	31403DEM7	Agency MBS	FN 745440		4.500	11/27/2007	07/01/2020	1,978,982	1,939,582	2,049,649	110,067	Aaa	AAA	NA
ABS	Fixed	31403FJX3	Agency MBS	FN 747378		5.000	02/22/2005	10/01/2033	303,499	299,738	314,310	14,572	Aaa	AAA	NA
ABS	Fixed	31403V2Z1	Agency MBS	FN 759592		5.500	02/09/2004	02/01/2034	589,389	592,511	613,563	21,052	Aaa	AAA	NA
ABS	Fixed	31403YG64	Agency MBS	FN 761721		5.000	12/23/2003	01/01/2034	546,179	541,295	565,424	24,129	Aaa	AAA	NA
ABS	Fixed	31404B3A8	Agency MBS	FN 764093		5.500	02/09/2004	02/01/2034	403,553	405,770	420,609	14,839	Aaa	AAA	NA
ABS	Fixed	31404BSF0	Agency MBS	FN 763818		5.500	02/18/2004	02/01/2034	1,904,412	1,941,532	1,982,522	40,991	Aaa	AAA	NA
ABS	Fixed	31404BVC3	Agency MBS	FN 763911		4.500	12/19/2003	01/01/2019	880,753	883,242	913,304	30,061	Aaa	AAA	NA
ABS	Fixed	31404CWM8	Agency MBS	FN 764852		5.000	02/02/2004	01/01/2019	1,850,391	1,878,330	1,933,813	55,483	Aaa	AAA	NA
ABS	Fixed	31404NWB8	Agency MBS	FN 773842		6.000	06/03/2004	04/01/2034	1,420,042	1,436,197	1,489,117	52,920	Aaa	AAA	NA
ABS	Fixed	31404QZZ5	Agency MBS	FN 775760		5.500	09/13/2004	03/01/2034	751,643	762,361	782,472	20,111	Aaa	AAA	NA
ABS	Fixed	31404R4B0	Agency MBS	FN 776718		5.500	04/26/2004	05/01/2034	792,957	794,277	825,481	31,203	Aaa	AAA	NA
ABS	Fixed	31404RMD6	Agency MBS	FN 776256		5.500	04/23/2004	04/01/2034	629,708	630,741	655,536	24,795	Aaa	AAA	NA
ABS	Fixed	31404SH32	Agency MBS	FN 777050		5.000	02/28/2005	04/01/2034	184,605	182,099	190,937	8,838	Aaa	AAA	NA
ABS	Fixed	31404UCL2	Agency MBS	FN 778675		4.500	04/23/2004	05/01/2019	234,201	232,016	242,563	10,548	Aaa	AAA	NA
ABS	Fixed	31404VTS7	Agency MBS	FN 780061		5.000	02/28/2005	05/01/2034	660,251	652,097	683,515	31,418	Aaa	AAA	NA
ABS	Fixed	31404WYX8	Agency MBS	FN 781126		5.000	04/26/2004	05/01/2034	1,062,254	1,038,311	1,098,686	60,375	Aaa	AAA	NA
ABS	Fixed	31404XT87	Agency MBS	FN 781875		5.500	02/08/2005	07/01/2034	1,102,428	1,118,827	1,149,022	30,196	Aaa	AAA	NA
ABS	Fixed	31404YKL5	Agency MBS	FN 782499		4.342	06/17/2004	06/01/2034	749,689	747,390	758,177	10,787	Aaa	AAA	NA
ABS	Fixed	31405CHF9	Agency MBS	FN 785130		5.000	08/10/2004	09/01/2019	5,350,888	5,406,194	5,578,746	172,552	Aaa	AAA	NA
ABS	Fixed	31405MCG0	Agency MBS	FN 793071		6.000	09/13/2004	08/01/2034	664,349	684,388	696,665	12,277	Aaa	AAA	NA
ABS	Fixed	31405RAQ9	Agency MBS	FN 796615		5.500	03/19/2007	10/01/2034	1,132,461	1,125,603	1,178,909	53,307	Aaa	AAA	NA
ABS	Fixed	31405TSU7	Agency MBS	FN 798931		4.500	12/23/2004	01/01/2020	584,683	582,927	605,561	22,634	Aaa	AAA	NA

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
ABS	Fixed	31405UMK2	Agency MBS	FN 799662		5.000	02/08/2005	11/01/2034	627,299	624,789	648,813	24,025	Aaa	AAA	NA
ABS	Fixed	31406BCY4	Agency MBS	FN 804787		5.500	01/21/2005	01/01/2035	262,519	263,866	273,287	9,421	Aaa	AAA	NA
ABS	Fixed	31406EDM3	Agency MBS	FN 807508		5.500	01/21/2005	01/01/2035	560,378	563,208	582,837	19,629	Aaa	AAA	NA
ABS	Fixed	31406ELL6	Agency MBS	FN 807731		5.500	01/21/2005	12/01/2034	420,312	422,464	437,551	15,087	Aaa	AAA	NA
ABS	Fixed	31406J6A6	Agency MBS	FN 811865		4.000	12/23/2004	02/01/2020	699,099	686,669	712,600	25,931	Aaa	AAA	NA
ABS	Fixed	31406WUS1	Agency MBS	FN 822393		5.500	04/27/2005	04/01/2035	6,512,635	6,568,276	6,773,649	205,374	Aaa	AAA	NA
ABS	Fixed	31406Y4L1	Agency MBS	FN 824427		5.500	05/12/2005	05/01/2035	6,807,857	6,860,995	7,080,703	219,708	Aaa	AAA	NA
ABS	Fixed	31407APZ8	Agency MBS	FN 824940		5.500	06/23/2005	06/01/2035	6,607,950	6,690,618	6,872,785	182,167	Aaa	AAA	NA
ABS	Fixed	31407CJ65	Agency MBS	FN 826585		5.000	02/21/2006	08/01/2035	884,626	857,867	874,828	56,960	Aaa	AAA	NA
ABS	Fixed	31407EUR2	Agency MBS	FN 828692		6.000	08/18/2005	07/01/2035	2,258,935	2,301,619	2,364,580	62,961	Aaa	AAA	NA
ABS	Fixed	31407H5Y8	Agency MBS	FN 831663		6.000	09/07/2006	08/01/2036	3,798,178	3,793,816	3,974,029	180,213	Aaa	AAA	NA
ABS	Fixed	31407HZH2	Agency MBS	FN 831544		6.000	07/06/2006	06/01/2036	2,378,807	2,348,747	2,488,943	140,196	Aaa	AAA	NA
ABS	Fixed	31407N2C6	Agency MBS	FN 836071		5.000	04/26/2007	10/01/2035	832,514	804,519	860,937	56,417	Aaa	AAA	NA
ABS	Fixed	31407YES4	Agency MBS	FN 844445		5.500	07/18/2006	12/01/2035	561,124	540,193	583,612	43,420	Aaa	AAA	NA
ABS	Fixed	31407YRS0	Agency MBS	FN 844797		4.500	01/05/2006	10/01/2035	1,569,612	1,492,086	1,606,231	114,145	Aaa	AAA	NA
ABS	Fixed	31408AJ35	Agency MBS	FN 845482		5.500	09/18/2006	06/01/2021	824,816	820,976	861,348	40,372	Aaa	AAA	NA
ABS	Fixed	31408ATC4	Agency MBS	FN 845747		5.000	02/08/2006	10/01/2035	757,488	733,895	783,467	49,572	Aaa	AAA	NA
ABS	Fixed	31408ERU8	Agency MBS	FN 849299		5.500	09/07/2006	01/01/2036	4,340,106	4,277,066	4,514,049	236,983	Aaa	AAA	NA
ABS	Fixed	31408GJ57	Agency MBS	FN 850884		5.000	08/03/2006	12/01/2035	1,575,124	1,499,348	1,628,899	129,551	Aaa	AAA	NA
ABS	Fixed	31408JDR9	Agency MBS	FN 852512		5.000	07/07/2006	01/01/2036	1,527,772	1,436,616	1,579,931	143,315	Aaa	AAA	NA
ABS	Fixed	31408JMU2	Agency MBS	FN 852771		5.000	02/21/2006	02/01/2036	832,695	808,125	860,343	52,218	Aaa	AAA	NA
ABS	Fixed	31409JPA2	Agency MBS	FN 872617		6.500	06/20/2006	06/01/2036	541,216	543,455	570,808	27,353	Aaa	AAA	NA
ABS	Fixed	31409WNY3	Agency MBS	FN 880707		6.000	04/20/2006	05/01/2036	4,999,248	4,978,994	5,230,708	251,713	Aaa	AAA	NA
ABS	Fixed	31410FZ99	Agency MBS	FN 888268		6.000	06/05/2008	03/01/2037	875,511	886,279	916,046	29,767	Aaa	AAA	NA
ABS	Fixed	31410GRU9	Agency MBS	FN 888899		4.500	01/17/2008	11/01/2022	827,175	828,856	854,644	25,788	Aaa	AAA	NA
ABS	Fixed	31411EZB6	Agency MBS	FN 906238		5.000	03/22/2007	01/01/2037	2,144,176	2,127,740	2,215,369	87,629	Aaa	AAA	NA
ABS	Fixed	31411WVC8	Agency MBS	FN 916911		5.500	09/11/2007	05/01/2037	840,352	832,107	873,065	40,959	Aaa	AAA	NA
ABS	Fixed	31412LCL2	Agency MBS	FN 928075		6.000	02/21/2007	02/01/2037	947,084	951,970	990,933	38,963	Aaa	AAA	NA
ABS	Fixed	31412V4G0	Agency MBS	FN 936523		5.500	09/19/2007	07/01/2037	2,608,004	2,580,079	2,709,529	129,450	Aaa	AAA	NA
ABS	Fixed	31412X2W3	Agency MBS	FN 938289		5.500	09/19/2007	06/30/2037	4,219,968	4,159,739	4,384,243	224,504	Aaa	AAA	NA
ABS	Fixed	31412XLJ1	Agency MBS	FN 937829		6.000	07/20/2007	06/01/2037	1,328,150	1,315,442	1,388,737	73,295	Aaa	AAA	NA
ABS	Fixed	31413B4N8	Agency MBS	FN 941029		6.000	09/19/2007	07/01/2037	2,437,144	2,447,928	2,548,320	100,392	Aaa	AAA	NA
ABS	Fixed	31413F4V1	Agency MBS	FN 944636		5.500	07/24/2007	01/01/2037	803,851	778,025	835,144	57,119	Aaa	AAA	NA
ABS	Fixed	31413FG55	Agency MBS	FN 944020		6.000	08/17/2007	08/01/2037	8,068,649	8,030,720	8,436,721	406,002	Aaa	AAA	NA
ABS	Fixed	31413FGL0	Agency MBS	FN 944003		6.000	08/16/2007	08/01/2037	4,355,096	4,327,877	4,553,765	225,889	Aaa	AAA	NA
ABS	Fixed	31413KC58	Agency MBS	FN 947492		5.346	12/03/2007	10/01/2037	4,405,821	4,436,111	4,548,091	111,980	Aaa	AAA	NA
ABS	Fixed	31414HVF1	Agency MBS	FN 966914		5.552	01/18/2008	12/01/2037	3,011,170	3,066,011	3,121,126	55,115	Aaa	AAA	NA
ABS	Fixed	31414R6V2	Agency MBS	FN 974384		5.000	06/05/2008	04/01/2038	940,457	906,485	971,483	64,999	Aaa	AAA	NA
ABS	Fixed	36200FAP3	Agency MBS	GN 599514		5.500	09/20/2007	07/15/2037	846,575	839,456	882,382	42,926	Aaa	AAA	NA
ABS	Fixed	36200KUE5	Agency MBS	GN 603681		5.500	05/09/2003	05/15/2033	192,587	198,539	201,304	2,766	Aaa	AAA	NA
ABS	Fixed	36200QJM7	Agency MBS	GN 569168		6.500	03/15/2002	03/15/2017	662,796	671,908	698,062	26,154	Aaa	AAA	NA
ABS	Fixed	36200XLT4	Agency MBS	GN 575538		6.500	06/14/2002	03/15/2032	566,524	575,562	602,506	26,944	Aaa	AAA	NA
ABS	Fixed	36201FT72	Agency MBS	GN 582074		6.000	06/24/2002	04/15/2032	368,793	369,287	388,138	18,851	Aaa	AAA	NA
ABS	Fixed	36201Q2C6	Agency MBS	GN 590371		6.500	11/19/2002	07/15/2032	133,670	137,953	142,160	4,207	Aaa	AAA	NA
ABS	Fixed	36201TKE6	Agency MBS	GN 592593		6.000	04/28/2003	02/15/2033	192,128	200,076	202,085	2,010	Aaa	AAA	NA
ABS	Fixed	36202BNJ0	Agency MBS	G2 1293		10.500	10/24/1996	11/20/2019	17,805	19,204	19,937	733	Aaa	AAA	NA
ABS	Fixed	36202DC90	Agency MBS	G2 2796		7.000	08/09/2000	08/20/2029	127,337	128,221	136,440	8,220	Aaa	AAA	NA
ABS	Fixed	36202DKY6	Agency MBS	G2 3011		7.500	04/25/2001	12/20/2030	3,227	3,227	3,459	180	Aaa	AAA	NA
ABS	Fixed	36202DLW9	Agency MBS	G2 3041		7.500	04/25/2001	02/20/2031	66,359	67,385	71,144	3,759	Aaa	AAA	NA
ABS	Fixed	36202DMT5	Agency MBS	G2 3070		7.500	04/25/2001	04/20/2031	32,335	32,824	34,667	1,842	Aaa	AAA	NA
ABS	Fixed	36202EVP1	Agency MBS	G2 4222		6.000	08/25/2008	08/20/2038	8,894,264	8,966,650	9,293,884	327,234	Aaa	AAA	NA
ABS	Fixed	36202K2A2	Agency MBS	G2 8869		4.125	12/30/1994	11/20/2021	23,500	23,779	23,668	(111)	Aaa	AAA	NA
ABS	Fixed	36203GQN6	Agency MBS	GN 348861		7.000	06/14/1993	06/15/2023	8,653	9,113	9,251	137	Aaa	AAA	NA
ABS	Fixed	36203KA46	Agency MBS	GN 351127		7.000	06/14/1993	07/15/2023	17,161	18,088	18,347	259	Aaa	AAA	NA
ABS	Fixed	36203LDN9	Agency MBS	GN 352109		7.000	08/10/1993	07/15/2023	60,980	61,895	65,194	3,299	Aaa	AAA	NA
ABS	Fixed	36203LLQ3	Agency MBS	GN 352335		7.000	06/14/1993	06/15/2023	438	462	469	6	Aaa	AAA	NA
ABS	Fixed	36203TBY0	Agency MBS	GN 358355		7.000	06/14/1993	07/15/2023	13,127	13,826	14,034	208	Aaa	AAA	NA
ABS	Fixed	36204FFG4	Agency MBS	GN 368367		8.000	12/30/1994	01/15/2024	27,482	29,404	29,687	282	Aaa	AAA	NA
ABS	Fixed	36205NM86	Agency MBS	GN 395583		7.000	08/17/1998	07/15/2028	10,391	10,489	11,151	661	Aaa	AAA	NA

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
ABS	Fixed	36205RMA2	Agency MBS		GN 398253	7.500	09/19/1995	09/15/2025	220,733	222,127	237,655	15,528	Aaa	AAA	NA
ABS	Fixed	36206ALZ4	Agency MBS		GN 405444	9.000	02/20/1996	04/15/2025	42,328	44,155	46,007	1,852	Aaa	AAA	NA
ABS	Fixed	36206E3N3	Agency MBS		GN 409505	7.000	03/17/2003	08/15/2025	56,686	59,826	60,752	926	Aaa	AAA	NA
ABS	Fixed	36207KGS3	Agency MBS		GN 434109	6.500	02/16/1999	12/15/2028	110,180	109,223	117,591	8,368	Aaa	AAA	NA
ABS	Fixed	36207KJJ0	Agency MBS		GN 434165	6.500	02/16/1999	01/15/2029	143,512	142,196	152,806	10,611	Aaa	AAA	NA
ABS	Fixed	36208DM51	Agency MBS		GN 447780	8.500	07/12/2000	07/15/2027	298	321	324	3	Aaa	AAA	NA
ABS	Fixed	36208V6E0	Agency MBS		GN 462669	7.000	05/27/1998	04/15/2028	95,509	96,408	102,488	6,080	Aaa	AAA	NA
ABS	Fixed	36208WDE0	Agency MBS		GN 462801	6.500	03/01/2001	06/15/2028	344,529	341,564	367,703	26,139	Aaa	AAA	NA
ABS	Fixed	36208WES8	Agency MBS		GN 462845	7.500	10/13/1998	08/15/2028	86,926	89,271	93,733	4,462	Aaa	AAA	NA
ABS	Fixed	36208XD73	Agency MBS		GN 463726	7.000	03/17/1998	03/15/2028	110,047	111,083	118,089	7,006	Aaa	AAA	NA
ABS	Fixed	36209AR85	Agency MBS		GN 465911	6.500	11/17/2000	02/15/2028	5,705	5,950	6,089	139	Aaa	AAA	NA
ABS	Fixed	36209PNT0	Agency MBS		GN 477502	6.500	12/03/2001	10/15/2028	576,809	586,079	615,607	29,528	Aaa	AAA	NA
ABS	Fixed	36209PSP3	Agency MBS		GN 477626	7.000	06/16/1998	07/15/2028	21,012	22,137	22,548	411	Aaa	AAA	NA
ABS	Fixed	36210AVS3	Agency MBS		GN 486725	7.000	02/19/1999	12/15/2028	224,373	226,504	240,769	14,265	Aaa	AAA	NA
ABS	Fixed	36210EX61	Agency MBS		GN 490401	6.500	03/02/1999	03/15/2029	133,236	132,010	141,864	9,854	Aaa	AAA	NA
ABS	Fixed	36213HM71	Agency MBS		GN 554882	6.500	10/04/2001	06/15/2031	37,747	38,508	40,192	1,683	Aaa	AAA	NA
ABS	Fixed	36213UDK3	Agency MBS		GN 564506	6.500	05/07/2002	11/15/2031	81,543	82,367	86,824	4,457	Aaa	AAA	NA
ABS	Fixed	36215K2A7	Agency MBS		GN 137669	10.500	08/20/1996	11/15/2015	655	673	724	51	Aaa	AAA	NA
ABS	Fixed	362207YU0	Agency MBS		GN 299623	7.000	06/14/1993	06/15/2023	6,565	6,920	7,019	99	Aaa	AAA	NA
ABS	Fixed	36223H6B8	Agency MBS		GN 308766	7.500	09/19/1995	03/15/2022	10,870	10,962	11,657	695	Aaa	AAA	NA
ABS	Fixed	36224LQA8	Agency MBS		GN 331749	7.500	11/20/1992	11/15/2022	27,949	27,679	29,972	2,294	Aaa	AAA	NA
ABS	Fixed	36224PML9	Agency MBS		GN 334363	7.500	10/19/1992	10/15/2022	16,192	16,333	17,364	1,031	Aaa	AAA	NA
ABS	Fixed	36224QXR2	Agency MBS		GN 335588	7.500	11/20/1992	11/15/2022	23,519	23,301	25,221	1,921	Aaa	AAA	NA
ABS	Fixed	36224U5Z6	Agency MBS		GN 339364	7.500	11/20/1992	11/15/2022	14,732	14,590	15,799	1,209	Aaa	AAA	NA
ABS	Fixed	36225AUH1	Agency MBS		GN 780584	7.000	12/24/1997	06/15/2027	139,124	140,560	149,138	8,578	Aaa	AAA	NA
ABS	Fixed	36225BH1	Agency MBS		GN 781129	7.000	01/03/2000	11/15/2028	7,080	6,903	7,597	694	Aaa	AAA	NA
ABS	Fixed	36228FC38	ALT A	2004	GSA A 2004-NC1 AF6	4.762	02/12/2004	11/25/2033	956,404	956,374	755,474	(200,900)	Aaa	NA	AAA
ABS	Fixed	36228FPF7	Prime, Non Agency	2003	GSR 2003-3F 2A1	4.500	04/21/2003	04/25/2033	217,120	208,869	211,585	2,716	NA	AAA	AAA
ABS	Fixed	36241KV47	Agency MBS		GN 782435	4.500	09/18/2008	09/15/2038	7,883,261	7,692,151	8,079,356	387,205	Aaa	AAA	NA
ABS	Fixed	36241KV62	Agency MBS		GN 782437	5.000	09/17/2008	10/15/2038	11,981,137	11,919,034	12,456,028	536,994	Aaa	AAA	NA
ABS	Fixed	36241KV88	Agency MBS		GN 782439	5.000	09/17/2008	10/15/2038	11,965,929	11,965,929	12,440,217	474,288	Aaa	AAA	NA
ABS	Fixed	36241KWA2	Agency MBS		GN 782441	4.500	09/18/2008	10/15/2038	7,872,471	7,681,622	8,068,108	386,485	Aaa	AAA	NA
ABS	Fixed	36290SQF1	Agency MBS		GN 616154	5.000	12/19/2003	12/15/2033	366,782	365,292	381,988	16,696	Aaa	AAA	NA
ABS	Fixed	36291PZE9	Agency MBS		GN 634441	5.500	12/21/2004	10/15/2034	640,759	651,810	669,163	17,352	Aaa	AAA	NA
ABS	Fixed	36295HY95	Agency MBS		GN 671336	6.000	09/20/2007	07/15/2037	819,908	826,415	858,559	32,143	Aaa	AAA	NA
ABS	Fixed	36295QK82	Agency MBS		GN 677219	5.000	09/26/2008	08/15/2038	7,675,738	7,667,343	7,974,772	307,429	Aaa	AAA	NA
ABS	Fixed	36295QW48	Agency MBS		GN 677567	6.000	10/31/2008	11/15/2037	1,509,435	1,510,594	1,580,590	69,997	Aaa	AAA	NA
ABS	Fixed	36296DD54	Agency MBS		GN 687824	5.500	08/26/2008	08/15/2038	3,265,101	3,258,979	3,402,693	143,714	Aaa	AAA	NA
ABS	Fixed	36296DEE4	Agency MBS		GN 687833	6.000	08/26/2008	08/15/2038	1,746,606	1,767,209	1,827,304	60,095	Aaa	AAA	NA
ABS	Fixed	36296DEG9	Agency MBS		GN 687835	6.000	10/31/2008	08/15/2038	927,324	927,991	970,169	42,178	Aaa	AAA	NA
ABS	Fixed	36296RAS6	Agency MBS		GN 698517	6.000	11/03/2008	10/15/2038	2,478,655	2,487,266	2,593,175	105,909	Aaa	AAA	NA
ABS	Fixed	36296TSC8	Agency MBS		GN 700815	5.500	10/31/2008	10/15/2038	397,981	391,128	414,752	23,625	Aaa	AAA	NA
ABS	Fixed	36296TSP9	Agency MBS		GN 700826	6.000	10/31/2008	10/15/2038	620,244	620,955	648,901	27,946	Aaa	AAA	NA
ABS	Fixed	36296TVK6	Agency MBS		GN 700918	5.500	11/14/2008	11/15/2038	1,361,465	1,364,693	1,418,838	54,144	Aaa	AAA	NA
ABS	Fixed	38373MTS9	Agency, Multi	2006	GNR 2006-18 A	4.968	04/06/2006	12/16/2021	324,856	322,324	328,903	6,579	Aaa	AAA	NA
ABS	Fixed	38374CSP7	Agency MBS	2003	GNR 2003-82 PA	4.000	09/22/2003	03/20/2029	155,381	154,418	155,447	1,029	Aaa	AAA	NA
ABS	Fixed	38374CSZ5	Agency MBS	2003	GNR 2003-83 AB	4.000	10/02/2003	05/16/2032	537,298	520,711	540,187	19,476	Aaa	AAA	NA
ABS	Fixed	38374F4M3	Agency MBS	2004	GNR 2004-26 HD	3.250	04/19/2004	06/16/2027	227,961	225,981	228,118	2,137	Aaa	AAA	NA
ABS	Fixed	38374F4R2	Agency MBS	2004	GNR 2004-26 HJ	4.000	04/19/2004	06/16/2027	227,961	226,500	228,423	1,923	Aaa	AAA	NA
ABS	Fixed	38374FNS9	Agency MBS	2004	GNR 2004-11 PC	3.000	01/27/2004	02/20/2034	522,752	512,363	522,528	10,165	Aaa	AAA	NA
ABS	Fixed	38374FWT7	Agency MBS	2004	GNR 2004-19 KL	3.250	03/22/2004	10/16/2027	669,792	661,645	670,166	8,522	Aaa	AAA	NA
ABS	Fixed	38374H7K0	Agency MBS	2004	GNR 2004-69 AN	4.250	12/21/2006	04/20/2031	5,018,540	4,929,535	5,058,286	128,751	Aaa	AAA	NA
ABS	Fixed	38374LU74	Agency MBS	2005	GNR 2005-66 SX	18.979	10/06/2005	08/16/2035	1,421,815	1,197,688	1,408,639	210,951	Aaa	AAA	NA
ABS	Fixed	38374MEQ8	Agency MBS	2005	GNR 2005-84 SC	25.147	10/20/2005	11/16/2035	1,527,174	1,325,712	1,586,242	260,531	Aaa	AAA	NA
ABS	Fixed	45254TMV3	Prime, Non Agency	2003	IMSA 2003-2 A4	3.750	12/20/2005	08/25/2033	1,007,282	945,193	824,185	(121,008)	Aaa	AAA	NA
ABS	Fixed	45660NN50	ALT A	2004	RAST 2004-A5 B1	5.500	12/09/2004	08/25/2034	4,219,161	2,612,911	2,584,172	(28,739)	NA	A	NA
ABS	Fixed	45660NN68	ALT A	2004	RAST 2004-A5 B2	5.500	12/09/2004	08/25/2034	1,875,337	874,810	846,065	(28,745)	NA	A	NA
ABS	Fixed	52520MCJ0	Prime, Non Agency	2005	LMT 2005-2 5A2	25.659	12/13/2005	12/25/2035	2,830,875	2,233,146	2,840,636	607,490	B3	A	NA
ABS	Fixed	55265K5Q8	Prime, Non Agency	2004	MASTR 2004-1 3A1	4.750	12/13/2006	01/25/2034	2,377,925	2,327,786	2,282,922	(44,864)	Aaa	AAA	NA

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
ABS	Fixed	55265K7L7	Prime, Non Agency	2004	MASTR 2004-3 1A2	5.250	03/03/2004	03/25/2024	491,318	472,613	440,033	(32,580)	NA	AAA	AAA
ABS	Fixed	55265KQU6	Prime, Non Agency	2003	MASTR 2003-1 3A2	5.000	01/09/2003	02/25/2018	229,477	222,619	216,216	(6,403)	NA	AAA	AAA
ABS	Fixed	576434MD3	ALT A	2004	MALT 2004-1 B2	5.824	02/24/2004	02/25/2034	2,204,864	1,203,869	878,183	(325,686)	NA	A	A-
ABS	Fixed	74958YAN2	Prime, Non Agency	2007	RFMSI 2007-S4 A14	6.000	04/27/2007	04/25/2037	5,000,000	2,106,578	2,022,135	(84,443)	B2	AA	BB-
ABS	Fixed	76110HDB2	ALT A	2003	RALI 2003-QS10 A13	4.250	10/24/2003	05/25/2033	1,181,592	1,162,645	971,602	(191,043)	Aaa	AAA	NA
ABS	Fixed	761118SE9	ALT A	2006	RALI 2006-QS1 A6	38.856	01/31/2006	01/25/2036	2,112,239	1,830,759	2,256,388	425,629	Caa1	A	BB
ABS	Fixed	76111JBZ9	Prime, Non Agency	2002	RFMSI 2002-S17 A2	4.500	12/20/2002	11/25/2017	264,152	256,912	259,363	2,451	NA	AAA	AAA
ABS	Fixed	76111XHG1	Prime, Non Agency	2004	RFMSI 2004-S4 2A1	3.020	10/25/2004	04/25/2019	746,538	733,050	721,687	(11,363)	NA	AAA	AAA
ABS	Fixed	76111XZR7	Prime, Non Agency	2005	RFMSI 2005-S7 A1	5.500	11/02/2005	11/24/2035	2,523,004	2,507,554	2,096,259	(411,295)	Aaa	AAA	NA
ABS	Fixed	863576BP8	Prime, Non Agency	2005	SASC 2005-6 2A9	18.090	12/12/2005	05/24/2035	2,072,732	1,686,874	1,706,033	19,159	Baa3	AAA	NA
ABS	Fixed	949762AA6	Prime, Non Agency	2003	WFMB5 2003-10 A1	4.500	08/28/2003	09/25/2018	512,861	506,226	507,412	1,185	NA	AAA	AAA
ABS	Fixed	949772AM9	Prime, Non Agency	2005	WFMB5 2005-18 2A9	20.819	01/04/2006	01/25/2036	3,194,946	2,677,750	3,133,713	455,962	Aaa	NA	AAA
ABS	Fixed	949780AA8	Prime, Non Agency	2003	WFMB5 2003-6 1A1	5.000	06/04/2003	06/25/2018	1,026,602	994,396	1,023,394	28,998	Aaa	AAA	NA
ABS	Fixed	94979FAC0	Prime, Non Agency	2003	WFMB5 2003-12 A3	5.000	07/27/2006	11/25/2018	2,354,180	2,346,908	2,299,739	(47,169)	NA	AAA	AAA
ABS	Fixed	94981AAA1	Prime, Non Agency	2003	WFMB5 2003-14 1A1	4.750	07/27/2006	12/25/2018	1,817,944	1,813,136	1,757,724	(55,411)	NA	AAA	AAA
ABS	Fixed	94982EAA2	Prime, Non Agency	2005	WFMB5 2005-1 1A1	4.750	01/27/2005	01/25/2020	1,162,397	1,162,397	1,089,021	(73,376)	Aaa	AAA	NA
ABS	Fixed	05947UHM3	CMBS	2002	BACM 2002-2 A3	5.118	03/22/2005	07/11/2043	1,000,000	1,005,804	941,344	(64,461)	NA	AAA	AAA
ABS	Fixed	05947UL71	CMBS	2005	BACM 2005-2 A3	4.611	03/20/2007	07/10/2043	967,171	962,529	955,141	(7,388)	Aaa	AAA	NA
ABS	Fixed	05947ULH9	CMBS	2003	BACM 2003-1 A1	3.878	01/19/2005	09/11/2036	1,180,006	1,174,977	1,156,713	(18,264)	NA	AAA	AAA
ABS	Fixed	05947UM21	CMBS	2005	BACM 2005-2 A5	4.857	01/19/2006	07/10/2043	2,750,000	2,713,289	2,131,542	(581,748)	Aaa	AAA	NA
ABS	Fixed	05947UVA3	CMBS	2004	BACM 2004-3 A3	4.875	06/20/2007	06/10/2039	851,615	849,596	850,265	669	Aaa	AAA	NA
ABS	Fixed	07383F3Y2	CMBS	2005	BSCMS 2005-PWR7 AAB	4.980	03/15/2006	02/11/2041	1,500,000	1,480,202	1,364,457	(115,745)	Aaa	NA	AAA
ABS	Fixed	07383F7U6	CMBS	2005	BSCMS 2005-PWR8 A3	4.550	03/17/2006	06/11/2041	1,500,000	1,465,022	1,253,389	(211,633)	Aaa	NA	AAA
ABS	Fixed	07383F7W2	CMBS	2005	BSCMS 2005-PWR8 A4	4.674	06/10/2005	06/11/2041	6,000,000	5,989,011	4,721,597	(1,267,414)	Aaa	NA	AAA
ABS	Fixed	07383FQ35	CMBS	2004	BSCMS 2004-PWR5 A3	4.565	10/06/2004	07/11/2042	230,000	228,993	203,965	(25,034)	Aaa	NA	AAA
ABS	Fixed	07383FU71	CMBS	2004	BSCMS 2004-T16 A6	4.750	06/27/2005	02/13/2046	8,000,000	8,038,669	6,157,405	(1,881,264)	NA	AAA	AAA
ABS	Fixed	07383FXM5	CMBS	2003	BSCMS 2003-T12 A3	4.240	08/01/2005	08/13/2039	560,000	555,897	531,291	(24,606)	Aaa	NA	AAA
ABS	Fixed	07387BAE3	CMBS	2005	BSCMS 2005-PWR9 A2	4.735	07/27/2006	09/11/2042	2,500,000	2,502,497	2,279,166	(223,331)	Aaa	AAA	NA
ABS	Fixed	07387BAH6	CMBS	2005	BSCMS 2005-PWR9 A4A	4.871	01/09/2006	09/10/2042	2,250,000	2,224,069	1,758,031	(466,038)	Aaa	AAA	NA
ABS	Fixed	07387BCH4	CMBS	2005	BSCMS 2005-T20 A2	5.127	10/20/2005	10/12/2042	330,000	330,317	307,449	(22,868)	Aaa	NA	AAA
ABS	Fixed	07387BDY6	CMBS	2005	BSCMS 2005-PW10 A2	5.270	05/15/2006	12/11/2040	5,000,000	4,974,141	4,610,722	(363,419)	NA	AAA	AAA
ABS	Fixed	07387BEB5	CMBS	2005	BSCMS 2005-PW10 A4	5.405	03/20/2007	12/11/2040	1,000,000	1,009,629	785,992	(223,637)	NA	AAA	AAA
ABS	Fixed	07387BFP3	CMBS	2006	BSCMS 2006-T22 A2	5.464	04/06/2006	04/12/2038	900,000	901,132	854,107	(47,025)	Aaa	NA	AAA
ABS	Fixed	07387MAD1	CMBS	2006	BSCMS 2006-PW11 AAB	5.456	04/20/2006	03/11/2039	4,500,000	4,481,722	3,903,827	(577,894)	NA	AAA	AAA
ABS	Fixed	20047MAP9	Hotel	2006	COMM 2006-CN2A F	5.570	02/10/2006	02/05/2019	1,000,000	1,001,131	442,166	(558,965)	NA	A	A
ABS	Fixed	20047PAB3	CMBS	2005	COMM 2005-LP5 A2	4.630	09/21/2006	05/10/2043	4,812,449	4,784,753	4,588,423	(196,330)	Aaa	AAA	NA
ABS	Fixed	201730AC2	CMBS	1999	CMAT 1999-C1 A3	6.640	03/04/2003	01/17/2032	1,294,659	1,324,050	1,294,300	(29,750)	Aaa	AAA	NA
ABS	Fixed	22541NUH0	CMBS	2002	CSFB 2002-CP5 A1	4.106	04/17/2006	12/15/2035	714,273	699,458	690,508	(8,951)	NA	AAA	AAA
ABS	Fixed	22541QDG4	CMBS	2003	CSFB 2003-C3 A3	3.382	06/21/2007	05/15/2038	2,885,181	2,820,049	2,823,915	3,866	Aaa	AAA	AAA
ABS	Fixed	22541S2P2	CMBS	2004	CSFB 2004-C5 A2	4.183	07/18/2008	11/15/2037	7,904,190	7,850,009	7,599,568	(250,441)	Aaa	AAA	NA
ABS	Fixed	22541SHS0	CMBS	2004	CSFB 2004-C2 A1	3.819	05/27/2004	05/15/2036	1,823,154	1,787,472	1,744,518	(42,954)	NA	AAA	AAA
ABS	Fixed	225470NN9	CMBS	2005	CSFB 2005-C6 AJ	5.230	12/14/2005	12/15/2040	945,000	937,358	399,924	(537,433)	Aaa	AAA	NA
ABS	Fixed	225470XD0	CMBS	2006	CSMC 2006-OMA B2	5.538	01/27/2006	05/15/2023	2,000,000	2,008,082	1,241,083	(766,999)	Aa1	NA	AA+
ABS	Fixed	337378AB9	CMBS	1999	FUNBC 1999-C4 A2	7.390	03/11/2003	12/15/2031	371,341	374,095	372,535	(1,560)	NA	AAA	AAA
ABS	Fixed	350910AN5	CMBS	2006	FTST 2006-4TS A	5.401	12/11/2006	12/13/2028	5,000,000	5,022,028	3,397,381	(1,624,648)	Aa1	AAA	AAA
ABS	Fixed	36158YEK1	CMBS	2002	GECMC 2002-1A A2	5.994	01/14/2005	12/10/2035	373,548	378,454	374,075	(4,379)	Aaa	NA	AAA
ABS	Fixed	36158YF53	CMBS	2002	GECMC 2002-2A A2	4.970	06/20/2007	08/11/2036	1,623,327	1,610,358	1,593,644	(16,714)	Aaa	AAA	NA
ABS	Fixed	36228CTH6	CMBS	2004	GSMS 2004-GG2 A6	5.396	07/27/2006	08/09/2038	3,750,000	3,776,698	3,076,003	(700,696)	Aaa	AAA	NA
ABS	Fixed	36228CVP5	CMBS	2005	GSMS 2005-GG4 A2	4.475	06/27/2005	07/10/2039	3,000,000	3,004,186	2,824,804	(179,382)	Aaa	AAA	AAA
ABS	Fixed	36228CVU4	CMBS	2005	GSMS 2005-GG4 A4A	4.751	06/10/2005	07/10/2039	15,700,000	15,492,873	11,613,632	(3,879,240)	Aaa	AAA	AAA
ABS	Fixed	36228CWW1	CMBS	2006	GSMS 2006-GG6 A3	5.554	04/13/2007	04/10/2038	7,000,000	7,011,135	5,257,518	(1,753,617)	NA	AAA	AAA
ABS	Fixed	36828QDM5	CMBS	2004	GECMC 2004-C1 A2	3.915	05/19/2005	11/10/2038	3,498,418	3,473,680	3,407,385	(66,295)	Aaa	AAA	NA
ABS	Fixed	36828QHV1	CMBS	2004	GECMC 2004-C3 A3	4.865	10/03/2005	07/10/2039	1,585,000	1,579,005	1,393,937	(185,068)	Aaa	AAA	NA
ABS	Fixed	38373MPK0	Agency, Multi	2005	GNR 2005-32 B	4.385	03/20/2006	08/16/2030	285,139	281,116	289,042	7,926	Aaa	AAA	NA
ABS	Fixed	38373MPT1	Agency, Multi	2005	GNR 2005-29 A	4.016	03/20/2006	07/16/2027	265,960	260,929	269,376	8,447	Aaa	AAA	NA
ABS	Fixed	38373MRU6	Agency, Multi	2005	GNR 2005-87 A	4.449	11/04/2005	03/16/2025	284,655	281,736	288,952	7,217	Aaa	AAA	NA
ABS	Fixed	38373MSB7	Agency, Multi	2005	GNR 2005-90 A	3.760	11/17/2005	09/16/2028	475,279	465,721	479,363	13,641	Aaa	AAA	NA
ABS	Fixed	38373MSH4	Agency, Multi	2006	GNR 2006-3 A	4.212	01/05/2006	01/16/2028	405,201	400,657	410,356	9,699	Aaa	AAA	NA
ABS	Fixed	38373MSP6	Agency, Multi	2006	GNR 2006-6 A	4.045	01/23/2006	10/16/2023	166,759	164,926	167,736	2,810	Aaa	AAA	NA

