Pos#	Sec-Id	Description	Rate	Maturity	YIELD	MOO	S&P	POSITION-SIZE	PRICE	Carry Basis	Market-VALUE	GAIN/LOSS	ENDING ACCRUED	FAIR VALUE
64020	TPCG0659	CITIGROUP GLOBAL MARKETS	.25000	12/01/08	.2500	Aaa	AAA	279,000,000.00	100.000000	279,000,000.00	279,000,000.00		9,687.50	279,009,687.50
64026	TPCG0660	CITIGROUP GLOBAL MARKETS	.20000	12/01/08	.2000	Aaa	AAA	236,000,000.00	100.000000	236,000,000.00	236,000,000.00		3,933.33	236,003,933.33
								515,000,000.00		515,000,000.00	515,000,000.00		13,620.83	515,013,620.83
===> 0002 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 7 <===														
63855	912795J3	TREASURY BILL 12/18/08	.35000	12/18/08	.9319	Aaa	AAA	25,000,000.00	99.953429	24,995,868.06	24,988,357.25	- 7,510.81		24,988,357.25
								25,000,000.00		24,995,868.06	24,988,357.25	- 7,510.81		24,988,357.25
===> 0001 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 11 <===														
63444	912828BT	US TREASURY N/B	3.37500	12/15/08	.6137	Aaa	AAA	50,000,000.00	100.112751	50,056,375.39	50,056,375.50	.11	779,200.82	50,835,576.32
63795	912828GB	US TREASURY N/B	4.75000	12/31/08	.7171	Aaa	AAA	50,000,000.00	100.338332	50,169,165.83	50,169,166.00	.17	993,885.87	51,163,051.87
64013	912828GV	US TREASURY N/B	4.87500	6/30/09	.7527	Aaa	AAA	50,000,000.00	102.398000	51,205,801.50	51,199,000.00	- 6,801.50	1,020,040.76	52,219,040.76
64015	912828CL	US TREASURY N/B	4.00000	6/15/09	.7100	Aaa	AAA	50,000,000.00	101.773000	50,898,942.79	50,886,500.00	- 12,442.79	923,497.27	51,809,997.27
								200,000,000.00		202,330,285.51	202,311,041.50	- 19,244.01	3,716,624.72	206,027,666.22
===> 0004 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 12 <===														
63510	3134A4VH	FREDDIE MAC4	4.62500	12/19/08	2.8760	Aaa	AAA	19,765,000.00	100.089033	19,782,597.27	19,782,597.37	.10	411,359.06	20,193,956.43
63729	3133XQ3S	FED HOME LN BANK	2.87500	3/04/09	.9488	Aaa	AAA	30,000,000.00	100.500000	29,982,557.33	30,150,000.00	167,442.67	208,437.50	30,358,437.50
64014	3133XJXU	FHLB	5.00000	2/20/09	.7609	Aaa	AAA	50,000,000.00	100.938093	50,469,046.51	50,469,046.50	- .01	701,388.89	51,170,435.39
								99,765,000.00		100,234,201.11	100,401,643.87	167,442.76	1,321,185.45	101,722,829.32
===> 0003 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 21 <===														

Pos#	Sec-Id	Description	Rate	Maturity	YIELD	MOO	S&P	POSITION-SIZE	PRICE	Carry Basis	Market-VALUE	GAIN/LOSS	ENDING ACCRUED	FAIR VALUE
61480	3133XCUR	FHLB	4.50000	9/10/10	2.3501	Aaa	AAA	8,400,000.00	103.718750	8,677,644.93	8,712,375.00	34,730.07	85,050.00	8,797,425.00
61481	3133XPNX	FHLB	2.62500	3/12/10	2.0041	Aaa	AAA	9,340,000.00	100.781250	9,359,231.71	9,412,968.75	53,737.04	53,802.29	9,466,771.04
61482	3133XCUR	FHLB	4.50000	9/10/10	2.3501	Aaa	AAA	3,000,000.00	103.718750	3,102,310.19	3,111,562.50	9,252.31	30,375.00	3,141,937.50