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
ABS	Fixed	38373MSX9	Agency, Multi	2006	GNR 2006-5 A	4.241	01/25/2006	07/16/2029	490,926	485,118	498,399	13,281	Aaa	AAA	NA
ABS	Fixed	38373MTD2	Agency, Multi	2006	GNR 2006-9 A	4.201	03/02/2006	08/16/2026	763,627	747,800	773,440	25,640	Aaa	AAA	NA
ABS	Fixed	38373MTZ3	Agency, Multi	2006	GNR 2006-19 A	3.387	04/06/2006	06/16/2030	825,574	797,536	827,903	30,368	Aaa	AAA	NA
ABS	Fixed	38374BQM8	Agency, Multi	2003	GNR 2003-72 A	3.206	09/22/2003	04/16/2018	186,635	185,612	187,951	2,340	Aaa	AAA	NA
ABS	Fixed	38374JE93	Agency, Multi	2004	GNR 2004-97 AB	3.084	03/20/2006	04/16/2022	335,280	328,381	335,174	6,793	Aaa	AAA	NA
ABS	Fixed	396789EQ8	CMBS	2003	GCCFC 2003-C2 A2	4.022	04/13/2006	01/05/2036	1,539,653	1,527,224	1,515,848	(11,376)	Aaa	AAA	NA
ABS	Fixed	396789ES4	CMBS	2003	GCCFC 2003-C2 A4	4.915	03/09/2007	01/05/2036	3,279,000	3,239,869	2,877,248	(362,621)	Aaa	AAA	NA
ABS	Fixed	396789JR1	CMBS	2005	GCCFC 2005-GG3 A2	4.305	05/12/2005	08/10/2042	6,934,431	6,894,845	6,679,671	(215,173)	Aaa	AAA	NA
ABS	Fixed	396789LG2	CMBS	2005	GCCFC 2005-GG5 A2	5.117	04/17/2006	04/10/2037	5,000,000	4,973,619	4,481,647	(491,972)	Aaa	AAA	NA
ABS	Fixed	396789LJ6	CMBS	2005	GCCFC 2005-GG5 A41	5.243	03/14/2006	04/10/2037	1,200,000	1,194,836	1,067,782	(127,054)	Aaa	AAA	NA
ABS	Fixed	46625MKL2	CMBS	2002	JPMCC 2002-CIB4 A3	6.162	08/26/2003	05/12/2034	830,000	848,506	799,490	(49,016)	Aaa	NA	AAA
ABS	Fixed	46625MPJ7	CMBS	2002	JPMCC 2002-C2 A1	4.326	04/17/2006	12/12/2034	422,975	415,953	413,633	(2,321)	Aaa	AAA	NA
ABS	Fixed	46625MWW5	CMBS	2003	JPMCC 2003-CB6 A1	4.393	01/14/2005	07/12/2037	938,356	940,051	910,007	(30,045)	Aaa	NA	AAA
ABS	Fixed	46625YDB2	CMBS	2004	JPMCC 2004-CBX A3	4.184	04/22/2005	01/12/2037	8,216,185	8,195,596	7,988,896	(206,700)	Aaa	AAA	NA
ABS	Fixed	46625YXL2	CMBS	2005	JPMCC 2005-LDP5 A1	5.035	12/16/2005	12/15/2044	405,440	405,440	403,764	(1,676)	Aaa	AAA	AAA
ABS	Fixed	501773CS2	CMBS	1999	LBCMT 1999-C1 A2	6.780	02/10/2003	06/15/2031	642,676	642,676	641,344	(1,331)	Aaa	NA	AAA
ABS	Fixed	52108H6S8	CMBS	2005	LBUBS 2005-C5 A1	4.741	08/15/2005	09/15/2030	1,694,385	1,697,026	1,689,214	(7,812)	NA	AAA	AAA
ABS	Fixed	52108HE42	CMBS	2004	LBUBS 2004-C4 A4	5.229	01/31/2006	06/15/2029	1,000,000	1,030,147	1,030,147	(214,828)	Aaa	AAA	NA
ABS	Fixed	52108HFK5	CMBS	2001	LBUBS 2001-C3 A1	6.058	08/12/2005	06/15/2020	488,933	496,614	490,665	(5,949)	NA	AAA	AAA
ABS	Fixed	52108HMU5	CMBS	2002	LBUBS 2002-C4 A5	4.853	07/27/2006	09/15/2031	2,000,000	2,008,416	1,890,452	(117,964)	NA	AAA	AAA
ABS	Fixed	52108HP32	CMBS	2004	LBUBS 2004-C7 A2	3.992	10/04/2006	10/15/2029	2,500,000	2,485,680	2,441,430	(44,251)	Aaa	AAA	NA
ABS	Fixed	52108HRA4	CMBS	2003	LBUBS 2003-C3 A2	3.086	01/25/2007	05/15/2027	30,103	30,103	30,061	(42)	Aaa	AAA	NA
ABS	Fixed	52108MDH3	CMBS	2006	LBUBS 2006-C1 A4	5.156	01/20/2006	02/15/2031	5,250,000	5,268,588	4,004,420	(1,264,169)	NA	AAA	AAA
ABS	Fixed	59022HKZ4	CMBS	2005	MLMT 2005-CK11 A1	5.077	12/01/2005	11/12/2037	267,350	267,350	266,728	(622)	Aaa	AAA	NA
ABS	Fixed	59022HLF7	CMBS	2005	MLMT 2005-CK11 ASB	5.243	05/10/2006	11/12/2037	7,000,000	6,914,992	6,339,633	(575,359)	Aaa	AAA	NA
ABS	Fixed	59023BAB0	CMBS	2006	MLMT 2006-C1 A2	5.612	05/17/2006	05/11/2039	5,000,000	5,008,178	4,471,671	(536,507)	NA	AAA	AAA
ABS	Fixed	617451CL1	CMBS	2005	MSC 2005-HQ7 A4	5.208	12/12/2007	11/13/2042	2,100,000	2,062,266	1,640,038	(422,228)	Aaa	AAA	NA
ABS	Fixed	617451CN7	CMBS	2006	MSC 2006-T21 A2	5.090	01/20/2006	10/12/2052	350,000	350,427	320,109	(30,317)	Aaa	AAA	NA
ABS	Fixed	617451CR8	CMBS	2006	MSC 2006-T21 A4	5.162	08/07/2006	10/12/2052	1,500,000	1,462,921	1,190,417	(272,505)	Aaa	AAA	NA
ABS	Fixed	61745ML27	CMBS	2004	MSC 2004-T15 A2	4.690	08/05/2004	06/13/2041	3,967,974	3,969,954	3,819,149	(150,805)	Aaa	AAA	NA
ABS	Fixed	61746WES5	CMBS	2001	MSDWC 2001-PPM A2	6.400	03/27/2003	02/15/2031	27,532	27,978	27,711	(267)	NA	AAA	AAA
ABS	Fixed	61746WET3	CMBS	2001	MSDWC 2001-PPM A3	6.540	03/27/2003	02/15/2031	96,382	98,017	96,223	(1,794)	NA	AAA	AAA
ABS	Fixed	61746WPE4	CMBS	2002	MSDWC 2002-TOP7 A1	5.380	03/31/2003	01/15/2039	64,972	65,316	64,775	(541)	Aaa	NA	AAA
ABS	Fixed	61750CAF4	CMBS	2006	MSC 2006-HQ9 A4	5.731	08/08/2006	07/12/2044	1,500,000	1,506,013	1,160,412	(345,601)	NA	AAA	AAA
ABS	Fixed	61750HAE6	CMBS	2006	MSC 2006-HQ10 A4	5.328	11/15/2006	11/12/2041	2,000,000	2,000,801	1,538,979	(461,822)	Aaa	NA	AAA
ABS	Fixed	655356JF1	CMBS	1998	NASC 1998-D6 A1B	6.590	11/15/2002	03/15/2030	91,358	91,834	91,336	(498)	Aaa	AAA	AAA
ABS	Fixed	79549AJJ9	CMBS	2001	SBM7 2001-C2 A3	6.499	07/27/2006	11/13/2036	4,604,513	4,734,285	4,573,564	(160,721)	Aaa	AAA	NA
ABS	Fixed	88713UAC0	CMBS	2006	TSTAR 2006-1A B	5.747	10/13/2006	10/15/2036	1,000,000	1,000,000	760,000	(240,000)	Aa2	AA	AA
ABS	Fixed	929766AC7	CMBS	2002	WBCMT 2002-C1 A3	6.164	04/19/2006	04/15/2034	3,405,033	3,431,826	3,417,374	(14,452)	Aaa	AAA	NA
ABS	Fixed	929766CR2	CMBS	2002	WBCMT 2002-C2 A3	4.440	01/13/2005	11/15/2034	1,224,542	1,228,184	1,187,386	(40,798)	Aaa	AAA	NA
ABS	Fixed	929766WJ8	CMBS	2004	WBCMT 2004-C15 A2	4.039	04/18/2008	10/15/2041	5,100,000	5,075,558	4,871,810	(203,748)	Aaa	AAA	NA
ABS	Fixed	02582JXC6	Cards	2004	AMXCA 2004-3 A	4.350	05/23/2006	12/15/2011	1,000,000	998,891	1,000,321	1,430	Aaa	AAA	NA
ABS	Fixed	02582JEG1	Cards	2006	AMXCA 2006-2 A	5.350	03/02/2007	01/15/2014	5,000,000	5,048,091	5,006,977	(41,115)	Aaa	AAA	NA
ABS	Fixed	030612AC9	Auto	2006	AMCAR 2006-RM A3	5.530	05/12/2006	01/06/2014	5,000,000	4,999,526	3,700,510	(1,299,016)	Baa3	BBB+	NA
ABS	Fixed	030616AF3	Auto	2007	APART 2007-2M A4A	5.350	10/11/2007	03/08/2016	4,000,000	3,999,815	2,962,911	(1,036,904)	Baa2	BBB+	NA
ABS	Fixed	03061NJR1	Auto	2005	AMCAR 2005-DA A3	4.870	11/08/2005	12/06/2010	38,399	38,502	38,142	(360)	A3	A	NA
ABS	Fixed	07384YCU8	Subprime	2002	BSABS 2002-1 A5	6.890	11/12/2002	12/25/2034	134,817	135,642	115,195	(20,446)	Aaa	AAA	NA
ABS	Fixed	126671PV2	Subprime	2002	CWL 2002-S1 A5	6.460	11/12/2002	05/25/2032	187,283	187,283	187,283	(84,651)	Aaa	AAA	NA
ABS	Fixed	13974CAE8	Auto	2007	CARAT 2007-2 A4A	5.390	06/24/2008	02/18/2014	10,000,000	10,046,268	9,451,926	(594,342)	Aaa	AAA	NA
ABS	Fixed	14041NCC3	Cards	2005	COMET 2005-A3 A3	4.050	08/27/2007	03/15/2013	3,175,000	3,146,783	3,149,903	3,120	Aaa	AAA	AAA
ABS	Fixed	14041NCU3	Cards	2006	COMET 2006-A6 A6	5.300	05/25/2006	02/18/2014	5,000,000	4,993,176	4,993,085	(92)	Aaa	AAA	AAA
ABS	Fixed	161551FS0	Subprime	2002	CFAB 2002-2 1A5	5.833	10/17/2003	04/25/2032	2,400,157	2,436,449	1,484,712	(951,737)	Aaa	AAA	NA
ABS	Fixed	161551FV3	Subprime	2002	CFAB 2002-2 1M2	6.042	11/14/2006	03/25/2031	584,618	356,773	356,773	0	A2	BBB-	NA
ABS	Fixed	161571AL8	Cards	2005	CHAIT 2005-A4 A4	4.230	08/27/2007	01/15/2013	2,430,000	2,415,725	2,438,273	22,548	Aaa	AAA	AAA
ABS	Fixed	161571AQ7	Cards	2005	CHAIT 2005-A7 A7	4.550	08/27/2007	03/15/2013	3,535,000	3,494,535	3,555,032	60,498	Aaa	AAA	AAA
ABS	Fixed	17305EBT1	Cards	2003	CCCIT 2003-C4 C4	5.000	03/22/2004	06/10/2015	695,000	694,485	395,507	(298,977)	Baa2	BBB	BBB
ABS	Fixed	17305ECN3	Cards	2005	CCCIT 2005-A4 A4	4.400	05/01/2006	06/20/2014	1,000,000	984,759	979,102	(5,657)	Aaa	AAA	AAA
ABS	Fixed	17305EDF9	Cards	2006	CCCIT 2006-A4 A4	5.450	04/27/2006	05/09/2013	7,000,000	7,000,000	7,124,596	124,596	Aaa	AAA	AAA
ABS	Fixed	17310EAB4	Subprime	2006	CRMSI 2006-2 A2	5.557	09/21/2006	09/25/2036	925,777	925,777	892,599	(33,178)	Aaa	AAA	NA

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ABS	Fixed	2254584G0	Subprime	2005	HEMT 2005-4 M4	5.701	07/27/2006	01/25/2036	1,641,023	24,053	24,053	0	C	B	C
ABS	Fixed	225458CV8	Subprime	2005	HEMT 2005-1 M4	5.265	01/27/2005	06/25/2035	287,183	287,183	271,719	(15,464)	Aa2	A+	NA
ABS	Fixed	31846LBT2	Subprime	1998	FAMLT 1998-1F NOTE	6.610	11/12/2002	06/20/2029	2,159	2,159	1,641	(518)	A2	AA	NA
ABS	Fixed	40430GAJ9	Subprime	2005	HFCHC 2005-3 M1	0.965	11/01/2005	01/20/2035	1,058,170	1,058,170	672,815	(385,355)	Aa1	AA+	AA+
ABS	Fixed	55264TCZ2	Cards	2005	MBNAS 2005-A3 A3	4.100	06/25/2008	10/15/2012	5,000,000	4,991,027	4,994,711	3,684	Aaa	AAA	AAA
ABS	Fixed	57164UAC9	Other	2006	MVCOT 2006-2A C	5.691	10/31/2006	10/20/2028	607,005	606,995	451,252	(155,744)	A2	A	NA
ABS	Fixed	60935BDZ9	Subprime	1998	TMSHE 1998-B AF9	6.335	11/12/2002	08/15/2039	6,852	6,852	6,193	(659)	A1	AAA	NA
ABS	Fixed	64352VGW5	Subprime	2004	NCHET 2004-A AII9	5.470	07/27/2006	08/25/2034	1,403,131	1,034,587	868,637	(165,950)	Aa3	BBB+	NA
ABS	Fixed	69361YAF0	Utility	2001	PEGTF 2001-1 A6	6.610	05/25/2006	06/15/2015	5,000,000	5,167,011	5,523,947	356,936	Aaa	AAA	AAA
ABS	Fixed	759950GU6	Subprime	2006	RAMC 2006-1 AF2	5.533	03/06/2006	05/25/2036	36,601	36,601	36,314	(287)	Aaa	AAA	AAA
ABS	Fixed	76110WZP4	Subprime	2004	RASC 2004-KS6 A16	5.390	07/27/2006	07/25/2034	2,682,627	2,681,621	1,876,017	(805,604)	Aaa	AAA	AAA
ABS	Fixed	76112BHA5	Subprime	2005	RAMP 2005-EFC5 M1	0.922	10/13/2005	10/25/2035	3,000,000	3,000,000	1,028,164	(1,971,836)	Aa3	AAA	NA
ABS	Fixed	826502AA4	Other	2007	SRFC 2007-1A A1	5.270	05/16/2007	03/20/2019	1,886,186	1,889,128	1,367,905	(521,223)	Baa3	BBB-	BBB
ABS	Fixed	86359DMU8	Subprime	2005	LXS 2005-2 2A1A	0.672	04/10/2006	08/25/2035	416,494	416,494	408,661	(7,833)	Aaa	AAA	NA
ABS	Fixed	903277AD3	Auto	2006	USAOT 2006-2 A4	5.370	05/15/2006	02/15/2012	5,863,895	5,864,050	5,959,011	94,961	Aaa	AAA	NA
ABS	Fixed	921796GA0	Mfg Hsg	1999	VMF 1999-A 1A6	6.750	06/10/2003	03/07/2029	285,000	291,347	193,385	(97,962)	A3	AA-	AA
ABS	Fixed	98152DBZ3	Auto	2006	WOART 2006-A A4	5.030	02/22/2006	10/17/2011	2,867,212	2,867,467	2,884,142	16,674	Aaa	AAA	NA
ABS	Fixed	38373MHU7	Agency, Multi	2003	GNR 2003-87 C	5.126	03/18/2009	08/16/2032	2,000,000	2,079,848	2,079,848	9,186	Aaa	AAA	NA
ABS	Fixed	36202E2B4	Agency MBS		G2 4370	5.500	02/24/2009	02/20/2039	2,492,027	2,561,266	2,593,154	31,887	Aaa	AAA	NA
Corporate	Fixed	00206RAF9			AT&T INC	4.950	12/03/2007	01/15/2013	1,650,000	1,649,038	1,673,851	24,812	A2	A	A
Corporate	Fixed	00206RAP7			AT&T INC	6.700	11/12/2008	11/15/2013	1,000,000	998,395	1,068,054	69,659	A2	A	A
Corporate	Fixed	00209AAE6			NEW CINGULAR WIRELESS SV	7.875	05/02/2006	03/01/2011	830,000	870,576	886,859	16,283	A2	A	A
Corporate	Fixed	002824AS9			ABBOTT LABORATORIES	5.600	05/09/2006	05/15/2011	325,000	324,904	348,478	23,573	A1	AA	A+
Corporate	Fixed	010392DZ8			ALABAMA POWER CO	5.500	06/14/2006	10/15/2017	500,000	489,433	510,705	21,272	A2	A	A+
Corporate	Fixed	010392EW4			ALABAMA POWER CO	5.550	01/18/2008	02/01/2017	1,000,000	1,030,453	1,023,096	(7,357)	A2	A	A+
Corporate	Fixed	013716AR6			RIO TINTO ALCAN INC	4.875	03/12/2004	09/15/2012	1,000,000	1,019,372	890,596	(128,776)	NA	BBB-	BBB+
Corporate	Fixed	013817AB7			ALCOA INC	7.375	06/19/2003	08/01/2010	525,000	543,049	525,285	(17,764)	Baa3	BBB-	BBB-
Corporate	Fixed	013817AD3			ALCOA INC	6.500	02/05/2004	06/01/2011	1,000,000	1,042,885	909,276	(133,609)	Baa3	BBB-	BBB-
Corporate	Fixed	013817AF8			ALCOA INC	6.000	02/15/2002	01/15/2012	6,000,000	6,059,871	5,229,876	(829,995)	Baa3	BBB-	BBB-
Corporate	Fixed	013817AP6			ALCOA INC	5.720	02/26/2007	02/23/2019	500,000	508,687	305,644	(203,043)	Baa3	BBB-	BBB-
Corporate	Fixed	020002AK7			ALLSTATE CORP	7.200	09/29/2005	12/01/2009	500,000	507,788	495,753	(12,035)	A3	A-	BBB+
Corporate	Fixed	020002AV3			ALLSTATE CORP	6.125	05/03/2007	05/15/2037	1,000,000	998,343	540,000	(458,343)	Baa1	BBB	BBB
Corporate	Fixed	02209SAC7			ALTRIA GROUP INC	8.500	11/05/2008	11/10/2013	1,000,000	999,551	1,084,550	84,999	Baa1	BBB	BBB+
Corporate	Fixed	025816AQ2			AMERICAN EXPRESS	4.875	07/30/2003	07/15/2013	3,000,000	2,978,510	2,640,084	(338,426)	A2	A	A+
Corporate	Fixed	025816AW9			AMERICAN EXPRESS	5.500	10/16/2006	09/12/2016	2,500,000	2,492,459	2,051,350	(441,109)	A2	A	A+
Corporate	Fixed	02581FYM5			AMERICAN EXPR CENTURION	5.200	11/19/2007	11/25/2010	6,700,000	6,697,710	6,427,029	(270,682)	A1	A	A+
Corporate	Fixed	02635PTB9			AMERICAN GENERAL FINANCE	4.875	07/27/2006	07/15/2012	500,000	211,284	199,409	(11,875)	Baa2	BB+	BBB
Corporate	Fixed	026609AM9			WYETH	6.950	05/01/2006	03/15/2011	1,000,000	1,032,163	1,065,166	33,003	A3	A+	A+
Corporate	Fixed	02666QUW1			AMERICAN HONDA FINANCE	4.500	05/18/2004	05/26/2009	500,000	499,964	501,990	2,026	A1	A+	NA
Corporate	Fixed	026874AT4			AMERICAN INTL GROUP	4.250	08/01/2005	05/15/2013	990,000	400,262	400,262	0	A3	A-	A
Corporate	Fixed	03028PAA4			AMERICAN TRANSMISSION	7.125	03/27/2001	03/15/2011	3,000,000	2,985,198	3,085,623	100,425	A1	A+	A+
Corporate	Fixed	031162AJ9			AMGEN INC	4.850	03/22/2007	11/18/2014	2,500,000	2,446,326	2,562,383	116,057	A3	A+	A
Corporate	Fixed	037411AQ8			APACHE CORP	6.250	02/09/2007	04/15/2012	5,000,000	5,122,425	5,310,200	187,776	A3	A-	A
Corporate	Fixed	037411AS4			APACHE CORP	5.625	01/17/2008	01/15/2017	1,000,000	1,037,098	1,024,003	(13,095)	A3	A-	A
Corporate	Fixed	037411AT2			APACHE CORP	5.250	07/01/2008	04/15/2013	1,000,000	1,013,891	1,035,568	21,677	A3	A-	A
Corporate	Fixed	03746AAC4			APACHE FINANCE CANADA	4.375	05/31/2006	05/15/2015	500,000	464,383	478,347	13,964	A3	A-	A
Corporate	Fixed	054937AC1			BB&T CORPORATION	6.500	05/08/2003	08/01/2011	200,000	207,363	201,874	(5,489)	A1	A	A+
Corporate	Fixed	054937AD9			BB&T CORP	4.750	08/01/2005	01/01/2012	275,000	274,136	265,297	(8,838)	A1	A	A+
Corporate	Fixed	05518VAA3			BAC CAPITAL TRUST XIV	5.630	09/18/2007	12/15/2049	1,500,000	1,407,058	329,985	(1,077,073)	Baa3	BB-	BB-
Corporate	Fixed	055451AA6			BHP FINANCE USA	4.800	06/04/2003	04/15/2013	585,000	583,586	571,094	(12,492)	A1	A+	NA
Corporate	Fixed	060505AR5			BANK OF AMERICA CORP	4.875	06/19/2003	09/15/2012	1,000,000	1,031,884	902,530	(129,354)	A2	A	A+
Corporate	Fixed	060505BD5			BANK OF AMERICA CORP	4.750	08/01/2005	08/15/2013	80,000	79,708	61,994	(17,714)	A3	A-	A
Corporate	Fixed	060505BS2			BANK OF AMERICA CORP	4.750	03/21/2007	08/01/2015	5,000,000	4,856,068	4,175,275	(680,793)	A2	A	A+
Corporate	Fixed	060505DA9			BANK OF AMERICA CORP	5.420	12/20/2006	03/15/2017	2,000,000	2,000,000	1,215,528	(784,472)	A3	A-	A
Corporate	Fixed	06050BAA9	FDIC GUARANTEED		BANK OF AMERICA CORP	3.125	12/05/2008	06/15/2012	1,000,000	1,009,497	1,034,547	25,050	Aaa	AAA	AAA
Corporate	Fixed	06050TKN1			BANK OF AMERICA NA	5.300	10/17/2007	03/15/2017	3,000,000	2,940,985	2,204,469	(736,516)	A1	A	A
Corporate	Fixed	06051GDW6			BANK OF AMERICA CORP	4.900	05/22/2008	05/01/2013	3,000,000	2,986,541	2,694,852	(291,689)	A2	A	A+
Corporate	Fixed	06849TAA6			BARRICK GOLD FINANCECO L	6.125	09/08/2008	09/15/2013	1,000,000	999,811	1,028,616	28,805	Baa1	A-	NA
Corporate	Fixed	071813AU3			BAXTER INTERNATIONAL INC	4.625	03/05/2003	03/15/2015	750,000	746,608	762,587	15,980	A3	A+	A

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Corporate	Fixed	073902BR8			BEAR STEARNS COS LLC	7.625	09/30/2003	12/07/2009	1,300,000	1,333,001	1,320,500	(12,501)	Aa3	A+	AA-
Corporate	Fixed	073928R47			BEAR STEARNS CO INC	1.341	04/11/2007	08/21/2009	1,000,000	1,000,000	996,666	(3,334)	Aa3	A+	NA
Corporate	Fixed	079860AB8			BELLSOUTH CORP	6.000	08/27/2003	10/15/2011	1,000,000	1,026,030	1,040,180	14,150	A2	A	A
Corporate	Fixed	079860AF9			BELLSOUTH CORP	4.200	09/08/2004	09/15/2009	1,000,000	999,827	1,009,531	9,704	A2	A	A
Corporate	Fixed	079867AQ0			BELLSOUTH TELECOMMUNICAT	6.300	08/18/2000	12/15/2015	991,060	976,283	1,004,884	28,601	A2	A	A
Corporate	Fixed	09247XAC5			BLACKROCK INC	6.250	09/12/2007	09/15/2017	3,000,000	2,978,673	2,882,703	(95,970)	A1	AA-	NA
Corporate	Fixed	096630AA6			BOARDWALK PIPELINES LLC	5.875	11/17/2006	11/15/2016	1,000,000	998,178	847,286	(150,892)	Baa2	BBB-	BBB
Corporate	Fixed	097014AD6			BOEING CAPITAL CORP	6.100	03/09/2004	03/01/2011	2,000,000	2,074,333	2,102,320	27,987	A2	A+	A+
Corporate	Fixed	097014AG9			BOEING CAPITAL CORP	6.500	07/01/2008	02/15/2012	1,000,000	1,043,296	1,054,632	11,336	A2	A+	A+
Corporate	Fixed	097023AT2			BOEING CO	5.125	07/17/2003	02/15/2013	370,000	375,424	380,998	5,574	A2	A+	A+
Corporate	Fixed	10112RAF1			BOSTON PROPERTIES LP	5.625	08/01/2005	04/15/2015	375,000	381,534	290,942	(90,592)	Baa2	A-	BBB
Corporate	Fixed	10138MAH8			BOTTLING GROUP LLC	6.950	10/21/2008	03/15/2014	1,000,000	997,978	1,137,031	139,053	Aa2	A+	AA-
Corporate	Fixed	118230AD3			BUCKEYE PARTNERS	5.300	01/11/2008	10/15/2014	2,000,000	1,960,693	1,801,324	(159,369)	Baa2	BBB	NA
Corporate	Fixed	120568AC4			BUNGE LIMITED FINANCE CO	7.800	03/19/2007	10/15/2012	1,000,000	1,071,557	925,977	(145,580)	Baa2	BBB-	BBB
Corporate	Fixed	125577AS5			CIT GROUP INC	5.200	10/27/2005	11/03/2010	550,000	549,933	443,655	(106,279)	Baa2	BBB	BBB
Corporate	Fixed	125577AZ9			CIT GROUP INC	7.625	11/27/2007	11/30/2012	3,425,000	3,398,215	2,520,906	(877,308)	Baa2	BBB	BBB
Corporate	Fixed	12560PDB4			CIT GROUP INC	4.750	08/16/2005	12/15/2010	1,000,000	1,000,873	806,431	(194,442)	Baa2	BBB	BBB
Corporate	Fixed	12572QAA3			CME GROUP INC	5.400	09/03/2008	08/01/2013	2,250,000	2,258,225	2,282,114	23,890	Aa3	AA	NA
Corporate	Fixed	12626PAE3			CRH AMERICA INC	5.300	09/22/2003	10/15/2013	1,000,000	998,723	761,254	(237,469)	Baa1	BBB+	BBB+
Corporate	Fixed	126410LD9	EQUIPMENT TRUST		CSXT TRUST 2000 A	7.770	11/25/2003	04/01/2010	500,000	514,845	502,849	(11,997)	A1	A-	NA
Corporate	Fixed	126410LN7			CSX TRANSPORTATION INC	8.375	10/21/2008	10/15/2014	1,000,000	1,000,000	1,045,180	45,180	A2	A-	NA
Corporate	Fixed	126650AV2			CVS CAREMARK CORP	4.875	12/01/2004	09/15/2014	175,000	174,297	173,448	(849)	Baa2	BBB+	BBB+
Corporate	Fixed	127210AB8			CADBURY SCHWEPPE'S US FIN	5.125	03/12/2004	10/01/2013	1,000,000	1,023,687	987,976	(35,711)	Baa2	BBB	BBB
Corporate	Fixed	13143#AA5			CALUMET LUBRICANTS COMPANY	6.149	12/17/2007	12/09/2012	1,720,104	1,675,296	894,454	(780,842)	B1	BB-	NA
Corporate	Fixed	134429AM1			CAMPBELL SOUP COMPANY	6.750	03/10/2004	02/15/2011	2,000,000	2,103,502	2,157,578	54,076	A2	A	A
Corporate	Fixed	136375BF8			CANADIAN NATL RAILWAY	6.375	09/19/2003	10/15/2011	295,000	306,293	314,957	8,664	A3	A-	NA
Corporate	Fixed	141784DG0			CARGILL INC	5.200	01/16/2008	01/22/2013	2,000,000	1,998,698	1,956,908	(41,790)	A2	A	A
Corporate	Fixed	144141CT3	1ST MORTGAGE		CAROLINA POWER & LIGHT	5.125	12/04/2008	09/15/2013	2,000,000	2,013,600	2,084,388	70,788	A2	A-	A+
Corporate	Fixed	14912L2K6			CATERPILLAR FIN SERV CRP	4.150	11/19/2008	01/15/2010	1,000,000	993,010	1,010,692	17,682	A2	A	A+
Corporate	Fixed	14912L2R1			CATERPILLAR FIN SERV CRP	4.700	07/22/2005	03/15/2012	1,200,000	1,202,461	1,147,145	(55,317)	A2	A	A+
Corporate	Fixed	14912L3N9			CATERPILLAR FIN SERV CRP	4.850	12/03/2007	12/07/2012	1,045,000	1,044,579	1,029,982	(14,597)	A2	A	A+
Corporate	Fixed	151191AJ2			CELULOSA ARAUCO CONSTITU	7.750	04/24/2007	09/13/2011	1,250,000	1,317,583	1,296,748	(20,836)	Baa2	BBB+	BBB+
Corporate	Fixed	16132NAW6			CHARTER ONE BANK NA	5.500	04/19/2006	04/26/2011	850,000	849,837	819,028	(30,809)	Aa3	A-	A+
Corporate	Fixed	165087AP2			BELL ATLANTIC VIRGINIA	7.625	07/27/2006	12/01/2012	500,000	535,061	515,905	(19,157)	Baa1	A	A
Corporate	Fixed	166754AC5			CHEVRON PHILLIPS	7.000	04/13/2004	03/15/2011	350,000	362,924	359,935	(2,989)	Baa1	BBB+	AA
Corporate	Fixed	17275RAB8			CISCO SYSTEMS INC	5.250	02/14/2006	02/22/2011	575,000	574,551	607,947	33,396	A1	A+	NA
Corporate	Fixed	17275RAC6			CISCO SYSTEMS INC	5.500	03/20/2006	02/22/2016	6,500,000	6,502,867	6,877,891	375,024	A1	A+	NA
Corporate	Fixed	17285RAA8			CITADEL FINANCE LTD	6.250	01/19/2007	12/15/2011	2,500,000	2,489,538	1,599,790	(889,748)	NA	BBB	BBB-
Corporate	Fixed	172967AZ4			CITIGROUP INC	7.250	06/06/2003	10/01/2010	490,000	507,669	442,071	(65,599)	Baa1	A-	A
Corporate	Fixed	172967BP5			CITIGROUP INC	5.625	08/01/2005	08/27/2012	100,000	102,431	72,833	(29,597)	Baa1	A-	A
Corporate	Fixed	172967BW0			CITIGROUP INC	4.875	05/16/2005	05/07/2015	1,500,000	1,500,779	973,370	(527,410)	Baa1	A-	A
Corporate	Fixed	172967DE8			CITIGROUP INC	5.300	05/31/2006	01/07/2016	500,000	485,792	386,411	(99,381)	A3	A	A+
Corporate	Fixed	172967DH1			CITIGROUP INC	5.125	03/16/2006	02/14/2011	1,250,000	1,248,846	1,147,765	(101,081)	A3	A	A+
Corporate	Fixed	172967EQ0			CITIGROUP INC	5.500	05/21/2008	04/11/2013	1,000,000	1,007,100	878,572	(128,528)	A3	A	A+
Corporate	Fixed	191219BG8			COCA-COLA ENTERPRISES	7.125	09/30/2005	09/30/2009	500,000	506,217	510,954	4,737	A3	A	A
Corporate	Fixed	191219BT0			COCA-COLA ENTERPRISES	7.375	10/29/2008	03/03/2014	1,000,000	998,970	1,135,870	136,900	A3	A	A
Corporate	Fixed	20030NAA9			COMCAST CORP	5.850	03/16/2005	01/15/2010	2,000,000	2,016,086	2,030,470	14,384	Baa2	BBB+	BBB+
Corporate	Fixed	20030NAD3			COMCAST CORP	5.500	09/20/2005	03/15/2011	330,000	333,147	334,745	1,598	Baa2	BBB+	BBB+
Corporate	Fixed	202712AE5			COMMONWEALTH BANK AUST	8.500	06/06/2003	06/01/2010	720,000	750,215	734,501	(15,714)	Aa2	AA-	AA-
Corporate	Fixed	202795HJ2	1ST MORTGAGE		COMMONWEALTH EDISON	4.740	08/18/2003	08/15/2010	1,000,000	1,000,000	989,958	(10,042)	Baa2	BBB+	BBB
Corporate	Fixed	205887AW2			CONAGRA FOODS INC	7.875	08/13/2003	09/15/2010	300,000	312,115	316,691	4,576	Baa2	BBB+	BBB
Corporate	Fixed	20825TAA5			CONOCOPHILLIPS CANADA	5.625	10/10/2006	10/15/2016	1,225,000	1,224,926	1,268,594	43,669	A1	A	A
Corporate	Fixed	20826UAB0			CONOCO FUNDING CO	6.350	03/09/2004	10/15/2011	1,835,000	1,941,160	1,985,472	44,311	A1	A	A
Corporate	Fixed	BANKAMER4			BANK OF AMERICA	1.990	01/20/2009	02/18/2010	100,000	100,000	100,000	0	Aaa		
Corporate	Fixed	216669AG6			COOPER INDUSTRIES INC	5.500	08/19/2003	11/01/2009	500,000	502,752	504,847	2,095	A3	A	A
Corporate	Fixed	22237LMY5			COUNTRYWIDE HOME LOAN	5.625	07/17/2002	07/15/2009	250,000	249,937	248,531	(1,406)	A2	A	A+
Corporate	Fixed	22237LPM8			COUNTRYWIDE HOME LOAN	4.125	10/20/2004	09/15/2009	1,000,000	996,878	988,179	(8,699)	A2	A	A+
Corporate	Fixed	22541LAB9			CREDIT SUISSE USA INC	6.125	07/22/2005	11/15/2011	845,000	873,616	860,624	(12,992)	Aa1	A+	AA-
Corporate	Fixed	22541LAC7			CREDIT SUISSE USA INC	6.500	02/15/2002	01/15/2012	5,000,000	5,028,860	5,108,510	79,650	Aa1	A+	AA-

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
Corporate	Fixed	22541LAH6			CREDIT SUISSE USA INC	5.500	08/01/2005	08/15/2013	445,000	455,329	439,354	(15,975)	Aa1	A+	AA-
Corporate	Fixed	22541LAN3			CREDIT SUISSE USA INC	4.700	05/20/2004	06/01/2009	750,000	749,938	752,711	2,774	Aa1	A+	AA-
Corporate	Fixed	718507BQ8			CONOCOPHILLIPS	8.750	02/03/2009	05/25/2010	100,000	105,701	106,946	1,245	A1	A	A
Corporate	Fixed	244217BG9			JOHN DEERE CAPITAL CORP	7.000	04/12/2007	03/15/2012	2,000,000	2,094,653	2,129,620	34,967	A2	A	NA
Corporate	Fixed	24422EPT0			JOHN DEERE CAPITAL CORP	4.400	07/20/2005	07/15/2009	2,000,000	1,999,779	2,011,324	11,545	A2	A	NA
Corporate	Fixed	548661CA3			LOWE'S COMPANIES INC	8.250	02/03/2009	06/01/2010	100,000	105,294	105,535	241	A1	A+	A+
Corporate	Fixed	249575AM3	COVERED		DEPFA ACS BANK	5.500	06/21/2006	06/28/2011	5,000,000	4,989,608	4,286,600	(703,008)	Aa2	AAA	AAA
Corporate	Fixed	250847DS6	SR SECURED		DETROIT EDISON COMPANY	6.125	12/16/2003	10/01/2010	1,150,000	1,179,232	1,184,130	4,898	A3	A-	A-
Corporate	Fixed	25156PAB9			DEUTSCHE TELEKOM INT FIN	8.500	09/29/2005	06/15/2010	1,000,000	1,041,609	1,044,584	2,975	Baa1	BBB+	A-
Corporate	Fixed	25156PAF0			DEUTSCHE TELEKOM INT FIN	5.250	08/01/2005	07/22/2013	425,000	430,643	423,705	(6,938)	Baa1	BBB+	A-
Corporate	Fixed	2515A0HP1			DEUTSCHE BANK AG LONDON	5.000	05/19/2008	10/12/2010	2,000,000	2,027,891	2,005,946	(21,945)	Aa1	A+	AA-
Corporate	Fixed	2515A0NY5			DEUTSCHE BANK AG LONDON	4.875	05/21/2008	05/20/2013	3,000,000	3,004,446	2,942,580	(61,866)	Aa1	A+	AA-
Corporate	Fixed	25243YAJ8			DIAGEO CAPITAL PLC	5.500	09/25/2006	09/30/2016	1,000,000	997,936	1,011,253	13,317	A3	A-	A
Corporate	Fixed	25243YAN9			DIAGEO CAPITAL PLC	7.375	10/16/2008	01/15/2014	1,000,000	996,690	1,098,709	102,019	A3	A-	A
Corporate	Fixed	25244SAB7			DIAGEO FINANCE BV	3.875	03/30/2004	04/01/2011	270,000	265,948	269,100	3,153	A3	A-	A
Corporate	Fixed	25470#AA2			DISCOVERY COMMUNICATIONS HOLD	3.459	05/03/2007	05/14/2014	982,500	982,500	913,725	(68,775)	B1	BB-	NA
Corporate	Fixed	25746UAM1			DOMINION RESOURCES INC	5.000	06/11/2003	03/15/2013	2,000,000	2,062,306	1,994,424	(67,882)	Baa2	A-	BBB+
Corporate	Fixed	257867AK7			DONNELLEY (R.R.) & SONS	3.750	09/15/2004	04/01/2009	40,000	40,000	40,000	0	Baa2	BB-	NA
Corporate	Fixed	257867AM3			DONNELLEY (R.R.) & SONS	4.950	09/15/2004	04/01/2014	275,000	268,002	206,338	(61,663)	Baa2	BBB	BBB
Corporate	Fixed	263534BM0			E.I. DU PONT DE NEMOURS	4.125	04/27/2004	04/30/2010	6,500,000	6,492,508	6,638,983	146,475	A2	A	A
Corporate	Fixed	263534BT5			E.I. DU PONT DE NEMOURS	6.000	07/23/2008	07/15/2018	1,385,000	1,384,418	1,390,716	6,298	A2	A	A
Corporate	Fixed	264399EH5	1ST REF MORT		DUKE ENERGY CAROLINAS	4.500	08/13/2003	04/01/2010	750,000	748,884	760,439	11,555	A2	A	NA
Corporate	Fixed	26439RAF3			SPECTRA ENERGY CAPITAL	7.500	01/18/2007	10/01/2009	1,750,000	1,767,169	1,779,664	12,495	Baa1	BBB	BBB
Corporate	Fixed	26441YAE7			DUKE REALTY CORP	5.250	02/23/2004	01/15/2010	1,240,000	1,242,894	1,194,803	(48,090)	Baa2	BBB	BBB
Corporate	Fixed	073902CE6			BEAR STEARNS CO INC	4.500	02/26/2009	10/28/2010	2,825,000	2,823,272	2,796,620	(26,652)	Aa3	A+	AA-
Corporate	Fixed	913017BC2			UNITED TECHNOLOGIES CORP	7.125	02/26/2009	11/15/2010	1,000,000	1,064,571	1,072,444	7,473	A2	A	A+
Corporate	Fixed	26884AAN3			ERP OPERATING LP	6.625	02/21/2006	03/15/2012	525,000	544,334	545,191	(99,143)	Baa1	BBB+	A-
Corporate	Fixed	291011AN4			EMERSON ELECTRIC CO	5.750	08/27/2003	11/01/2011	1,000,000	1,019,827	1,069,418	49,591	A2	A	NA
Corporate	Fixed	29250RAC0			ENBRIDGE ENERGY PARTNERS	4.750	08/10/2006	06/01/2013	1,000,000	950,329	903,874	(46,455)	Baa2	BBB	NA
Corporate	Fixed	29250RAH9			ENBRIDGE ENERGY PARTNERS	5.875	12/18/2006	12/15/2016	750,000	749,451	650,382	(99,069)	Baa2	BBB	NA
Corporate	Fixed	68402LAE4			ORACLE CORP	5.000	02/26/2009	01/15/2011	1,000,000	1,018,510	1,048,391	29,881	A2	A	A
Corporate	Fixed	299808AB1			EVEREST REINS HLDGS CO	8.750	04/02/2003	03/15/2010	500,000	516,615	496,898	(19,717)	A3	BBB+	A
Corporate	Fixed	302154AK5			EXPORT-IMPORT BK KOREA	4.500	08/05/2004	08/12/2009	1,000,000	999,406	997,089	(2,317)	A2	A	A+
Corporate	Fixed	30251TAA7	PASS THRU CERTS		FNBC 1993-A PASS THRU TR	8.080	04/25/2001	01/05/2018	832,131	851,303	897,603	46,300	Aa1	AA	NA
Corporate	Fixed	32055RAL1			FIRST INDUSTRIAL LP	5.250	08/27/2004	06/15/2009	2,000,000	2,001,240	1,953,340	(47,900)	Baa3	BB	BBB-
Corporate	Fixed	345397TS2			FORD MOTOR CREDIT CO LLC	7.375	08/07/2001	02/01/2011	5,000,000	5,054,022	3,778,545	(1,275,477)	Caa1	CCC+	B-
Corporate	Fixed	189054AC3			CLOROX COMPANY	6.125	02/03/2009	02/01/2011	100,000	102,576	104,671	2,095	Baa2	BBB+	BBB
Corporate	Fixed	35177PAK3			FRANCE TELECOM	7.750	01/21/2005	03/01/2011	1,275,000	1,354,255	1,365,515	11,260	A3	A-	A-
Corporate	Fixed	361477AA0	PASS THRU CERTS		GATX CORP	9.000	11/03/2008	11/15/2013	2,000,000	2,000,000	2,101,200	101,200	A3	A-	NA
Corporate	Fixed	362311AF9			VERIZON CALIFORNIA INC	6.700	04/13/1998	09/01/2009	500,000	500,966	508,915	7,949	A3	A	A
Corporate	Fixed	86387RAW2			SALLIE MAE	9.400	02/03/2009	06/01/2011	100,000	116,048	116,656	608	Aaa	NA	AAA
Corporate	Fixed	369550AK4			GENERAL DYNAMICS CORP	4.250	08/12/2003	05/15/2013	3,000,000	2,968,460	3,105,267	136,807	A2	A	A
Corporate	Fixed	369550AL2			GENERAL DYNAMICS CORP	4.500	04/28/2004	08/15/2010	1,500,000	1,498,934	1,541,930	42,996	A2	A	A
Corporate	Fixed	369604AY9			GENERAL ELECTRIC CO	5.000	08/23/2006	02/01/2013	500,000	493,024	500,056	7,032	Aa2	AAA	NA
Corporate	Fixed	36962G2Z6			GENERAL ELEC CAP CORP	5.500	01/18/2008	06/04/2014	1,000,000	1,040,782	947,665	(93,117)	Aa2	AAA	NA
Corporate	Fixed	36962G3H5			GENERAL ELEC CAP CORP	5.625	06/27/2008	09/15/2017	1,000,000	992,043	876,462	(115,581)	Aa2	AA+	NA
Corporate	Fixed	36962GW59			GENERAL ELEC CAP CORP	5.500	08/23/2006	04/28/2011	1,500,000	1,505,114	1,475,670	(29,444)	Aa2	AA+	NA
Corporate	Fixed	460470AM9			ITT CORP	7.500	02/03/2009	07/01/2011	50,000	50,081	50,070	(11)	Baa1	BBB+	A-
Corporate	Fixed	36962GYY4			GENERAL ELEC CAP CORP	6.000	04/12/2007	06/15/2012	2,875,000	2,933,565	2,834,537	(99,027)	Aa2	AA+	NA
Corporate	Fixed	37247XAC6	SECURED		GENWORTH GLOBAL FUNDING	5.125	03/16/2006	03/15/2011	625,000	624,253	439,773	(184,480)	A1	A	A+
Corporate	Fixed	373334FN6			GEORGIA POWER COMPANY	5.125	05/31/2005	11/15/2012	1,500,000	1,531,104	1,554,801	23,697	A2	A	A+
Corporate	Fixed	373334FY2			GEORGIA POWER COMPANY	4.100	08/12/2004	08/15/2009	1,000,000	999,956	1,003,718	3,762	A2	A	A+
Corporate	Fixed	38141EKA6			GOLDMAN SACHS GROUP INC	1.461	01/09/2006	03/02/2010	1,000,000	1,000,000	968,559	(31,441)	A1	A	A+
Corporate	Fixed	38141GAA2			GOLDMAN SACHS GROUP INC	6.650	05/12/1999	05/15/2009	2,500,000	2,499,690	2,507,400	7,710	A1	A	A+
Corporate	Fixed	38141GAZ7			GOLDMAN SACHS GROUP INC	6.875	06/13/2003	01/15/2011	100,000	103,387	101,055	(2,332)	A1	A	A+
Corporate	Fixed	38141GCG7			GOLDMAN SACHS GROUP INC	5.700	06/11/2003	09/01/2012	1,225,000	1,283,185	1,188,539	(94,646)	A1	A	A+
Corporate	Fixed	38141GDQ4			GOLDMAN SACHS GROUP INC	5.250	02/20/2004	10/15/2013	1,000,000	1,010,887	933,795	(77,092)	A1	A	A+
Corporate	Fixed	38141GEA8			GOLDMAN SACHS GROUP INC	5.125	01/05/2005	01/15/2015	480,000	480,550	432,543	(48,006)	A1	A	A+
Corporate	Fixed	38141GEE0			GOLDMAN SACHS GROUP INC	5.350	03/20/2006	01/15/2016	1,500,000	1,479,985	1,329,402	(150,583)	A1	A	A+

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Corporate	Fixed	38141GER1			GOLDMAN SACHS GROUP INC	5.750	09/14/2006	10/01/2016	1,000,000	997,291	901,754	(95,537)	A1	A	A+
Corporate	Fixed	38146FAA9	FDIC GUARANTEED		GOLDMAN SACHS GROUP INC	3.250	12/09/2008	06/15/2012	500,000	504,127	521,891	17,764	Aaa	AAA	AAA
Corporate	Fixed	386088AB4			DIAGEO INVESTMENT CORP	9.000	11/20/2002	08/15/2011	1,000,000	1,095,096	1,104,969	9,873	Aa3	A-	A
Corporate	Fixed	40411EAB4	COVERED		BANK OF SCOTLAND PLC	5.250	02/06/2007	02/21/2017	3,000,000	2,998,263	2,385,924	(612,339)	Aaa	AAA	AAA
Corporate	Fixed	40426WAR2			HRPT PROPERTIES TRUST	6.250	07/27/2004	08/15/2016	500,000	496,022	329,455	(166,567)	Baa2	BBB	NA
Corporate	Fixed	404280AA7			HSBC HOLDINGS PLC	7.500	02/06/2001	07/15/2009	1,000,000	1,002,866	1,000,209	(2,657)	Aa3	A+	AA-
Corporate	Fixed	40429CCX8			HSBC FINANCE CORP	5.250	02/01/2006	01/14/2011	575,000	574,863	492,916	(81,947)	A3	A	AA-
Corporate	Fixed	4042EPAAS	FDIC GUARANTEED		HSBC USA INC	3.125	12/10/2008	12/16/2011	1,000,000	999,483	1,033,418	33,935	Aaa	AAA	AAA
Corporate	Fixed	406216AR2			HALLIBURTON COMPANY	5.500	04/12/2004	10/15/2010	380,000	384,097	394,913	10,816	A2	A	A-
Corporate	Fixed	41283DAA1			HARLEY-DAVIDSON FUNDING	5.250	12/05/2007	12/15/2012	2,000,000	1,998,270	1,433,390	(564,880)	A2	BBB+	A-
Corporate	Fixed	416515AE4			HARTFORD FINL SVCS GRP	7.900	08/14/2003	06/15/2010	500,000	516,576	447,828	(68,748)	Baa1	BBB	BBB
Corporate	Fixed	416515AL8			HARTFORD FINL SVCS GRP	4.625	08/01/2005	07/15/2013	365,000	241,268	241,268	0	Baa3	BBB	BBB
Corporate	Fixed	421915EH8			HCP INC	5.650	11/29/2006	12/15/2013	1,750,000	1,747,142	1,317,278	(429,864)	Baa3	BBB	BBB
Corporate	Fixed	421915EJ4			HCP INC	6.000	01/17/2007	01/30/2017	1,000,000	994,402	672,917	(321,485)	Baa3	BBB	BBB
Corporate	Fixed	42218SAA6			HEALTH CARE SVCS CORP	7.750	06/20/2001	06/15/2011	500,000	499,339	528,819	29,480	A1	AA-	A
Corporate	Fixed	02580HAC0	FDIC GUARANTEED		AMERICAN EXPRESS BK FSB	3.150	02/12/2009	12/09/2011	11,500,000	11,854,120	11,882,743	28,623	Aaa	AAA	AAA
Corporate	Fixed	428236AQ6			HEWLETT-PACKARD CO	4.500	06/25/2008	03/01/2013	1,000,000	987,061	1,028,388	41,327	A2	A	A+
Corporate	Fixed	202795HP8	1ST MORTGAGE		COMMONWEALTH EDISON	5.400	01/15/2009	12/15/2011	4,000,000	4,039,595	4,008,804	(30,791)	Baa2	BBB+	BBB
Corporate	Fixed	438516AK2			HONEYWELL INTERNATIONAL	7.500	02/27/2003	03/01/2010	8,000,000	8,245,354	8,400,304	154,950	A2	A	A
Corporate	Fixed	438516AN6			HONEYWELL INTERNATIONAL	6.125	04/30/2003	11/01/2011	2,000,000	2,079,945	2,175,508	95,563	A2	A	A
Corporate	Fixed	438516AP1			HONEYWELL INTERNATIONAL	5.400	05/31/2006	03/15/2016	500,000	489,636	514,493	24,857	A2	A	A
Corporate	Fixed	441812GA6			HSBC FINANCE CORP	6.375	08/16/2005	08/01/2010	1,000,000	1,020,477	935,318	(85,159)	A3	A	AA-
Corporate	Fixed	441812JW5			HSBC FINANCE CORP	6.375	06/10/2003	10/15/2011	1,000,000	1,054,371	864,527	(189,844)	A3	A	AA-
Corporate	Fixed	44914PAR8	PFANDBRIEF		EUROHYPO AG	5.000	11/08/2006	10/20/2012	8,000,000	7,997,512	8,457,200	459,688	Aaa	AAA	AAA
Corporate	Fixed	518439AA2			ESTEE LAUDER CO INC	6.000	02/03/2009	01/15/2012	100,000	102,232	102,923	691	A2	A	NA
Corporate	Fixed	459200GJ4			IBM CORP	5.700	03/13/2008	09/14/2017	4,000,000	4,068,732	4,143,488	74,756	A1	A+	A+
Corporate	Fixed	459745FN0			INTL LEASE FINANCE CORP	4.750	01/12/2005	01/13/2012	375,000	371,020	371,020	(152,185)	Baa2	BBB+	A
Corporate	Fixed	459745FP5			INTL LEASE FINANCE CORP	5.000	05/01/2006	04/15/2010	1,000,000	998,598	794,336	(204,262)	Baa2	BBB+	A
Corporate	Fixed	45324QAB2	GOVT LIQUID GTD		ING BANK NV	2.625	01/30/2009	02/09/2012	2,000,000	1,994,317	2,041,508	47,191	Aaa	AAA	AAA
Corporate	Fixed	46625HAN0			JPMORGAN CHASE & CO	6.625	03/10/2004	03/15/2012	975,000	1,040,571	952,321	(88,250)	A1	A	A+
Corporate	Fixed	46625HAT7			JPMORGAN CHASE & CO	5.750	07/15/2003	01/02/2013	365,000	375,864	348,610	(27,253)	A1	A	A+
Corporate	Fixed	46625HBA7			JPMORGAN CHASE & CO	4.500	04/28/2004	11/15/2010	1,500,000	1,495,829	1,491,558	(4,271)	Aa3	A+	AA-
Corporate	Fixed	46625HBV1			JPMORGAN CHASE & CO	5.125	05/31/2005	09/15/2014	1,000,000	1,013,238	884,684	(128,554)	A1	A	A+
Corporate	Fixed	46625HGY0			JPMORGAN CHASE & CO	6.000	06/30/2008	01/15/2018	500,000	488,255	505,042	16,786	Aa3	A+	AA-
Corporate	Fixed	472319AA0			JEFFERIES GROUP INC	7.750	08/01/2005	03/15/2012	450,000	477,347	274,233	(203,114)	Baa2	BBB	BBB
Corporate	Fixed	472319AB8			JEFFERIES GROUP INC	5.500	10/05/2006	03/15/2016	625,000	616,145	460,379	(155,766)	Baa2	BBB	BBB
Corporate	Fixed	475070AD0			JEFFERSON-PILOT CORP	4.750	06/15/2004	01/30/2014	300,000	297,073	129,295	(167,777)	NR	A-	A-
Corporate	Fixed	478366AQ0			JOHNSON CONTROLS INC	5.250	01/09/2006	01/15/2011	375,000	374,981	363,311	(11,670)	Baa2	BBB	BBB-
Corporate	Fixed	481247AE4	FDIC GUARANTEED		JPMORGAN CHASE & CO	2.125	12/18/2008	06/22/2012	12,500,000	12,495,365	12,560,275	64,910	Aaa	AAA	AAA
Corporate	Fixed	36962GXS8			GENERAL ELEC CAP CORP	5.875	03/05/2009	02/15/2012	7,000,000	6,866,137	6,948,732	82,595	Aa2	AA+	NA
Corporate	Fixed	49337EAA8			KEYSPAN GAS EAST	7.875	08/06/2001	02/01/2010	4,000,000	4,046,373	4,106,196	59,823	A3	A	A
Corporate	Fixed	49337WAB6			KEYSPAN CORP	7.625	04/29/2004	11/15/2010	1,100,000	1,149,698	1,151,927	2,228	Baa1	A-	A-
Corporate	Fixed	49446QBA8			KIMCO REALTY CORP	4.820	07/27/2006	08/15/2011	1,000,000	1,000,000	786,911	(213,089)	Baa1	BBB+	NA
Corporate	Fixed	50075NAM6			KRAFT FOODS INC	4.125	11/08/2004	11/12/2009	350,000	348,841	353,675	4,834	Baa2	BBB+	BBB
Corporate	Fixed	69373UAB3			PACCAR INC	6.375	02/10/2009	02/15/2012	3,600,000	3,596,276	3,730,295	134,019	A1	AA-	NA
Corporate	Fixed	52517PA35			LEHMAN BROTHERS HOLDINGS	4.500	05/15/2008	07/26/2010	9,000,000	855,000	1,147,500	292,500	NA	D	NA
Corporate	Fixed	52517PD57			LEHMAN BROTHERS HOLDINGS	5.000	03/20/2006	01/14/2011	5,000,000	475,000	637,500	162,500	NA	D	NA
Corporate	Fixed	52517PK83			LEHMAN BROTHERS HOLDINGS	2.911	04/11/2007	08/21/2009	4,000,000	360,000	480,000	120,000	NA	D	NA
Corporate	Fixed	52517PVM0			LEHMAN BROTHERS HOLDINGS	4.375	08/16/2005	11/30/2010	2,000,000	190,000	255,000	65,000	NA	D	NA
Corporate	Fixed	771196AN2			ROCHE HLDGS INC	4.500	02/18/2009	03/01/2012	1,000,000	994,867	1,017,948	23,081	A2	AA-	AA-
Corporate	Fixed	035229CE1			ANHEUSER-BUSCH COS INC	7.500	02/03/2009	03/15/2012	100,000	103,488	105,586	2,099	Baa2	BBB+	NA
Corporate	Fixed	548661CN5			LOWES COMPANIES INC	6.100	06/26/2008	09/15/2017	1,000,000	1,009,584	1,042,454	32,870	A1	A+	A+
Corporate	Fixed	55448QAK2			MACK-CALI REALTY L.P.	5.125	01/12/2005	01/15/2015	375,000	370,168	265,998	(104,170)	Baa2	BBB	BBB
Corporate	Fixed	717081CZ4			PFIZER INC	4.450	03/17/2009	03/15/2012	750,000	748,979	770,365	21,386	Aa2	AA	AA-
Corporate	Fixed	571834AE0			MARSHALL & ILSLEY CORP	4.375	02/23/2006	08/01/2009	575,000	573,531	572,438	(1,093)	A3	BBB+	A+
Corporate	Fixed	58013MDU5			MCDONALDS CORP	4.125	06/18/2003	06/01/2013	1,000,000	1,001,443	1,027,223	25,780	A3	A	A
Corporate	Fixed	17313UAE9	FDIC GUARANTEED		CITIGROUP INC	2.125	02/26/2009	04/30/2012	4,500,000	4,479,780	4,515,156	35,376	Aaa	AAA	AAA
Corporate	Fixed	58405UAC6			MEDCO HEALTH SOLUTIONS	7.250	08/10/2006	08/15/2013	1,000,000	1,050,452	1,036,440	(14,012)	Baa3	BBB	BBB
Corporate	Fixed	585907AN8			BNY MELLON NA	5.450	03/20/2006	04/01/2016	5,000,000	4,998,863	4,745,675	(253,188)	Aa1	AA-	A+

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
Corporate	Fixed	589331AK3			MERCK & CO INC	4.750	10/10/2006	03/01/2015	2,000,000	1,923,354	2,075,896	152,542	Aa3	AA-	AA-
Corporate	Fixed	59018YUH2			MERRILL LYNCH & CO	4.125	09/07/2004	09/10/2009	2,000,000	1,999,351	1,972,554	(26,797)	A2	A	A+
Corporate	Fixed	59018YU22			MERRILL LYNCH & CO	4.250	05/01/2006	02/08/2010	1,000,000	993,882	943,700	(50,182)	A2	A	A+
Corporate	Fixed	59018YV00			MERRILL LYNCH & CO	4.790	05/15/2008	08/04/2010	4,635,000	4,601,020	4,214,100	(386,920)	A2	A	A+
Corporate	Fixed	59156RAN8			METLIFE INC	5.000	11/01/2006	06/15/2015	1,075,000	1,062,169	884,480	(177,689)	A2	A-	A
Corporate	Fixed	59217EAL8	SR SECURED		MET LIFE GLOB FUNDING I	4.250	07/19/2004	07/30/2009	3,000,000	2,999,892	2,995,791	(4,101)	Aa2	AA-	NA
Corporate	Fixed	597433AD3			HSBC BANK PLC	6.950	08/01/2005	03/15/2011	340,000	356,148	312,618	(43,529)	Aa3	AA-	AA-
Corporate	Fixed	85748KAA1	FDIC GUARANTEED		STATE STREET CORP	2.150	03/18/2009	04/30/2012	2,000,000	1,995,210	2,008,226	13,016	Aaa	AAA	AAA
Corporate	Fixed	61744AAN0			MORGAN STANLEY	4.250	06/11/2003	05/15/2010	1,500,000	1,509,223	1,458,402	(50,821)	A2	A	A
Corporate	Fixed	61746BCY0			MORGAN STANLEY	6.250	10/06/2006	08/09/2026	750,000	775,127	620,330	(154,796)	A2	A	A
Corporate	Fixed	61746SBC2			MORGAN STANLEY	4.000	05/14/2008	01/15/2010	8,250,000	8,217,543	8,191,805	(25,738)	A2	A	A
Corporate	Fixed	61746SBQ1			MORGAN STANLEY	1.574	10/26/2005	10/15/2015	2,000,000	2,000,000	1,420,960	(579,040)	A2	A	A
Corporate	Fixed	61746SB57			MORGAN STANLEY	5.050	05/19/2008	01/21/2011	7,500,000	7,545,660	7,373,978	(171,683)	A2	A	A
Corporate	Fixed	61748AAE6			MORGAN STANLEY	4.750	08/01/2005	04/01/2014	1,010,000	992,229	825,573	(166,476)	A3	A-	A-
Corporate	Fixed	61757UAB6	FDIC GUARANTEED		MORGAN STANLEY	3.250	11/26/2008	12/01/2011	3,750,000	3,748,859	3,892,466	143,608	Aaa	AAA	AAA
Corporate	Fixed	36967HAH0	FDIC GUARANTEED		GENERAL ELEC CAP CORP	2.200	01/05/2009	06/08/2012	4,750,000	4,746,255	4,780,671	34,416	Aaa	AAA	NA
Corporate	Fixed	62621DAA8			MUNI CORRECTIONS FINANCE	8.470	08/02/2001	08/01/2016	339,666	339,666	427,096	87,430	NA	BBB	NA
Corporate	Fixed	49328CAA3	FDIC GUARANTEED		KEY BANK NA	3.200	02/25/2009	06/14/2012	12,500,000	12,846,665	12,976,575	129,910	Aaa	AAA	AAA
Corporate	Fixed	634902JB7			NATIONAL CITY BANK	2.700	02/24/2004	08/24/2009	227,253	227,152	219,190	(7,962)	Aa3	A+	A+
Corporate	Fixed	63534PAC1			NATIONAL CITY BANK	6.200	03/18/2003	12/15/2011	60,000	62,149	58,947	(3,202)	A1	A	A
Corporate	Fixed	63536WAA6			NATIONAL CITY BANK OF PA	7.250	08/25/2000	10/21/2011	2,000,000	2,009,301	1,979,884	(29,417)	A1	A	A
Corporate	Fixed	637432CU7			NATIONAL RURAL UTILITIES	7.250	03/05/2002	03/01/2012	5,000,000	5,014,773	5,194,260	179,487	A2	A	A
Corporate	Fixed	637432CV5			NATIONAL RURAL UTILITIES	5.750	02/12/2004	08/28/2009	500,000	504,027	504,566	540	A2	A	A
Corporate	Fixed	638612AE1			NATIONWIDE FINANCIAL SER	6.250	11/14/2001	11/15/2011	500,000	499,235	470,153	(29,082)	Baa1	BBB+	BBB+
Corporate	Fixed	651229AE6			NEWELL RUBBERMAID INC	4.000	01/30/2004	05/01/2010	400,000	397,897	385,739	(12,158)	Baa3	BBB-	BBB
Corporate	Fixed	654753AA0			NIPPON LIFE INSURANCE	4.875	10/03/2005	08/09/2010	560,000	558,882	529,110	(29,772)	A3	A-	A+
Corporate	Fixed	65557AAA5			NORDEA BANK SWEDEN AB	5.250	08/01/2005	11/30/2012	710,000	720,273	645,315	(74,958)	Aa2	A+	A+
Corporate	Fixed	655844AP3			NORFOLK SOUTHERN CORP	6.750	03/16/2006	02/15/2011	600,000	616,443	629,179	12,735	Baa1	BBB+	BBB+
Corporate	Fixed	24424DAA7	FDIC GUARANTEED		JOHN DEERE CAPITAL CORP	2.875	01/30/2009	06/19/2012	700,000	714,525	717,910	3,385	Aaa	AAA	NA
Corporate	Fixed	664785AC6			ONEOK PARTNERS	8.875	11/06/2008	06/15/2010	2,500,000	2,530,639	2,565,383	34,743	Baa2	BBB	NA
Corporate	Fixed	61757UAH3	FDIC GUARANTEED		MORGAN STANLEY	1.950	03/18/2009	06/20/2012	2,500,000	2,475,815	2,496,283	20,468	Aaa	AAA	AAA
Corporate	Fixed	66567EAW5			NORTHERN ROCK PLC	5.600	04/22/2004	04/29/2049	200,000	37,500	37,500	0	Ca	B	BB-
Corporate	Fixed	665859AJ3			NORTHERN TRUST CORP	5.500	08/06/2008	08/15/2013	280,000	279,034	293,047	14,014	A1	AA-	AA-
Corporate	Fixed	66586GBZ9			NOTHERN TRUST COMPANY	6.300	05/01/2003	03/07/2011	600,000	618,634	619,747	1,113	A1	AA-	A+
Corporate	Fixed	209111DZ3			CONS EDISON CO OF NY	5.625	02/03/2009	07/01/2012	100,000	103,923	103,116	(808)	A1	A-	A-
Corporate	Fixed	682680AL7			ONEOK INC	7.125	04/03/2001	04/15/2011	2,000,000	1,993,620	2,032,562	38,942	Baa2	BBB	NA
Corporate	Fixed	68268NAB9			ONEOK PARTNERS LP	6.150	09/20/2006	10/01/2016	1,000,000	999,940	890,170	(109,770)	Baa2	BBB	NA
Corporate	Fixed	68389XAD7			ORACLE CORP	4.950	06/27/2008	04/15/2013	1,000,000	1,007,494	1,056,789	49,295	A2	A	A
Corporate	Fixed	693304AB3	1ST REF MORT		PECO ENERGY CO	5.950	10/24/2001	11/01/2011	2,000,000	1,999,007	2,061,998	62,991	A2	A-	A
Corporate	Fixed	69347UAC4			PNC FUNDING CORP	5.125	01/18/2006	12/14/2010	850,000	852,851	839,701	(13,149)	A1	A	A+
Corporate	Fixed	69350KAA4			PNC PREFERRED FUNDING TR	6.113	03/22/2007	03/29/2049	1,000,000	1,000,000	276,833	(723,167)	A2	BBB	A
Corporate	Fixed	69351CAC7	FDIC GUARANTEED		PNC FUNDING CORP	2.300	12/17/2008	06/22/2012	1,000,000	998,919	1,009,630	10,711	Aaa	AAA	AAA
Corporate	Fixed	69351UAB9	SR SECURED		PPL ELECTRIC UTILITIES	6.250	08/16/2001	08/15/2009	3,275,000	3,274,175	3,303,545	29,369	A3	A-	A-
Corporate	Fixed	69362BAQ5			PSEG POWER LLC	3.750	03/25/2004	04/01/2009	430,000	430,000	430,000	0	Baa1	BBB	NA
Corporate	Fixed	26882PBD3			ERAC USA FINANCE COMPANY	5.800	01/28/2009	10/15/2012	1,000,000	807,238	779,785	(27,453)	Baa2	BBB	NA
Corporate	Fixed	341081EN3	1ST MORTGAGE		FLORIDA POWER & LIGHT	4.850	03/20/2009	02/01/2013	2,000,000	2,087,666	2,072,034	(15,632)	Aa3	A	AA-
Corporate	Fixed	698900AF4			ENCANA CORP	6.300	05/21/2002	11/01/2011	500,000	499,223	503,290	4,067	Baa2	A-	NA
Corporate	Fixed	705006AA2			PEARSON DOLLAR FIN PLC	4.700	05/18/2004	06/01/2009	175,000	174,922	173,226	(1,695)	Baa1	BBB+	NA
Corporate	Fixed	71343XAD6			PEPSIAMERICAS INC	4.500	02/27/2003	03/15/2013	1,000,000	995,281	1,011,754	16,473	Baa1	A	A
Corporate	Fixed	91914CAC1			VALERO LOGISTICS	6.050	01/26/2009	03/15/2013	1,000,000	874,607	862,945	(11,662)	Baa3	BBB-	BBB-
Corporate	Fixed	629491AA9			NYSE EURONEXT	4.800	01/12/2009	06/28/2013	3,420,000	3,401,442	3,416,125	14,683	A1	AA	NA
Corporate	Fixed	931422AD1			WALGREEN CO	4.875	01/07/2009	08/01/2013	2,820,000	2,873,671	2,988,289	114,618	A2	A+	NA
Corporate	Fixed	724479AG5			PITNEY BOWES INC	5.000	10/17/2007	03/15/2015	3,000,000	2,929,445	2,934,783	5,338	A1	A	NA
Corporate	Fixed	72850RAT9			PLAINS ALL AMER PIPE/PAA	6.500	11/14/2008	05/01/2018	1,000,000	994,686	864,324	(130,362)	Baa3	BBB-	BBB-
Corporate	Fixed	73755LAB3			POTASH CORP SASKATCHEWAN	7.750	08/01/2005	05/31/2011	475,000	502,588	510,445	7,858	Baa1	A-	NA
Corporate	Fixed	74005PAL8			PRAXAIR INC	3.950	05/27/2003	06/01/2013	220,000	213,131	220,213	7,082	A2	A	NA
Corporate	Fixed	740816AF0			PRES & FELLOWS OF HARVAR	5.000	12/05/2008	01/15/2014	1,000,000	998,667	1,047,970	49,303	Aaa	AAA	NA
Corporate	Fixed	74153WAX7			PRICOA GLOBAL FUNDING 1	5.625	05/17/2006	05/24/2011	1,250,000	1,249,479	1,137,699	(111,780)	A2	AA-	A+
Corporate	Fixed	7425A0A59	SR SECURED		PRINCIPAL LIFE GLOBAL	5.250	01/07/2003	01/15/2013	500,000	499,712	465,191	(34,521)	Aa3	AA-	AA-

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
Corporate	Fixed	742718BZ1			PROCTER & GAMBLE CO	4.850	09/28/2006	12/15/2015	2,250,000	2,204,647	2,455,101	250,454	Aa3	AA-	NA
Corporate	Fixed	600388AB8			MILLER BREWING CO	5.500	02/26/2009	08/15/2013	3,000,000	3,020,676	2,889,465	(131,211)	Baa1	BBB+	BBB+
Corporate	Fixed	74432QAB1			PRUDENTIAL FINANCIAL INC	4.500	08/01/2005	07/15/2013	415,000	408,098	313,381	(94,716)	Baa2	A	BBB
Corporate	Fixed	74432QBE4			PRUDENTIAL FINANCIAL INC	5.150	01/08/2008	01/15/2013	1,500,000	1,498,823	1,114,929	(383,894)	Baa2	A+	BBB
Corporate	Fixed	749769AA3			RABOBANK CAP FD TRST III	5.254	10/14/2004	12/29/2049	200,000	200,132	90,000	(110,132)	Aa2	AA-	AA
Corporate	Fixed	75884RAP8			REGENCY CENTERS LP	5.250	11/01/2005	08/01/2015	130,000	129,453	86,010	(43,443)	Baa2	BBB+	BBB+
Corporate	Fixed	758940AC5			REGIONS FINANCIAL CORP	6.375	10/27/2003	05/15/2012	220,000	229,612	201,863	(27,749)	Baa1	A-	A-
Corporate	Fixed	760759AC4			REPUBLIC SERVICES INC	6.750	08/01/2005	08/15/2011	485,000	503,514	479,989	(23,524)	Baa3	BBB	BBB-
Corporate	Fixed	767201AE6			RIO TINTO FIN USA LTD	5.875	06/24/2008	07/15/2013	1,290,000	1,285,856	1,156,764	(129,093)	Baa1	BBB	BBB+
Corporate	Fixed	29736RAD2			ESTEE LAUDER CO INC	7.750	01/23/2009	11/01/2013	5,000,000	5,504,413	5,496,130	(8,283)	A2	A	NA
Corporate	Fixed	61745ESJ1			MORGAN STANLEY	2.440	02/03/2009	11/01/2013	100,000	80,833	82,954	2,121	A2	A	A
Corporate	Fixed	780097AL5			ROYAL BK SCOTLND GRP PLC	5.000	02/20/2004	10/01/2014	1,000,000	1,009,135	631,414	(377,721)	A2	A-	A+
Corporate	Fixed	78387GAD5			AT&T INC	6.250	08/27/2003	03/15/2011	500,000	511,775	522,247	10,472	A2	A	A
Corporate	Fixed	78387GAK9			AT&T INC	5.875	02/05/2003	08/15/2012	5,700,000	5,809,235	6,009,692	200,457	A2	A	A
Corporate	Fixed	78387GAL7			AT&T INC	5.625	08/11/2004	06/15/2016	115,000	118,015	115,252	(2,763)	A2	A	A
Corporate	Fixed	78387GAN3			AT&T INC	4.125	10/27/2004	09/15/2009	1,000,000	999,973	1,009,197	9,224	A2	A	A
Corporate	Fixed	78442FBG2			SLM CORP	5.000	09/17/2003	10/01/2013	2,000,000	1,992,368	1,063,536	(928,832)	Baa2	BBB-	BBB-
Corporate	Fixed	05563QBF4			BP CAPITAL MARKETS PLC	5.250	01/06/2009	11/07/2013	3,250,000	3,367,935	3,478,628	110,693	Aa1	AA	AA+
Corporate	Fixed	26442CAF1	1ST REF MORT		DUKE ENERGY CAROLINAS	5.750	01/12/2009	11/15/2013	2,000,000	2,121,369	2,130,668	9,299	A2	A	NA
Corporate	Fixed	78442FDG0			SLM CORP	1.480	05/01/2006	02/01/2010	1,000,000	971,588	859,860	(111,728)	Baa2	BBB-	BBB-
Corporate	Fixed	789547AD8			ST GEORGE BANK LTD	5.300	10/08/2003	10/15/2015	580,000	588,954	541,304	(47,650)	Aa2	AA-	A+
Corporate	Fixed	806860AA0			SCHLUMBERGER TECH CORP	6.500	04/04/2002	04/15/2012	4,000,000	3,995,215	4,131,080	135,865	A2	A+	NA
Corporate	Fixed	826200AB3			SIEMENS FINANCIERINGSMAT	5.500	03/06/2007	02/16/2012	8,000,000	8,089,450	8,380,456	291,006	A1	AA-	A+
Corporate	Fixed	826200AC1			SIEMENS FINANCIERINGSMAT	5.750	10/10/2006	10/17/2016	1,200,000	1,210,141	1,215,620	5,479	A1	AA-	A+
Corporate	Fixed	828807BF3			SIMON PROPERTY GROUP LP	5.625	01/07/2005	08/15/2014	125,000	126,969	100,249	(26,721)	A3	A-	A-
Corporate	Fixed	828807BL0			SIMON PROPERTY GROUP LP	4.600	10/13/2005	06/15/2010	660,000	656,429	622,319	(34,109)	A3	A-	A-
Corporate	Fixed	835495AH5			SONOCO PRODUCTS	5.625	02/11/2005	06/15/2016	260,000	269,567	205,416	(64,151)	Baa2	BBB+	NA
Corporate	Fixed	842400ER0	1ST REF MORT		SOUTHERN CAL EDISON	5.000	01/07/2004	01/15/2014	80,000	80,324	83,880	3,556	A2	A	A+
Corporate	Fixed	842400EU3	1ST REF MORT		SOUTHERN CAL EDISON	4.650	01/18/2008	04/01/2015	1,125,000	1,116,236	1,117,105	868	A2	A	A+
Corporate	Fixed	842400FK4	1ST MORTGAGE		SOUTHERN CAL EDISON	5.750	11/20/2008	03/15/2014	1,000,000	1,021,398	1,021,217	59,819	A2	A	A+
Corporate	Fixed	842434CA8	1ST MORTGAGE		SOUTHERN CALIF GAS CO	4.800	02/07/2007	10/01/2012	5,000,000	4,922,337	5,108,290	185,953	A1	A+	AA
Corporate	Fixed	842434CH3	1ST MORTGAGE		SOUTHERN CALIF GAS CO	5.500	11/18/2008	03/15/2014	2,000,000	2,003,050	2,135,506	132,456	A1	A+	AA
Corporate	Fixed	844730AC6			SOUTHTRUST CORP	5.800	05/19/2004	06/15/2014	125,000	128,931	109,431	(19,500)	A2	AA-	AA-
Corporate	Fixed	8447HBAC6			SOUTHTRUST BANK NA	6.565	01/09/1998	12/15/2027	1,000,000	985,581	727,944	(257,637)	Aa3	AA	AA-
Corporate	Fixed	84755TAB3			SPECTRA ENERGY CAPITAL	5.900	09/05/2008	09/15/2013	1,000,000	1,004,963	973,146	(31,817)	Baa1	BBB	BBB
Corporate	Fixed	852060AJ1			SPRINT CAPITAL CORP	7.625	09/22/2005	01/30/2011	285,000	298,649	263,625	(35,024)	Ba2	BB	BB
Corporate	Fixed	852060AS1			SPRINT CAPITAL CORP	8.375	05/14/2004	03/15/2012	1,030,000	1,095,385	927,000	(168,385)	Ba2	BB	BB
Corporate	Fixed	349631AK7			FORTUNE BRANDS INC	4.875	02/26/2009	12/01/2013	1,000,000	1,012,729	906,267	(106,462)	Baa2	BBB-	BBB-
Corporate	Fixed	03523TAA6			ANHEUSER-BUSCH INBEV WOR	7.200	01/07/2009	01/15/2014	1,000,000	999,715	1,047,855	48,140	Baa2	BBB+	NA
Corporate	Fixed	865622AB0			SUMITOMO MITSUI BANKING	5.625	07/15/2005	07/29/2049	315,000	313,818	199,541	(114,276)	Aa3	A-	A-
Corporate	Fixed	87083KAM4			SWISS BK CORP NY	7.375	05/31/2006	06/15/2017	500,000	549,535	443,152	(106,383)	Aa3	A	A
Corporate	Fixed	871829AK3			SYSCO CORPORATION	4.200	06/26/2008	02/12/2013	1,000,000	979,213	1,026,887	47,674	A1	A+	NA
Corporate	Fixed	87182RAC1			SYSCO INTL CO	6.100	05/31/2005	06/01/2012	1,000,000	1,049,965	1,071,439	21,474	A1	A+	NA
Corporate	Fixed	87612EAH9			TARGET CORP	5.875	06/19/2003	03/01/2012	1,000,000	1,055,435	1,068,402	12,967	A2	A+	A
Corporate	Fixed	87612EAS5			TARGET CORP	6.000	06/27/2008	01/15/2018	665,000	670,006	667,894	(2,112)	A2	A+	A
Corporate	Fixed	87938WAB9			TELEFONICA EMISIONES SAU	6.421	10/10/2006	06/20/2016	600,000	609,151	620,360	11,209	Baa1	A-	A-
Corporate	Fixed	883203BJ9			TEXTRON INC	4.500	08/01/2005	08/01/2010	205,000	203,984	166,139	(37,845)	Baa2	BBB-	BBB-
Corporate	Fixed	88579EAE5			3M COMPANY	4.375	11/19/2008	08/15/2013	1,000,000	1,024,985	1,053,128	28,143	Aa1	AA-	NA
Corporate	Fixed	887317AB1			TIME WARNER INC	5.500	11/08/2006	11/15/2011	750,000	749,676	739,957	(9,719)	Baa2	BBB	BBB
Corporate	Fixed	20825CAS3			CONOCOPHILLIPS	4.750	01/29/2009	02/01/2014	1,750,000	1,745,223	1,820,270	75,046	A1	A	A
Corporate	Fixed	89233PC46			TOYOTA MOTOR CREDIT CORP	5.750	02/15/2007	02/17/2017	750,000	750,000	738,569	(11,431)	Aa1	AA+	NA
Corporate	Fixed	92344SAL4			VERIZON WIRELESS CAPITAL	5.550	01/30/2009	02/01/2014	1,000,000	993,747	1,000,836	7,089	A2	A	A
Corporate	Fixed	89352HAA7			TRANS-CANADA PIPELINES	4.000	06/09/2003	06/15/2013	750,000	747,560	725,496	(22,064)	A3	A-	NA
Corporate	Fixed	89354FAA9			TRANSCAPIT (TRANSNEFT)	5.670	02/23/2007	03/05/2014	2,000,000	2,000,000	1,610,000	(390,000)	Baa1	BBB	NA
Corporate	Fixed	66989HAA6			NOVARTIS CAPITAL CORP	4.125	02/04/2009	02/10/2014	1,000,000	998,997	1,021,895	22,898	Aa2	AA-	AA
Corporate	Fixed	90261XB77			UBS AG STAMFORD CT	5.875	10/17/2007	07/15/2016	3,000,000	3,028,114	2,336,508	(691,606)	Aa3	A	A
Corporate	Fixed	903312AA4			USB REALTY CORP	6.091	02/28/2007	12/22/2049	1,000,000	1,009,859	380,000	(629,859)	A2	A	A+
Corporate	Fixed	90333WAA6			US BANK NA	6.375	08/01/2005	08/01/2011	75,000	77,724	78,767	1,043	Aa2	AA	A+
Corporate	Fixed	12572QAD7			CME GROUP INC	5.750	02/04/2009	02/15/2014	750,000	748,826	772,981	24,155	Aa3	AA	NA