63092	3136F6JX	FANNIE MAE	4.00000	11/16/09	2.0846	Aaa	AAA	5,000,000.00	101.812500	5,047,428.10	5,090,625.00	43,196.90	8,333.33	5,098,958.33
								25,740,000.00		26,186,614.93	26,327,531.25	140,916.32	177,560.62	26,505,091.87
===> 0004 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 23 <===														
59113	3133XLX9	FHLB FLOATING QRTLY	5.23630	2/11/09	2.0725	Aaa	AAA	20,000,000.00	100.007200	20,000,000.00	20,001,440.00	1,440.00	24,111.11	20,025,551.11
59471	31331X3P	FFCB FLOATING QRTLY	5.29000	3/17/09	2.8200	Aaa	AAA	25,000,000.00	99.764000	25,000,000.00	24,941,000.00 -	59,000.00	106,250.00	25,047,250.00
59658	3133XLX9	FHLB FLOATING QRTLY	5.23625	2/11/09	2.0725	Aaa	AAA	29,000,000.00	100.007200	29,003,528.43	29,002,088.00 -	1,440.43	34,961.11	29,037,049.11
59960	3133XMW3	FHLB FLOATING QRTLY	4.70688	5/13/09	2.2107	Aaa	AAA	20,000,000.00	99.890625	20,000,000.00	19,978,125.00 -	21,875.00	19,950.00	19,998,075.00
60140	3133XL6T	FHLB FLOATING QRTLY	5.53438	12/15/08	2.3671	Aaa	AAA	20,000,000.00	100.004218	20,000,843.57	20,000,843.60	.03	113,746.11	20,114,589.71
60141	3133XNCD	FHLB FLOATING QRTLY	4.73875	5/20/09	2.2374	Aaa	AAA	20,000,000.00	99.880000	20,000,000.00	19,976,000.00 -	24,000.00	12,271.11	19,988,271.11
60146	3133XNDG	FHLB FLOATING QRTLY	4.80188	11/20/09	2.3016	Aaa	AAA	15,000,000.00	99.734375	15,000,000.00	14,960,156.25 -	39,843.75	9,340.83	14,969,497.08
60498	3133XNUM	FHLB FLOATIMG QRTLY	4.67375	12/24/08	2.8477	Aaa	AAA	25,000,000.00	100.000000	25,000,000.00	25,000,000.00		141,100.00	25,141,100.00
60609	3133XNKR	FHLB FLOATING QRTLY	4.89625	12/04/08	1.8903	Aaa	AAA	20,000,000.00	100.000349	20,000,069.85	20,000,069.80 -	.05	126,035.56	20,126,105.36
60610	3133XNW4	FHLB FLOATING QRTLY	4.51063	7/07/09	4.0180	Aaa	AAA	25,000,000.00	100.062500	25,000,000.00	25,015,625.00	15,625.00	159,041.67	25,174,666.67
61298	3133XPAX	FHLB FLOATING QRTLY	3.16125	1/23/09	3.5222	Aaa	AAA	15,000,000.00	99.998879	14,999,831.87	14,999,831.85 -	.02	59,540.00	15,059,371.85
61299	3133XPJH	FHLB FLOATING QRTLY	2.95500	8/05/09	2.7684	Aaa	AAA	15,000,000.00	99.951000	14,996,955.55	14,992,650.00 -	4,305.55	29,455.83	15,022,105.83
61494	3133XMS3	FHLB FLOATING QRTLY	3.04938	5/01/09	3.2837	Aaa	AAA	10,000,000.00	99.864700	9,998,435.42	9,986,470.00 -	11,965.42	25,025.00	10,011,495.00
63796	31398ADZ	FNMA FLOATING QTRLY	3.30625	12/26/08	1.3431	Aaa	AAA	25,000,000.00	100.131897	25,032,974.14	25,032,974.25	.11	151,536.46	25,184,510.71
								284,000,000.00		284,032,638.83	283,887,273.75 -	145,365.08	1,012,364.79	284,899,638.54
===> 0014 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 30 <===														
62374	313588U7	FNM DISCOUNT	2.31000	12/26/08	2.2247	P-1	A-1+	2,000,000.00	99.839584	1,996,791.67	1,996,791.68	.01		1,996,791.68
62843	313589AG	FNM DISCOUNT	2.68000	1/07/09	2.6167	P-1	A-1+	15,000,000.00	99.724556	14,958,683.33	14,958,683.40	.07		14,958,683.40
63131	313589AE	FNM DISCOUNT	2.70000	1/05/09	2.6319	P-1	A-1+	15,000,000.00	99.737500	14,960,625.00	14,960,625.00			14,960,625.00
63282	313384T4	FHLB DISCOUNT	2.15000	12/15/08	2.1369	P-1	A-1+	25,000,000.00	99.911042	24,979,097.22	24,977,760.40 -	1,336.82		24,977,760.40
63283	313384T4	FHLB DISCOUNT	2.15000	12/15/08	2.1369	P-1	A-1+	50,000,000.00	99.911042	49,958,194.44	49,955,520.80 -	2,673.64		49,955,520.80
63434	313384T4	FHLB DISCOUNT	2.70000	12/15/08	2.1369	P-1	A-1+	25,000,000.00	99.911042	24,973,750.00	24,977,760.40	4,010.40		24,977,760.40

Pos#	Sec-Id	Description	Rate	Maturity	YIELD	MOO	S&P	POSITION-SIZE	PRICE	Carry Basis	Market-VALUE	GAIN/LOSS	ENDING ACCRUED	FAIR VALUE
63447	313384T8	FHLB DISCOUNT	2.80000	12/19/08	2.6564	P-1	A-1+	50,000,000.00	99.860000	49,930,000.00	49,930,000.00			49,930,000.00
63689	313397CZ	FRE DISCOUNT	2.57400	3/13/09	.8057	P-1	A-1+	50,000,000.00	99.770000	49,635,350.00	49,885,000.00	249,650.00		49,885,000.00
63690	313397BF	FRE DISCOUNT	2.09700	1/30/09	2.0699	P-1	A-1+	50,000,000.00	99.650500	49,825,250.00	49,825,250.00			49,825,250.00
63711	313385DU	FHLB DISCOUNT	3.05000	4/01/09	1.0067	P-1	A-1+	50,000,000.00	99.660000	49,487,430.55	49,830,000.00	342,569.45		49,830,000.00
63744	313385DU	FHLB DISCOUNT	2.80000	4/01/09	1.0067	P-1	A-1+	25,000,000.00	99.660000	24,764,722.22	24,915,000.00	150,277.78		24,915,000.00
63782	313385BB	FHLB DISCOUNT	2.50000	1/26/09	2.4657	P-1	A-1+	50,000,000.00	99.611111	49,805,555.56	49,805,555.50	- .06		49,805,555.50
63848	313397CF	FRE DISCOUNT	1.85000	2/23/09	1.8362	P-1	A-1+	6,346,000.00	99.568333	6,318,606.43	6,318,606.41	- .02		6,318,606.41
63852	313397CK	FRE DISCOUNT	1.65000	2/27/09	1.2807	P-1	A-1+	30,000,000.00	99.684386	29,879,000.00	29,905,315.80	26,315.80		29,905,315.80
63853	313397DE	FRE DISCOUNT	2.00000	3/18/09	.8019	P-1	A-1+	25,000,000.00	99.760000	24,851,388.89	24,940,000.00	88,611.11		24,940,000.00
63854	313397DE	FRE DISCOUNT	2.02000	3/18/09	.8019	P-1	A-1+	25,000,000.00	99.760000	24,849,902.78	24,940,000.00	90,097.22		24,940,000.00
63918	313589BT	FNM DISCOUNT	.90000	2/11/09	.8893	P-1	A-1+	50,000,000.00	99.820000	49,910,000.00	49,910,000.00			49,910,000.00
63939	313397CW	FRE DISCOUNT	1.20000	3/10/09	.7937	P-1	A-1+	29,881,000.00	99.780000	29,782,392.70	29,815,261.80	32,869.10		29,815,261.80
63941	313397DK	FRE DISCOUNT	1.23000	3/23/09	.7985	P-1	A-1+	33,500,000.00	99.750000	33,371,806.67	33,416,250.00	44,443.33		33,416,250.00
63942	313397DM	FRE DISCOUNT	1.25000	3/25/09	.7846	P-1	A-1+	25,000,000.00	99.750000	24,901,041.66	24,937,500.00	36,458.34		24,937,500.00
63949	313397CK	FRE DISCOUNT	1.09000	2/27/09	1.2807	P-1	A-1+	17,335,000.00	99.684386	17,288,811.85	17,280,288.31	- 8,523.54		17,280,288.31
63952	313589FM	FNM DISCOUNT	1.65000	5/12/09	1.0875	P-1	A-1+	30,000,000.00	99.510000	29,777,250.00	29,853,000.00	75,750.00		29,853,000.00
63962	313397CK	FRE DISCOUNT	1.00000	2/27/09	1.2807	P-1	A-1+	25,000,000.00	99.684386	24,938,888.89	24,921,096.50	- 17,792.39		24,921,096.50