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
Corporate	Fixed	904764AG2			UNILEVER CAPITAL CORP	7.125	10/30/2001	11/01/2010	4,000,000	4,094,738	4,299,988	205,250	A1	A+	A+
Corporate	Fixed	908068AG4			UNION PLANTERS CORP	7.750	08/01/2005	03/01/2011	550,000	578,875	521,723	(57,151)	Baa1	A-	A-
Corporate	Fixed	908068AH2			UNION PLANTERS CORP	4.375	11/17/2003	12/01/2010	750,000	749,320	716,852	(32,468)	A3	A	A
Corporate	Fixed	42809HAA5			HESS CORP	7.000	01/29/2009	02/15/2014	750,000	747,995	770,648	22,653	Baa2	BBB-	BBB
Corporate	Fixed	913017BH1			UNITED TECHNOLOGIES CORP	4.875	07/27/2006	05/01/2015	500,000	498,129	523,931	25,801	A2	A	A+
Corporate	Fixed	565849AG1			MARATHON OIL CORP	6.500	02/11/2009	02/15/2014	1,000,000	995,936	1,015,280	19,344	Baa1	BBB+	BBB+
Corporate	Fixed	91324PAM4			UNITEDHEALTH GROUP INC	4.875	03/20/2006	03/15/2015	1,500,000	1,459,602	1,357,020	(102,582)	Baa1	A-	A-
Corporate	Fixed	91324PAF7			UNITEDHEALTH GROUP INC	5.250	02/27/2006	03/15/2011	625,000	624,587	630,348	5,760	Baa1	A-	A-
Corporate	Fixed	91324PBH4			UNITEDHEALTH GROUP INC	4.875	02/04/2008	02/15/2013	1,000,000	997,595	973,983	(23,612)	Baa1	A-	A-
Corporate	Fixed	581557AW5			MCKESSON CORP	6.500	02/09/2009	02/15/2014	1,000,000	999,377	1,034,344	34,967	Baa3	BBB+	BBB+
Corporate	Fixed	69373UAA5			PACCAR INC	6.875	03/27/2009	02/15/2014	1,000,000	1,037,330	1,041,480	4,150	A1	AA-	NA
Corporate	Fixed	92344GAL0			VERIZON COMMUNICATIONS	7.250	07/19/2001	12/01/2010	4,250,000	4,318,610	4,490,049	171,439	A3	A	A
Corporate	Fixed	92344RAA0			VERIZON NEW ENGLAND INC	6.500	07/16/2003	09/15/2011	2,000,000	2,096,929	2,072,594	(24,335)	Baa2	A	A
Corporate	Fixed	92344SAH3			VERIZON WIRELESS CAPITAL	7.375	11/18/2008	11/15/2013	1,000,000	992,332	1,072,170	79,838	A2	A	A
Corporate	Fixed	14912L4F5			CATERPILLAR FINANCIAL SE	6.125	02/05/2009	02/17/2014	1,000,000	998,822	971,122	(27,700)	A2	A	A+
Corporate	Fixed	92344TAA6			VERIZON PENNSYLVANIA	5.650	04/28/2003	11/15/2011	1,000,000	1,025,578	1,026,594	1,016	Baa1	A	A
Corporate	Fixed	92345NAA8			VERIZON VIRGINIA INC	4.625	03/11/2003	03/15/2013	500,000	499,624	485,020	(14,604)	Baa1	A	A
Corporate	Fixed	925524AQ3			CBS CORP	6.625	02/05/2003	05/15/2011	2,600,000	2,693,824	2,502,781	(191,043)	Baa3	BBB	BBB
Corporate	Fixed	925524AT7			CBS CORP	5.625	06/19/2003	08/15/2012	1,000,000	1,053,938	860,185	(193,753)	Baa3	BBB	BBB
Corporate	Fixed	92857TAG2			VODAFONE GROUP PLC	7.750	08/27/2003	02/15/2010	1,000,000	1,025,281	1,037,583	12,302	Baa1	A-	A-
Corporate	Fixed	92857WAF7			VODAFONE GROUP PLC	5.000	09/16/2003	12/15/2013	2,500,000	2,243,576	2,280,112	36,535	Baa1	A-	A-
Corporate	Fixed	92857WAP5			VODAFONE GROUP PLC	5.625	07/02/2008	02/27/2017	737,000	712,302	730,433	18,130	Baa1	A-	A-
Corporate	Fixed	92857WAR1			VODAFONE GROUP PLC	5.350	02/20/2007	02/27/2012	1,000,000	999,681	1,015,270	15,589	Baa1	A-	A-
Corporate	Fixed	92976GAE1			WACHOVIA BANK NA	5.600	11/01/2006	03/15/2016	625,000	631,122	528,136	(102,986)	Aa3	AA-	AA-
Corporate	Fixed	92976WAT3			WACHOVIA CORP	4.375	05/14/2008	05/31/2010	6,100,000	6,083,770	5,928,218	(155,552)	A1	AA	AA
Corporate	Fixed	929903AJ1			WACHOVIA CORP	5.250	08/01/2005	08/01/2014	200,000	202,406	166,062	(36,344)	A2	AA-	AA-
Corporate	Fixed	929903BJ0			WACHOVIA CORP	5.350	03/06/2006	03/15/2011	500,000	499,990	485,493	(14,497)	A1	AA	AA
Corporate	Fixed	931142AH6	PASS THRU CERTS		WAL-MART PASS THR TRUST	8.875	02/09/2007	06/29/2011	625,000	625,000	628,094	3,094	Aa2	AA	AA
Corporate	Fixed	931142BE2			WAL-MART STORES INC	6.875	03/05/2003	08/10/2009	6,025,000	6,091,253	6,137,511	46,258	Aa2	AA	AA
Corporate	Fixed	713448BK3			PEPSICO INC	3.750	02/26/2009	03/01/2014	1,000,000	1,001,607	1,014,329	12,722	Aa2	AA	AA-
Corporate	Fixed	931142CJ0			WAL-MART STORES INC	5.800	08/07/2008	02/15/2018	500,000	516,228	546,622	30,394	Aa2	AA	AA
Corporate	Fixed	771196AQ5			ROCHE HLDGS INC	5.000	02/18/2009	03/01/2014	1,000,000	992,871	1,023,527	30,656	A2	AA-	AA-
Corporate	Fixed	939333AC4			WASHINGTON MUTUAL FIN CP	6.875	05/15/2008	05/15/2011	6,650,000	6,856,750	6,040,262	(816,488)	A3	A	A+
Corporate	Fixed	980236AG8			WOODSIDE FINANCE LTD	8.125	02/24/2009	03/01/2014	1,000,000	999,693	997,773	(1,920)	Baa1	A-	NA
Corporate	Fixed	94874RAQ9			WEINGARTEN REALTY INVST	7.440	08/27/2003	08/19/2011	500,000	468,493	468,493	0	Baa2	BBB	NA
Corporate	Fixed	94874RCR9			WEINGARTEN REALTY INVST	5.263	07/27/2006	05/15/2012	1,000,000	847,972	847,972	0	Baa2	BBB	NA
Corporate	Fixed	94973VAF4			WELLPOINT INC	4.250	12/06/2004	12/15/2009	1,000,000	999,685	1,004,888	5,203	Baa1	A-	A-
Corporate	Fixed	94973VAJ6			WELLPOINT INC	5.000	01/05/2006	01/15/2011	475,000	474,696	476,365	1,669	Baa1	A-	A-
Corporate	Fixed	949746CR0			WELLS FARGO & COMPANY	5.000	03/20/2006	11/15/2014	3,575,000	3,552,385	2,978,701	(573,684)	A2	AA-	AA-
Corporate	Fixed	949746FQ9			WELLS FARGO & COMPANY	3.125	03/17/2004	04/01/2009	180,000	180,000	180,000	0	A1	AA	NA
Corporate	Fixed	949746JE2			WELLS FARGO & COMPANY	5.125	05/31/2006	09/15/2016	500,000	476,435	411,818	(64,617)	A2	AA-	AA-
Corporate	Fixed	949748AE7			WELLS FARGO BANK NA	7.550	09/25/2003	06/21/2010	500,000	519,503	503,658	(15,845)	Aa3	AA	AA-
Corporate	Fixed	949748AF4			WELLS FARGO BANK NA	6.450	02/06/2003	02/01/2011	2,600,000	2,685,351	2,547,545	(137,806)	Aa3	AA	AA-
Corporate	Fixed	94975CAL1			WELLS FARGO FINANCIAL	5.500	07/23/2002	08/01/2012	2,000,000	1,994,713	1,937,506	(57,207)	A1	AA	AA
Corporate	Fixed	98153BAE4			WACHOVIA MORTGAGE FSB	4.500	05/25/2004	06/15/2009	2,000,000	1,999,908	1,997,294	(2,614)	Aa2	AA+	AA
Corporate	Fixed	98877AAA9			ZFS FINANCE USA TRUST IV	5.875	05/03/2007	05/09/2032	1,000,000	999,711	395,960	(603,751)	Baa2	BBB+	BBB
Corporate	Fixed	989701AJ6			ZIONS BANCORP	6.000	11/13/2003	09/15/2015	275,000	287,174	193,694	(93,481)	Baa1	BBB	BBB+
Corporate	Fixed	055451AG3			BHP BILLITON FIN USA LTD	5.500	03/27/2009	04/01/2014	1,000,000	1,009,450	1,006,894	(2,556)	A1	A+	A+
Corporate	Fixed	LN1374237			NALCO COMPANY	4.188	07/20/2007	11/04/2010	2,000,000	1,982,861	1,940,000	(42,861)	Ba2	BB	BB
Corporate	Fixed	LN1815486			JARDEN CORP	3.209	04/24/2008	01/24/2012	989,667	946,229	890,700	(55,529)	Ba3	BB-	NA
Corporate	Fixed	LN1897534			IOWA TELECOMMUNICATIONS SERVIC	3.220	09/06/2007	11/23/2011	1,000,000	971,069	890,000	(81,069)	Ba3	BB-	NA
Corporate	Fixed	LN2090089			DIRECTV HOLDINGS LLC	1.961	07/30/2007	04/13/2013	1,964,286	1,893,080	1,846,429	(46,652)	Baa3	BBB-	BB+
Corporate	Fixed	LN2294814			CINCINNATI BELL INC	4.463	11/30/2007	08/31/2012	1,952,830	1,909,193	1,796,604	(112,590)	Ba2	BB	NA
Corporate	Fixed	LN2303110			NEIMAN MARCUS GROUP	3.943	11/09/2007	04/06/2013	2,000,000	1,958,438	1,160,000	(798,438)	Ba3	BB+	B
Corporate	Fixed	LN2425533			CROWN AMERICA LLC	2.945	10/21/2008	11/15/2012	989,796	905,772	930,408	24,636	NA	NA	BB+
Corporate	Fixed	LN2430434			INTELSAT CORP	6.650	01/30/2008	01/03/2014	1,979,747	1,781,298	1,726,339	(54,959)	B1	BB-	BB-
Corporate	Fixed	LN2460233			HERTZ CORP	3.200	05/16/2008	12/21/2012	1,681,066	1,610,671	1,277,610	(333,060)	NA	NA	BBB-
Corporate	Fixed	LN2460316			HERTZ CORP	3.640	05/16/2008	12/21/2012	302,060	290,136	229,565	(60,571)	NA	NA	BBB-
Corporate	Fixed	LN2477229			CALUMET LUBRICANTS COMPANY LC	8.000	12/17/2007	12/09/2012	229,885	222,744	119,540	(103,204)	B1	NA	NA

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Corporate	Fixed	LN2574405			CSC HOLDINGS, INC	2.945	07/08/2008	02/24/2012	992,327	940,981	903,018	(37,964)	Ba1	BBB-	NA
Corporate	Fixed	LN2641105			SENSATA TECHNOLOGIES	5.258	07/08/2008	04/27/2013	992,347	913,718	525,944	(387,774)	B3	BB	NA
Corporate	Fixed	LN2716956			HANGER ORTHOPEDIC GROUP INC	2.480	01/07/2008	05/26/2013	2,056,796	1,965,186	1,830,549	(134,638)	Ba3	B+	NA
Corporate	Fixed	LN2771985			TRANSDIGM INC	3.498	05/20/2008	06/23/2013	2,500,000	2,430,833	2,275,000	(155,833)	Ba3	BB-	NA
Corporate	Fixed	LN2821400			VERSO PAPER	3.250	07/08/2008	08/01/2013	991,618	941,495	720,212	(221,283)	Ba2	BB-	NA
Corporate	Fixed	LN3039036			MOMENTUM PERFORMANCE	2.750	04/03/2008	12/10/2013	2,000,000	1,214,000	1,214,000	0	B1	B-	NA
Corporate	Fixed	LN3136899			BALDOR ELECTRIC	2.250	10/26/2007	01/31/2014	852,007	840,110	768,681	(71,429)	Ba3	BB+	NA
Corporate	Fixed	LN3181127			GREAT CANADIAN GAMING CORP	3.675	08/01/2007	02/14/2014	982,456	954,426	852,281	(102,145)	NA	BBB-	NA
Corporate	Fixed	LN3196844			B G FOODS	4.200	01/11/2008	02/26/2013	1,000,000	984,504	915,000	(69,504)	Ba2	NA	NA
Corporate	Fixed	LN3215420			DAVITA INC	1.970	01/07/2008	10/05/2012	2,000,000	1,925,000	1,860,000	(65,000)	NA	BB+	NA
Corporate	Fixed	LN3229306			TELESAT LLC	6.420	08/07/2008	01/19/2014	987,881	974,773	868,248	(106,525)	B1	BB-	NA
Corporate	Fixed	LN3249940			EDUCATION MANAGEMENT LLC	3.250	01/09/2008	02/13/2014	987,059	951,494	850,104	(101,390)	NA	B+	NA
Corporate	Fixed	LN3270854			HAWKER BEECHCRAFT INC LC	1.359	10/17/2007	03/26/2014	106,629	106,072	48,730	(57,343)	Ba3	BB	NA
Corporate	Fixed	LN3270938			HAWKER BEECHCRAFT INC TL B	2.461	10/17/2007	03/26/2014	1,811,277	1,805,286	827,753	(977,532)	Ba3	BB	NA
Corporate	Fixed	LN3291934			HCA INC	3.709	10/01/2007	11/18/2013	1,926,470	1,892,997	1,643,760	(249,237)	Ba3	BB	BB
Corporate	Fixed	LN3310072			HUNTSMAN CORP	2.213	01/08/2008	04/19/2014	1,919,438	1,882,484	1,286,024	(596,460)	Ba1	BB+	NA
Corporate	Fixed	LN3312847			GRAPHIC PACKAGING INTERNATIONAL	5.883	05/02/2007	05/16/2014	948,160	948,160	814,564	(133,596)	Ba2	BB-	BB-
Corporate	Fixed	LN3326912			DRESSER INC	4.486	05/04/2007	05/04/2014	1,455,865	1,421,019	1,099,178	(321,841)	NR	B+	NA
Corporate	Fixed	LN3349005			LAS VEGAS SANDS LLC	2.220	05/25/2007	05/23/2014	1,969,000	1,955,046	1,054,596	(900,450)	Ba3	BB	NA
Corporate	Fixed	LN3366454			BIG WES OIL, LLC	5.250	06/18/2008	05/15/2014	550,000	247,500	365,570	118,250	B1	BB-	NA
Corporate	Fixed	LN3366538			BIG WEST OIL,LLC	5.250	05/02/2007	05/15/2014	437,500	196,875	290,938	94,063	B1	BB-	NA
Corporate	Fixed	LN3398697			ATLAS PIPELINE PARTNERS-UTS	2.970	01/17/2008	07/27/2014	1,412,952	1,403,342	1,208,074	(195,268)	Ba3	BB-	NA
Corporate	Fixed	067316AA7			BACARDI LTD	7.450	03/24/2009	04/01/2014	1,000,000	999,090	1,002,956	3,866	Baa1	BBB	NA
Corporate	Fixed	LN3474043			ISLE OF CAPRI CASINOS, INC	3.209	01/23/2008	07/02/2014	171,912	171,912	119,049	(52,863)	B1	BB+	NA
Corporate	Fixed	LN3474084			ISLE OF CAPRI CASINOS,INC	3.209	08/23/2007	07/02/2014	771,462	771,462	534,237	(237,224)	B1	BB+	NA
Corporate	Fixed	LN3563498			LKQ CORPORATION	3.450	10/12/2007	10/12/2013	1,953,855	1,939,201	1,709,623	(229,578)	Ba3	BB+	NA
Corporate	Fixed	LN3634695			TEXAS COMPETITIVE ELECTRIC	5.368	10/10/2007	10/10/2014	1,970,000	1,974,869	1,306,898	(667,971)	Ba3	B+	BB
Corporate	Fixed	LN3684914			SEQUA CORPORATION	4.690	11/28/2007	12/03/2014	795,043	762,780	441,249	(321,532)	B1	BB-	NA
Corporate	Fixed	LN3703789			NEWPAGE CORP	5.313	12/07/2007	12/20/2014	974,973	951,021	670,781	(280,239)	Ba2	BB-	NA
Corporate	Fixed	LN3812440			FAIRPOINT COMMUNICATIONS INC	5.750	03/25/2008	03/08/2015	1,995,038	1,780,562	943,254	(837,308)	Ba3	NA	BB+
Corporate	Fixed	LN4019284			WM WRIGLEY	7.750	10/21/2008	10/06/2014	987,500	938,628	977,625	38,997	NA	BBB	NA
Corporate	Fixed	LN4070303			L-1 IDENTITY SOLUTIONS	7.500	08/20/2008	08/05/2013	1,950,000	1,947,841	1,872,000	(75,841)	NA	BBB-	NA
Corporate	Fixed	78442FBY3			SLM CORP	2.000	02/03/2009	04/01/2014	200,000	124,958	59,768	(65,190)	Baa2	BBB-	BBB-
Corporate	Fixed	PP4M11FV2			PORTLAND G&E	6.500	12/10/2008	01/15/2014	4,000,000	4,000,000	4,220,800	220,800	Baa1	BBB+	BBB+
Corporate	Fixed	88732JAR9			TIME WARNER CABLE INC	7.500	03/23/2009	04/01/2014	1,000,000	995,340	1,019,588	24,248	Baa2	BBB	BBB
Corporate	Fixed	244199BB0			DEERE & CO	6.950	02/26/2009	04/25/2014	1,000,000	1,099,821	1,093,571	(6,250)	A2	A	NA
Corporate	Fixed	SOMERSET6			SOMERSET INS. AGENCY GRP LOAN C	7.500	12/08/2008	01/01/2019	1,400,000	1,400,000	1,400,000	0	A2	A	AA-
Corporate	Fixed	52517PWL1			LEHMAN BROTHERS HOLDINGS	0.000	02/03/2009	05/12/2014	100,000	12,000	12,000	0	NA	D	NA
Corporate	Fixed	LN3400824			HAWAIIAN TELECOM COMMUNICATIOI	4.250	03/31/2009	06/01/2014	1,566,604	628,441	727,218	98,776	B3	B-	NA
Corporate	Fixed	428236AV5			HEWLETT-PACKARD CO	4.750	02/23/2009	06/02/2014	1,750,000	1,749,878	1,769,122	19,245	A2	A	A+
Corporate	Fixed	PIA111511			PIA LOAN	7.500	01/15/2009	11/15/2014	62,500	62,500	62,500	0	A2	A	AA-
Corporate	Fixed	78442FDB1			SLM CORP	2.200	02/03/2009	12/15/2014	100,000	65,671	32,302	(33,369)	Baa2	BBB-	BBB-
Corporate	Fixed	94106LAT6			WASTE MANAGEMENT INC	6.375	02/23/2009	03/11/2015	1,750,000	1,743,970	1,750,217	6,247	Baa3	BBB	BBB
Corporate	Fixed	717081DA8			PFIZER INC	5.350	03/17/2009	03/15/2015	1,000,000	998,753	1,055,046	56,293	Aa2	AAA	AA-
Corporate	Fixed	665501AF9			NORTHERN NAT GAS	5.125	02/03/2009	05/01/2015	200,000	194,728	195,394	667	A2	A	A
Corporate	Fixed	03877@AB8			ARBORS AT GEORGETOWN LP 144A	6.750	09/24/2003	09/24/2014	634,515	649,892	680,454	30,561			AA-
Corporate	Fixed	17788*AD4			CRANBROOK SENIOR VILLAGE	6.250	03/17/2008	04/01/2009	4,456,119	4,456,119	4,456,119	0			AA-
Corporate	Fixed	46418#AB1			ARBORS AT PRINCETON PARK	5.850	09/07/2007	09/24/2010	2,035,143	2,035,143	2,117,973	82,830			AA-
Corporate	Fixed	63540#BH3			FIELD PLACE APT LD H	7.250	09/13/2006	01/12/2011	2,055,482	2,098,335	2,097,619	(715)			AA-
Corporate	Fixed	63540#BJ9			AARON APT LTD DVD HO	7.250	09/06/2006	01/12/2011	3,136,558	3,202,089	3,200,857	(1,231)			AA-
Corporate	Fixed	63540#BN0			WATERFORD MEADOWS	7.200	05/24/2007	05/31/2011	3,214,480	3,290,856	3,290,663	(192)			AA-
Corporate	Fixed	87302*AA0			TSV L P 144A	6.000	07/09/2003	07/09/2013	631,000	645,744	630,811	(14,933)			AA-
Corporate	Fixed	94355#AA8			WAVELAND NCP ALABAMA VENTURES	8.000	04/18/2008	03/01/2019	5,197,523	5,197,523	5,197,523	0	Aaa		
Corporate	Fixed	94356#AA7			WAVELAND NCP ALABAMA CAPCO NC	8.590	01/30/2004	03/01/2014	1,507,159	1,507,159	1,507,159	0	Aaa		
Corporate	Fixed	368710AG4			GENENTECH INC	4.750	01/06/2009	07/15/2015	2,000,000	2,024,818	1,998,956	(25,862)	A1	AA-	NA
Corporate	Fixed	655844BA5			NORFOLK SOUTHERN CORP	5.750	01/12/2009	01/15/2016	1,000,000	995,680	1,004,752	9,072	Baa1	BBB+	BBB+
Corporate	Fixed	048825AU7			ATLANTIC RICHFIELD CO	9.875	02/03/2009	03/01/2016	100,000	124,477	126,932	2,456	Aa1	AA	AA+
Corporate	Fixed	74254PAF9	SR SECURED		PRINCIPAL LIFE INC FDG	1.971	02/03/2009	04/01/2016	100,000	57,075	52,000	(5,075)	Aa3	AA-	AA-
Corporate	Fixed	002824AT7			ABBOTT LABORATORIES	5.875	01/22/2009	05/15/2016	2,000,000	2,170,865	2,144,904	(25,961)	A1	AA	A+

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
Corporate	Fixed	22160KAC9			COSTCO WHOLESALE CORP	5.500	01/07/2009	03/15/2017	2,000,000	2,133,615	2,108,622	(24,993)	A2	A	AA-
Corporate	Fixed	931142CG6			WAL-MART STORES INC	5.375	01/07/2009	04/05/2017	1,000,000	1,074,792	1,052,713	(22,079)	Aa2	AA	AA
Corporate	Fixed	36962GC51			GENERAL ELEC CAP CORP	6.000	02/03/2009	05/30/2018	250,000	234,791	224,518	(10,273)	Aa2	AA+	NA
Corporate	Fixed	037411AV7			APACHE CORP	6.900	01/23/2009	09/15/2018	4,000,000	4,411,374	4,362,080	(49,294)	A3	A-	A
Corporate	Fixed	12189PAF9	PASS THRU CERTS		BURLINGTN NO SF 99-2 TR	7.570	11/25/2003	01/02/2021	146,970	161,503	168,575	7,071	Aa2	A	NA
Corporate	Fixed	695114CK2	1ST MORTGAGE		PACIFICORP	5.500	01/05/2009	01/15/2019	1,000,000	993,571	1,023,770	30,199	A3	A	A-
Corporate	Fixed	8935268Y2			TRANS-CANADA PIPELINES	7.125	01/23/2009	01/15/2019	6,000,000	6,116,489	6,260,466	143,977	A3	A-	NA
Corporate	Fixed	69340M204			PLC CAPITAL TRUST III	7.500	03/18/2008	08/22/2031	10,000	236,146	101,000	(135,146)	Baa3	BBB	BBB
Corporate	Fixed	20825CAR5			CONOCOPHILLIPS	5.750	02/02/2009	02/01/2019	5,000,000	5,029,449	5,033,145	3,696	A1	A	A
Corporate	Fixed	913017BQ1			UNITED TECHNOLOGIES CORP	6.125	01/12/2009	02/01/2019	2,000,000	2,172,415	2,153,044	(19,371)	A2	A	A+
Corporate	Fixed	742718DN6			PROCTER & GAMBLE CO	4.700	02/04/2009	02/15/2019	2,000,000	2,009,845	2,017,350	7,505	Aa3	AA-	NA
Corporate	Fixed	89837LAA3			PRINCETON UNIVERSITY	4.950	01/14/2009	03/01/2019	1,000,000	1,021,942	995,310	(26,632)	Aaa	AAA	NA
Corporate	Fixed	PP5D0ZMA2			TRI STATE	6.000	03/20/2009	04/08/2019	4,000,000	4,000,000	4,000,000	0	Baa1	A	A
Corporate	Fixed	PPB002J28			American Transmission	5.400	02/20/2009	05/15/2019	4,000,000	4,000,000	3,882,400	(117,600)	A1	A+	A+
Corporate	Fixed	406216AX9			HALLIBURTON COMPANY	6.150	03/10/2009	09/15/2019	2,000,000	1,993,145	2,032,254	39,109	A2	A	A-
Corporate	Fixed	939653AJ0			WASHINGTON REIT	3.875	02/20/2009	09/15/2026	100,000	83,062	84,125	1,063	Baa1	BBB+	NA
Corporate	Fixed	INCAPS214	Agency Zero Cpn		INCAPS I PPU SERIES TRUST E	0.000	NA	06/01/2033	1,000,007	320,224	396,143	75,919	NA	AAA	NA
Corporate	Fixed	90342AAA3	Treasury Zero Cpn		US CAPITAL FUNDING II PPU	0.000	NA	05/01/2034	1,310,000	401,292	590,417	189,125	NA	AAA	NA
Corporate	Fixed	997655345			BANK ONE CERT DEPOS	3.920	08/13/2007	08/11/2010	100,000	100,000	100,000	0	Aaa	AAA	
Corporate	Fixed	99S031775			JP MORGAN CD	3.920	09/30/2006	09/30/2009	50,000	50,000	50,000	0	Aaa		
Corporate	Fixed	JPMORGAN4			JPMORGAN CD	2.700	09/22/2008	09/30/2009	50,000	50,000	50,000	0	Aaa		
Corporate	Fixed	WACH52095			WACHOVIA CD	3.920	10/20/2008	05/20/2009	25,901	25,901	25,901	0	Aaa		
Corporate	Fixed	999999997			Nevada Dental Loan				405,000	405,000	405,000	0			
Govt/Agency	Fixed	912810EZ7			US TREASURY N/B	6.625	12/18/2002	02/15/2027	100,000	125,152	140,828	15,676	Aaa	AAA	NA
Govt/Agency	Fixed	9128275G3			US TREASURY N/B	5.500	05/03/2007	05/15/2009	100,000	100,097	100,633	536	Aaa	AAA	NA
Govt/Agency	Fixed	9128276T4			US TREASURY N/B	5.000	04/19/2006	02/15/2011	4,000,000	4,007,925	4,319,376	311,451	Aaa	AAA	NA
Govt/Agency	Fixed	912828BA7			US TREASURY N/B	3.625	06/05/2003	05/15/2013	1,500,000	1,509,251	1,632,774	123,523	Aaa	AAA	NA
Govt/Agency	Fixed	912828EM8			US TREASURY N/B	4.500	11/01/2008	11/15/2010	7,940,000	8,209,294	8,438,108	228,814	Aaa	AAA	NA
Govt/Agency	Fixed	912828EQ9			US TREASURY N/B	4.375	11/01/2008	12/15/2010	695,000	715,656	738,248	22,591	Aaa	AAA	NA
Govt/Agency	Fixed	912828FE5			US TREASURY N/B	4.875	05/09/2007	05/15/2009	600,109	600,109	603,352	3,243	Aaa	AAA	NA
Govt/Agency	Fixed	912828FF0			US TREASURY N/B	4.875	05/09/2007	08/15/2009	4,735,000	4,742,445	4,815,826	73,381	Aaa	AAA	NA
Govt/Agency	Fixed	912828HG8			US TREASURY N/B	3.875	11/15/2007	10/31/2012	10,000,000	10,038,867	10,893,750	854,883	Aaa	AAA	NA
Govt/Agency	Fixed	912828JF8			US TREASURY N/B	2.750	08/20/2008	07/31/2010	2,500,000	2,515,947	2,570,605	54,658	Aaa	AAA	NA
Govt/Agency	Fixed	3128X35R0			FREDDIE MAC	4.375	06/22/2005	03/01/2010	17,000,000	16,996,891	17,507,841	510,950	Aaa	AAA	AAA
Govt/Agency	Fixed	3128X3L76			FREDDIE MAC	5.000	12/22/2004	11/13/2014	2,600,000	2,602,677	2,908,149	305,473	Aaa	AAA	AAA
Govt/Agency	Fixed	3128X6NS1			FREDDIE MAC	5.050	10/03/2007	10/15/2012	12,000,000	11,986,803	12,252,684	265,881	Aaa	AAA	AAA
Govt/Agency	Fixed	31331Y2E9			FEDERAL FARM CREDIT BANK	5.490	07/22/2008	06/30/2015	1,500,000	1,500,000	1,514,063	14,063	Aaa	AAA	AAA
Govt/Agency	Fixed	3133MUGP4			FEDERAL HOME LOAN BANK	4.250	02/27/2003	11/13/2009	1,000,000	1,003,688	1,020,313	16,625	Aaa	AAA	NA
Govt/Agency	Fixed	3133XBT39			FEDERAL HOME LOAN BANK	4.375	06/26/2008	06/08/2012	1,000,000	1,007,030	1,062,500	55,470	Aaa	AAA	NA
Govt/Agency	Fixed	3134A4VC5			FREDDIE MAC	4.375	07/27/2006	07/17/2015	3,000,000	2,986,212	3,271,875	285,663	Aaa	AAA	AAA
Govt/Agency	Fixed	31359MA45			FANNIE MAE	5.000	07/27/2006	04/15/2015	2,500,000	2,571,968	2,803,125	231,157	Aaa	AAA	AAA
Govt/Agency	Fixed	31359MQV8			FANNIE MAE	4.750	06/26/2008	02/21/2013	1,000,000	1,016,852	1,099,375	82,523	Aaa	AAA	AAA
Govt/Agency	Fixed	3136F84T9			FANNIE MAE	4.375	09/05/2008	08/22/2013	2,000,000	1,985,035	2,009,375	24,340	Aaa	AAA	AAA
Govt/Agency	Fixed	31398ADM1			FANNIE MAE	5.375	06/08/2007	06/12/2017	12,000,000	11,868,028	13,395,000	1,526,972	Aaa	AAA	AAA
Govt/Agency	Fixed	31398AGR7			FANNIE MAE	5.200	10/23/2007	09/10/2012	16,000,000	16,093,562	16,285,000	191,438	Aaa	AAA	AAA
Govt/Agency	Fixed	912828GG9			US TREASURY N/B	4.750	01/02/2009	02/15/2010	100,000	100,632	103,598	2,966	Aaa	AAA	NA
Govt/Agency	Fixed	3134A33L8			FREDDIE MAC	7.000	02/03/2009	03/15/2010	300,000	316,704	317,156	452	Aaa	AAA	AAA
Govt/Agency	Fixed	31359MGT4			FANNIE MAE	6.250	02/03/2009	02/01/2011	100,000	104,700	105,632	932	Aa2	A	AA-
Govt/Agency	Fixed	3133935W6			FEDERAL HOME LOAN BANK	7.200	02/03/2009	06/14/2011	100,000	111,548	112,125	577	Aaa	AAA	NA
Govt/Agency	Fixed	3133XGDD3			FEDERAL HOME LOAN BANK	5.375	02/03/2009	08/19/2011	300,000	323,044	324,750	1,706	Aaa	AAA	NA
Govt/Agency	Fixed	31331YZ86			FEDERAL FARM CREDIT BANK	3.875	02/26/2009	08/25/2011	1,000,000	999,890	1,051,250	51,360	Aaa	AAA	AAA
Govt/Agency	Fixed	3133MNVV0			FEDERAL HOME LOAN BANK	5.750	02/03/2009	05/15/2012	350,000	385,642	391,453	5,811	Aaa	AAA	NA
Govt/Agency	Fixed	3134A4QD9			FREDDIE MAC	5.125	02/03/2009	07/15/2012	200,000	220,406	220,313	(93)	Aaa	AAA	AAA
Govt/Agency	Fixed	3133XMBU4			FEDERAL HOME LOAN BANK	5.250	02/03/2009	09/25/2012	200,000	203,943	204,000	57	Aaa	AAA	NA
Govt/Agency	Fixed	3136F9DU4			FANNIE MAE	4.000	02/03/2009	04/15/2013	200,000	211,627	214,375	2,748	Aaa	AAA	AAA
Govt/Agency	Fixed	3133XGVF8			FEDERAL HOME LOAN BANK	5.125	02/03/2009	08/14/2013	100,000	109,876	111,313	1,437	Aaa	AAA	NA
Govt/Agency	Fixed	912828CJ7			US TREASURY N/B	4.750	02/24/2009	05/15/2014	2,000,000	2,291,412	2,309,376	17,964	Aaa	AAA	NA
Govt/Agency	Fixed	3134A4UU6			FREDDIE MAC	5.000	02/03/2009	07/15/2014	500,000	551,060	560,781	9,721	Aaa	AAA	AAA
Govt/Agency	Fixed	912828DH0			TSY INFL IX N/B	1.625	02/26/2009	01/15/2015	9,840,018	9,789,386	9,938,418	149,033	Aaa	AAA	NA

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Govt/Agency	Fixed	3133XFJF4			FEDERAL HOME LOAN BANK	5.375	02/03/2009	05/18/2016	250,000	276,438	283,828	7,390	Aaa	AAA	NA
Govt/Agency	Fixed	31359M4D2			FANNIE MAE	5.000	02/03/2009	02/13/2017	200,000	216,339	218,875	2,536	Aaa	AAA	AAA
Govt/Agency	Fixed	31331XL34			FEDERAL FARM CREDIT BANK	6.140	02/03/2009	07/13/2017	200,000	207,401	208,750	1,349	Aaa	AAA	AAA
Govt/Agency	Fixed	9128275W8			TSY INFL IX N/B	4.250	12/26/2007	01/15/2010	5,019,200	5,145,645	5,155,662	10,017	Aaa	AAA	NA
Govt/Agency	Fixed	912828AF7			TSY INFL IX N/B	3.000	09/27/2007	07/15/2012	2,994,108	3,080,496	3,185,917	105,420	Aaa	AAA	NA
Govt/Agency	Fixed	912828BD1			TSY INFL IX N/B	1.875	02/01/2008	07/15/2013	2,896,614	2,890,679	2,969,029	78,351	Aaa	AAA	NA
Govt/Agency	Fixed	912828CP3			TSY INFL IX N/B	2.000	12/12/2008	07/15/2014	6,271,888	5,763,019	6,475,724	712,706	Aaa	AAA	NA
Govt/Agency	Fixed	912828CZ1			TSY INFL IX N/B	0.875	01/14/2008	04/15/2010	7,544,353	7,535,589	7,506,631	(28,958)	Aaa	AAA	NA
Govt/Agency	Fixed	912828ET3			TSY INFL IX N/B	2.000	09/21/2007	01/15/2016	7,126,522	6,969,666	7,351,449	381,784	Aaa	AAA	NA
Govt/Agency	Fixed	912828FB1			TSY INFL IX N/B	2.375	12/21/2007	04/15/2011	4,254,480	4,324,200	4,364,833	40,633	Aaa	AAA	NA
Govt/Agency	Fixed	912828FL9			TSY INFL IX N/B	2.500	09/27/2007	07/15/2016	6,585,831	6,693,414	7,038,607	345,192	Aaa	AAA	NA
Govt/Agency	Fixed	912828GX2			TSY INFL IX N/B	2.625	10/04/2007	07/14/2017	5,958,869	6,134,421	6,470,962	336,541	Aaa	AAA	NA
Govt/Agency	Fixed	912828HN3			TSY INFL IX N/B	1.625	07/15/2008	01/15/2018	3,627,792	3,710,496	3,666,337	(44,159)	Aaa	AAA	NA
Govt/Agency	Fixed	912828JE1			TSY INFL IX N/B	1.375	12/12/2008	07/15/2018	3,916,040	3,551,849	3,884,222	332,373	Aaa	AAA	NA
Govt/Agency	Fixed	912828JX9			TSY INFL IX N/B	2.000	02/12/2009	01/15/2019	22,812,560	24,033,737	24,288,259	254,522	Aaa	AAA	NA
Govt/Agency	Fixed	3133M8NB6			FEDERAL HOME LOAN BANK	6.100	02/03/2009	04/29/2019	200,000	233,452	238,063	4,610	Aaa	AAA	NA
State/Muni	Fixed	010541AM2			ALABAMA ST FED HWY FIN AUTH	5.250	02/12/2009	03/01/2014	1,000,000	1,082,449	1,074,680	(7,769)	Aa3	AA-	NA
State/Muni	Fixed	751100CJ5			RALEIGH N C COMB ENTERPRISE SY	5.000	02/26/2009	03/01/2014	500,000	535,937	565,320	29,383	Aa1	AAA	AAA
State/Muni	Fixed	009730A05	Escrow to Maturity		AKRON BATH COPLEY OHIO JT TWP	7.000	11/18/2005	01/01/2012	1,190,000	1,260,763	1,306,394	45,631	Aaa	AAA	NA
State/Muni	Fixed	010608C70			ALABAMA ST PUB SCH & COLLEGE A	5.000	12/14/2007	12/01/2016	500,000	541,979	572,020	30,041	Aa2	AA	AAA
State/Muni	Fixed	01179PAT4			ALASKA MUN BD BK	5.000	12/20/2006	02/15/2021	1,010,000	1,053,162	1,038,098	(15,064)	A1	AA-	NA
State/Muni	Fixed	011842MW8			ALASKA ST INTL ARPTS REVS	5.500	04/22/2008	10/01/2020	1,000,000	1,023,591	999,150	(24,441)	Aa3	AA-	AA-
State/Muni	Fixed	011855BF9			ALASKA STUDENT LN CORP ED LN	5.000	05/18/2006	06/01/2013	1,700,000	1,747,546	1,716,405	(31,141)	NR	AAA	AAA
State/Muni	Fixed	011855BJ1			ALASKA STUDENT LN CORP ED LN	5.000	05/18/2006	06/01/2016	1,000,000	1,030,335	987,510	(42,825)	NR	AAA	AAA
State/Muni	Fixed	011855BL6			ALASKA STUDENT LN CORP ED LN	5.000	05/18/2006	06/01/2018	250,000	256,044	240,033	(16,012)	NR	AAA	AAA
State/Muni	Fixed	011903CP4			ALASKA INDL DEV & EXPT AUTH RE	5.000	11/17/2006	10/01/2024	2,790,000	2,917,455	2,656,275	(261,180)	Aa2	AA	AA
State/Muni	Fixed	01728VEA4	PreRefunded		ALLEGHENY CNTY PA	5.500	08/09/2004	11/01/2013	615,000	640,370	672,300	31,930	A3	A+	AA
State/Muni	Fixed	01728VER7			ALLEGHENY CNTY PA	5.500	08/09/2004	11/01/2013	840,000	874,651	904,344	29,693	A3	A+	AA
State/Muni	Fixed	018095NW5			ALLEN TEX	5.000	09/01/2004	09/01/2018	250,000	257,345	263,433	6,087	Aa2	AA+	NA
State/Muni	Fixed	021087ML2	PreRefunded		ALPINE UTAH SCH DIST	5.250	02/03/2005	03/15/2016	1,000,000	1,057,156	1,133,920	76,764	Aaa	NA	NA
State/Muni	Fixed	023051QD0			AMARILLO TEX INDPT SCH DIST	5.000	11/15/2007	02/01/2022	1,430,000	1,472,657	1,488,458	15,801	Aaa	AAA	NA
State/Muni	Fixed	033161AN0	PreRefunded		ANCHORAGE ALASKA	5.500	11/19/2007	06/01/2014	2,165,000	2,259,618	2,374,702	115,084	Aa3	AA	AA
State/Muni	Fixed	033161AP5	PreRefunded		ANCHORAGE ALASKA	5.500	11/19/2007	06/01/2015	3,210,000	3,350,898	3,520,921	170,023	Aa3	AA	AA
State/Muni	Fixed	033161UC2			ANCHORAGE ALASKA	5.000	04/19/2007	09/01/2021	1,000,000	1,086,791	1,082,770	(4,021)	Aa3	AA	AA
State/Muni	Fixed	033896HT1			ANDERSON IND SCH BLDG CORP	5.250	03/21/2006	01/15/2018	1,750,000	1,899,094	2,024,173	125,079	Aa3	AAA	AAA
State/Muni	Fixed	03588EG98			ANNE ARUNDEL CNTY MD	5.000	03/27/2007	03/01/2013	1,755,000	1,841,394	1,968,970	127,575	Aa1	AAA	AA+
State/Muni	Fixed	040580AX0	PreRefunded		ARIZONA SCH FACS BRD REV	5.500	05/09/2001	07/01/2013	1,000,000	1,017,312	1,101,730	84,418	Aaa	AAA	AAA
State/Muni	Fixed	040580FD9			ARIZONA SCH FACS BRD REV	5.000	03/08/2007	07/01/2016	1,725,000	1,848,755	1,954,701	105,946	Aaa	AAA	AAA
State/Muni	Fixed	040647CC1			ARIZONA ST TRANSN BRD	5.000	11/02/2004	07/01/2014	1,000,000	1,060,827	1,121,080	60,253	Aa3	AA-	AA
State/Muni	Fixed	040654LJ2			ARIZONA ST TRANSN BRD HWY REV	5.000	09/21/2004	07/01/2015	5,000,000	5,327,153	5,605,400	278,247	Aa2	AAA	NA
State/Muni	Fixed	040654PQ2			ARIZONA ST TRANSN BRD HWY REV	5.000	10/03/2006	07/01/2018	1,000,000	1,070,292	1,110,740	40,448	Aa1	AAA	NA
State/Muni	Fixed	040688FK4			ARIZONA WTR INFRASTRUCTURE FIN	5.000	10/17/2005	10/01/2019	1,200,000	1,251,494	1,297,356	45,862	Aaa	AAA	AAA
State/Muni	Fixed	040848AL7			ARKANSAS DEV FIN AUTH ST PK	5.000	01/26/2004	01/01/2015	1,115,000	1,178,092	1,214,068	35,976	Aa3	AAA	AAA
State/Muni	Fixed	040848AM5			ARKANSAS DEV FIN AUTH ST PK	5.000	01/26/2004	01/01/2016	1,800,000	1,889,856	1,938,420	48,565	Aa3	AAA	AAA
State/Muni	Fixed	04780MBR9			ATLANTA GA ARPT REV	5.625	02/26/2008	01/01/2025	1,250,000	1,250,000	1,181,863	(68,138)	A1	AA-	A+
State/Muni	Fixed	04780MHJ1			ATLANTA GA ARPT REV	5.000	02/10/2005	01/01/2018	3,175,000	3,378,533	3,396,837	18,304	NA	AAA	AAA
State/Muni	Fixed	050589BS8			AUBURN UNIV ALA GEN FEE REV	5.000	06/14/2004	06/01/2012	1,000,000	1,029,455	1,096,210	66,755	Aa3	AA-	NA
State/Muni	Fixed	051531AJ0			AURARIA HIGHER ED CTR COLO PKG	3.625	01/23/2003	04/01/2012	750,000	747,340	782,138	34,797	A3	A	NA
State/Muni	Fixed	051735CW6			AURORA IND SCH BLDG CORP	5.000	09/18/2007	07/15/2023	2,025,000	2,096,943	2,065,581	(31,362)	NA	AA+	NA
State/Muni	Fixed	052396JA7			AUSTIN TEX	5.000	11/07/2006	09/01/2022	1,210,000	1,262,967	1,267,995	5,029	Aa1	AAA	AA+
State/Muni	Fixed	052396PR3			AUSTIN TEX	4.250	11/06/2006	09/01/2023	1,580,000	1,565,930	1,597,017	31,087	Aa1	AAA	AA+
State/Muni	Fixed	052455DB5			AUSTIN TEX REV	5.250	07/11/2001	05/15/2016	2,000,000	2,041,647	2,260,380	218,733	A1	AA-	AA-
State/Muni	Fixed	052455DD1			AUSTIN TEX REV	5.250	09/09/2003	05/15/2018	100,000	109,079	112,227	3,148	A1	AA-	AA-
State/Muni	Fixed	052476GU6			AUSTIN TEX WTR & WASTEWATER	5.000	10/01/2004	11/15/2013	500,000	529,556	564,410	34,854	Aa3	AA	AA-
State/Muni	Fixed	057845JL4			BALDWIN CNTY ALA	5.000	10/19/2004	02/01/2016	1,035,000	1,090,200	1,119,756	29,556	Aa2	AAA	AAA
State/Muni	Fixed	058508AL6			BALL ST UNIV IND UNIV REVS	5.000	01/19/2006	07/01/2016	695,000	740,794	753,199	12,405	Aa3	NA	AAA
State/Muni	Fixed	0591325K2			BALTIMORE CNTY MD	4.250	10/25/2006	09/01/2021	1,250,000	1,257,867	1,299,925	42,058	Aaa	AAA	AAA
State/Muni	Fixed	074358DT6			BEAUFORT-JASPER S C WTR & SWR	5.000	11/16/2006	03/01/2023	1,750,000	1,874,141	1,857,118	(17,023)	Aa2	AAA	AAA
State/Muni	Fixed	081617LL4			BEND ORE	3.400	10/07/2005	06/01/2010	1,500,000	1,499,495	1,502,115	2,620	A1	NA	NA

**2009 Investor Supplement
 Data for March 31, 2009**

Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
State/Muni	Fixed	08527NEA0			BERNALILLO CNTY N M GROSS RCPT	5.200	09/21/2006	04/01/2021	1,000,000	1,095,658	1,124,190	28,532	Aa3	AAA	AA
State/Muni	Fixed	09088RRS7			BIRMINGHAM ALA	4.000	12/15/2006	04/01/2023	1,500,000	1,454,422	1,433,250	(21,172)	Aa3	AA-	AA-
State/Muni	Fixed	1008527G1			BOSTON MASS	5.000	06/22/2004	07/01/2011	1,000,000	1,029,326	1,087,140	57,814	Aa1	AA+	AA
State/Muni	Fixed	105205HG6	PreRefunded		BRANCHBURG TWP BRD ED	5.000	11/21/2008	07/15/2027	1,300,000	1,385,594	1,415,232	29,638	NR	AA	NA
State/Muni	Fixed	106025FQ7			BRAZORIA CNTY TEX	5.000	05/16/2007	03/01/2023	2,000,000	2,096,696	2,099,940	3,244	Aa3	AA	AA
State/Muni	Fixed	108151U22	PreRefunded		BRIDGEPORT CONN	6.000	02/29/2008	07/15/2017	880,000	921,576	945,226	23,650	Baa1	AAA	A-
State/Muni	Fixed	115064BB2			BROWARD CNTY FLA RESOURCE REC	5.375	06/03/2004	12/01/2009	1,000,000	1,010,285	1,015,400	5,115	A3	AA	NA
State/Muni	Fixed	116601LW3			BROWNWOOD TEX INDPT SCH DIST	5.250	04/11/2005	02/15/2019	1,000,000	1,049,839	1,050,330	491	Baa1	NA	NA
State/Muni	Fixed	120518ED3			BUNCOMBE CNTY N C CTF5 PARTN	5.000	03/15/2006	04/01/2018	1,125,000	1,181,172	1,199,419	18,246	Aa3	AA-	NA
State/Muni	Fixed	121493FK1			BURLINGTON AREA WIS SCH DIST	5.000	01/25/2005	04/01/2014	1,000,000	1,062,262	1,120,440	58,178	Baa1	AA-	NA
State/Muni	Fixed	12343EAR1			BUTLER CNTY KANS UNI SCH DIST	5.000	04/13/2007	09/01/2018	1,400,000	1,507,396	1,522,598	15,202	A2	NA	NA
State/Muni	Fixed	127145FH8			CACHE CNTY UTAH SCH DIST	5.000	02/12/2004	06/15/2017	1,000,000	1,077,251	1,157,550	80,299	NR	AAA	NA
State/Muni	Fixed	129271LL9			CALEDONIA MICH CMNTY SCHS	5.250	02/07/2005	05/01/2018	1,110,000	1,177,662	1,194,116	16,454	Aa3	AA-	NA
State/Muni	Fixed	13062NG35			CALIFORNIA ST	5.000	05/23/2007	02/01/2012	500,000	515,289	534,470	19,181	A2	A	A
State/Muni	Fixed	13062NTM9			CALIFORNIA ST	5.500	07/10/2003	06/01/2011	1,100,000	1,145,136	1,171,357	26,221	A2	A	A
State/Muni	Fixed	13062PR87			CALIFORNIA ST	5.000	02/24/2005	03/01/2013	1,000,000	1,045,479	1,069,070	23,591	A2	A	A
State/Muni	Fixed	13062TF82			CALIFORNIA ST	5.000	09/07/2007	08/01/2016	1,430,000	1,530,417	1,499,598	(30,819)	A2	A	A
State/Muni	Fixed	13062TPJ7			CALIFORNIA ST	5.000	09/18/2007	09/01/2024	3,400,000	3,519,187	3,201,814	(317,373)	A2	A	A
State/Muni	Fixed	13063AQV9	PreRefunded		CALIFORNIA ST	5.500	03/24/2004	05/01/2012	1,130,000	1,165,259	1,203,800	38,542	Aaa	AAA	AAA
State/Muni	Fixed	13063AQW7			CALIFORNIA ST	5.500	03/03/2004	05/01/2012	140,000	144,328	146,104	1,776	A2	A	A
State/Muni	Fixed	13066ENN9	PreRefunded		CALIFORNIA ST DEPT WTR RES WTR	5.000	05/30/2008	12/01/2018	30,000	31,013	34,071	3,058	Aa2	AAA	NA
State/Muni	Fixed	13066EPQ0			CALIFORNIA ST DEPT WTR RES WTR	5.000	05/30/2008	12/01/2018	1,020,000	1,054,457	1,085,821	31,364	Aa2	AAA	BBB
State/Muni	Fixed	13066YED7	PreRefunded		CALIFORNIA ST DEPT WTR RES PWR	5.375	08/08/2005	05/01/2017	500,000	525,367	568,195	42,828	Aaa	A+	NA
State/Muni	Fixed	13066YMM8			CALIFORNIA ST DEPT WTR RES PWR	5.000	03/25/2008	05/01/2017	2,000,000	2,144,892	2,185,900	41,008	Aa3	A+	A+
State/Muni	Fixed	13067JBX8			CALIFORNIA ST ECONOMIC RECOVER	5.000	09/13/2005	07/01/2016	1,000,000	1,032,167	1,035,780	3,613	A2	A+	AA-
State/Muni	Fixed	1306846F5			CALIFORNIA ST PUB WKS BRD	5.000	11/27/2006	11/01/2025	2,000,000	2,101,541	1,877,120	(224,421)	A1	A-	A-
State/Muni	Fixed	130911JJ0			CALIFORNIA STATEWIDE CMNTYS DE	3.900	09/07/2005	08/01/2031	1,500,000	1,491,015	1,469,265	(21,750)	NA	A+	A+
State/Muni	Fixed	136542DL8			CANADIAN RIV MUN WTR AUTH TEX	5.250	05/17/2005	02/15/2017	500,000	535,093	546,020	10,927	Aa3	NA	AA-
State/Muni	Fixed	145610BV2			CARROLLTON TEX	5.000	02/18/2005	08/15/2018	1,265,000	1,335,606	1,371,867	36,261	Aa2	AAA	AA+
State/Muni	Fixed	150519T71			CEDAR RAPIDS IOWA	5.000	11/09/2004	06/01/2015	1,175,000	1,194,286	1,215,914	21,628	Aaa	NA	NA
State/Muni	Fixed	154871AM9			CENTRAL PLAINS ENERGY PROJ NEB	1.155	02/15/2007	12/01/2010	2,000,000	2,000,000	1,861,300	(138,700)	Ba1	A	AA-
State/Muni	Fixed	161398GS5			CHARTIERS VALLEY PA SCH DIST	5.000	01/17/2007	10/15/2020	1,000,000	1,048,225	1,059,360	11,135	Aa3	AAA	AAA
State/Muni	Fixed	161681QR5			CHASKA MINN INDPT SCH DIST NO	5.000	04/17/2007	02/01/2017	1,000,000	1,071,516	1,143,820	72,304	Aa2	NA	NA
State/Muni	Fixed	1623753J6			CHATTANOOGA TENN	4.000	12/15/2006	11/01/2025	1,295,000	1,277,890	1,189,755	(88,134)	NR	AAA	AAA
State/Muni	Fixed	164231KC5			CHEROKEE CNTY GA SCH SYS	5.000	03/19/2007	08/01/2014	2,250,000	2,393,422	2,540,858	147,436	Aa2	AA+	NA
State/Muni	Fixed	1653216S4			CHESAPEAKE VA	5.000	09/21/2004	05/01/2015	3,670,000	3,935,585	4,150,403	214,818	Aa2	AA+	NA
State/Muni	Fixed	166393E61			CHESTERFIELD CNTY VA	5.000	09/02/2004	01/01/2015	1,500,000	1,590,242	1,674,120	83,878	Aaa	AAA	AAA
State/Muni	Fixed	167484PD0	PreRefunded		CHICAGO ILL	5.700	03/25/2008	01/01/2025	2,000,000	2,186,690	2,273,880	87,190	NA	AA	NA
State/Muni	Fixed	167484YN8	PreRefunded		CHICAGO ILL	5.000	04/20/2006	01/01/2041	1,450,000	1,519,721	1,545,686	25,965	Aa3	AA-	AA
State/Muni	Fixed	167485W72	Escrow to Maturity		CHICAGO ILL	5.250	02/01/2008	01/01/2013	645,000	689,021	726,457	37,436	Aa3	AA-	NA
State/Muni	Fixed	167485Y39			CHICAGO ILL	5.250	02/01/2008	01/01/2013	355,000	379,229	392,083	12,855	Aa3	AA-	AA
State/Muni	Fixed	167485YD7			CHICAGO ILL	5.000	07/23/2007	12/01/2023	1,255,000	1,304,366	1,271,654	(32,712)	Aa3	AA-	AA
State/Muni	Fixed	1675015Z4			CHICAGO ILL BRD ED	5.000	09/13/2006	12/01/2023	1,785,000	1,869,513	1,837,533	(31,981)	Aa3	AAA	AAA
State/Muni	Fixed	167501QL2			CHICAGO ILL BRD ED	6.250	04/16/1997	12/01/2011	500,000	507,727	554,785	47,058	A1	AA-	A+
State/Muni	Fixed	167533BP5			CHICAGO ILL HSG AUTH CAP	5.000	06/16/2006	07/01/2019	500,000	515,940	529,535	13,595	Aa3	AAA	AAA
State/Muni	Fixed	16753TBU4			CHICAGO ILL HSG AUTH CAP	5.000	06/19/2006	07/01/2024	2,500,000	2,561,087	2,499,800	(61,287)	Aa3	AAA	AAA
State/Muni	Fixed	167560JG7			CHICAGO ILL MET WTR RECLAMATIO	5.000	06/22/2004	12/01/2012	1,085,000	1,123,150	1,211,544	88,393	Aaa	AAA	AAA
State/Muni	Fixed	1675923P7			CHICAGO ILL O HARE INTL ARPT R	5.000	01/15/2008	01/01/2019	2,000,000	2,168,454	2,103,360	(65,094)	Aa3	AAA	AAA
State/Muni	Fixed	167592RC0			CHICAGO ILL O HARE INTL ARPT R	5.750	05/23/2001	01/01/2013	4,245,000	4,340,548	4,353,757	13,209	A1	A	A+
State/Muni	Fixed	167592RJ5			CHICAGO ILL O HARE INTL ARPT R	5.375	02/27/2008	01/01/2019	2,365,000	2,378,471	2,316,541	(61,930)	A1	A	A+
State/Muni	Fixed	167592XS8			CHICAGO ILL O HARE INTL ARPT R	5.500	12/21/2006	01/01/2016	1,000,000	1,062,512	1,024,620	(37,892)	Aa3	AAA	AAA
State/Muni	Fixed	167610N34			CHICAGO ILL PK DIST	5.750	01/14/2008	01/01/2017	1,455,000	1,483,332	1,484,711	1,380	Aa3	AA+	AA
State/Muni	Fixed	167615HB2	PreRefunded		CHICAGO ILL PK DIST	5.500	08/24/2004	01/01/2018	1,505,000	1,562,282	1,654,567	92,285	Aa3	AA	NA
State/Muni	Fixed	167615HH9			CHICAGO ILL PK DIST	5.500	08/24/2004	01/01/2018	495,000	513,840	513,127	(713)	Aa3	AA	AAA
State/Muni	Fixed	167619AR6	PreRefunded		CHICAGO ILL PK DIST HBR FACS R	5.600	08/04/2008	01/01/2018	1,765,000	1,855,277	1,904,700	49,423	A2	NA	A
State/Muni	Fixed	167664RP8	Escrow to Maturity		CHICAGO ILL PUB BLDG COMM BLDG	7.000	11/07/1996	01/01/2015	45,000	49,779	51,563	1,784	NA	AA	NA
State/Muni	Fixed	16768TEW0			CHICAGO ILL SALES TAX REV	5.000	05/05/2006	01/01/2017	3,000,000	3,116,485	3,262,590	146,105	Aa3	AAA	AAA
State/Muni	Fixed	167727LK0	PreRefunded		CHICAGO ILL WASTEWATER TRANSMI	5.375	01/31/2005	01/01/2017	1,550,000	1,603,420	1,666,669	63,249	Baa1	A	NA
State/Muni	Fixed	167727LN4	PreRefunded		CHICAGO ILL WASTEWATER TRANSMI	5.375	04/01/2008	12/31/2019	2,995,000	3,137,271	3,220,434	83,163	Baa1	A	NA

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
State/Muni	Fixed	167736QE0			CHICAGO ILL WTR REV	0.000	11/19/2008	11/01/2017	1,000,000	656,009	714,970	58,961	Aa3	AA	AA+
State/Muni	Fixed	170016TL3			CHIPPEWA VALLEY MICH SCHS	5.000	02/17/2004	05/01/2015	1,100,000	1,176,035	1,230,999	54,964	Aa3	AA-	NA
State/Muni	Fixed	170016TZ2			CHIPPEWA VALLEY MICH SCHS	5.000	04/07/2006	05/01/2019	1,000,000	1,033,331	1,057,320	23,989	Aa3	AAA	AAA
State/Muni	Fixed	172252A24			CINCINNATI OHIO CITY SCH DIST	5.250	10/10/2006	12/01/2021	4,000,000	4,469,456	4,425,560	(43,896)	Aa3	AA-	AA
State/Muni	Fixed	179162EP3			CLACKAMAS CNTY ORE SCH DIST NO	5.000	10/24/2005	06/15/2020	1,000,000	1,039,420	1,058,990	19,570	Aa2	AAA	AAA
State/Muni	Fixed	180847U29			CLARK CNTY NEV	5.000	10/11/2006	11/01/2018	2,500,000	2,653,724	2,600,575	(53,149)	Aa1	AA+	NA
State/Muni	Fixed	180847YN9			CLARK CNTY NEV	5.000	04/11/2007	06/01/2014	2,375,000	2,500,689	2,553,386	52,698	Aa1	AAA	AAA
State/Muni	Fixed	1810542C0			CLARK CNTY NEV SCH DIST	5.250	06/19/2008	06/15/2012	250,000	263,152	272,943	9,790	Aa2	AA	AA
State/Muni	Fixed	1810545B9			CLARK CNTY NEV SCH DIST	5.000	06/06/2002	06/15/2011	4,000,000	4,072,644	4,231,160	158,516	Aa2	AA	AA
State/Muni	Fixed	181054J73			CLARK CNTY NEV SCH DIST	5.500	04/03/2006	06/15/2011	1,375,000	1,423,390	1,469,119	45,729	Aa2	AAA	AAA
State/Muni	Fixed	181059EU6			CLARK CNTY NEV SCH DIST	5.000	05/16/2006	06/15/2014	2,000,000	2,089,242	2,112,160	22,916	Aa2	AA	AA
State/Muni	Fixed	181059FV3			CLARK CNTY NEV SCH DIST	5.000	12/05/2006	06/15/2020	4,250,000	4,588,134	4,335,638	(252,495)	Aa2	AA	AA
State/Muni	Fixed	181093WC5			CLARK CNTY WASH	5.000	01/20/2006	01/01/2020	2,515,000	2,718,001	2,784,583	66,582	Aa3	NA	NA
State/Muni	Fixed	182252PZ3	PreRefunded		CLARKSTON MICH CMNTY SCHS	5.000	05/01/2006	05/01/2016	1,000,000	1,038,804	1,123,160	84,356	Aa3	AA-	NA
State/Muni	Fixed	186343UU1			CLEVELAND OHIO	5.500	04/11/2005	10/01/2017	1,500,000	1,655,058	1,684,800	29,742	Baa1	A	NA
State/Muni	Fixed	186343UV9			CLEVELAND OHIO	5.500	05/05/2005	10/01/2018	1,500,000	1,676,368	1,675,035	(1,333)	Baa1	A	NA
State/Muni	Fixed	186352HN3			CLEVELAND OHIO ARPT SYS REV	5.000	11/03/2006	01/01/2015	500,000	530,129	530,145	16	A3	A	A
State/Muni	Fixed	186406EP5			COLORADO SPRINGS COLO UTILS RE	5.000	04/13/2007	06/01/2023	1,210,000	1,273,693	1,214,041	(59,652)	NA	AA-	NA
State/Muni	Fixed	1865224D7			CLEVELAND TENN	4.000	02/23/2004	09/01/2016	445,000	449,744	457,380	7,636	A2	NA	NA
State/Muni	Fixed	196454BS0			COLORADO DEPT TRANS REV	5.500	06/14/2004	06/15/2013	1,000,000	1,052,170	1,138,560	86,390	Aa3	AA	AA
State/Muni	Fixed	1966302N6			COLORADO SPRINGS COLO UTILS RE	5.000	03/21/2006	11/15/2020	1,000,000	1,031,645	1,045,310	13,665	Aa2	AA	NA
State/Muni	Fixed	196711KA2			COLORADO ST CTFS PARTN	5.250	03/25/2008	11/01/2025	1,000,000	1,018,641	1,033,630	14,989	Baa1	AA-	NA
State/Muni	Fixed	19679HBC5			COLORADO WTR RES & PWR DEV AU	5.250	11/04/2003	09/01/2012	1,150,000	1,212,595	1,288,380	75,785	Aa1	AA	AAA
State/Muni	Fixed	197895BG9			COLUMBIA MO LIBR DIST	5.000	09/22/2005	03/01/2016	1,420,000	1,504,114	1,541,296	37,182	Aa3	NA	NA
State/Muni	Fixed	197895BH7			COLUMBIA MO LIBR DIST	5.000	09/22/2005	03/01/2017	1,525,000	1,610,382	1,633,290	22,909	Aa3	NA	NA
State/Muni	Fixed	199491RH6			COLUMBUS OHIO	5.000	09/13/2005	07/01/2019	1,100,000	1,162,809	1,193,181	30,372	Aaa	AAA	NA
State/Muni	Fixed	199507F33			COLUMBUS OHIO CITY SCH DIST	4.750	10/30/2006	12/01/2025	2,000,000	2,063,419	2,058,100	(5,319)	Aa3	AAA	AAA
State/Muni	Fixed	20772FSU5			CONNECTICUT ST	5.125	01/25/2002	11/15/2013	145,000	150,794	157,267	6,473	Aa3	AA	AA
State/Muni	Fixed	20772FSV3			CONNECTICUT ST	5.125	08/02/2004	11/15/2014	1,000,000	1,035,034	1,075,280	40,246	Aa3	AA	AA
State/Muni	Fixed	20772GC22			CONNECTICUT ST	5.000	12/06/2007	03/15/2011	1,700,000	1,827,345	1,757,551	70,206	Aa3	AA	AA
State/Muni	Fixed	20772GFE3			CONNECTICUT ST	5.000	08/13/2004	12/01/2013	1,500,000	1,592,765	1,702,140	109,375	Aa3	AA	AA
State/Muni	Fixed	213183Q58	PreRefunded		COOK CNTY ILL	5.500	05/01/2001	11/15/2013	4,000,000	4,060,155	4,375,120	314,965	Aa2	AA	AA
State/Muni	Fixed	213183Y83			COOK CNTY ILL	5.250	02/09/2006	11/15/2013	1,000,000	1,059,622	1,137,410	77,788	Aa2	AA	AA
State/Muni	Fixed	213185AN1			COOK CNTY ILL	5.000	09/10/2007	11/15/2017	4,250,000	4,621,599	4,767,565	145,966	Aa2	AA	AA
State/Muni	Fixed	214183GP4			COOK CNTY ILL SCH DIST NO 088	5.000	12/05/2006	12/01/2016	1,000,000	1,066,420	1,087,990	21,570	Aa3	NA	AAA
State/Muni	Fixed	214345GF1			COOK CNTY ILL CMNTY SCH DIST N	9.000	08/06/2004	12/01/2015	850,000	1,083,364	1,153,340	69,976	Aa3	NA	NA
State/Muni	Fixed	222642HT0			COUNTY WTR-SWR DIST COLLIER CN	4.250	12/26/2006	07/01/2019	1,510,000	1,536,446	1,495,081	(41,364)	Aa3	NA	AA
State/Muni	Fixed	228485DH8	PreRefunded		CROWN POINT INDIANA MULTI-SCH	5.000	01/20/2006	07/15/2018	1,165,000	1,230,523	1,335,521	104,998	NA	AAA	NA
State/Muni	Fixed	231210FC4			CUPERTINO CALIF CTFS PARTN	5.000	09/02/2004	07/01/2019	1,040,000	1,063,458	1,063,847	389	Aa3	AA+	NA
State/Muni	Fixed	232760PT9			CYPRESS-FAIRBANKS TEX INDPT SC	5.000	11/22/2002	02/15/2010	1,000,000	1,012,329	1,038,330	26,001	Aaa	AAA	AAA
State/Muni	Fixed	232760VV7			CYPRESS-FAIRBANKS TEX INDPT SC	5.000	03/17/2006	02/15/2016	250,000	264,413	285,475	21,062	Aaa	AAA	AAA
State/Muni	Fixed	235036FK1			DALLAS FORT WORTH TEX INTL ARP	5.500	05/03/2005	11/01/2017	1,000,000	1,057,091	1,017,330	(39,761)	Aa3	AAA	AAA
State/Muni	Fixed	235036LD0			DALLAS FORT WORTH TEX INTL ARP	5.000	04/10/2008	11/01/2009	1,500,000	1,512,431	1,519,440	7,009	A1	A+	AA-
State/Muni	Fixed	2352182B9			DALLAS TEXAS	4.500	01/23/2008	02/15/2023	1,000,000	1,031,214	1,015,930	(15,284)	Aa1	AA+	NA
State/Muni	Fixed	2352182D5			DALLAS TEXAS	4.750	01/29/2008	02/15/2025	1,000,000	1,023,128	1,010,660	(12,468)	Aa1	AA+	NA
State/Muni	Fixed	235218N26			DALLAS TEXAS	5.000	12/06/2007	02/15/2011	1,615,000	1,667,804	1,725,127	57,323	Aa1	AA+	NA
State/Muni	Fixed	235218ZN7			DALLAS TEXAS	5.000	10/21/2004	02/15/2014	500,000	534,477	557,900	23,423	Aa1	AA+	NA
State/Muni	Fixed	235241BK1			DALLAS TEX AREA RAPID TRAN SAL	5.375	07/26/2001	12/01/2014	1,500,000	1,526,158	1,617,945	91,787	Aa3	AAA	AA-
State/Muni	Fixed	235241BL9	PreRefunded		DALLAS TEX AREA RAPID TRAN SAL	5.375	07/26/2001	12/01/2015	2,000,000	2,029,872	2,225,820	195,948	Aa3	AAA	AA-
State/Muni	Fixed	235241ET9			DALLAS TEX AREA RAPID TRAN SAL	4.500	02/08/2007	12/01/2024	1,000,000	1,006,210	1,012,880	6,670	Aa3	AAA	AA-
State/Muni	Fixed	235241JF4			DALLAS TEX AREA RAPID TRAN SAL	5.000	06/13/2008	12/01/2014	250,000	268,845	281,948	13,103	Aa3	AAA	AA-
State/Muni	Fixed	235416ZA5			DALLAS TEX WTRWKS & SWR SYS RE	5.000	04/11/2007	10/01/2017	6,000,000	6,419,992	6,826,440	406,448	Aa2	AAA	NA
State/Muni	Fixed	236091SW5			DANE CNTY WIS	5.000	10/20/2004	06/01/2019	1,200,000	1,231,127	1,246,740	15,613	Aaa	NA	AAA
State/Muni	Fixed	240451WT7			DE KALB CNTY GA	5.000	03/27/2007	11/30/2014	1,495,000	1,595,701	1,718,338	122,637	Aaa	AAA	NA
State/Muni	Fixed	246428QR0			DELAWARE TRANSN AUTH TRANSN S	5.000	05/10/2005	07/01/2011	3,000,000	3,110,986	3,256,530	145,544	Aa3	AA+	NA
State/Muni	Fixed	2491817F9			DENVER COLO CITY & CNTY ARPT R	5.000	04/11/2008	11/15/2010	5,750,000	5,837,307	5,937,335	100,028	A1	A+	A+
State/Muni	Fixed	249181J74			DENVER COLO CITY & CNTY ARPT R	5.500	01/10/2005	11/15/2012	835,000	869,463	862,847	(6,616)	Aa3	AAA	AAA
State/Muni	Fixed	249181Z27			DENVER COLO CITY & CNTY ARPT R	5.000	07/30/2007	11/15/2023	1,350,000	1,395,467	1,377,351	(18,116)	A1	A+	A+
State/Muni	Fixed	24919HEJ7	PreRefunded		DENVER COLO CITY & CNTY EXCISE	5.500	08/31/2004	09/01/2017	1,000,000	1,037,694	1,085,760	48,066	Aa3	AAA	AAA

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
State/Muni	Fixed	251237T37			DETROIT MICH SEW DISP REV	5.500	12/20/2006	07/01/2017	2,000,000	2,226,812	2,042,520	(184,292)	A2	AA	A+
State/Muni	Fixed	251255TP0			DETROIT MICH WTR SUPPLY SYS	6.500	06/27/2000	07/01/2015	100,000	114,587	112,464	(2,123)	NA	AA-	NA
State/Muni	Fixed	252255JA3			DEXTER MICH CMNTY SCHS	5.100	03/22/2006	05/01/2018	1,000,000	1,072,842	1,019,610	(53,232)	A1	AA-	NA
State/Muni	Fixed	25476A7D5			DISTRICT COLUMBIA	5.000	05/11/2006	06/01/2018	400,000	413,274	425,448	12,175	A1	A+	A+
State/Muni	Fixed	25476AJ67			DISTRICT COLUMBIA	6.000	03/29/2006	06/01/2011	500,000	522,343	544,300	21,957	A1	AA-	A+
State/Muni	Fixed	254845AG5			DISTRICT COLUMBIA WTR & SWR AU	6.000	03/30/2001	10/01/2013	3,635,000	3,822,617	4,223,034	400,417	Aa3	AAA	AAA
State/Muni	Fixed	258489UA9			DOTHAN ALA	5.000	06/30/2005	09/01/2017	1,150,000	1,225,826	1,242,426	16,599	A1	A+	NA
State/Muni	Fixed	258885VA7			DOUGLAS CNTY COLO SCH DIST NO	5.500	06/16/2004	12/15/2010	915,000	942,882	974,585	31,703	Aa2	NA	AA
State/Muni	Fixed	258885VC3			DOUGLAS CNTY COLO SCH DIST NO	5.500	06/16/2004	12/15/2012	1,000,000	1,051,170	1,129,920	78,750	Aa2	NA	AA
State/Muni	Fixed	258885VZ2			DOUGLAS CNTY COLO SCH DIST NO	5.000	08/24/2004	12/15/2014	4,860,000	5,179,381	5,485,045	305,664	Aa2	NA	AAA
State/Muni	Fixed	258885WA6			DOUGLAS CNTY COLO SCH DIST NO	5.000	08/13/2004	12/15/2015	1,500,000	1,600,061	1,701,240	101,179	Aa2	NA	AAA
State/Muni	Fixed	258885YH9			DOUGLAS CNTY COLO SCH DIST NO	5.000	12/06/2006	12/15/2021	3,500,000	3,770,963	3,785,215	14,252	Aa3	NA	AA-
State/Muni	Fixed	259561K00			DOUGLAS CNTY WASH PUB UTIL	5.000	02/22/2008	09/01/2023	1,145,000	1,137,912	1,083,777	(54,135)	Aa2	AA	NA
State/Muni	Fixed	259561KR8			DOUGLAS CNTY WASH PUB UTIL	5.000	02/22/2008	09/01/2024	1,570,000	1,546,646	1,460,807	(85,839)	Aa2	AA	NA
State/Muni	Fixed	26951PCL0			EAGLE GARFIELD & ROUTT CNTYS C	5.000	06/09/2005	12/01/2015	1,000,000	1,081,037	1,149,840	68,803	Aa3	AAA	AAA
State/Muni	Fixed	270083XV5			EANES TEX INDPT SCH DIST	5.000	05/01/2006	08/01/2017	1,000,000	1,041,647	1,133,460	91,813	NA	AAA	AAA
State/Muni	Fixed	270083XZ6	PreRefunded		EANES TEX INDPT SCH DIST	5.250	05/07/1999	08/01/2014	1,555,000	1,556,827	1,579,569	22,742	Aaa	AAA	NA
State/Muni	Fixed	270083YC6			EANES TEX INDPT SCH DIST	5.250	05/07/1999	08/01/2014	730,000	730,857	737,249	6,391	Aaa	AAA	NA
State/Muni	Fixed	270371DV6	PreRefunded		EASLEY S C UTIL REV	5.250	01/14/2005	12/01/2019	1,000,000	1,048,131	1,136,150	88,019	Aa3	AAA	AAA
State/Muni	Fixed	276515VB6			EASTERN ILL UNIV REVS	5.000	09/07/2005	04/01/2013	1,125,000	1,184,454	1,213,943	29,489	A2	A	NA
State/Muni	Fixed	280785NR3			EDINBURG TEX CONS INDPT SCH	5.000	08/29/2005	02/15/2020	1,350,000	1,452,789	1,452,789	31,296	NA	AAA	AAA
State/Muni	Fixed	283483HK4			EL PASO CNTY COLO SCH DIST NO	5.000	03/09/2006	12/01/2020	1,360,000	1,433,279	1,472,404	39,125	Aa3	AA-	NA
State/Muni	Fixed	29270CND3	Escrow to Maturity		ENERGY NORTHWEST WASH ELEC RE	5.250	10/25/2005	07/01/2011	85,000	87,948	93,176	5,228	Aaa	AA	NA
State/Muni	Fixed	29270CNK7			ENERGY NORTHWEST WASH ELEC RE	5.250	10/25/2005	07/01/2011	1,115,000	1,153,668	1,199,985	46,317	Aaa	AA	AA
State/Muni	Fixed	29270CPK5			ENERGY NORTHWEST WASH ELEC RE	5.000	03/06/2008	07/01/2018	4,180,000	4,483,361	4,565,981	82,620	Aaa	AA	AA
State/Muni	Fixed	303820K29			FAIRFAX CNTY VA	5.250	11/29/2007	04/01/2010	1,350,000	1,377,318	1,413,113	35,794	Aaa	AAA	AAA
State/Muni	Fixed	30382SBT9			FAIRFAX CNTY VA ECONOMIC DEV A	5.000	12/04/2007	05/15/2011	1,000,000	1,035,003	1,073,940	38,937	Aa1	AAA	AA+
State/Muni	Fixed	311315PG4			FARMINGTON MINN INDPT SCH DIST	5.000	07/11/2005	01/31/2018	2,085,000	2,210,258	2,287,641	77,383	Aa2	NA	AAA
State/Muni	Fixed	311450EQ9			FARMINGTON N M POLLUTN CTL REV	3.550	03/17/2005	04/01/2029	750,000	750,292	737,543	(12,750)	A2	A	NA
State/Muni	Fixed	312063GH7			FAUQUIER CNTY VA	4.000	10/25/2006	07/01/2024	2,700,000	2,575,416	2,615,409	39,993	Aa2	AA-	AA
State/Muni	Fixed	31233PAP3			FAYETTE CNTY IND BLDG CORP	4.250	02/26/2004	07/15/2018	435,000	440,937	448,729	7,792	Baa1	A	NA
State/Muni	Fixed	315171GK8			FERNDALE MICH SCH DIST	5.250	09/21/2004	05/01/2016	1,160,000	1,208,080	1,229,588	21,508	Aa3	AA-	NA
State/Muni	Fixed	315221AP6			FERNLEY NEV	5.000	04/02/2007	02/01/2022	1,250,000	1,320,314	1,301,663	(18,651)	Aa3	NA	AAA
State/Muni	Fixed	341507CG4			FLORIDA ST BRD ED LOTTERY REV	5.000	10/20/1999	07/01/2014	3,000,000	3,001,397	3,009,480	8,083	A2	AAA	A
State/Muni	Fixed	341507DH1			FLORIDA ST BRD ED LOTTERY REV	5.000	03/02/1999	07/01/2014	1,000,000	1,002,307	1,013,070	10,763	A2	AAA	A
State/Muni	Fixed	341507JE2			FLORIDA ST BRD ED LOTTERY REV	5.500	07/11/2005	07/01/2014	1,000,000	1,051,221	1,048,680	(2,541)	A2	AAA	A
State/Muni	Fixed	341507QF1			FLORIDA ST BRD ED LOTTERY REV	5.250	03/29/2006	07/01/2011	1,000,000	1,032,712	1,063,000	30,288	A2	AAA	A
State/Muni	Fixed	341507RU7			FLORIDA ST BRD ED LOTTERY REV	5.000	04/12/2007	07/01/2015	1,000,000	1,061,051	1,053,020	(8,031)	A3	AAA	A
State/Muni	Fixed	342812E91			FLORIDA ST DIV BD FIN DEPT GEN	6.000	10/18/2005	07/01/2011	1,000,000	1,051,891	1,086,180	34,289	Aa3	AAA	AAA
State/Muni	Fixed	346604GL9			FORSYTH CNTY GA SCH DIST	5.000	03/16/2007	06/01/2014	2,250,000	2,392,962	2,548,665	155,703	Aa2	AAA	AAA
State/Muni	Fixed	3468383A1			FORT BEND TEX INDPT SCH DIST	5.250	08/11/2004	02/15/2018	1,000,000	1,000,000	1,000,180	180	Aa3	AAA	AA
State/Muni	Fixed	346843B07			FORT BEND TEX INDPT SCH DIST	5.000	04/15/2008	08/15/2018	1,000,000	1,088,854	1,142,910	54,056	NA	AAA	AAA
State/Muni	Fixed	348172MV6			FORT MYERS FLA UTIL REV REF	5.000	08/13/2003	10/01/2010	1,000,000	1,017,049	1,023,740	6,691	NA	NA	A
State/Muni	Fixed	349460T39			FORT WORTH TEX INDPT SCH DIST	4.875	03/28/2005	02/15/2018	40,000	40,000	40,001	1	Aaa	AAA	NA
State/Muni	Fixed	354496DQ1			FRANKLIN PARK ILL	5.000	04/06/2004	07/01/2016	1,065,000	1,104,754	1,111,083	6,328	Baa1	A	NA
State/Muni	Fixed	358775SR6			FRISCO TEX	5.000	02/23/2004	02/15/2017	1,000,000	1,044,653	1,066,440	21,787	Aa2	AAA	AAA
State/Muni	Fixed	358802K39			FRISCO TEX INDPT SCH DIST	5.250	05/22/2007	08/15/2013	1,000,000	1,055,418	1,126,830	71,412	Aaa	AAA	AAA
State/Muni	Fixed	360064MB2			FULTON CNTY GA SCH DIST	6.375	08/30/2004	05/01/2015	1,380,000	1,574,590	1,678,011	103,421	Aa2	AA	NA
State/Muni	Fixed	360064PF0			FULTON CNTY GA SCH DIST	5.250	11/05/2004	01/01/2015	1,830,000	1,972,731	2,097,656	124,925	Aa2	AA	NA
State/Muni	Fixed	360064PG8			FULTON CNTY GA SCH DIST	5.375	09/21/2004	01/01/2016	1,000,000	1,102,364	1,161,880	59,516	Aa2	AA	NA
State/Muni	Fixed	365418CR1			GARDEN ST PRESERVATION TR N J	5.125	05/12/2006	11/01/2017	6,000,000	6,381,271	6,807,300	426,029	Aa3	AAA	AAA
State/Muni	Fixed	366119UL7			GARLAND TEX	5.000	06/18/2008	02/15/2013	250,000	264,416	278,063	13,647	NA	AA+	AA+
State/Muni	Fixed	372640DR0	PreRefunded		GEORGETOWN CNTY S C SCH DIST	5.750	03/11/2008	03/01/2012	1,000,000	1,058,508	1,090,480	31,972	Aa1	AA	NA
State/Muni	Fixed	373046NC1			GEORGETOWN TEX INDPT SCH DIST	5.000	02/22/2005	02/15/2016	1,000,000	1,056,686	1,122,260	65,574	Aaa	AAA	NA
State/Muni	Fixed	373376AX0			GEORGIA ST RD & TWY AUTH FED H	5.000	03/26/2008	06/01/2010	1,750,000	1,797,941	1,829,958	32,016	Aa3	AA-	AA-
State/Muni	Fixed	373377AL4			GEORGIA ST RD & TWY AUTH REV	5.000	03/20/2007	06/01/2015	2,250,000	2,410,853	2,509,380	98,527	Aa3	AA-	AA-
State/Muni	Fixed	373383YW2			GEORGIA ST	5.500	08/20/2004	07/01/2015	7,500,000	8,153,608	8,667,000	513,392	Aaa	AAA	AAA
State/Muni	Fixed	3735407Q0			GEORGIA MUN ELEC AUTH PWR REV	6.250	09/09/2003	01/01/2017	1,000,000	1,153,421	1,237,080	83,659	Aa3	AAA	AAA
State/Muni	Fixed	37358MBD2			GEORGIA ST RD & TWY AUTH REV	5.000	03/27/2008	06/01/2012	1,000,000	1,059,368	1,096,910	37,542	Aa3	AA-	AA-

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
State/Muni	Fixed	38134LKC5			GOLDEN WEST SCHS FING AUTH CAL	5.000	05/01/2006	08/01/2016	1,000,000	1,063,742	1,057,390	(6,352)	Baa1	A+	NA
State/Muni	Fixed	385492FD0			GRAND FORKS N D SALES TAX REV	5.000	07/06/2007	12/15/2016	1,015,000	1,060,211	1,096,982	36,771	A1	NA	NA
State/Muni	Fixed	386028HF4			GRAND LEDGE MICH PUB SCHS DIST	5.000	01/27/2005	05/01/2019	1,550,000	1,632,839	1,595,462	(37,377)	Aa3	AA-	NA
State/Muni	Fixed	387874UC2			GRANT CNTY WASH PUB UTIL DIST	5.000	10/05/2005	01/01/2011	1,440,000	1,475,105	1,526,170	51,065	Aa2	AAA	AAA
State/Muni	Fixed	387883EU1			GRANT CNTY WASH PUB UTIL DIST	5.250	10/14/2005	01/01/2012	500,000	509,419	513,160	3,741	Aa2	AA-	NA
State/Muni	Fixed	391674GU6			GREATER CLEVELAND REGL TRAN AL	5.000	11/05/2004	12/01/2018	2,015,000	2,112,089	2,118,148	6,059	Aa3	NA	A
State/Muni	Fixed	394545CB1			GREENE CNTY MO REORG SCH DIST	5.250	02/11/2004	03/01/2017	1,100,000	1,147,338	1,196,140	48,803	Aa3	AAA	AAA
State/Muni	Fixed	396066AW2	PreRefunded		GREENVILLE CNTY S C SCH DIST I	5.500	08/01/2006	12/01/2028	500,000	530,653	579,215	48,562	Aaa	AA	NA
State/Muni	Fixed	400424EY9	PreRefunded		GRUNDY KENDALL & WILL CNTYS	5.500	10/07/2004	05/01/2017	690,000	715,395	753,535	38,140	A1	NA	NA
State/Muni	Fixed	400424FD4			GRUNDY KENDALL & WILL CNTYS	5.500	10/07/2004	05/01/2017	310,000	321,409	321,997	588	A1	NA	NA
State/Muni	Fixed	40739PCH9			HAMILTON HEIGHTS IND SCH CORP	5.000	05/31/2006	07/15/2018	1,325,000	1,395,313	1,506,061	110,748	Aa3	AAA	AAA
State/Muni	Fixed	41315RBZ6	PreRefunded		HARRIS CNTY TEX HEALTH FACS DE	5.750	07/06/2005	07/01/2013	500,000	507,830	511,180	3,350	NA	AA	NA
State/Muni	Fixed	414004ZX2			HARRIS CNTY TEX	5.000	06/17/2004	08/15/2032	1,000,000	1,025,226	1,090,700	65,474	Aa1	AAA	AAA
State/Muni	Fixed	414018V24			HARRIS CNTY TEX FLOOD CTL DIST	5.500	09/24/2004	10/01/2013	1,000,000	1,068,742	1,107,330	38,588	Aa1	AAA	NA
State/Muni	Fixed	414152QG6			HARRIS CNTY TEX HEALTH FACS DE	5.250	03/19/2004	12/01/2012	750,000	780,684	768,240	(12,444)	A2	A	NA
State/Muni	Fixed	41473EFF6			HARRISBURG PA AUTH RES	4.800	08/27/1998	09/01/2010	25,000	24,993	24,878	(115)	Aa3	AAA	AAA
State/Muni	Fixed	415666KR6			HARRISONBURG VA	3.750	10/06/2006	02/01/2018	1,070,000	1,057,004	1,080,529	23,525	Aa3	AAA	AAA
State/Muni	Fixed	4197806D8			HAWAII ST	5.000	09/11/2007	04/01/2023	1,000,000	1,057,360	1,067,850	10,490	Aa2	AA	AA
State/Muni	Fixed	419780Q38			HAWAII ST	5.000	03/20/2006	07/01/2017	1,105,000	1,163,683	1,235,280	71,596	Aa2	AA	AA
State/Muni	Fixed	419780Q53			HAWAII ST	5.000	03/20/2006	07/01/2018	1,410,000	1,481,704	1,547,531	65,827	Aa2	AA	AA
State/Muni	Fixed	41981CHA1			HAWAII ST HWY REV	5.250	04/11/2005	07/01/2019	1,500,000	1,636,493	1,749,585	113,092	Aa3	AAA	AAA
State/Muni	Fixed	425200QJ1			HENDERSON NEV	5.250	02/12/2004	04/01/2017	2,465,000	2,685,284	2,760,233	74,949	Aa2	AA+	NA
State/Muni	Fixed	425308KJ1			HENDERSON TEX INDPT SCH DIST	5.000	03/15/2007	08/15/2022	1,000,000	1,064,229	1,078,070	13,841	Aaa	NA	NA
State/Muni	Fixed	425418AW0			HENDRICKS CNTY IND BLDG FACS	5.500	06/25/2004	07/15/2016	1,565,000	1,641,660	1,695,052	53,392	Aa3	NA	AA
State/Muni	Fixed	429749AS3			HIGH PT N C COMBINED ENTERPRIS	5.000	11/04/2004	11/01/2017	1,115,000	1,179,694	1,193,574	13,880	Aa3	AA	AA
State/Muni	Fixed	43232VKC4			HILLSBOROUGH CNTY FLA SCH BRD	5.250	03/15/2006	07/01/2017	1,500,000	1,621,876	1,639,290	17,414	Aa3	AA-	A+
State/Muni	Fixed	434462LH8			HOFFMAN ESTATES ILL PK DIST	5.000	02/26/2004	12/01/2015	1,065,000	1,121,198	1,124,267	3,069	A2	AA-	NA
State/Muni	Fixed	437884MC0			HOMEWOOD ALA	5.000	05/18/2007	09/01/2017	1,720,000	1,844,015	1,937,391	93,375	Aa3	AAA	AAA
State/Muni	Fixed	438670FE6			HONOLULU HAWAII CITY & CNTY	5.000	04/02/2008	07/01/2016	1,000,000	1,062,482	1,103,490	41,008	Aa2	AA	AA
State/Muni	Fixed	442348T99			HOUSTON TEX ARPT SYS REV	5.000	08/12/2002	07/01/2009	1,000,000	1,003,560	1,008,550	4,990	Aa3	AAA	AAA
State/Muni	Fixed	442348V21			HOUSTON TEX ARPT SYS REV	5.500	10/07/2004	07/01/2018	2,000,000	2,099,250	2,055,340	(43,910)	Aa3	AAA	AAA
State/Muni	Fixed	442348ZX9			HOUSTON TEX ARPT SYS REV	5.200	02/19/2008	07/01/2018	1,000,000	1,001,686	980,520	(21,166)	A1	AA-	A+
State/Muni	Fixed	442403DD0			HOUSTON TEX INDPT SCH DIST	5.000	03/11/2008	02/15/2020	5,100,000	5,388,378	5,603,472	215,094	Aaa	AAA	NA
State/Muni	Fixed	442436LR0			HOUSTON TEX WTR & SWR SYS REV	0.000	09/11/2008	12/01/2012	1,000,000	889,495	919,020	29,525	Aa3	AA	NA
State/Muni	Fixed	442436T84	PreRefunded		HOUSTON TEX WTR & SWR SYS REV	5.250	01/12/2006	12/01/2030	1,775,000	1,822,228	1,897,422	75,194	NA	AA	AA-
State/Muni	Fixed	442565Q77			HOWARD CNTY MD	5.000	09/29/2004	08/15/2013	500,000	534,339	569,150	34,811	Aaa	AAA	AAA
State/Muni	Fixed	442841HU9			HOWARD SUAMICO WIS SCH DIST	5.000	04/24/2007	03/01/2023	1,020,000	1,073,928	1,057,128	(16,800)	Aa3	NA	AAA
State/Muni	Fixed	444240KZ7			HUDSONVILLE MICH PUB SCHS	5.000	05/24/2005	04/30/2017	1,475,000	1,565,328	1,583,280	17,951	Aa3	AAA	AAA
State/Muni	Fixed	445042K86			HUMBLE TEX INDPT SCH DIST	0.000	06/01/2005	02/15/2014	2,435,000	2,007,505	2,096,413	88,908	Aaa	AAA	NA
State/Muni	Fixed	45188RT90			ILLINOIS DEV FIN AUTH REV	5.500	05/01/2006	09/01/2013	1,000,000	1,055,597	1,113,430	57,833	Aaa	NA	AAA
State/Muni	Fixed	452001YQ7			ILLINOIS EDL FACS AUTH REVS	5.000	02/08/2005	12/01/2020	1,000,000	1,000,000	913,390	(86,610)	Baa1	AA-	NA
State/Muni	Fixed	45200BCY2			ILLINOIS FIN AUTH REV	5.250	12/20/2006	09/01/2017	1,800,000	1,951,421	2,029,554	78,133	Aaa	AAA	AAA
State/Muni	Fixed	45200FKK4			ILLINOIS FIN AUTH REV	5.000	06/04/2008	10/01/2020	1,000,000	1,032,704	1,015,380	(17,324)	A3	A-	A-
State/Muni	Fixed	452024CM2			ILLINOIS MUN ELEC AGY PWR SUPP	5.000	02/26/2008	02/01/2025	800,000	804,597	808,704	4,107	A1	AA-	A+
State/Muni	Fixed	452024DH2			ILLINOIS MUN ELEC AGY PWR SUPP	5.250	03/12/2008	02/01/2024	2,000,000	2,067,413	2,043,620	(23,793)	A1	AA-	A+
State/Muni	Fixed	4521503S2			ILLINOIS ST	5.250	10/20/2005	10/01/2011	1,000,000	1,038,869	1,090,960	52,091	Aa3	AAA	AAA
State/Muni	Fixed	452150SX4			ILLINOIS ST	4.875	04/20/2005	03/01/2016	1,300,000	1,318,515	1,309,009	(9,506)	Aa3	AA-	AA-
State/Muni	Fixed	452151C68			ILLINOIS ST SALES TAX REV	5.000	08/08/2006	01/01/2020	2,000,000	2,135,478	2,193,320	57,842	Aa3	AA-	AA-
State/Muni	Fixed	452151JZ7			ILLINOIS ST	5.000	03/08/2007	06/01/2013	1,900,000	1,996,697	2,105,580	108,883	Aa3	AA-	AA-
State/Muni	Fixed	452151R47			ILLINOIS ST	5.000	12/03/2007	01/01/2011	1,300,000	1,338,059	1,380,119	42,061	Aa3	AA-	AA-
State/Muni	Fixed	452151S20			ILLINOIS ST	5.000	06/15/2007	01/01/2015	2,000,000	2,073,728	2,226,280	152,552	Aa3	AA-	AA-
State/Muni	Fixed	4522264W0			ILLINOIS ST SALES TAX REV	5.000	09/07/2005	06/15/2020	1,000,000	1,053,368	1,064,430	11,062	Aa3	AAA	AA
State/Muni	Fixed	452226B69			ILLINOIS ST SALES TAX REV	5.000	03/02/1999	06/15/2014	2,000,000	2,005,946	2,035,540	29,594	Aa3	AAA	AA
State/Muni	Fixed	452226Q89			ILLINOIS ST SALES TAX REV	5.500	01/31/2006	06/15/2015	1,000,000	1,093,463	1,158,200	64,737	Aa3	AAA	AA
State/Muni	Fixed	452226S95			ILLINOIS ST SALES TAX REV	5.000	02/24/2004	06/15/2013	1,500,000	1,580,461	1,673,310	92,849	Aa3	AAA	AA
State/Muni	Fixed	452245CT8			ILLINOIS ST TOLL HWY AUTH TOLL	5.500	01/14/1999	01/01/2014	2,000,000	2,058,523	2,289,900	231,377	Aa3	AAA	AAA
State/Muni	Fixed	452252CY3			ILLINOIS ST TOLL HWY AUTH TOLL	5.000	08/27/2007	01/01/2023	1,000,000	1,020,743	1,031,170	10,427	Aa3	AAA	AAA
State/Muni	Fixed	454623RH4			INDIANA BD BK REV	5.050	04/16/2008	02/01/2020	1,000,000	1,048,464	1,056,040	7,576	NA	AAA	AAA
State/Muni	Fixed	454795AU9			INDIANA HEALTH & EDL FAC FING	5.000	01/04/2007	11/15/2013	1,000,000	1,033,287	951,230	(82,057)	NA	NA	A-