63967	313589CN	FNM DISCOUNT	1.00000	3/02/09	.7842	P-1	A-1+	29,406,000.00	99.800000	29,331,668.17	29,347,188.00	15,519.83		29,347,188.00
64016	313589AN	FNMA DISCOUNT	.43000	1/13/09	.4204	P-1	A-1+	25,000,000.00	99.948639	24,987,159.73	24,987,159.75	.02		24,987,159.75
64018	31315KR6	FAMC DISCOUNT	.12000	12/01/08		P-1	A-1+	50,000,000.00	100.000000	50,000,000.00	50,000,000.00			50,000,000.00
								808,468,000.00		805,463,367.76	806,589,613.75	1,126,245.99		806,589,613.75

===> 0026 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 35 <===

57071	24422EQE	JOHN DEERE CAP Float Qrtly	5.40000	9/01/09	6.4812	A2	A	25,000,000.00	98.210000	25,000,000.00	24,552,500.00	- 447,500.00	178,164.38	24,730,664.38
57189	36962G2H	GENERAL ELECTRIC CAP Float Qrtly	5.36967	3/12/10	8.1682	Aaa	AAA	21,370,000.00	94.771000	21,370,000.00	20,252,562.70	- 1,117,437.30	135,283.97	20,387,846.67
57545	36962G2M	GENERAL ELECTRIC CAPITAL CORP Fl	5.47000	4/10/12	9.0901	Aaa	AAA	10,000,000.00	87.199000	10,000,000.00	8,719,900.00	- 1,280,100.00	67,076.39	8,786,976.39
57955	46623ECW	JPM FLOAT QRTLY	5.39563	5/07/10	4.9506	Aa2	AA-	40,000,000.00	96.657000	40,000,000.00	38,662,800.00	- 1,337,200.00	67,900.00	38,730,700.00
57990	59018YC9	MERRILL LYNCH FLOAT QRTLY	5.40563	5/08/09	8.9930	A2	A	45,000,000.00	97.129000	45,000,000.00	43,708,050.00	- 1,291,950.00	63,984.38	43,772,034.38
58426	02666QZU	AMERICAN HONDA FINANCE Float Qrt	5.37000	6/12/09	2.9518	Aa3	A+	10,000,000.00	99.927000	10,000,000.00	9,992,700.00	- 7,300.00	62,861.11	10,055,561.11
58618	38141ELE	GOLDMAN SACHS GROUP Float Qrtly	5.46000	6/28/10	8.4187	Aa3	AA-	10,000,000.00	93.319000	10,000,000.00	9,331,900.00	- 668,100.00	67,703.13	9,399,603.13
58812	59018YE7	MERRILL LYNCH FLOAT QRTLY	5.59000	6/05/12	10.0810	A2	A	14,750,000.00	79.384000	14,695,261.97	11,709,140.00	- 2,986,121.97	108,497.01	11,817,637.01
58832	25468PCF	WALT DISNEY CO.	5.43000	7/16/10	5.8038	A2	A	15,000,000.00	98.274000	14,963,002.09	14,741,100.00	- 221,902.09	90,179.17	14,831,279.17
59040	38141EKV	GOLDMAN SACHS GROUP FLOATING QRT	5.44000	12/23/09	12.1254	Aa3	AA-	800,000.00	95.242000	798,397.39	761,936.00	- 36,461.39	5,044.67	766,980.67
59563	00206RAC	AT&T FLOATING QRTLY	5.46000	2/05/10	7.1130	A2	A	18,500,000.00	95.296875	18,446,356.67	17,629,921.87	- 816,434.80	39,532.19	17,669,454.06

Pos#	Sec-Id	Description	Rate	Maturity	YIELD	MOO	S&P	POSITION-SIZE	PRICE	Carry Basis	Market-VALUE	GAIN/LOSS	ENDING ACCRUED	FAIR VALUE
59721	94974BEL	WELLS FARGO & CO FLOATING QRTLY	5.38000	9/23/09	5.1673	Aa1	AA+	10,000,000.00	98.574000	9,999,161.33	9,857,400.00	- 141,761.33	64,783.33	9,922,183.33
59737	38141EKV	GOLDMAN SACHS GROUP FLOATING QRT	5.29000	12/23/09	7.9889	Aa3	AA-	4,000,000.00	95.242000	3,986,976.44	3,809,680.00	- 177,296.44	25,223.33	3,834,903.33