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State/Muni	Fixed	454798PQ6			INDIANA HEALTH FAC FING AUTH R	5.000	01/21/2005	11/01/2027	2,400,000	2,456,376	2,486,544	30,168	Aa2	AA-	AA
State/Muni	Fixed	455047AV2			INDIANA PORT COMMN PORT REV	4.100	04/21/2004	05/01/2012	1,000,000	1,000,000	1,001,120	1,120	NA	A	NA
State/Muni	Fixed	45505TAD3			INDIANA ST HSG & CMNTY DEV AUT	4.000	09/23/2005	07/01/2015	500,000	500,000	502,160	2,160	Aaa	NA	AAA
State/Muni	Fixed	45505TAG6			INDIANA ST HSG & CMNTY DEV AUT	4.150	09/26/2005	01/01/2017	520,000	520,000	523,068	3,068	Aaa	NA	AAA
State/Muni	Fixed	45505TAH4			INDIANA ST HSG & CMNTY DEV AUT	4.150	09/26/2005	07/01/2017	530,000	530,000	535,448	5,448	Aaa	NA	AAA
State/Muni	Fixed	45505TAJ0			INDIANA ST HSG & CMNTY DEV AUT	4.300	09/26/2005	01/01/2020	260,000	260,000	253,861	(6,139)	Aaa	NA	AAA
State/Muni	Fixed	45505TBQ3			INDIANA ST HSG & CMNTY DEV AUT	4.150	12/01/2005	01/01/2015	400,000	400,000	401,808	1,808	Aaa	NA	AAA
State/Muni	Fixed	45505TBR1			INDIANA ST HSG & CMNTY DEV AUT	4.150	12/01/2005	07/01/2015	670,000	670,000	673,337	3,337	Aaa	NA	AAA
State/Muni	Fixed	455141PR6			INDIANA TRANSN FIN AUTH HWY RE	5.000	07/07/2004	12/01/2011	2,000,000	2,075,660	2,173,140	97,480	Aa2	AA+	NA
State/Muni	Fixed	455167J80			INDIANA UNIV REVS	5.000	02/01/2005	08/01/2019	5,000,000	5,270,215	5,306,500	36,285	Aa1	AA	NA
State/Muni	Fixed	455167T55			INDIANA UNIV REVS	5.000	01/24/2008	06/01/2019	1,500,000	1,674,980	1,647,825	(27,155)	Aa1	AA	NA
State/Muni	Fixed	455280K31			INDIANAPOLIS IND LOC PUB IMPT	5.500	09/01/2004	02/01/2018	2,635,000	2,717,073	2,728,806	11,733	Aa3	NA	NA
State/Muni	Fixed	455280YU5			INDIANAPOLIS IND LOC PUB IMPT	5.250	06/30/2003	02/01/2013	1,150,000	1,218,830	1,292,002	73,172	Aa1	AAA	AAA
State/Muni	Fixed	45528SAP1			INDIANAPOLIS IND LOC PUB IMPT	5.625	01/17/2007	01/01/2017	2,000,000	2,108,533	2,040,660	(67,873)	Aa3	AAA	AAA
State/Muni	Fixed	4588403J7			INTERMOUNTAIN PWR AGY UTAH PWI	5.250	01/26/2004	07/01/2014	1,000,000	1,062,886	1,013,010	50,124	NA	A+	AA-
State/Muni	Fixed	45884AWV1			INTERMOUNTAIN PWR AGY UTAH PWI	5.000	05/23/2007	07/01/2016	1,000,000	1,062,345	1,095,200	32,855	A1	A+	AA-
State/Muni	Fixed	45884AXB4			INTERMOUNTAIN PWR AGY UTAH PWI	5.250	04/18/2008	07/01/2011	2,000,000	2,093,024	2,122,400	29,376	A1	A+	AA-
State/Muni	Fixed	45884AXC2			INTERMOUNTAIN PWR AGY UTAH PWI	5.250	04/18/2008	07/01/2012	500,000	528,656	535,950	7,294	A1	A+	AA-
State/Muni	Fixed	45884AXE8			INTERMOUNTAIN PWR AGY UTAH PWI	5.500	04/18/2008	07/01/2014	2,000,000	2,143,400	2,141,700	(1,700)	A1	A+	AA-
State/Muni	Fixed	46246LUK4			IOWA FIN AUTH SINGLE FAMILY RE	5.000	02/12/2008	01/01/2036	1,215,000	1,241,861	1,200,870	(40,992)	Aaa	AAA	NA
State/Muni	Fixed	463777PL0			IRVING TEX	5.000	11/10/2005	11/15/2020	1,285,000	1,331,144	1,390,820	59,676	Aaa	AAA	NA
State/Muni	Fixed	46600MCP1			IVY TECH ST COLLEGE IND	5.250	03/29/2004	07/01/2018	2,280,000	2,471,004	2,398,104	(72,900)	Baa1	AA-	AA-
State/Muni	Fixed	46613QAN4			JEA FLA ST JOHNS RIV PWR PK SY	5.000	05/01/2006	10/01/2014	1,000,000	1,027,868	1,047,970	20,102	Aa2	AA-	AA-
State/Muni	Fixed	467374AM6			JACKSON CNTY MO LEASEHOLD REV	4.250	10/15/1998	12/01/2010	1,000,000	999,570	1,013,070	13,500	Baa1	A	NA
State/Muni	Fixed	467520PM8			JACKSON CNTY MO REORG SCH DIST	5.250	02/10/2004	03/01/2016	1,120,000	1,171,568	1,227,083	55,515	Aa1	AAA	AAA
State/Muni	Fixed	467578BL3			JACKSON CNTY MO SPL OBLIG	5.000	12/20/2007	12/01/2010	1,510,000	1,554,488	1,601,748	47,259	Aa3	AA-	NA
State/Muni	Fixed	467578BV1			JACKSON CNTY MO SPL OBLIG	5.000	08/03/2006	12/01/2019	1,500,000	1,577,216	1,557,915	(19,301)	Aa3	AA-	NA
State/Muni	Fixed	467578BW9			JACKSON CNTY MO SPL OBLIG	5.000	08/08/2006	12/01/2020	5,000,000	5,247,398	5,143,850	(103,548)	Aa3	AA-	NA
State/Muni	Fixed	47029XBJ3			JAMES CITY CNTY VA ECON DEV AU	5.000	12/20/2006	06/15/2019	2,000,000	2,145,878	2,197,180	51,302	Aa3	AAA	AAA
State/Muni	Fixed	472653BM5			JEFFERSON CNTY ALA LTD OBLIG	5.500	10/30/2007	01/01/2022	2,000,000	2,134,812	1,552,440	(582,372)	Aa3	AAA	AAA
State/Muni	Fixed	472736H26			JEFFERSON CNTY COLO SCH DIST N	5.000	03/07/2006	12/15/2018	2,000,000	2,092,794	2,154,780	61,986	Aa3	AAA	AAA
State/Muni	Fixed	478700A98			JOHNSON CNTY KANS UNI SCH DIST	5.000	04/27/2005	10/01/2017	2,200,000	2,336,672	2,437,776	101,104	Aa1	AA	NA
State/Muni	Fixed	478718VT3			JOHNSON CNTY KANS UNI SCH DIST	5.500	05/16/2006	09/01/2017	5,000,000	5,441,997	5,882,350	440,353	Aa3	AA-	NA
State/Muni	Fixed	480772PN6			JORDAN UTAH SCH DIST	4.000	11/20/2007	06/15/2010	5,050,000	5,091,420	5,245,031	153,611	Aaa	NA	AAA
State/Muni	Fixed	485041GF8			KANSAS CITY MO MET CMNTY COLLE	5.000	10/31/2006	07/01/2021	1,000,000	1,057,294	1,052,650	(4,644)	Aa3	NA	NA
State/Muni	Fixed	485424JK2			KANSAS ST DEPT TRANSN HWY REV	5.000	03/05/2008	09/01/2011	1,755,000	1,846,276	1,912,564	66,288	Aa2	AAA	AA
State/Muni	Fixed	4854285V4			KANSAS ST DEV FIN AUTH REV	5.000	03/21/2006	10/01/2018	1,885,000	1,980,523	2,030,861	50,338	Aa1	AA+	NA
State/Muni	Fixed	485428H41			KANSAS ST DEV FIN AUTH REV	5.000	12/14/2005	10/01/2009	1,130,000	1,138,105	1,152,159	14,054	Aa3	AA	NA
State/Muni	Fixed	48542KNL9			KANSAS ST DEV FIN AUTH REV	5.000	03/15/2007	06/01/2015	1,400,000	1,494,009	1,586,494	92,485	A1	AA	NA
State/Muni	Fixed	489782WG3			KENOSHA CNTY WIS	4.000	02/04/2004	12/01/2015	815,000	819,904	855,611	35,707	Aa2	AA	NA
State/Muni	Fixed	489782WH1			KENOSHA CNTY WIS	4.000	02/04/2004	12/01/2016	875,000	876,190	909,676	33,486	Aa2	AA	NA
State/Muni	Fixed	489818P73			KENOSHA WIS	5.000	03/18/2008	04/01/2018	1,250,000	1,334,861	1,396,688	61,827	Aa3	AA	NA
State/Muni	Fixed	49118NCA1			KENTUCKY ASSET / LIABILITY	5.000	08/30/2007	09/01/2010	1,130,000	1,149,600	1,190,387	40,788	Aa3	AA-	AA-
State/Muni	Fixed	49151EJF1			KENTUCKY ST PPTY & BLDGS COMMN	5.375	08/06/2008	02/01/2011	3,000,000	3,140,881	3,199,770	58,889	Aa3	AAA	AAA
State/Muni	Fixed	49151EUW1			KENTUCKY ST PPTY & BLDGS COMMN	5.250	02/18/2004	10/01/2017	4,910,000	5,456,991	5,433,995	(22,995)	Aa3	AAA	AAA
State/Muni	Fixed	491552FE0			KENTUCKY ST TPK AUTH ECONOMIC	0.000	12/06/2007	01/01/2010	1,000,000	974,671	989,450	14,779	Aa3	AA+	NA
State/Muni	Fixed	491552KX2			KENTUCKY ST TPK AUTH ECONOMIC	5.500	10/12/2005	07/01/2009	1,000,000	1,005,385	1,011,140	5,755	Aa3	AA+	AA-
State/Muni	Fixed	491552KZ7			KENTUCKY ST TPK AUTH ECONOMIC	5.500	12/03/2007	07/01/2010	3,000,000	3,083,529	3,158,040	74,511	Aa3	AA+	AA-
State/Muni	Fixed	494748S72			KING CNTY WASH	5.600	05/07/1997	12/01/2009	255,000	255,000	257,203	2,203	Aa1	AAA	NA
State/Muni	Fixed	49474EL50			KING CNTY WASH	5.000	01/29/2008	01/01/2019	1,500,000	1,658,226	1,665,765	7,539	Aa1	AAA	AA+
State/Muni	Fixed	494782HF5			KING CNTY WASH PUB HOSP DIST N	5.500	01/08/2003	12/01/2013	1,000,000	1,037,163	1,077,540	40,377	Aa3	AAA	AAA
State/Muni	Fixed	495008QP2			KING CNTY WASH SCH DIST NO 216	5.000	02/20/2004	12/01/2016	1,500,000	1,620,715	1,690,005	69,290	Aa1	NA	AAA
State/Muni	Fixed	495224ZW0			KING CNTY WASH SCH DIST NO 411	5.250	12/12/2007	12/01/2020	1,000,000	1,056,557	1,043,140	(13,417)	Aa1	AA+	NA
State/Muni	Fixed	495278AU9			KING CNTY WASH SCH DIST NO 415	5.000	09/15/2005	12/01/2014	1,000,000	1,064,318	1,122,190	57,872	Aa1	AAA	AAA
State/Muni	Fixed	495278XT5			KING CNTY WASH SCH DIST NO 415	5.000	02/17/2005	12/01/2018	1,225,000	1,276,135	1,296,209	20,074	Aa1	AAA	AAA
State/Muni	Fixed	495289LN8			KING CNTY WASH SWR REV	5.000	03/03/2004	01/01/2015	4,000,000	4,256,619	4,416,320	159,701	Aa3	AA+	NA
State/Muni	Fixed	4964406T0			KINGSPORT TENN	4.000	12/15/2006	02/01/2023	1,120,000	1,108,279	1,041,645	(66,634)	A1	NA	NA
State/Muni	Fixed	514057CE6			LANCASTER CNTY PA SOLID WASTE	5.000	10/04/2006	12/15/2014	2,750,000	2,917,601	3,017,520	99,919	A3	AA-	NA
State/Muni	Fixed	517840AA6			LAS VEGAS VY NEV WTR DIST	5.000	05/31/2006	06/01/2016	2,000,000	2,104,378	2,224,820	120,442	Aa1	AAA	AAA

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
State/Muni	Fixed	517840A61			LAS VEGAS VY NEV WTR DIST	5.000	06/02/2006	06/01/2018	750,000	783,466	821,678	38,211	Aa1	AAA	AAA
State/Muni	Fixed	517840H49			LAS VEGAS VY NEV WTR DIST	5.000	03/07/2008	02/01/2022	2,325,000	2,408,849	2,373,546	(35,303)	Aa1	AA+	NA
State/Muni	Fixed	528828KD7			LEWISVILLE TEX INDP SCH DIST	5.000	01/26/2005	08/15/2014	1,000,000	1,043,489	1,084,260	40,771	NR	AA+	AA
State/Muni	Fixed	528828MN3			LEWISVILLE TEX INDP SCH DIST	4.500	09/12/2006	08/15/2017	1,625,000	1,676,453	1,783,860	107,407	NR	AAA	AAA
State/Muni	Fixed	534272VQ9			LINCOLN NEB ELEC SYS REV	5.000	03/05/2004	09/01/2015	490,000	513,471	529,636	16,165	Aa2	AA	AA
State/Muni	Fixed	534357JS8			LINCOLN NEB WTRWKS REV	5.000	11/29/2004	08/15/2017	1,175,000	1,230,187	1,263,807	33,620	Aa2	AA	NA
State/Muni	Fixed	543291DJ4			LONGVIEW TEX WTR & SWR REV	5.250	03/22/2005	03/01/2016	730,000	773,675	802,569	28,895	A2	AA-	NA
State/Muni	Fixed	543706CE3			LORAIN OHIO CITY SCH DIST	5.000	09/30/2005	12/01/2012	1,000,000	1,048,376	1,119,660	71,284	Aa2	AA	NA
State/Muni	Fixed	544644PZ4	PreRefunded		LOS ANGELES CALIF UNI SCH DIST	5.250	01/21/2005	07/01/2019	1,000,000	1,057,864	1,151,400	93,536	Aa3	AAA	AAA
State/Muni	Fixed	54473EMC5			LOS ANGELES CNTY CALIF PUB WKS	5.000	12/01/2006	09/01/2019	2,875,000	3,090,557	2,903,204	(187,353)	NA	AA-	NA
State/Muni	Fixed	545904FB5			LOUDOUN CNTY VA SANTN AUTH WTF	5.000	12/09/2004	01/01/2019	1,360,000	1,429,231	1,467,970	38,740	Aa2	AA+	AAA
State/Muni	Fixed	546398JC3			LOUISIANA PUB FACS AUTH REV	5.000	11/12/2004	07/01/2010	1,000,000	1,020,265	1,027,920	7,655	Baa1	AA-	NA
State/Muni	Fixed	546398TH1			LOUISIANA PUB FACS AUTH REV	5.000	09/14/2007	08/01/2021	1,000,000	1,059,028	1,061,650	2,622	Aa3	AAA	AAA
State/Muni	Fixed	546415QJ2	PreRefunded		LOUISIANA ST	5.250	12/22/2004	04/01/2015	2,000,000	2,094,202	2,233,160	138,958	A1	AAA	A+
State/Muni	Fixed	546415TK6			LOUISIANA ST	5.000	01/31/2006	08/01/2011	750,000	776,179	803,918	27,738	A1	AA-	A+
State/Muni	Fixed	546415TS9			LOUISIANA ST	5.000	01/13/2005	08/01/2014	2,000,000	2,128,755	2,197,580	68,825	A1	AA-	A+
State/Muni	Fixed	546475DF8			LOUISIANA ST GAS & FUELS TAX R	5.250	03/02/2006	05/01/2016	1,250,000	1,333,625	1,394,875	61,250	Aa3	AA-	A+
State/Muni	Fixed	546589MK5			LOUISVILLE & JEFFERSON CNTY KY	5.000	12/03/2007	05/15/2011	1,230,000	1,230,000	1,272,505	36,584	A2	AA-	NA
State/Muni	Fixed	547694LU1			LOWELL MICH AREA SCHS	5.000	03/11/2008	05/01/2010	3,770,000	3,861,938	3,917,897	55,959	NA	AA-	NA
State/Muni	Fixed	559686MB3	PreRefunded		MAGNOLIA TEX INDP SCH DIST	5.250	08/26/2004	08/15/2018	500,000	515,032	550,070	35,038	Aaa	NA	NA
State/Muni	Fixed	559686NQ9			MAGNOLIA TEX INDP SCH DIST	8.000	01/26/2005	08/15/2014	1,350,000	1,628,291	1,636,497	8,206	A3	NA	NA
State/Muni	Fixed	562358BZ3			MANCHESTER N H SCH FACS REV	5.500	09/30/2004	06/01/2017	1,840,000	2,046,946	2,119,220	72,274	Aa3	AA	AA
State/Muni	Fixed	563605FT6			MANITOWOC WIS ELEC REV	5.000	02/12/2008	10/01/2024	2,000,000	2,062,981	2,019,120	(43,861)	A1	AA-	NA
State/Muni	Fixed	56516PDU4			MAPLE GROVE MINN	5.000	09/07/2005	02/01/2018	1,420,000	1,526,008	1,579,352	53,344	Aa1	NA	NA
State/Muni	Fixed	56516TAA3			MAPLE GROVE MINN HEALTH CARE	5.000	09/15/2005	09/01/2020	1,000,000	1,037,143	937,050	(100,093)	A3	NA	NA
State/Muni	Fixed	566897SQ8			MARICOPA CNTY ARIZ SCH DIST NO	4.750	10/16/2006	07/01/2019	600,000	625,821	632,658	6,837	Aa3	AA-	NA
State/Muni	Fixed	567031QR3			MARICOPA CNTY ARIZ SCH DIST NO	3.750	02/05/2004	07/01/2015	1,000,000	996,644	1,045,290	48,646	Aa3	AAA	AAA
State/Muni	Fixed	567389MJ7			MARICOPA CNTY ARIZ UNI SCH DIS	6.250	11/19/2007	07/01/2011	1,090,000	1,155,918	1,205,867	49,949	NA	AA	NA
State/Muni	Fixed	572888EA9			MARSHFIELD WIS UNI SCH DIST	5.000	09/14/2006	04/01/2026	1,830,000	1,900,039	1,850,313	(49,726)	Aa3	NA	AAA
State/Muni	Fixed	57419N5C4			MARYLAND ST CMNTY DEV ADMIN	5.500	10/26/2005	03/01/2032	2,155,000	2,135,390	2,247,270	(111,881)	Aa2	NA	AA
State/Muni	Fixed	574204QA4			MARYLAND ST DEPT TRANSN CONS	5.250	11/10/2004	12/15/2016	4,075,000	4,466,447	4,777,449	311,001	Aa2	AAA	AA
State/Muni	Fixed	574204RS4			MARYLAND ST DEPT TRANSN CONS	5.000	11/29/2004	05/01/2017	3,680,000	3,852,905	4,027,797	174,892	Aa2	AAA	AA
State/Muni	Fixed	574300DZ9			MARYLAND ST TRANSN AUTH TRANSN	5.250	06/22/2004	07/01/2014	1,000,000	1,057,195	1,134,870	77,676	Aa3	AAA	AAA
State/Muni	Fixed	575567JN3			MASSACHUSETTS BAY TRANSN AUTH	5.500	09/01/1999	02/28/2011	6,915,000	7,116,978	7,480,509	363,531	Aa2	AA	NA
State/Muni	Fixed	575577GE5			MASSACHUSETTS BAY TRANSN AUTH	5.000	08/25/2005	07/01/2020	2,500,000	2,639,656	2,678,150	38,494	Aa1	AAA	NA
State/Muni	Fixed	575579FB8			MASSACHUSETTS BAY TRANSN AUTH	5.250	02/27/2004	07/01/2018	1,000,000	1,096,490	1,153,360	56,870	Aa2	AAA	NA
State/Muni	Fixed	575579RS8	PreRefunded		MASSACHUSETTS BAY TRANSN AUTH	5.000	11/14/2006	07/01/2020	30,000	32,493	34,838	2,344	Aa2	AAA	NA
State/Muni	Fixed	57579SL2			MASSACHUSETTS BAY TRANSN AUTH	5.000	11/14/2006	07/01/2020	970,000	1,050,614	1,068,717	18,102	Aa2	AAA	NA
State/Muni	Fixed	575765VB5			MASSACHUSETTS MUN WHSL ELEC C	5.000	12/15/2005	07/01/2011	1,500,000	1,540,402	1,547,430	7,028	Baa1	AA-	A
State/Muni	Fixed	575827P38	PreRefunded		MASSACHUSETTS ST	5.750	06/14/2005	10/01/2018	1,000,000	1,035,742	1,066,420	30,678	Aa2	AA	AA
State/Muni	Fixed	575827P53	PreRefunded		MASSACHUSETTS ST	5.750	05/01/2006	10/01/2019	1,000,000	1,031,567	1,066,420	34,853	Aa2	AAA	AA
State/Muni	Fixed	57582NDJ1			MASSACHUSETTS ST	5.500	05/19/2006	11/01/2012	1,300,000	1,369,807	1,478,035	108,228	Aa2	AAA	AAA
State/Muni	Fixed	57582NSK2			MASSACHUSETTS ST	5.500	02/17/2004	10/01/2019	5,000,000	5,647,009	5,852,800	205,791	Aa2	AA	AA
State/Muni	Fixed	57582NT54	PreRefunded		MASSACHUSETTS ST	5.000	03/16/2007	03/01/2022	2,250,000	2,406,247	2,587,950	181,703	Aaa	AAA	AAA
State/Muni	Fixed	57582NU0T			MASSACHUSETTS ST	5.250	05/09/2007	08/01/2020	1,400,000	1,556,855	1,600,634	43,779	Aa2	AA	AA
State/Muni	Fixed	57582NUU7			MASSACHUSETTS ST	5.250	01/31/2005	08/01/2020	750,000	832,099	861,233	29,133	Aa2	AAA	AAA
State/Muni	Fixed	57582NWW7	PreRefunded		MASSACHUSETTS ST	5.000	05/01/2006	08/01/2022	1,000,000	1,051,983	1,121,830	69,847	Aa2	AA	AA
State/Muni	Fixed	57582PEF3			MASSACHUSETTS ST	5.000	05/29/2007	11/01/2014	500,000	526,301	565,805	39,504	Aa2	AA	AA
State/Muni	Fixed	57582PFM7			MASSACHUSETTS ST	5.250	02/28/2008	08/01/2022	1,750,000	1,815,717	1,910,020	94,303	Aa2	AAA	AAA
State/Muni	Fixed	5758KH50			MASSACHUSETTS ST HEALTH & EDL	5.000	05/18/2006	07/15/2022	1,500,000	1,531,870	1,555,455	23,585	Aaa	AAA	NA
State/Muni	Fixed	576004EJ0	PreRefunded		MASSACHUSETTS ST SPL OBLIG REV	5.000	04/14/2008	06/01/2022	5,000,000	5,298,323	5,502,350	204,027	Aa3	AA+	AA-
State/Muni	Fixed	57604PNY6			MASSACHUSETTS ST WTR POLLUTN /	5.250	08/25/2004	08/01/2016	5,000,000	5,416,617	5,795,500	378,883	Aaa	AAA	AAA
State/Muni	Fixed	577494DW4			MAUMEE OHIO HOSP REV	4.500	08/18/2004	12/01/2010	1,280,000	1,305,498	1,311,821	6,323	A2	NA	NA
State/Muni	Fixed	577625QY5			MAURY CNTY TENN	5.000	09/05/2007	04/01/2010	3,000,000	3,040,006	3,114,480	74,474	A1	NA	NA
State/Muni	Fixed	580818CA8			MC HENRY CNTY ILL CONSV DIST	5.250	06/19/1998	02/01/2018	1,000,000	1,095,178	1,149,470	54,292	Aa1	AA	AA
State/Muni	Fixed	581663W80			MCKINNEY TEX INDP SCH DIST	5.000	06/08/2006	02/15/2015	2,175,000	2,285,401	2,469,930	184,529	Aaa	AAA	NA
State/Muni	Fixed	581850MG6	PreRefunded		MC LEAN & WOODFORD CNTYS ILL C	5.375	03/11/2008	12/01/2019	1,495,000	1,603,179	1,661,722	58,544	Aa3	AAA	NA
State/Muni	Fixed	586145NG5			MEMPHIS TENN	5.000	08/30/2005	10/01/2018	1,265,000	1,336,489	1,356,485	19,996	A1	AA	A+
State/Muni	Fixed	586145RF3			MEMPHIS TENN	5.000	04/25/2006	10/31/2012	1,725,000	1,784,953	1,931,327	146,374	A1	AA	A+

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
State/Muni	Fixed	586145RZ9			MEMPHIS TENN	5.000	12/07/2006	11/01/2015	1,000,000	1,077,079	1,140,330	63,251	A1	AA	A+
State/Muni	Fixed	586145SN5			MEMPHIS TENN	5.000	04/16/2007	04/01/2014	2,000,000	2,106,617	2,251,400	144,783	A1	AA	A+
State/Muni	Fixed	586200KW6			MEMPHIS TENN SAN SEW SYS REV	5.250	09/29/2004	10/01/2017	1,095,000	1,173,137	1,193,232	20,096	Aa3	AAA	AAA
State/Muni	Fixed	586200MS3			MEMPHIS TENN SAN SEW SYS REV	5.000	08/21/2006	05/01/2019	1,425,000	1,532,394	1,625,968	93,574	Aa3	AAA	AAA
State/Muni	Fixed	590545NS4	Escrow to Maturity		MESA ARIZ UTIL SYS REV	7.250	03/04/2008	07/01/2012	1,500,000	1,679,163	1,784,190	105,027	NA	AA-	NA
State/Muni	Fixed	591745ZT4			METROPOLITAN ATLANTA RAPID TRA	5.000	03/21/2006	07/01/2020	5,000,000	5,263,237	5,324,400	61,163	Aa3	AA+	NA
State/Muni	Fixed	5920136U5			MET GOVT NASHVILLE & DAVIDSON	5.000	01/31/2006	01/01/2017	705,000	744,917	773,011	28,095	Aa2	AA	AA
State/Muni	Fixed	592041NV5			MET GOVT NASHVILLE & DAVIDSON	5.000	05/31/2007	10/01/2044	500,000	505,195	519,640	14,445	Aa2	AA	NA
State/Muni	Fixed	592112AH9			METROPOLITAN GOVT NASHVILLE &	5.000	03/08/2007	02/01/2014	1,000,000	1,059,308	1,125,600	66,292	Aa2	AA	AA
State/Muni	Fixed	59259NNU3			METROPOLITAN TRANSP AUTH N Y D	5.250	06/08/2005	11/15/2018	1,400,000	1,562,315	1,516,410	(45,905)	A1	AA	A+
State/Muni	Fixed	59259RY24			METROPOLITAN TRANSP AUTH N Y	5.000	06/27/2007	11/15/2018	1,000,000	1,048,409	1,058,030	9,621	A2	AA-	A
State/Muni	Fixed	59259RY57			METROPOLITAN TRANSP AUTH N Y	5.000	10/19/2005	11/15/2011	515,000	530,534	546,327	15,794	A2	A	A
State/Muni	Fixed	592646DS9			METROPOLITAN WASHINGTON D C AF	5.750	08/22/2007	10/01/2019	1,000,000	1,038,424	1,014,180	(24,244)	Aa3	AA-	AA
State/Muni	Fixed	59333MFU4	PreRefunded		MIAMI-DADE CNTY FLA SCH BRD	5.500	05/10/2005	10/01/2015	1,000,000	1,049,187	1,109,020	59,833	Aa3	AAA	AAA
State/Muni	Fixed	59333MPJ8			MIAMI-DADE CNTY FLA SCH BRD	5.000	05/10/2006	10/01/2018	1,000,000	1,566,780	1,512,405	(54,375)	A3	A	NA
State/Muni	Fixed	59333PRG5			MIAMI-DADE CNTY FLA AVIATION	5.250	12/05/2007	10/01/2018	2,000,000	2,126,506	1,989,660	(136,846)	Aa3	AAA	AAA
State/Muni	Fixed	59333PSY5			MIAMI-DADE CNTY FLA AVIATION	5.375	03/11/2008	10/01/2018	5,000,000	5,076,602	4,946,950	(129,652)	A2	AA-	A
State/Muni	Fixed	59334DAM6			MIAMI-DADE CNTY FLA WTR & SWR	5.000	01/31/2006	10/01/2011	750,000	779,076	803,535	24,459	A1	AA-	A+
State/Muni	Fixed	59455PW97			MICHIGAN MUN BD AUTH REV	5.250	07/24/1998	10/01/2012	2,500,000	2,508,080	2,544,750	36,670	Aaa	AAA	AAA
State/Muni	Fixed	59455PX70			MICHIGAN MUN BD AUTH REV	4.750	02/25/2004	10/01/2018	500,000	502,577	503,280	703	Aaa	AAA	AAA
State/Muni	Fixed	59455R4Y9			MICHIGAN MUN BD AUTH REV	5.000	03/03/2004	05/01/2015	1,000,000	1,063,117	1,101,670	38,553	Baa1	AA-	NA
State/Muni	Fixed	59455TAX0			MICHIGAN MUN BD AUTH REV	5.000	01/31/2006	10/01/2013	3,000,000	3,198,725	3,391,920	193,195	Aaa	AAA	AAA
State/Muni	Fixed	5946102H9			MICHIGAN ST	5.000	04/09/2008	05/01/2019	1,000,000	1,067,514	1,034,630	(32,884)	Aa3	AA-	AA-
State/Muni	Fixed	594610VX2			MICHIGAN ST	5.250	04/29/2003	12/01/2010	100,000	103,083	105,551	2,468	Aa3	AA-	AA-
State/Muni	Fixed	594636RH7			MICHIGAN ST COMPREHENSIVE TRAN	5.250	10/03/2006	05/15/2022	1,000,000	1,121,209	1,146,410	25,201	Aa3	AAA	AAA
State/Muni	Fixed	59465E4J9	PreRefunded		MICHIGAN ST HOSP FIN AUTH REV	5.500	10/14/2005	03/01/2016	1,000,000	1,040,996	1,127,000	86,004	A1	A	NA
State/Muni	Fixed	59465EM59			MICHIGAN ST HOSP FIN AUTH REV	6.000	10/19/2005	12/01/2013	1,000,000	1,043,751	1,046,570	2,819	Aa2	AA	AA
State/Muni	Fixed	59465MLV5			MICHIGAN ST HSG DEV AUTH RENTA	4.150	03/03/2006	10/01/2013	345,000	347,818	352,090	4,271	NA	AA	NA
State/Muni	Fixed	594695M47			MICHIGAN ST TRUNK LINE	5.000	03/11/2008	11/01/2010	1,950,000	2,011,369	2,063,880	52,511	Aa3	AA+	AA-
State/Muni	Fixed	594700BF2			MICHIGAN ST TRUNK LINE FD	5.500	04/21/2005	11/01/2018	2,250,000	2,516,422	2,546,888	30,466	Aa3	AAA	AAA
State/Muni	Fixed	594700BL9	PreRefunded		MICHIGAN ST TRUNK LINE FD	5.250	08/26/2004	09/01/2015	4,670,000	4,998,637	5,395,344	396,707	Aa3	AA+	NA
State/Muni	Fixed	594700BQ8			MICHIGAN ST TRUNK LINE FD	5.250	08/26/2004	09/01/2015	330,000	353,223	363,185	9,962	Aa3	AA+	AA-
State/Muni	Fixed	6022448U2			MILWAUKEE CNTY WIS	4.000	02/06/2004	08/01/2015	1,000,000	1,008,080	1,048,140	40,060	Aa3	AAA	AAA
State/Muni	Fixed	602245GF3			MILWAUKEE CNTY WIS	4.375	07/14/2004	10/01/2012	1,095,000	1,099,438	1,109,520	10,082	Aa3	AA	AA
State/Muni	Fixed	602248DZ6			MILWAUKEE CNTY WIS ARPT REV	5.000	03/07/2007	12/01/2021	1,500,000	1,595,021	1,421,055	(173,966)	A1	NA	A+
State/Muni	Fixed	602409DM3	PreRefunded		MILWAUKEE WIS MET SEW DIST	4.875	12/07/2005	10/01/2019	3,120,000	3,209,779	3,416,306	206,528	Aa1	AAA	AAA
State/Muni	Fixed	60412PAZ3			MINNESOTA ST MUN PWR AGY ELEC	5.250	09/15/2005	10/01/2021	1,000,000	1,063,275	1,042,400	(20,875)	A3	NA	NA
State/Muni	Fixed	60415NEB4			MINNESOTA ST HSG FIN AGY	5.200	06/10/2004	01/01/2017	270,000	274,371	275,438	1,067	Aa1	AA+	NA
State/Muni	Fixed	605699FT9			MISSISSIPPI ST UNIV EDL BLDG C	5.000	11/07/2005	08/01/2016	1,000,000	1,033,517	1,083,410	49,893	Aa3	AA-	NA
State/Muni	Fixed	60635ADC5			MISSOURI ST CTFS PARTN	5.000	09/09/2008	06/01/2012	3,000,000	3,138,320	3,213,090	74,770	Aa2	AA+	AA+
State/Muni	Fixed	60636WCP8	PreRefunded		MISSOURI ST HWYS & TRANS COMMN	5.125	09/08/2004	02/01/2017	1,000,000	1,035,463	1,108,200	72,737	Aaa	AAA	AA+
State/Muni	Fixed	607114R72			MOBILE ALA	5.000	01/17/2008	02/15/2028	2,000,000	2,120,519	2,032,820	(87,699)	Aa3	AAA	AAA
State/Muni	Fixed	607142EE2			MOBILE ALA WTR & SWR COMMRS W	5.000	12/08/2004	01/01/2016	1,025,000	1,067,588	1,092,558	24,970	Aa3	AAA	AAA
State/Muni	Fixed	607167DW0			MOBILE ALA INDL DEV BRD POLLUT	5.000	03/03/2008	06/01/2034	1,000,000	1,000,000	1,041,780	41,780	A2	A	NA
State/Muni	Fixed	613315BF6			MONTGOMERY CNTY KANS UNI SCH	5.500	03/10/2004	04/01/2013	1,125,000	1,199,781	1,173,465	(26,316)	NA	AA-	NA
State/Muni	Fixed	615401JC1	PreRefunded		MOON AREA SCH DIST PA	5.000	02/08/2005	11/15/2020	3,610,000	3,835,861	4,122,764	286,904	Aa3	AAA	AAA
State/Muni	Fixed	622466AV2			MOUNT PLEASANT MICH PUB SCHS	5.000	01/28/2005	05/01/2018	1,000,000	1,059,095	1,061,070	1,975	Aa3	AAA	AAA
State/Muni	Fixed	625540DF3			MULTNOMAH CNTY ORE SCH DIST NO	5.500	04/28/2003	12/15/2010	150,000	155,473	160,740	5,267	Aa2	NA	AAA
State/Muni	Fixed	641460YA2			NEVADA ST	5.000	07/23/2004	08/01/2015	2,970,000	3,101,202	3,220,727	119,525	Aa1	AA+	AA+
State/Muni	Fixed	641496AF1			NEVADA SYS HIGHER ED UNIVS REV	5.000	10/06/2005	07/01/2012	1,300,000	1,352,834	1,417,052	64,218	Aa3	AA-	NA
State/Muni	Fixed	6432724D6			NEW CASTLE CNTY DEL	5.000	09/22/2004	10/01/2014	4,000,000	4,263,607	4,502,360	238,753	Aaa	AAA	AAA
State/Muni	Fixed	6432724H7			NEW CASTLE CNTY DEL	5.000	03/11/2004	10/01/2018	1,475,000	1,563,888	1,606,703	42,815	Aaa	AAA	AAA
State/Muni	Fixed	644800E83			NEW HANOVER CNTY N C	5.250	09/29/2005	02/01/2018	1,160,000	1,267,852	1,347,874	80,022	Aa1	AA+	NA
State/Muni	Fixed	645916WW3	PreRefunded		NEW JERSEY ECONOMIC DEV AUTH	5.000	01/27/2004	09/01/2016	3,100,000	3,243,594	3,518,810	275,216	NA	AA-	A+
State/Muni	Fixed	645916Y76			NEW JERSEY ECONOMIC DEV AUTH	5.250	01/31/2006	12/15/2015	1,000,000	1,085,260	1,098,020	12,760	A1	AA-	A+
State/Muni	Fixed	645916Z42			NEW JERSEY ECONOMIC DEV AUTH	5.500	09/11/2007	12/15/2019	3,000,000	3,392,050	3,297,840	(94,210)	A1	AA-	A+
State/Muni	Fixed	645918AK9			NEW JERSEY ECONOMIC DEV AUTH	5.000	09/22/2005	03/01/2012	1,000,000	1,038,674	1,065,110	26,436	A1	AA-	A+
State/Muni	Fixed	646133HC5			NEW JERSEY ST TRAN CORP CTFS	5.000	05/30/2006	09/15/2017	1,000,000	1,054,986	1,041,940	(13,046)	A2	AA-	NA
State/Muni	Fixed	6461353Q4			NEW JERSEY ST TRANSP TR FD	5.250	11/05/2004	12/15/2013	3,000,000	3,205,653	3,266,250	60,597	A1	AA-	A+

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
State/Muni	Fixed	6461355F8			NEW JERSEY ST TRANSN TR FD	5.250	01/06/2005	12/15/2014	1,000,000	1,072,110	1,084,290	12,180	A1	AA-	A+
State/Muni	Fixed	6461355J6			NEW JERSEY ST TRANSN TR FD	5.250	10/26/2005	12/15/2015	750,000	798,300	813,750	15,450	A1	AA-	A+
State/Muni	Fixed	646135Y56	PreRefunded		NEW JERSEY ST TRANSN TR FD	5.250	09/14/2004	06/15/2015	2,000,000	2,138,584	2,315,160	176,576	Aaa	AAA	A+
State/Muni	Fixed	646136FJ5			NEW JERSEY ST TRANSN TR FD	5.250	08/21/2006	12/15/2020	3,450,000	3,770,333	3,715,719	(54,614)	Aa3	AAA	AAA
State/Muni	Fixed	646136LQ2	Escrow to Maturity		NEW JERSEY ST TRANSN TR FD	5.500	06/14/2004	06/15/2012	245,000	255,912	277,806	21,894	Aaa	AAA	NA
State/Muni	Fixed	646136LV1	Escrow to Maturity		NEW JERSEY ST TRANSN TR FD	5.500	06/14/2004	06/15/2012	745,000	778,180	844,756	66,575	Aaa	AAA	NA
State/Muni	Fixed	646136LW9			NEW JERSEY ST TRANSN TR FD	5.500	06/14/2004	06/15/2012	10,000	10,445	10,904	458	Aaa	AAA	AAA
State/Muni	Fixed	646139S55	Escrow to Maturity		NEW JERSEY ST TPK AUTH TPK REV	6.500	10/14/2008	01/01/2016	1,000,000	1,086,284	1,174,290	88,006	Aa3	AAA	NA
State/Muni	Fixed	646139XL4	Escrow to Maturity		NEW JERSEY ST TPK AUTH TPK REV	6.000	08/06/2008	01/01/2011	1,555,000	1,645,537	1,690,223	44,686	NA	AA	NA
State/Muni	Fixed	64711RDJ2			NEW MEXICO FIN AUTH ST TRANSN	5.000	08/02/2007	12/15/2018	1,490,000	1,566,028	1,597,191	31,163	Aa2	AA+	NA
State/Muni	Fixed	64711REM4			NEW MEXICO FIN AUTH ST TRANSN	5.000	01/17/2007	12/15/2015	1,160,000	1,235,445	1,293,110	57,665	Aa3	AA	NA
State/Muni	Fixed	64711RET9			NEW MEXICO FIN AUTH ST TRANSN	5.000	10/12/2006	12/15/2019	1,730,000	1,836,728	1,868,573	31,845	Aa3	AA	NA
State/Muni	Fixed	647310A68			NEW MEXICO ST SEVERANCE TAX	5.000	05/25/2005	07/01/2012	1,000,000	1,047,907	1,109,070	61,163	Aa2	AA	NA
State/Muni	Fixed	647357BY7	PreRefunded		NEW MEXICO ST HWY COMMN TAX	6.000	02/22/2006	06/15/2011	360,000	370,267	383,206	12,939	Aa2	AAA	NA
State/Muni	Fixed	64966BTH6			NEW YORK N Y	5.750	05/01/2006	08/01/2014	1,000,000	1,056,292	1,079,840	23,548	Aa3	AA	AA-
State/Muni	Fixed	64966CV24			NEW YORK N Y	5.000	05/11/2004	08/01/2011	700,000	720,958	743,071	22,113	Aa3	AA	AA-
State/Muni	Fixed	64966CX63			NEW YORK N Y	5.000	12/06/2005	08/01/2018	1,750,000	1,807,128	1,808,520	1,392	Aa3	AA	AA-
State/Muni	Fixed	64966ECA3			NEW YORK N Y	5.000	02/17/2005	03/01/2018	5,000,000	5,350,308	5,209,950	(140,358)	Aa3	AAA	AAA
State/Muni	Fixed	64966FGQ1			NEW YORK N Y	5.000	08/12/2005	08/01/2013	350,000	364,353	377,461	13,108	Aa3	AA	AA-
State/Muni	Fixed	64966FLQ5			NEW YORK N Y	5.000	10/03/2005	09/01/2010	500,000	509,851	523,980	14,129	Aa3	AA	AA-
State/Muni	Fixed	64966GD33			NEW YORK N Y	5.000	12/14/2007	08/01/2015	500,000	532,044	537,805	5,761	Aa3	AA	AA-
State/Muni	Fixed	64966GPZ9	PreRefunded		NEW YORK N Y	5.500	02/13/2007	12/01/2012	75,000	78,106	83,924	5,818	Aa3	AA	NA
State/Muni	Fixed	64966GQE5			NEW YORK N Y	5.500	02/13/2007	12/01/2012	925,000	963,312	997,465	34,153	Aa3	AA	AA-
State/Muni	Fixed	6497162W6			NEW YORK N Y CITY TRANSITIONAL	5.500	08/04/2008	11/01/2026	2,395,000	2,527,457	2,534,461	7,004	Aa1	AAA	AA+
State/Muni	Fixed	64971SDG1			NEW YORK N Y CITY INDL DEV AGY	5.000	12/01/2005	01/01/2011	1,500,000	1,517,220	1,507,845	(9,375)	A3	BBB+	A-
State/Muni	Fixed	649838A66			NEW YORK ST DORM AUTH REVS	5.500	09/21/2005	11/01/2013	750,000	807,089	778,800	(28,289)	A3	AA-	NA
State/Muni	Fixed	64983MDB1			NEW YORK ST DORM AUTH REVS ST	5.000	09/14/2006	07/01/2020	2,255,000	2,369,381	2,436,866	67,485	NR	AA-	A+
State/Muni	Fixed	64983RHE0			NEW YORK ST DORM AUTH REVS	5.500	01/12/2006	05/15/2019	1,430,000	1,601,995	1,542,698	(59,297)	A1	AA-	A+
State/Muni	Fixed	64983TWZ2			NEW YORK ST DORM AUTH REVS	5.250	10/07/2005	02/15/2012	1,250,000	1,303,357	1,347,000	43,643	Aa3	AAA	AAA
State/Muni	Fixed	64983W8N9			NEW YORK ST DORM AUTH REVS	5.250	11/26/2007	11/15/2023	2,855,000	2,990,547	3,014,166	23,619	A1	AA-	A+
State/Muni	Fixed	64984ECT0			NEW YORK ST ENERGY RESH & DEV	1.155	10/17/2008	01/01/2039	3,425,000	3,425,000	3,261,285	(163,715)	A1	A-	NA
State/Muni	Fixed	64984EDB8			NEW YORK ST ENERGY RESH & DEV	1.155	09/21/2007	01/01/2039	1,600,000	1,599,920	1,523,520	(76,400)	A1	A-	NA
State/Muni	Fixed	64985MYM2			NEW YORK ST ENVIRONMENTAL FAC	5.250	08/27/2004	06/15/2019	4,105,000	4,271,674	4,347,277	75,603	Aaa	AAA	AAA
State/Muni	Fixed	64985WET7			NEW YORK ST ENVIRONMENTAL FAC	5.500	02/03/2004	06/15/2015	1,000,000	1,095,110	1,166,270	71,160	Aaa	AAA	AAA
State/Muni	Fixed	64986ATE1			NEW YORK ST ENVIRONMENTAL FAC	5.000	03/15/2007	06/15/2013	2,235,000	2,347,000	2,485,633	138,633	Aa1	AA+	AA+
State/Muni	Fixed	649902AR4			NEW YORK ST DORM AUTH ST PERS	5.500	08/08/2006	03/15/2021	4,500,000	5,031,929	5,131,575	99,646	Baa1	AAA	AA-
State/Muni	Fixed	650013T21			NEW YORK ST TWY AUTH HWY & BRD	5.000	08/30/2005	04/01/2019	3,000,000	3,187,101	3,142,110	(44,991)	Baa1	AA	AA-
State/Muni	Fixed	65003PAJ3			NEW YORK ST URBAN DEV CORP	5.250	02/19/2003	01/01/2011	4,450,000	4,568,882	4,659,773	90,891	A1	AA-	A+
State/Muni	Fixed	652234LD5			NEWPORT NEWS VA	5.000	03/18/2004	05/01/2018	1,600,000	1,711,109	1,757,040	45,931	Aa2	AA	NA
State/Muni	Fixed	655867AL3			NORFOLK VA	5.000	08/16/2004	12/01/2014	1,000,000	1,054,799	1,114,910	60,111	Aa3	AAA	AAA
State/Muni	Fixed	655867BG3			NORFOLK VA	5.000	05/09/2006	06/01/2013	2,000,000	2,081,715	2,247,740	166,025	A1	AA	AA
State/Muni	Fixed	657654CN7			NORTH BERGEN TWP N J MUN UTILS	5.250	09/30/2004	12/15/2014	1,010,000	1,079,275	1,102,981	23,706	A2	NA	NA
State/Muni	Fixed	65820QCU5			NORTH CAROLINA INFRASTRUCTURE	5.000	08/07/2006	06/01/2020	1,500,000	1,569,664	1,606,995	37,331	Aa1	AA+	AA+
State/Muni	Fixed	65820QDS9			NORTH CAROLINA INFRASTRUCTURE	5.000	09/29/2006	02/01/2023	3,000,000	3,170,784	3,164,670	(6,114)	Aa1	AAA	AAA
State/Muni	Fixed	658256WP3			NORTH CAROLINA ST	5.000	03/10/2008	06/01/2011	1,055,000	1,115,538	1,145,224	33,686	Aaa	AAA	AAA
State/Muni	Fixed	65888M4V0			NORTH DAKOTA ST HSG FIN AGY RE	4.000	09/22/2005	07/01/2011	1,000,000	1,000,000	1,008,290	8,290	Aa1	NA	NA
State/Muni	Fixed	65901MDK7			NORTH DAKOTA ST WTR COMMN REV	5.000	05/25/2005	08/01/2018	1,215,000	1,285,890	1,309,624	23,734	Aa3	AA	NA
State/Muni	Fixed	65901MDL5			NORTH DAKOTA ST WTR COMMN REV	5.000	05/25/2005	08/01/2019	1,275,000	1,346,469	1,360,897	14,428	Aa3	AA	NA
State/Muni	Fixed	65956PAV3			NORTH HARRISON IND CMNTY SCH	5.000	04/10/2007	07/15/2021	1,460,000	1,538,771	1,558,754	19,983	Aa3	AAA	AAA
State/Muni	Fixed	6596653Z4			NORTH HEMPSTEAD N Y	4.000	02/04/2004	02/01/2016	765,000	767,022	797,229	30,207	Aa2	NA	NA
State/Muni	Fixed	66042RBB6			NORTH LAWRENCE IND CMNTY SCHS	5.000	01/05/2006	07/15/2019	1,100,000	1,141,667	1,161,116	19,450	Aa3	AAA	AAA
State/Muni	Fixed	662523VP1			NORTH SLOPE BORO ALASKA	0.000	10/21/2004	06/30/2013	5,600,000	4,708,411	4,962,440	254,029	A2	AA-	A
State/Muni	Fixed	664259BA5			NORTHEAST MET INTER SCH DIST N	4.000	03/08/2005	01/01/2011	865,000	871,550	883,113	11,563	A3	NA	NA
State/Muni	Fixed	667027D37	PreRefunded		NORTHSIDE TEX INDPT SCH DIST	5.250	01/28/2003	02/15/2019	755,000	773,150	839,318	66,168	Aaa	AAA	NA
State/Muni	Fixed	667027D94			NORTHSIDE TEX INDPT SCH DIST	5.250	01/28/2003	02/15/2019	245,000	250,910	260,234	9,324	Aaa	AAA	AAA
State/Muni	Fixed	667027QF6			NORTHSIDE TEX INDPT SCH DIST	5.000	11/25/2002	02/15/2011	1,400,000	1,427,239	1,498,700	71,461	Aaa	AAA	AAA
State/Muni	Fixed	667825MF7			NORTHWEST TEX INDPT SCH DIST	5.250	03/01/2005	08/15/2016	1,000,000	1,074,321	1,143,180	68,859	Aaa	NA	AAA
State/Muni	Fixed	674758JH1			OCEAN CNTY N J UTILS AUTH WAST	5.250	12/06/2006	01/01/2021	2,750,000	3,108,321	3,147,238	38,916	Aa1	NA	AA+
State/Muni	Fixed	676907JR0			OHIO HSG FIN AGY MTG REV	3.950	08/23/2005	03/01/2012	860,000	858,951	866,803	7,851	Aaa	NA	NA

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
State/Muni	Fixed	6775186C1			OHIO ST	5.375	09/12/2005	09/15/2019	1,000,000	1,048,482	1,068,600	20,118	Aa1	AA+	AA+
State/Muni	Fixed	677518TH5	PreRefunded		OHIO ST	5.750	09/24/1999	02/01/2012	2,570,000	2,619,065	2,706,904	87,839	Aa1	AA+	AA+
State/Muni	Fixed	677519G79			OHIO ST	5.000	03/04/2004	12/01/2015	810,000	856,558	885,476	28,918	Aa2	AA	AA
State/Muni	Fixed	677520XY9			OHIO ST	5.000	09/05/2007	09/01/2019	6,195,000	6,546,903	6,827,633	280,731	Aa1	AA+	AA+
State/Muni	Fixed	67755CQK8			OHIO ST BLDG AUTH	5.000	03/24/2006	04/01/2018	1,500,000	1,571,165	1,631,700	60,535	Aa2	AAA	AAA
State/Muni	Fixed	67756AB35			OHIO ST HIGHER EDL FAC COMMN	5.000	02/29/2008	12/01/2025	1,000,000	990,460	1,019,050	28,590	Aaa	AAA	NA
State/Muni	Fixed	67756ATY8			OHIO ST HIGHER EDL FAC COMMN	5.000	11/10/2004	12/01/2015	2,060,000	2,180,632	2,160,137	(20,496)	A2	A	NA
State/Muni	Fixed	9277805F9			VIRGINIA COLLEGE BLDG AUTH VA	5.000	02/26/2009	09/01/2014	500,000	535,931	567,490	31,559	Aa1	AA	AA+
State/Muni	Fixed	677659ER1			OHIO ST WTR DEV AUTH REV	5.500	05/04/2005	12/01/2019	1,220,000	1,381,017	1,441,454	60,438	Aaa	AAA	AAA
State/Muni	Fixed	677659WS9			OHIO ST WTR DEV AUTH REV	5.250	10/04/2006	06/01/2023	1,000,000	1,119,124	1,134,090	14,966	Aaa	AAA	NA
State/Muni	Fixed	67919PCA9			OKLAHOMA ST WTR RES BRD	5.000	10/29/2004	04/01/2013	500,000	530,632	561,605	30,973	Aaa	AAA	AAA
State/Muni	Fixed	679383J2			OLATHE KANS	5.000	08/14/2006	10/01/2012	1,315,000	1,369,324	1,465,410	96,086	Aa2	AA+	NA
State/Muni	Fixed	681712QF5			OMAHA NEB	4.500	03/10/2004	04/01/2018	1,520,000	1,567,337	1,618,400	50,703	Aa1	AAA	NA
State/Muni	Fixed	683524AM4			OPELIKA ALA PUB PK & REC DIST	5.000	12/06/2007	01/01/2023	2,450,000	2,559,494	2,474,794	(84,700)	A3	NA	NA
State/Muni	Fixed	684575E90			ORANGE CNTY N Y	5.000	01/31/2006	07/15/2017	700,000	754,031	805,301	51,270	Aa1	NA	NA
State/Muni	Fixed	684575F24			ORANGE CNTY N Y	5.000	04/29/2005	07/15/2018	1,000,000	1,080,086	1,147,860	67,774	Aa1	NA	NA
State/Muni	Fixed	68607HZF6			OREGON ST DEPT ADMINISTRATIVE	5.000	11/07/2005	11/01/2010	1,000,000	1,020,895	1,049,220	28,325	Aa3	AA-	AA-
State/Muni	Fixed	68607VKX2			OREGON ST DEPT ADMINISTRATIVE	5.000	02/26/2004	04/01/2016	2,970,000	3,157,322	3,253,724	96,402	Aa3	AAA	AAA
State/Muni	Fixed	691599KW3			OXFORD MICH AREA CMNTY SCH DIS	5.000	09/15/2005	05/01/2015	1,000,000	1,070,771	1,103,240	32,469	Aa3	AAA	AAA
State/Muni	Fixed	691599KZ6			OXFORD MICH AREA CMNTY SCH DIS	5.000	05/31/2005	05/01/2018	2,195,000	2,320,847	2,329,049	8,201	Aa3	AAA	AAA
State/Muni	Fixed	696550FA5	PreRefunded		PALM BEACH CNTY FLA SCH BRD CT	5.500	01/06/2006	08/01/2018	1,600,000	1,683,984	1,770,656	86,672	A1	AA-	A+
State/Muni	Fixed	696550KK7			PALM BEACH CNTY FLA SCH BRD CT	5.000	08/13/2003	08/01/2011	1,415,000	1,452,554	1,498,938	46,384	Aa3	AAA	AAA
State/Muni	Fixed	702282KA1			PASADENA CALIF UNI SCH DIST	5.000	08/24/2005	11/01/2015	5,000,000	5,373,646	5,592,800	219,154	Aa3	AA-	BBB
State/Muni	Fixed	702282K06			PASADENA CALIF UNI SCH DIST	5.000	07/31/2006	11/01/2018	3,000,000	3,184,920	3,287,700	102,780	Aa3	NA	AAA
State/Muni	Fixed	7023332L8			PASADENA TEX INDPT SCH DIST	4.250	09/15/2006	02/15/2019	790,000	796,322	822,430	26,108	Aaa	NA	NA
State/Muni	Fixed	702333Y41			PASADENA TEX INDPT SCH DIST	5.000	02/25/2005	02/15/2017	1,425,000	1,492,646	1,559,192	66,546	Aaa	NA	NA
State/Muni	Fixed	708553JM5	PreRefunded		PENNSBURY PENN SCH DIST	5.500	03/10/2004	01/15/2015	1,045,000	1,118,769	1,187,413	68,643	A1	NA	NA
State/Muni	Fixed	708840FX6			PENNSYLVANIA INTERGOVERNMENTA	5.000	03/12/2008	06/15/2009	1,000,000	1,003,438	1,007,550	4,112	A1	AA	A+
State/Muni	Fixed	709141PY5			PENNSYLVANIA ST	5.125	08/05/2004	01/15/2014	2,000,000	2,065,835	2,122,380	56,545	Aa2	AA	AA
State/Muni	Fixed	709141Q99			PENNSYLVANIA ST	5.000	03/15/2006	09/01/2016	1,600,000	1,676,426	1,777,264	100,838	Aa2	AA	AA
State/Muni	Fixed	709141W27			PENNSYLVANIA ST	5.375	04/13/2005	07/01/2019	5,000,000	5,546,807	5,838,500	291,693	Aa2	AA	AA
State/Muni	Fixed	709141WA9			PENNSYLVANIA ST	5.500	07/22/2004	05/01/2012	1,500,000	1,584,247	1,684,620	100,373	Aa2	AAA	AAA
State/Muni	Fixed	70914PAH5			PENNSYLVANIA ST	5.000	06/01/2007	11/01/2015	2,250,000	2,383,151	2,573,055	189,904	Aa2	AA	AA
State/Muni	Fixed	70917REM3			PENNSYLVANIA ST HIGHER EDL	5.000	08/03/2006	04/01/2019	5,040,000	5,303,975	5,198,911	(105,063)	A1	AA-	NA
State/Muni	Fixed	709221FH3	PreRefunded		PENNSYLVANIA ST TPK COMMN OIL	5.250	03/09/2007	12/01/2023	1,000,000	1,067,188	1,155,980	88,792	NA	AA	NA
State/Muni	Fixed	717817KB5			PHILADELPHIA PA ARPT REV	5.000	08/14/2007	06/15/2020	1,500,000	1,535,301	1,433,805	(101,496)	Aa3	AAA	AAA
State/Muni	Fixed	717904HF6			PHILADELPHIA PA MUN AUTH REV	5.250	09/08/2005	11/15/2016	1,000,000	1,060,927	1,044,460	(16,467)	Aa3	AAA	AAA
State/Muni	Fixed	718814HG4			PHOENIX ARIZ	6.250	03/28/2001	07/01/2016	2,200,000	2,393,133	2,694,428	301,295	Aa1	AAA	NA
State/Muni	Fixed	71884AKQ1			PHOENIX ARIZ CIVIC IMPT CORP	5.250	06/14/2004	07/01/2015	1,765,000	1,837,214	1,982,995	145,782	Aa3	AA	NA
State/Muni	Fixed	720373GB9			PIERCE CNTY WASH SCH DIST NO 0	5.250	05/18/2006	12/01/2021	2,350,000	2,467,204	2,516,192	48,988	Aa1	NA	AAA
State/Muni	Fixed	720611MQ2	PreRefunded		PIERCE CNTY WASH SCH DIST NO 4	5.625	12/12/2007	12/01/2014	1,500,000	1,576,481	1,649,295	72,814	Aa1	NA	NA
State/Muni	Fixed	720628KA3			PIERCE CNTY WASH SCH DIST NO 4	5.000	08/31/2004	12/01/2011	3,000,000	3,125,109	3,267,990	142,881	Aa1	NA	AAA
State/Muni	Fixed	722045BG5			PINAL CNTY ARIZ INDL DEV AUTH	5.000	02/02/2006	10/01/2016	500,000	516,363	435,560	(80,803)	NA	BBB	NA
State/Muni	Fixed	722205KV2			PINCKNEY MICH CMNTY SCHS	5.000	11/10/2004	05/01/2017	1,010,000	1,056,038	1,094,557	38,520	Aa3	AAA	AAA
State/Muni	Fixed	725304AS8	Escrow to Maturity		PITTSBURGH PA WTR & SWR AUTH W	7.250	02/14/1997	09/01/2014	580,000	580,000	656,983	76,983	Aaa	A	NA
State/Muni	Fixed	726286CU9			PLAINFIELD IND CMNTY HIGH SCH	5.000	01/19/2006	07/15/2019	2,240,000	2,368,091	2,299,270	(68,820)	NA	AA-	NA
State/Muni	Fixed	727199CE9	PreRefunded		PLANO TEX INDPT SCH DIST	5.250	09/27/2001	02/15/2013	110,000	113,474	118,709	5,234	Aaa	AAA	NA
State/Muni	Fixed	727199CK5	PreRefunded		PLANO TEX INDPT SCH DIST	5.250	02/25/2004	02/15/2018	330,000	340,494	356,126	15,632	Aaa	AAA	NA
State/Muni	Fixed	727199CL3			PLANO TEX INDPT SCH DIST	5.250	09/27/2001	02/15/2013	50,000	51,579	53,161	1,582	Aaa	AAA	NA
State/Muni	Fixed	727199CR0			PLANO TEX INDPT SCH DIST	5.250	02/25/2004	02/15/2018	170,000	175,406	177,929	2,523	Aaa	AAA	NA
State/Muni	Fixed	731197NS4			POLK CNTY IOWA	5.000	03/02/2004	06/01/2014	1,000,000	1,049,168	1,078,030	28,862	Aa1	AAA	AAA
State/Muni	Fixed	732521KL2			PONTIAC MICH	5.000	02/28/2006	05/01/2021	1,000,000	1,049,864	945,700	(104,164)	NA	A+	NA
State/Muni	Fixed	733488XU9			PORT ARTHUR TEX	5.000	04/28/2006	02/15/2017	1,000,000	1,033,737	1,086,630	52,893	A2	AA-	NA
State/Muni	Fixed	733581S37			PORT AUTH N Y & N J	5.500	02/01/2008	11/15/2009	250,000	253,820	256,315	2,495	Aa3	AA-	AA-
State/Muni	Fixed	73358TRF0			PORT AUTH N Y & N J	5.000	07/17/2006	07/15/2016	5,000,000	5,214,314	5,615,950	401,636	Aa3	AA-	AA-
State/Muni	Fixed	73358TWX5			PORT AUTH N Y & N J	5.000	12/20/2006	12/01/2020	3,000,000	3,167,977	3,070,710	(97,267)	Aa3	AAA	AAA
State/Muni	Fixed	735371GC4			PORT SEATTLE WASH	6.000	02/24/2004	12/01/2015	1,050,000	1,091,449	1,098,006	6,557	Aa1	AAA	AA+
State/Muni	Fixed	7353884F4			PORT SEATTLE WASH REV	5.625	03/12/2008	12/01/2014	2,290,000	2,375,016	2,367,883	(7,133)	Aa2	AA-	AA
State/Muni	Fixed	7353886H8			PORT SEATTLE WASH REV	5.500	02/08/2005	09/01/2010	2,000,000	2,058,149	2,075,000	16,851	A1	AA-	A

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
State/Muni	Fixed	735388V98			PORT SEATTLE WASH REV	5.800	12/13/2007	02/01/2020	1,000,000	1,021,170	1,005,860	(15,310)	Aa2	AA-	AA
State/Muni	Fixed	735388Y38			PORT SEATTLE WASH REV	6.000	01/25/2005	02/01/2011	475,000	494,869	499,529	4,660	Aa2	AA-	AA
State/Muni	Fixed	735389KK3			PORT SEATTLE WASH REV	5.000	03/19/2007	10/01/2021	1,750,000	1,845,035	1,729,193	(115,843)	Aa2	AA-	AA
State/Muni	Fixed	735397BV2			PORT SEATTLE WASH SPL FAC REV	5.250	05/14/2007	06/01/2025	1,200,000	1,247,689	1,046,064	(201,625)	A3	AA-	A-
State/Muni	Fixed	735439KU4			PORT TACOMA WASH	5.000	04/08/2008	12/01/2018	1,845,000	1,828,274	1,816,200	(12,075)	Aa3	AA-	NA
State/Muni	Fixed	736688FX5			PORTLAND ORE CMNTY COLLEGE DIS	5.000	03/09/2007	06/15/2014	2,000,000	2,122,787	2,270,520	147,733	Aa2	AAA	AAA
State/Muni	Fixed	736742JU2			PORTLAND ORE SWR SYS REV	5.250	12/08/2004	06/01/2019	1,000,000	1,050,656	1,069,970	19,314	Aa3	AAA	AAA
State/Muni	Fixed	736746SR0			PORTLAND ORE URBAN RENEWAL & F	5.000	04/02/2008	06/15/2019	1,000,000	1,048,756	1,065,490	16,734	Aa3	NA	NA
State/Muni	Fixed	742327BS7			PRINCETON OHIO CITY SCH DIST	4.500	01/03/2007	12/01/2019	1,500,000	1,548,020	1,549,995	1,975	Baa1	AA+	NA
State/Muni	Fixed	74265LLA4			PRIVATE COLLEGES & UNIVS AUTH	5.250	08/05/2008	09/01/2011	6,950,000	7,348,448	7,571,747	223,299	Aa2	AA	NA
State/Muni	Fixed	743950CJ4			PROVIDENCE R I SPL OBLIG	5.000	11/09/2005	06/01/2014	1,000,000	1,027,451	914,100	(113,351)	NA	BBB+	BBB
State/Muni	Fixed	744434AN1			PUBLIC PWR GENERATION AGY NEB	5.000	02/26/2008	01/01/2024	1,000,000	992,908	1,015,970	23,062	A2	A	NA
State/Muni	Fixed	744890QK3			PUEBLO CNTY COLO SCH DIST NO 0	5.375	02/11/2004	12/01/2017	1,110,000	1,173,770	1,189,165	15,395	Aa3	AAA	AAA
State/Muni	Fixed	7451443V5			PUERTO RICO COMWLTH	6.500	12/13/2005	07/01/2013	500,000	539,617	519,220	(20,397)	Baa3	BBB-	NA
State/Muni	Fixed	745190HT8			PUERTO RICO COMWLTH HWY & TRAI	5.250	10/11/2005	07/01/2010	1,000,000	1,018,625	1,006,500	(12,125)	Baa3	BBB	NA
State/Muni	Fixed	745235G21			PUERTO RICO PUB BLDGS AUTH REV	5.500	05/25/2005	07/01/2012	400,000	422,334	404,932	(17,402)	Baa3	BBB-	NA
State/Muni	Fixed	745235VS7			PUERTO RICO PUB BLDGS AUTH REV	5.000	05/13/2004	07/01/2028	750,000	780,423	734,363	(46,061)	Baa3	BBB-	NA
State/Muni	Fixed	7452685W8			PUERTO RICO ELEC PWR AUTH PWR	5.000	09/22/2005	07/01/2010	1,000,000	1,020,017	1,004,740	(15,277)	A3	BBB+	NA
State/Muni	Fixed	750005FG5	PreRefunded		RACINE WIS WTRWKS REV	5.250	07/19/2004	09/01/2014	1,000,000	1,037,854	1,102,000	64,146	NA	AA	NA
State/Muni	Fixed	751100CM8			RALEIGH N C COMB ENTERPRISE SY	5.000	09/10/2004	03/01/2016	1,000,000	1,053,805	1,104,130	50,325	Aa1	AAA	AAA
State/Muni	Fixed	752147CD8			RANCHO SANTIAGO CALIF CMNTY CO	5.000	04/14/2005	09/01/2018	1,500,000	1,584,575	1,619,130	34,555	Aa3	AAA	AAA
State/Muni	Fixed	753385HR7			RAPID CITY S D SALES TAX REV	4.500	12/07/2005	12/01/2009	2,515,000	2,530,568	2,567,287	36,719	Aa3	NA	AAA
State/Muni	Fixed	753385HT3			RAPID CITY S D SALES TAX REV	4.500	12/07/2005	12/01/2011	1,960,000	1,995,936	2,109,646	113,710	Aa3	NA	AAA
State/Muni	Fixed	75767LAJ7			REDMOND WASH CMNTY PPTYYS LEAS	5.250	03/26/2004	12/01/2016	2,500,000	2,668,623	2,720,275	51,652	Aa3	AAA	NA
State/Muni	Fixed	759911LT5			REGIONAL TRANSN AUTH ILL	5.500	06/17/2004	06/01/2009	1,000,000	1,003,508	1,007,470	3,962	Aa2	AA+	AA
State/Muni	Fixed	759911PF1			REGIONAL TRANSN AUTH ILL	6.250	04/30/2001	07/01/2014	3,500,000	3,732,496	4,103,610	371,114	Aa2	AA+	AA
State/Muni	Fixed	76218MHE2			RHODE ISLAND CLEAN WTR PROT N F	5.000	02/27/2004	10/01/2017	1,030,000	1,053,159	1,060,643	7,484	Aaa	AAA	AAA
State/Muni	Fixed	762236CC9			RHODE ISLAND ST ECONOMIC DEV C	5.000	08/21/2007	06/15/2016	1,000,000	1,049,286	1,060,400	10,754	Aa3	AA-	AA-
State/Muni	Fixed	762236CE5			RHODE ISLAND ST ECONOMIC DEV C	5.000	05/30/2006	06/15/2018	1,000,000	1,046,335	1,032,260	(14,075)	Aa3	AA-	AA-
State/Muni	Fixed	763495DR6			RICHLAND-BEANBLOSSOM IND SCH B	5.000	03/30/2004	07/15/2017	2,145,000	2,332,726	2,354,331	21,605	NA	AA+	NA
State/Muni	Fixed	76541VFZ5			RICHMOND VA	4.250	11/21/2006	07/15/2026	1,625,000	1,623,092	1,529,645	(93,447)	Aa3	AAA	AAA
State/Muni	Fixed	770077YV1			ROANOKE VA	5.000	12/08/2004	02/01/2017	1,745,000	1,857,392	1,941,766	84,374	Aa3	AA	AA
State/Muni	Fixed	771537SM0			ROCHESTER MICH CMNTY SCH DIST	5.000	11/08/2004	05/01/2012	1,140,000	1,192,275	1,255,220	62,944	Aa3	AAA	AAA
State/Muni	Fixed	771537TG2			ROCHESTER MICH CMNTY SCH DIST	5.000	09/08/2004	05/01/2014	1,500,000	1,589,725	1,691,490	101,765	Aa3	AA-	NA
State/Muni	Fixed	774280WN7			ROCKWALL TEX	5.000	09/18/2007	08/01/2025	1,320,000	1,372,790	1,340,737	(32,053)	A1	AA-	NA
State/Muni	Fixed	776154PG5			ROMEDEVILLE ILL	4.000	09/13/2004	12/30/2016	1,000,000	999,950	1,042,500	42,550	Aa3	NA	AAA
State/Muni	Fixed	786005NH7			SACRAMENTO CALIF MUN UTIL DIST	5.000	05/30/2008	08/15/2020	1,500,000	1,606,406	1,604,055	(2,351)	Aa3	AAA	AAA
State/Muni	Fixed	787642R33			ST CHARLES CNTY MO FRANCIS HOW	5.250	11/26/2007	03/01/2017	1,000,000	1,096,890	1,152,060	55,170	Aa1	AA+	NA
State/Muni	Fixed	787642S99			ST CHARLES CNTY MO FRANCIS HOW	5.250	04/08/2005	03/01/2020	1,500,000	1,633,895	1,712,910	79,015	Aa1	AA+	NA
State/Muni	Fixed	793257BH8			ST PETERSBURG FLA EXCISE TAX R	5.000	06/02/2006	10/01/2014	2,000,000	2,097,867	2,147,740	49,873	A1	AA-	BBB
State/Muni	Fixed	794458CG2			SALEM ORE HOSP FAC AUTH REV	5.000	10/25/2006	08/15/2015	1,780,000	1,863,771	1,830,445	(33,326)	NR	A+	A+
State/Muni	Fixed	795583EQ2	Escrow to Maturity		SALT LAKE CITY UTAH HOSP REV	6.300	09/16/2004	02/15/2015	2,100,000	2,338,904	2,306,472	(32,432)	Aa1	AA+	NA
State/Muni	Fixed	79560QAP3			SALT LAKE CITY UTAH SALES TAX	5.000	07/08/2005	10/01/2017	1,000,000	1,064,664	1,096,170	31,506	Aa1	NA	AA
State/Muni	Fixed	795676HJ7			SALT LAKE CNTY UTAH	4.000	03/26/2004	06/15/2016	1,000,000	1,011,682	1,063,640	51,958	Aaa	AAA	AAA
State/Muni	Fixed	79575DTQ3			SALT RIVER PROJ ARIZ AGRIC IMP	5.000	03/02/2007	01/01/2012	2,000,000	2,070,532	2,181,820	111,288	Aa1	AA	NA
State/Muni	Fixed	7962367W1			SAN ANTONIO TEX	5.000	12/21/2005	07/31/2011	1,725,000	1,774,664	1,871,677	97,013	Aa1	AAA	AA+
State/Muni	Fixed	796237BB0			SAN ANTONIO TEX	5.000	04/12/2007	02/01/2013	1,000,000	1,041,346	1,111,940	70,594	Aa1	AAA	AA+
State/Muni	Fixed	79739GAE6			SAN DIEGO CNTY CALIF REGL ARPT	5.000	10/07/2005	07/01/2010	500,000	507,848	507,795	2,947	A1	A+	A+
State/Muni	Fixed	797544CC5			SAN ELIJO CALIF JT PWRS AUTH R	5.000	03/18/2005	03/01/2020	1,000,000	1,029,334	1,040,300	10,966	Aa3	AAA	AAA
State/Muni	Fixed	79765AX27			SAN FRANCISCO CALIF CITY &	5.500	10/31/2008	05/01/2019	2,000,000	1,986,445	2,041,880	55,436	A1	A	A
State/Muni	Fixed	798147B29			SAN JOSE CALIF REDEV AGY TAX A	5.000	03/17/2006	08/01/2020	1,400,000	1,461,701	1,314,278	(147,423)	A3	AA-	A-
State/Muni	Fixed	800051AQ7			SANDOVAL CNTY N M INCENTIVE PA	4.000	09/16/2005	06/01/2015	1,000,000	1,000,000	1,048,370	48,370	NR	A+	NA
State/Muni	Fixed	80585TAL5			SCAGO EDL FACS CORP FOR	5.000	01/05/2007	12/01/2019	1,500,000	1,597,605	1,526,640	(70,965)	Aa3	AAA	AAA
State/Muni	Fixed	806640PR3			SCHERTZ-CIBOLO-UNVL CITY TEX	5.000	12/05/2007	02/01/2023	1,500,000	1,577,343	1,576,410	(933)	Aaa	NA	AAA
State/Muni	Fixed	806640QK7			SCHERTZ-CIBOLO-UNVL CITY TEX	5.000	10/20/2006	02/01/2015	2,000,000	2,117,936	2,248,540	130,604	Aaa	NA	AAA
State/Muni	Fixed	810453R85			SCOTTSDALE ARIZ	5.000	12/05/2005	07/01/2014	1,250,000	1,314,512	1,415,138	100,625	Aaa	AAA	AAA
State/Muni	Fixed	810489HL1	PreRefunded		SCOTTSDALE ARIZ MUN PPTY CORP	5.000	03/22/2006	07/01/2018	2,000,000	2,113,217	2,330,800	217,583	Aa1	AAA	AA+
State/Muni	Fixed	812643AV6			SEATTLE WASH MUN LT & PWR REV	5.000	10/04/2007	08/01/2022	1,100,000	1,143,243	1,138,896	(4,347)	Aa2	AAA	AAA
State/Muni	Fixed	812670CK1			SEATTLE WASH MUSEUM DEV AUTH	5.000	11/16/2005	04/01/2019	1,500,000	1,551,699	1,601,490	49,791	Aa1	AAA	NA

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
State/Muni	Fixed	817207GY3	PreRefunded		SENECA VY PA SCH DIST	5.250	04/03/2008	01/01/2018	3,750,000	3,979,187	4,153,388	174,201	Aa2	AAA	NA
State/Muni	Fixed	820650DY2			SHAWNEE CNTY KANS UNI SCH DIST	5.000	02/16/2007	02/01/2016	1,450,000	1,544,779	1,615,547	70,768	Aa3	NA	AAA
State/Muni	Fixed	833085RM7			SNOHOMISH CNTY WASH	5.500	07/26/2001	12/01/2016	3,725,000	3,785,367	3,983,999	198,632	Aa3	AA	NA
State/Muni	Fixed	833085RN5			SNOHOMISH CNTY WASH	5.500	04/18/2008	12/01/2017	1,000,000	1,050,477	1,063,440	12,963	Aa3	AA	NA
State/Muni	Fixed	833092FN4			SNOHOMISH CNTY WASH PUB HOSP I	4.100	01/29/2004	12/01/2015	1,195,000	1,204,031	1,247,604	43,573	Baa1	A	A
State/Muni	Fixed	833170HX4			SNOHOMISH CNTY WASH SCH DIST N	5.250	09/14/2005	12/01/2017	1,500,000	1,612,296	1,626,465	14,169	Aa1	NA	NA
State/Muni	Fixed	837114GT8			SOUTH CAROLINA ST ED ASSISTANC	1.015	10/14/2008	09/01/2027	2,000,000	2,000,000	1,935,600	(64,400)	Aaa	NA	NA
State/Muni	Fixed	83712DJT4			SOUTH CAROLINA HSG FIN & DEV A	3.900	08/01/2007	01/01/2034	800,000	791,820	787,264	(4,556)	Aa1	AAA	AAA
State/Muni	Fixed	837147L39			SOUTH CAROLINA ST PUB SVC AUTH	5.000	05/09/2006	01/01/2016	5,000,000	5,247,825	5,554,650	306,825	Aa2	AA-	AA
State/Muni	Fixed	837147L88			SOUTH CAROLINA ST PUB SVC AUTH	5.000	03/19/2008	01/01/2020	4,000,000	4,197,833	4,287,920	90,087	Aa2	AA-	AA
State/Muni	Fixed	837152GP6			SOUTH CAROLINA TRANSN INFRASTR	5.000	01/21/2005	10/01/2019	3,755,000	3,927,393	3,873,771	(53,622)	A1	NA	A
State/Muni	Fixed	837152K61			SOUTH CAROLINA TRANSN INFRASTR	5.250	09/01/2004	10/01/2015	1,500,000	1,632,394	1,655,895	23,501	A1	NA	A
State/Muni	Fixed	837545EJ7			SOUTH DAKOTA CONSERVANCY DIST	5.250	04/02/2007	08/01/2020	750,000	797,020	807,585	10,565	Aaa	AAA	NA
State/Muni	Fixed	83755LHQ2			SOUTH DAKOTA ST BLDG AUTH REV	5.000	05/18/2006	09/01/2015	250,000	260,124	284,583	24,459	Baa1	AA-	NA
State/Muni	Fixed	837562KQ9			SOUTH DAKOTA ST UNIV REV	5.000	02/12/2004	04/01/2018	1,850,000	1,931,430	1,901,985	(29,445)	Baa1	AA-	NA
State/Muni	Fixed	838736SW7			SOUTH LYON MICH CMNTY SCHS	5.000	04/13/2005	05/01/2016	1,395,000	1,472,775	1,518,039	45,264	Aa3	AAA	AAA
State/Muni	Fixed	843375WN2			SOUTHERN MINN MUN PWR AGY PWR	5.250	04/13/2005	01/01/2017	1,450,000	1,571,753	1,560,592	(11,161)	A2	A+	NA
State/Muni	Fixed	845040FQ2			SOUTHWEST HIGHER ED AUTH INC	5.000	11/29/2007	10/01/2018	1,125,000	1,239,323	37,950	37,950	Aa3	AA-	NA
State/Muni	Fixed	848712MB8			SPOKANE CNTY WASH SCH DIST NO	4.000	03/31/2005	06/01/2011	2,030,000	2,029,994	2,135,702	105,708	Aa2	AA	NA
State/Muni	Fixed	848712MC6			SPOKANE CNTY WASH SCH DIST NO	5.000	03/31/2005	11/30/2011	3,430,000	3,511,531	3,725,083	213,552	Aa2	AA	NA
State/Muni	Fixed	849155CV6			SPOONER WIS SCH DIST	4.500	10/21/2003	10/01/2010	155,000	155,093	155,259	166	Aa3	NA	AAA
State/Muni	Fixed	849476FP6			SPRING BRANCH TEX INDPT SCH	5.000	03/01/2005	02/01/2012	500,000	518,811	548,995	30,184	Aaa	AAA	NA
State/Muni	Fixed	850578RM9			SPRINGFIELD ILL ELEC REV	5.000	04/19/2007	03/01/2023	1,750,000	1,846,906	1,811,163	(35,744)	Aa3	AA-	NA
State/Muni	Fixed	851018HL8			SPRINGFIELD MO PUB UTIL REV	5.000	03/09/2007	08/01/2014	1,000,000	1,061,892	1,131,950	70,058	Aa3	AA	AA
State/Muni	Fixed	85230MBA1			ST MARY HOSP AUTH PA HEALTH	5.000	06/01/2007	11/15/2014	250,000	258,656	262,398	3,741	A1	A	A+
State/Muni	Fixed	859328RD0			STERLING HEIGHTS MICH	5.125	06/10/2004	10/01/2012	500,000	503,195	509,545	6,350	Aa2	AA+	AA+
State/Muni	Fixed	866045KD8			SUMMIT CNTY COLO SCH DIST NO R	5.250	01/27/2005	12/01/2017	1,725,000	1,855,018	1,878,422	23,403	Aa3	NA	NA
State/Muni	Fixed	866854EF5			SUN PRAIRIE WIS AREA SCH DIST	4.500	02/17/2004	03/01/2016	1,080,000	1,111,164	1,143,979	32,815	Aa3	NA	AAA
State/Muni	Fixed	87354NDC9			TACOMA WASH SOLID WASTE UTIL R	5.000	07/07/2006	12/01/2023	500,000	508,874	507,275	(1,599)	A2	AA	A+
State/Muni	Fixed	875128GS3			TAMPA BAY WTR FLA UTIL SYS REV	5.250	02/06/2004	10/01/2015	2,000,000	2,176,454	2,205,420	28,966	Aa3	AA+	AA
State/Muni	Fixed	875198AR4			TAMPA FLA OCCUPATIONAL LICENSE	5.375	01/28/2004	10/01/2016	1,015,000	1,070,334	1,089,176	18,842	Aa3	NA	A+
State/Muni	Fixed	87639KBP6			TARRANT CNTY TEX COLLEGE DIST	5.000	09/07/2005	02/15/2015	1,515,000	1,620,555	1,717,662	97,106	Aaa	AAA	NA
State/Muni	Fixed	877176CN5			TAYLOR IND CMNTY SCH CORP	5.000	04/11/2006	07/10/2020	1,000,000	1,036,591	1,052,630	16,039	Baa1	AA+	NA
State/Muni	Fixed	880443BK1			TENNESSEE ENERGY ACQUISITION C	5.250	07/13/2006	09/01/2018	2,000,000	2,101,605	1,590,160	(511,445)	Ba1	BBB+	A+
State/Muni	Fixed	880443BR6			TENNESSEE ENERGY ACQUISITION C	5.250	09/21/2006	09/01/2024	1,000,000	1,103,980	718,630	(385,350)	Ba1	BBB+	A+
State/Muni	Fixed	880541HG5			TENNESSEE ST	4.125	12/06/2006	08/01/2023	2,610,000	2,607,031	2,591,730	(15,301)	Aa1	AA+	AA+
State/Muni	Fixed	882135SE7			TEXAS A & M UNIV REVS	5.375	05/10/2001	05/15/2009	2,000,000	2,002,415	2,010,980	8,565	Aa1	AA+	AA+
State/Muni	Fixed	882721LR2			TEXAS ST	5.000	08/11/2006	04/01/2018	5,000,000	5,243,356	5,566,650	323,294	Aa1	AA	AA+
State/Muni	Fixed	882721LS0			TEXAS ST	5.000	12/04/2006	04/01/2019	1,250,000	1,338,265	1,374,388	36,123	Aa1	AA	AA+
State/Muni	Fixed	882721XE8			TEXAS ST	5.250	06/14/2007	08/01/2016	1,000,000	1,048,957	1,072,540	23,583	Aa1	AA	NA
State/Muni	Fixed	882756VA4			TEXAS ST PUB FIN AUTH REV	5.000	11/05/2004	02/01/2019	2,205,000	2,314,084	2,350,574	36,491	Aa2	AA-	NA
State/Muni	Fixed	882756VN6			TEXAS ST PUB FIN AUTH REV	5.000	11/04/2004	02/01/2016	2,615,000	2,758,927	2,848,546	89,619	Aa2	AA-	NA
State/Muni	Fixed	8827977F4			TEXAS TECH UNIV REVS	5.000	02/13/2006	02/15/2013	3,715,000	3,875,516	4,132,009	256,493	Aa3	AA	AA
State/Muni	Fixed	88283LCS3			TEXAS ST TRANSN COMMN	5.000	11/08/2006	04/01/2022	1,500,000	1,584,941	1,598,265	13,324	Aa1	AAA	NA
State/Muni	Fixed	882854HQ8			TEXAS WTR DEV BRD REV	5.375	04/25/2005	07/15/2016	920,000	933,648	943,037	9,388	Aaa	AAA	AAA
State/Muni	Fixed	886172LN3			THURSTON CNTY WASH SCH DIST NO	5.000	03/11/2008	12/01/2021	3,045,000	3,158,439	3,179,711	21,272	Aa1	AA	NA
State/Muni	Fixed	88786RAS4			TIPPECANOE CNTY IND NMSE SCH B	4.000	09/13/2006	07/15/2018	1,120,000	1,115,767	1,144,102	28,335	Aa3	AAA	AAA
State/Muni	Fixed	89438VSS6			TRAVIS CNTY TEX	5.000	08/02/2007	03/01/2022	1,390,000	1,446,333	1,487,314	40,981	Aaa	AAA	AA
State/Muni	Fixed	8960298H4			TRIBOROUGH BRDG & TUNL AUTH N	5.250	10/22/2002	11/15/2015	4,000,000	4,195,592	4,559,520	363,928	Aa2	AA-	AA
State/Muni	Fixed	89602NMH4			TRIBOROUGH BRDG & TUNL AUTH N	5.000	03/14/2008	11/15/2017	4,615,000	5,022,525	5,177,015	154,490	Aa2	AA-	AA
State/Muni	Fixed	89602NMJ0			TRIBOROUGH BRDG & TUNL AUTH N	5.000	03/14/2008	11/15/2018	1,500,000	1,625,096	1,673,250	48,154	Aa2	AA-	AA
State/Muni	Fixed	899517DC7	Escrow to Maturity		TULSA CNTY OKLA HOME FIN AUTH	6.900	06/21/2004	08/01/2010	1,000,000	1,043,219	1,083,180	39,961	NA	A	NA
State/Muni	Fixed	910678QR5			UNITED INDPT SCH DIST TEX	4.000	02/11/2004	08/15/2016	500,000	501,397	521,765	20,368	Aaa	AAA	NA
State/Muni	Fixed	910678RJ2			UNITED INDPT SCH DIST TEX	4.750	03/10/2004	08/15/2018	2,190,000	2,269,018	2,306,223	37,205	Aaa	AAA	NA
State/Muni	Fixed	914059JF8			UNIVERSITY ARIZ CTFS PARTN	5.000	01/25/2005	06/01/2014	1,000,000	1,041,535	1,054,900	13,365	A1	AA-	NA
State/Muni	Fixed	914060CF3			UNIVERSITY AZ CTFS PARTN	5.250	07/28/2004	06/01/2009	1,455,000	1,459,748	1,464,516	4,767	A1	AA-	NA
State/Muni	Fixed	914119EG3			UNIVERSITY CINCINNATI OHIO GEN	5.000	09/08/2004	06/01/2017	2,400,000	2,491,248	2,506,008	14,760	A2	AA-	NA
State/Muni	Fixed	914119KK7			UNIVERSITY CINCINNATI OHIO GEN	5.000	01/05/2007	06/01/2017	1,000,000	1,080,340	1,094,490	14,150	A2	AA-	NA
State/Muni	Fixed	91417KHU8			UNIVERSITY COLO ENTERPRISE SYS	5.000	10/03/2006	06/01/2025	2,000,000	2,105,562	2,015,340	(90,222)	Aa3	AA-	NA

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Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
State/Muni	Fixed	914233PZ8			UNIVERSITY CONN	5.000	03/03/2006	02/15/2019	1,000,000	1,057,407	1,076,890	19,483	Aa3	AA	AA-
State/Muni	Fixed	914301WU6			UNIVERSITY HOUSTON TEX UNIV	4.000	01/28/2003	02/15/2012	750,000	753,028	803,723	50,694	Aa3	AA	AAA
State/Muni	Fixed	914331HC0			UNIVERSITY ILL CERTIFICATES	5.000	02/15/2006	10/01/2014	1,000,000	1,048,934	1,078,010	29,076	Aa3	AA-	NA
State/Muni	Fixed	914353UY1			UNIVERSITY ILL UNIV REVS	5.000	09/14/2006	04/01/2025	2,500,000	2,609,404	2,520,525	(88,879)	Aa3	AA-	NA
State/Muni	Fixed	914440GR7	PreRefunded		UNIVERSITY MASS BLDG AUTH PROJ	5.250	05/22/2006	11/01/2029	2,000,000	2,125,004	2,325,360	200,356	Baa1	A+	A+
State/Muni	Fixed	914710EV6			UNIVERSITY N C ASHVILLE REV	5.000	11/04/2004	06/01/2018	1,000,000	1,033,662	1,046,300	12,638	A2	NA	NA
State/Muni	Fixed	914713XA5			UNIVERSITY N C UNIV REVS	5.000	01/26/2004	12/01/2017	1,520,000	1,590,690	1,652,878	62,189	Aa1	AA+	AA+
State/Muni	Fixed	914760D26			UNIVERSITY OKLA REVS	5.000	01/23/2004	06/01/2018	1,055,000	1,104,800	1,112,962	8,162	A1	NA	NA
State/Muni	Fixed	914760M75			UNIVERSITY OKLA REVS	5.000	11/30/2006	07/01/2022	1,000,000	1,068,631	1,033,680	(34,951)	NA	AA-	AA-
State/Muni	Fixed	915115K57	PreRefunded		UNIVERSITY TEX PERM UNIV FD	6.250	03/11/2008	07/01/2013	1,645,000	1,833,242	1,912,115	78,873	Aaa	AAA	NA
State/Muni	Fixed	915137TB9			UNIVERSITY TEX UNIV REVS	5.250	01/28/2004	08/15/2018	2,500,000	2,723,870	2,898,700	174,830	Aaa	AAA	AAA
State/Muni	Fixed	915260AL7	PreRefunded		UNIVERSITY WIS HOSPS & CLINICS	6.200	10/28/2005	04/01/2029	2,920,000	3,022,970	3,100,310	77,340	Aa3	NA	AAA
State/Muni	Fixed	916277GG7			UPPER OCCOQUAN SEW AUTH VA RE	5.250	02/10/2004	07/01/2014	1,000,000	1,074,610	1,132,800	58,190	Aa3	AAA	AAA
State/Muni	Fixed	917547LP4	Escrow to Maturity		UTAH ST BLDG OWNERSHIP AUTH LE	5.500	02/21/2007	05/15/2012	1,000,000	1,050,794	1,123,940	73,146	Aa1	AAA	AAA
State/Muni	Fixed	917547PB1			UTAH ST BLDG OWNERSHIP AUTH LE	5.000	01/26/2004	05/15/2017	1,000,000	1,022,592	1,044,400	21,808	Aa1	AA+	NA
State/Muni	Fixed	917547PW5			UTAH ST BLDG OWNERSHIP AUTH LE	5.000	12/17/2003	05/15/2012	1,275,000	1,330,808	1,407,192	76,384	Aa1	AA+	NA
State/Muni	Fixed	917547RB9			UTAH ST BLDG OWNERSHIP AUTH LE	5.000	03/02/2005	05/15/2019	2,230,000	2,348,950	2,329,012	(19,938)	Aa1	AA+	NA
State/Muni	Fixed	91754RK55			UTAH ST BRD REGENTS REV	5.000	06/16/2005	08/01/2016	1,520,000	1,606,900	1,592,717	(14,183)	Aa2	AA	NA
State/Muni	Fixed	91754RK73			UTAH ST BRD REGENTS REV	5.000	06/16/2005	08/01/2017	1,000,000	1,053,739	1,033,190	(20,549)	Aa2	AA	NA
State/Muni	Fixed	917572MJ5			UTAH WTR FIN AGY REV	5.000	12/13/2005	07/01/2011	1,530,000	1,572,871	1,612,574	39,703	A3	AA+	AA-
State/Muni	Fixed	918608MC1			VACAVILLE CALIF UNI SCH DIST	5.000	08/20/2007	08/01/2022	1,810,000	1,849,381	1,837,331	(12,050)	Baa1	AA-	A
State/Muni	Fixed	921645PY7			VANCOUVER WASH WTR & SWR REV	5.000	02/05/2004	06/01/2018	1,000,000	1,065,739	1,059,790	(5,949)	A1	AA-	NA
State/Muni	Fixed	9277805Z5			VIRGINIA COLLEGE BLDG AUTH VA	5.250	12/01/2004	02/01/2017	3,000,000	3,161,025	3,321,060	160,035	Aa1	AA+	AA+
State/Muni	Fixed	927781GB4			VIRGINIA COLLEGE BLDG AUTH VA	5.000	12/14/2007	09/01/2010	2,000,000	2,049,921	2,112,680	62,759	Aa1	AA+	AA+
State/Muni	Fixed	92778RBK2			VIRGINIA COMWLTH UNIV	5.000	03/11/2004	05/01/2015	1,485,000	1,603,450	1,623,758	20,308	Aa3	AA-	NA
State/Muni	Fixed	927790BM6			VIRGINIA COMWLTH TRANSN BRD	5.000	03/02/2007	09/27/2012	1,000,000	1,044,183	1,117,990	73,807	Aa2	AA	AA
State/Muni	Fixed	928077FG6			VIRGINIA PORT AUTH PORT FAC RE	5.000	05/30/2007	07/01/2013	425,000	440,768	447,347	6,578	Aa3	AAA	AAA
State/Muni	Fixed	92812UDT2			VIRGINIA ST HSG DEV AUTH	4.000	05/01/2006	01/01/2012	1,010,000	1,010,800	1,018,060	7,259	Aaa	AAA	NA
State/Muni	Fixed	92812UGW2			VIRGINIA ST HSG DEV AUTH	4.100	07/20/2005	07/01/2014	2,250,000	2,239,387	2,193,435	(45,952)	Aaa	AAA	NA
State/Muni	Fixed	92813CAW7			VIRGINIA ST HSG DEV AUTH MULTI	4.900	07/01/1998	11/01/2009	2,350,000	2,356,409	2,378,294	21,885	Aa1	AA+	NA
State/Muni	Fixed	92813CAY3			VIRGINIA ST HSG DEV AUTH MULTI	4.950	08/17/1998	11/01/2010	2,465,000	2,472,324	2,483,660	11,337	Aa1	AA+	NA
State/Muni	Fixed	928172HZ1			VIRGINIA ST PUB BLDG AUTH PUB	5.250	09/03/2004	08/01/2012	1,500,000	1,588,374	1,687,095	98,721	Aa1	AA+	AA+
State/Muni	Fixed	928172MN2			VIRGINIA ST PUB BLDG AUTH PUB	5.000	02/13/2007	08/01/2013	1,500,000	1,573,104	1,696,950	123,846	Aa1	AA+	AA+
State/Muni	Fixed	92817FT55			VIRGINIA ST PUB SCH AUTH	5.000	12/14/2007	08/01/2010	1,350,000	1,382,435	1,422,873	40,438	Aa1	AA+	AA+
State/Muni	Fixed	92817FW77			VIRGINIA ST PUB SCH AUTH	5.000	12/05/2005	08/01/2014	2,625,000	2,752,488	2,982,630	230,142	Aa1	AA+	AA+
State/Muni	Fixed	92817FWL6			VIRGINIA ST PUB SCH AUTH	5.000	08/10/2004	08/01/2019	1,790,000	1,843,783	1,878,265	34,482	Aa1	AA+	AA+
State/Muni	Fixed	92817LGJ6			VIRGINIA ST RES AUTH CLEAN WTR	4.750	04/18/2007	10/01/2022	1,000,000	1,036,735	1,063,190	26,455	Aaa	AAA	AAA
State/Muni	Fixed	92817PLV4			VIRGINIA ST RES AUTH INFRASTRU	5.000	11/21/2007	05/01/2017	2,000,000	2,065,518	2,047,780	(17,738)	Aa2	AA	NA
State/Muni	Fixed	932423PP5			WALLED LAKE MICH CONS SCH DIST	5.000	08/05/2008	05/01/2011	2,350,000	2,447,873	2,531,679	83,805	Aa3	AA-	NA
State/Muni	Fixed	933407BB3			WALTON CNTY GA	5.000	02/13/2007	01/01/2013	1,000,000	1,043,261	1,092,920	49,659	NA	AA-	NA
State/Muni	Fixed	938701DC0			WASHINGTON CNTY UTAH	5.000	02/10/2004	10/01/2016	1,000,000	1,044,373	1,063,520	19,147	A1	NA	NA
State/Muni	Fixed	939741PG3			WASHINGTON ST	6.125	06/19/2006	03/01/2017	300,000	331,742	347,817	16,075	Aa1	AA+	AA
State/Muni	Fixed	939745Y90	PreRefunded		WASHINGTON ST	5.625	12/08/2000	07/01/2013	100,000	102,740	106,349	3,609	Aa1	AA+	AA
State/Muni	Fixed	93974AL93			WASHINGTON ST	4.000	02/05/2004	01/01/2016	1,000,000	1,002,103	1,049,750	47,647	Aa1	AA+	AA
State/Muni	Fixed	93974ANJ9			WASHINGTON ST	5.000	02/10/2004	01/01/2017	1,000,000	1,028,596	1,054,430	25,834	Aa1	AA+	NA
State/Muni	Fixed	93974ARA4	PreRefunded		WASHINGTON ST	5.625	08/24/2004	07/01/2016	1,450,000	1,489,124	1,542,061	52,937	Aa1	AA+	NA
State/Muni	Fixed	93974ARB2			WASHINGTON ST	5.000	02/11/2004	07/01/2017	1,000,000	1,034,600	1,053,740	19,140	Aa1	AA+	NA
State/Muni	Fixed	93974AWX8			WASHINGTON ST	5.000	05/01/2006	07/01/2016	1,000,000	1,041,865	1,088,680	46,815	Aa1	AA+	AA
State/Muni	Fixed	93974BFA5			WASHINGTON ST	5.000	08/29/2006	07/01/2012	1,030,000	1,069,353	1,143,032	73,679	Aa1	AA+	NA
State/Muni	Fixed	93974BFX5			WASHINGTON ST	5.000	01/31/2006	07/01/2015	1,000,000	1,068,990	1,142,430	73,440	Aa1	AAA	AAA
State/Muni	Fixed	93974BHH8			WASHINGTON ST	5.000	11/05/2007	07/01/2024	1,000,000	1,042,448	1,035,700	(6,748)	Aa1	AAA	AAA
State/Muni	Fixed	93975WAK1			WASHINGTON ST ECONOMIC DEV FIN	5.250	08/05/2004	06/01/2015	1,375,000	1,448,490	1,482,566	34,076	Aa2	AA+	NA
State/Muni	Fixed	93978EGJ5			WASHINGTON ST HEALTH CARE FACS	5.375	08/13/1998	08/15/2011	500,000	502,546	501,365	(1,181)	A1	NA	NA
State/Muni	Fixed	939828PS2	Escrow to Maturity		WASHINGTON ST PUB PWR SUPPLY	0.000	04/10/2008	07/01/2011	2,015,000	1,882,326	1,952,454	70,128	Aaa	AA-	NA
State/Muni	Fixed	9401566W7			WASHINGTON SUBN SAN DIST MD	5.250	11/26/2007	06/01/2010	1,045,000	1,069,530	1,099,507	29,977	Aaa	AAA	AAA
State/Muni	Fixed	940773U28	PreRefunded		WASHOE CNTY NEV	6.375	08/28/2007	07/01/2023	2,500,000	2,548,664	2,605,125	56,461	Aa2	AAA	AAA
State/Muni	Fixed	940858UT8			WASHOE CNTY NEV SCH DIST	5.125	06/14/2004	06/01/2013	1,000,000	1,036,036	1,123,720	87,684	Aa3	AA	AA-
State/Muni	Fixed	940858VU4			WASHOE CNTY NEV SCH DIST	5.500	05/08/2006	06/01/2017	5,000,000	5,427,410	5,855,250	427,840	Aa3	AA	AA-
State/Muni	Fixed	940858WV9	PreRefunded		WASHOE CNTY NEV SCH DIST	5.250	01/26/2004	06/01/2017	1,585,000	1,660,331	1,808,025	147,695	Aa3	AA	NA

**2009 Investor Supplement
 Data for March 31, 2009**

Ledger Class	Type	Cusip	Collateral or Guarantee	Mtg Vintage Year	Description	Cpn/Dvd	Purchase Date	Maturity Date	Par/Shares	Amortized Cost	Market Value	Net Unreal Gain(Loss)	Mdy's	S&P	Fitch
State/Muni	Fixed	943700BV5			WAVERLY MICH CMNTY SCH	5.000	01/28/2005	05/01/2018	1,365,000	1,446,368	1,448,361	1,993	Aa3	AAA	AAA
State/Muni	Fixed	946363DP0			WAYNE TWP IND MARION CNTY SCH	5.000	05/17/2006	07/10/2019	1,720,000	1,800,932	1,873,544	72,612	Baa1	AA+	NA
State/Muni	Fixed	956553RQ6	PreRefunded		WEST VIRGINIA ST	5.750	07/15/1999	06/01/2015	500,000	505,306	509,280	3,974	Aa3	AAA	AA-
State/Muni	Fixed	956553TG6			WEST VIRGINIA ST	5.000	03/31/2008	06/01/2016	1,500,000	1,601,505	1,664,880	63,375	Aa3	AA-	AA-
State/Muni	Fixed	95662MJJ0			WEST VIRGINIA ST HSG DEV FD	4.750	02/10/1999	11/01/2011	500,000	499,680	505,295	5,615	Aaa	AAA	NA
State/Muni	Fixed	95667QAQ1			WEST VA ST SCH BLDG AUTH REV	5.000	03/12/2008	07/01/2011	1,405,000	1,459,455	1,506,315	46,860	A1	AA-	A+
State/Muni	Fixed	956695NF3	PreRefunded		WEST VIRGINIA ST WTR DEV AUTH	5.500	06/15/1999	11/01/2018	400,000	408,106	419,692	11,586	Baa1	A	NA
State/Muni	Fixed	956704TA8			WEST VIRGINIA UNIV REVS	0.000	11/19/2008	04/01/2018	1,000,000	621,146	673,100	51,954	A1	A+	NA
State/Muni	Fixed	960470HK1			WESTLAKE OHIO CITY SCH DIST	5.000	03/17/2004	12/01/2014	1,870,000	2,027,929	2,080,562	52,633	Aa2	NA	NA
State/Muni	Fixed	967338PK4			WICHITA KANS WTR & SWR UTIL	5.000	12/01/2006	10/01/2024	1,500,000	1,613,153	1,512,810	(100,343)	Aa3	AAA	AAA
State/Muni	Fixed	969871XQ0			WILLIAMSON CNTY TENN	5.000	12/09/2004	05/01/2016	1,000,000	1,060,243	1,132,820	72,577	Aaa	NA	NA
State/Muni	Fixed	969871XR8			WILLIAMSON CNTY TENN	5.000	12/09/2004	05/01/2017	1,015,000	1,071,633	1,136,475	64,842	Aaa	NA	NA
State/Muni	Fixed	969887RL4			WILLIAMSON CNTY TEX	4.500	10/19/2006	02/15/2024	3,000,000	3,005,060	3,013,950	8,890	Aa2	AAA	AAA
State/Muni	Fixed	970667KV2			WILLIS TEX INDPT SCH DIST	5.750	02/27/2004	02/15/2018	1,485,000	1,680,434	1,751,320	70,885	Aaa	NA	NA
State/Muni	Fixed	970667QV6			WILLIS TEX INDPT SCH DIST	5.000	10/21/2005	02/15/2020	1,075,000	1,116,468	1,166,268	49,800	Aaa	NA	NA
State/Muni	Fixed	971838DD6			WILMOT WIS UN HIGH SCH DIST	5.000	11/20/2006	03/01/2024	1,000,000	1,061,004	1,040,360	(20,644)	Aa3	NA	AAA
State/Muni	Fixed	974450RU4			WINNEBAGO CNTY ILL	4.250	11/28/2006	12/01/2026	1,360,000	1,343,351	1,233,547	(109,803)	A1	NA	NA
State/Muni	Fixed	9770568E3			WISCONSIN ST	5.000	08/31/2004	05/01/2013	1,500,000	1,585,493	1,667,265	81,772	Aa3	AA	AA-
State/Muni	Fixed	977056R51			WISCONSIN ST	5.500	07/17/2003	05/01/2015	1,100,000	1,205,074	1,266,892	61,818	Aa3	AA	AA-
State/Muni	Fixed	97705LHV4			WISCONSIN ST	5.000	03/31/2008	05/01/2014	2,000,000	2,154,983	2,233,980	78,997	Aa3	AA	AA-
State/Muni	Fixed	97705LWZ5			WISCONSIN ST	5.000	09/06/2007	05/01/2018	1,000,000	1,051,863	1,087,160	35,297	Aa3	AA	AA-
State/Muni	Fixed	977092PV1			WISCONSIN ST CLEAN WTR REV	5.000	10/18/2006	06/01/2014	2,000,000	2,110,176	2,254,480	144,304	Aa1	AA+	AA+
State/Muni	Fixed	97710VQ84			WISCONSIN ST HEALTH & EDL FACS	5.250	11/02/2006	08/15/2019	2,500,000	2,633,864	1,989,825	(644,039)	Baa2	BBB+	NA
State/Muni	Fixed	977123PM4			WISCONSIN ST TRANSN REV	5.500	11/27/2007	07/01/2010	1,250,000	1,319,850	1,319,850	35,662	Aa3	AA+	AA
State/Muni	Fixed	977123RC4	PreRefunded		WISCONSIN ST TRANSN REV	5.000	10/10/2002	07/01/2014	9,000,000	9,427,860	10,211,040	783,180	Aa3	AA+	AA
State/Muni	Fixed	977123WB0			WISCONSIN ST TRANSN REV	5.000	06/19/2007	07/01/2014	1,400,000	1,456,261	1,547,448	91,187	Aa3	AAA	AA
State/Muni	Fixed	982696PS9			WYANDOTTE CNTY KANS SCH 500	5.250	04/11/2006	09/01/2020	1,460,000	1,574,516	1,645,829	71,313	Aa3	AAA	AAA
State/Muni	Fixed	983308AN7			WYOMING MICH BLDG AUTH	5.000	05/25/2005	05/01/2018	1,400,000	1,477,176	1,473,080	(4,096)	Baa1	AA-	NA
State/Muni	Fixed	983308AP2			WYOMING MICH BLDG AUTH	5.000	05/25/2005	05/01/2019	1,005,000	1,057,627	1,048,084	(9,543)	Baa1	AA-	NA
State/Muni	Fixed	986523LR7			YORK CNTY S C SCH DIST NO 003	5.000	03/02/2007	03/01/2013	1,035,000	1,085,170	1,158,693	73,523	Aa1	AA	NA
State/Muni	Fixed	13016NAF1			CALIFORNIA CNTY CALIF TOB SECU	7.500	03/22/2002	06/01/2019	50,000	50,000	49,869	(131)	Baa3	NA	BBB+
State/Muni	Fixed	13016NAN4			CALIFORNIA CNTY CALIF TOB SECU	6.830	05/10/2002	06/01/2015	50,000	50,000	49,920	(80)	NR	BBB	BBB+
State/Muni	Fixed	147181AE1			CASCADE CHRISTIAN SCHOOL	8.380	12/21/2007	12/01/2019	1,000,000	1,023,419	808,190	(215,229)	NA	A	NA
State/Muni	Fixed	452024DS8			ILLINOIS MUN ELEC AGY PWR SUPP	5.400	08/24/2007	02/01/2014	1,000,000	1,000,000	1,041,620	41,620	A1	AA-	A+
State/Muni	Fixed	4546237P8			INDIANA BD BK REV	5.740	08/04/2004	07/15/2016	1,110,000	1,130,782	1,156,520	25,739	Baa1	AA+	NA
State/Muni	Fixed	646139D77	PreRefunded		NEW JERSEY ST TPK AUTH TPK REV	4.252	07/22/2005	01/01/2016	35,000	34,064	35,072	1,008	A3	A	A
State/Muni	Fixed	646139D85			NEW JERSEY ST TPK AUTH TPK REV	4.252	07/22/2005	01/01/2016	650,000	646,631	625,593	(21,039)	A3	A	A
State/Muni	Fixed	648539AH7			NEW ROCHELLE N Y INDL DEV AGY	7.150	06/14/2002	10/01/2014	180,000	186,273	194,360	8,087	Aaa	A+	NA
State/Muni	Fixed	650034K67			NEW YORK ST URBAN DEV CORP REV	4.170	09/25/2003	12/15/2009	560,000	560,312	568,786	8,475	NA	AAA	AA-
State/Muni	Fixed	709163FH7			PENNSYLVANIA ST HIGHER ED ASSI	17.000	01/14/2008	05/01/2046	3,000,000	3,000,000	2,861,100	(138,900)	A3	NA	AAA
State/Muni	Fixed	71884ADX4			PHOENIX ARIZ CIVIC IMPT CORP	6.000	01/22/2003	07/01/2019	350,000	350,511	350,634	122	Aa3	AA	NA
State/Muni	Fixed	731469DB5			POLK COUNTY WIS	3.650	05/21/2003	12/01/2009	330,000	330,000	331,815	1,815	A2	NA	NA
State/Muni	Fixed	758582BL3			REEVES CNTY TEX CTFB PARTN	6.100	05/14/2007	03/01/2017	1,000,000	998,413	784,310	(214,103)	NA	BBB	NA
State/Muni	Fixed	791649HH2			ST LOUIS MO INDL DEV AUTH REV	5.300	11/14/2002	12/20/2012	180,000	180,000	182,039	2,039	NR	AAA	NA
State/Muni	Fixed	80207GAD9			SANTA FE N MEX CIVIC HSG AUTH	6.710	12/05/2001	08/01/2012	50,000	50,000	50,228	228	Aaa	AAA	AAA
State/Muni	Fixed	83754LAA5			EEFC 2002-A A	6.720	10/23/2002	06/01/2025	359,375	362,994	340,030	(22,964)	Baa3	BBB	NA
State/Muni	Fixed	873825CK7			TAHOE FOREST CALIF HOSP DIST R	7.680	07/01/1999	07/01/2009	25,000	25,000	24,931	(69)	NR	BBB-	NA
State/Muni	Fixed	899052ED2			TUKWILA WASH	3.210	10/29/2003	12/01/2009	30,000	30,021	30,060	39	A1	AAA	A+
State/Muni	Fixed	167723BF1			CHICAGO ILL TRAN AUTH CAP GRNT	5.250	02/26/2009	06/01/2016	1,000,000	1,078,500	1,068,130	(10,370)	A2	A	A
State/Muni	Fixed	186432XM7			CLEVELAND OHIO WTRWKS REV	5.250	02/24/2009	01/01/2017	1,000,000	1,058,924	1,046,960	(11,964)	Aa2	AA	NA
State/Muni	Fixed	720373FD6			PIERCE CNTY WASH SCH DIST NO 0	5.000	03/09/2009	12/01/2017	1,000,000	1,073,082	1,095,230	22,148	Aa1	NA	AAA
State/Muni	Fixed	54810CXV7			LOWER COLO RIV AUTH TEX REV	5.500	02/05/2009	05/15/2018	1,000,000	1,099,488	1,076,700	(22,788)	A1	A	A+
State/Muni	Fixed	810489JL9			SCOTTSDALE ARIZ MUN PPTY CORP	5.000	02/26/2009	07/01/2020	1,000,000	1,086,121	1,130,440	44,319	Aa1	AAA	AA+
State/Muni	Fixed	95667QAW6			WEST VA ST SCH BLDG AUTH REV	5.000	02/26/2009	07/01/2020	1,000,000	1,063,466	1,051,640	(11,826)	A1	AA-	A+
State/Muni	Fixed	677632KM2			OHIO ST UNIV GEN RCPTS	5.000	01/15/2009	11/30/2020	2,830,000	3,172,930	3,102,331	(70,599)	Aa2	AA	AA
State/Muni	Fixed	25477GAN5			DISTRICT COLUMBIA INCOME TAX R	5.000	03/12/2009	12/01/2022	1,000,000	1,034,196	1,050,560	16,364	Aa2	AAA	AA
State/Muni	Fixed	796253S60			SAN ANTONIO TEX ELEC & GAS	5.250	02/27/2009	02/01/2025	1,500,000	1,557,092	1,570,245	13,153	Aa1	AA	AA+
Other Invested As: Other		99C001668			FHLB INDIANAPOLIS CAPIAL STOCK	0.000	03/26/2008		12,023	1,202,300	1,202,300	0			
Other Invested As: Other		99C001676			FHLB ATLANTA CAPITAL STOCK	0.000	06/09/2008		38,396	3,839,600	3,839,600	0			

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Other Invested As: Other		99C010032			FHLB CHICAGO CAPITAL STOCK	0.000	11/01/2008		5	500	500	0			
Other Invested As: Other		99C001635			Long/Short Equity Fund #1	0.000	12/31/2002		6,579,856	6,010,321	6,010,321	0			
Other Invested As: Other		99C001700			Tax Credit Investment	0.000	01/02/2007		1,924,138	1,924,138	1,924,138	0			
Other Invested As: Other		99C010008			Distressed Debt Fund	0.000	09/29/2008		28,211	23,072,721	23,072,721	0			
Other Invested As: Other		99C010024			High Yield ABS Fund Contribution Tranche	0.000	01/01/2007		33,990	19,893,336	8,130,649	(11,762,687)			
Other Invested As: Other		xxxxxxx			Private Equity Fund #2	0.000	03/06/2009		900	90,000	90,000	0			
Short Term	Short	922380AD2			VASTAR RESOURCES INC	6.500	02/03/2009	04/01/2009	100,000	100,000	100,000		Aa1	AA	NA
Short Term	Short	42823JR15			HEWLETT-PACKARD	0.000	03/20/2009	04/01/2009	2,092,000	2,092,000	2,092,000				
Short Term	Short	36955DR28			GEN DYNAMICS CRP	0.000	03/30/2009	04/02/2009	4,038,000	4,037,966	4,037,966				
Short Term	Short	41402PSV5			HARRIS CNTY TEXAS	0.450	03/30/2009	04/02/2009	5,000,000	5,000,000	5,000,000				
Short Term	Short	42823JR23			HEWLETT-PACKARD	0.000	03/30/2009	04/02/2009	1,058,000	1,057,990	1,057,990				
Short Term	Short	44239TAE7			CITY OF HOUSTON TEXAS	0.550	03/30/2009	04/02/2009	5,000,000	5,000,000	5,000,000				
Short Term	Short	45884EW76			INTERMOUNTAIN POWER AGENCY	0.500	03/30/2009	04/02/2009	5,000,000	5,000,000	5,000,000				
Short Term	Short	59260RAT8			MRTTO TRANSIT AUTH OF NY	0.550	03/30/2009	04/02/2009	5,000,000	5,000,000	5,000,000				
Short Term	Short	59461UBB6			MICHIGAN STATE BUILDING AUTHORITY	0.750	03/30/2009	04/02/2009	5,000,000	5,000,000	5,000,000				
Short Term	Short	67763TLF7			OHIO STATE UNIVERSITY	0.450	03/30/2009	04/02/2009	5,000,000	5,000,000	5,000,000				
Short Term	Short	73543LAE4			PORT OF TACOMA WASHINGTON	0.550	03/30/2009	04/02/2009	5,000,000	5,000,000	5,000,000				
Short Term	Short	77434LR25			ROCKWELL COLLINS	0.000	03/30/2009	04/02/2009	2,450,000	2,449,983	2,449,983				
Short Term	Short	79410TAJ3			SALEM CNTY NJ POLLUTION CONTROL	0.650	03/30/2009	04/02/2009	5,000,000	5,000,000	5,000,000				
Short Term	Short	79816LDY4			SAN JOSE AIRPORT AUTHORITY	1.000	03/30/2009	04/02/2009	5,000,000	5,000,000	5,000,000				
Short Term	Short	88055PGK3			STATE OF TENNESSEE	0.500	03/30/2009	04/02/2009	1,167,000	1,167,000	1,167,000				
Short Term	Short	88237TA22			TEXAS DEPARTMENT OF TRANSPORTATION	0.750	03/30/2009	04/02/2009	5,000,000	5,000,000	5,000,000				
Short Term	Short	313385DZ6			FED HOME LN DISCOUNT NT	0.000	03/20/2009	04/06/2009	2,159,000	2,158,955	2,158,955		Aaa	AAA	NA
Short Term	Short	BRYANTCD1			BYRANT BANK CD	2.750	01/08/2009	04/08/2009	1,000,000	1,000,000	1,000,000		Aaa		
Short Term	Short	COMPASSB0			COMPASS BANK CD	0.350	03/09/2009	04/08/2009	5,001,507	5,001,507	5,001,507		Aaa		
Short Term	Short	313385EG7			FED HOME LN DISCOUNT NT	0.000	01/12/2009	04/13/2009	460,000	459,972	459,972		Aaa	AAA	NA
Short Term	Short	262006208			DREYFUS GOVERN CASH	0.310	03/30/2009	04/14/2009	1,608,000	1,608,000	1,608,000				
Short Term	Short	61747C624			MORGAN STANLEY LIQ T/E-SERV	0.360	03/30/2009	04/14/2009	6,361,000	6,361,000	6,361,000				
Short Term	Short	048825BJ1			ATLANTIC RICHFIELD CO	5.900	02/03/2009	04/15/2009	100,000	100,100	100,100		Aa1	AA	AA+
Short Term	Short	300250107			EVERGREEN MONEY MARKET -I	0.380	03/30/2009	04/15/2009	105,000	105,000	105,000				
Short Term	Short	316175108			FIDELITY GOVERNMENT PORT-I	0.510	03/30/2009	04/15/2009	1,050,106	1,050,106	1,050,106				
Short Term	Short	316176106			FIDELITY T/E PORTFOLIO-I	0.420	03/30/2009	04/15/2009	11,576,394	11,576,394	11,576,394				
Short Term	Short	31846V567			FIRST AMERICAN GOV OBLIG-Z	0.390	03/30/2009	04/15/2009	247,711,512	247,711,512	247,711,512				
Short Term	Short	38141W273			GOLDMAN SACHS FIN SQ GOVT-FS	0.450	03/30/2009	04/15/2009	1,252,422	1,252,422	1,252,422				
Short Term	Short	60934N401			FEDERATED T/F OBLIGATN	0.760	03/30/2009	04/15/2009	13,560,000	13,560,000	13,560,000				
Short Term	Short	313385EP7			FED HOME LN DISCOUNT NT	0.000	01/23/2009	04/20/2009	100,000	99,989	99,989		Aaa	AAA	NA
Short Term	Short	REDMOUNT9			RED MOUNTAIN BANK CD	2.250	01/29/2009	04/29/2009	1,000,000	1,000,000	1,000,000		Aaa		
Short Term	Short	313385EZ5			FED HOME LN DISCOUNT NT	0.000	01/23/2009	04/30/2009	130,000	129,974	129,974		Aaa	AAA	NA
Short Term	Short	999999998			BUTTERFIELD USD MMF				10,931,225	10,931,225	10,931,225				
Unconsolidated St. Unconsol		99C001650			Long/Short Equity Fund #2	0.000	12/11/2007		7,750,000	7,750,000	12,296,383				
Unconsolidated St. Unconsol		99C010024			High Yield ABS Fund Tranche 1	0.000	01/01/2007		33,990	14,193,449	11,463,488				
Unconsolidated St. Unconsol		99C010065			High Yield ABS Fund Tranche 2	0.000	03/31/2008		20,923	20,000,000	16,412,457				
Unconsolidated St. Unconsol		99C010016			Private Equity Fund #1	0.000	03/03/2009		65,000	6,500,000	5,056,545				
BOLI	Boli				Aegon -Separate Account (JPM wrap)					16,460,493	16,460,493				
BOLI	Boli				John Hancock Life -Genl Acct					4,390,091	4,390,091				
BOLI	Boli				Lincoln Life- Genl Acct					16,475,501	16,475,501				
BOLI	Boli				Mass Mutual- Genl Acct					973,141	973,141				
BOLI	Boli				Midland Natl Life- Genl Acct					6,458,440	6,458,440				
BOLI	Boli				Nortwestern Mutual- Genl Acct					14,691,152	14,691,152				
BOLI	Boli				New York Life- Genl Acct					944,912	944,912				
BOLI	Boli				ING Security Life of Denver- GenlAcct					3,467,968	3,467,968				