59812	24422EQL	JOHN DEERE CAP Float Qrtly	5.51375	10/16/09	7.2677	A2	A	10,000,000.00	97.989000	10,000,000.00	9,798,900.00	- 201,100.00	62,930.56	9,861,830.56
59887	36962GY8	GENERAL ELECTRIC CAP CORP FLT QR	5.39000	10/26/09	6.6147	Aaa	AAA	21,500,000.00	97.306000	21,468,551.47	20,920,790.00	- 547,761.47	74,518.40	20,995,308.40
59888	00206RAC	AT&T FLOATING QRTLY	5.46000	2/05/10	7.1130	A2	A	3,970,000.00	95.296875	3,957,775.12	3,783,285.94	- 174,489.18	8,483.39	3,791,769.33
60024	25468PCD	WALT DISNEY CO FLOATING QRTLY	5.82375	9/10/09	4.0292	A2	A	8,100,000.00	99.144000	8,094,499.84	8,030,664.00	- 63,835.84	53,816.44	8,084,480.44
60116	25468PCD	WALT DISNEY CO FLOATING QRTLY	5.82375	9/10/09	4.0292	A2	A	2,000,000.00	99.144000	1,998,644.67	1,982,880.00	- 15,764.67	13,288.01	1,996,168.01
60147	25468PCD	WALT DISNEY CO FLOATING QRTLY	5.82375	9/10/09	4.0292	A2	A	5,500,000.00	99.144000	5,495,819.42	5,452,920.00	- 42,899.42	36,542.02	5,489,462.02
60148	949746JD	WELLS FARGO & CO FLOATING QRTLY	5.79438	9/15/09	4.2700	Aa1	AA+	7,500,000.00	98.945000	7,490,537.76	7,420,875.00	- 69,662.76	46,821.61	7,467,696.61
60200	428236AK	HEWLETT PACKARD FLOATING QRTLY	5.73125	3/01/12	4.5213	A2	A	20,000,000.00	95.175000	19,826,673.27	19,035,000.00	- 791,673.27	146,031.50	19,181,031.50
60216	88319QJ9	TEXTRON FINANCIAL CORP	5.75875	6/05/09	5.7491	A3	A-	6,325,000.00	98.561000	6,312,052.71	6,233,983.25	- 78,069.46	44,385.03	6,278,368.28
60977	949746NZ	WELLS FARGO & CO FLOATING QRTLY	3.67375	1/29/10	4.8106	Aa1	AA+	10,000,000.00	98.992000	10,000,000.00	9,899,200.00	- 100,800.00	36,093.75	9,935,293.75
62270	191219BQ	CCE FLOAT 08/03/09	2.88438	8/03/09	6.5443	A3	A	10,000,000.00	97.833000	9,997,925.63	9,783,300.00	- 214,625.63	25,608.33	9,808,908.33
								329,315,000.00		328,901,635.78	316,071,388.76	-12,830,247.02	1,524,752.10	317,596,140.86

===> 0024 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 52 <===

55889	36962GT6	GENERAL ELECTRIC CAP CORP. FLoat	5.39000	12/12/08	1.5429	Aaa	AAA	30,000,000.00	100.001154	30,000,346.27	30,000,346.20	- .07	24,996.88	30,025,343.08
58821	0258M0CN	AMERICAN EXPRESS CREDIT FLOAT MO	5.48000	6/16/11	11.7814	A1	A+	2,800,000.00	77.660000	2,801,292.35	2,174,480.00	- 626,812.35	1,723.17	2,176,203.17
58822	0258M0CN	AMERICAN EXPRESS CREDIT FLOAT MO	5.48000	6/16/11	11.7814	A1	A+	12,500,000.00	77.660000	12,505,477.72	9,707,500.00	- 2,797,977.72	7,692.71	9,715,192.71
59885	02580EBS	AMERICAN EXPRESS FLOATING MONTHL	4.91625	4/26/10	7.4743	A1	A+	2,500,000.00	92.014000	2,486,735.27	2,300,350.00	- 186,385.27	510.85	2,300,860.85
59886	0258M0BX	AMERICAN EXPRESS CREDIT FLOAT MO	5.30375	12/02/10	13.9249	A1	A+	5,000,000.00	81.029000	4,972,192.32	4,051,450.00	- 920,742.32	11,783.33	4,063,233.33
59904	02580ECJ	AMERICAN EXPRESS BK FSB	5.18625	10/26/09	7.5076	A1	A+	10,000,000.00	94.967000	10,000,000.00	9,496,700.00	- 503,300.00	2,418.40	9,499,118.40
60139	0258M0CH	AMERICAN EXPRESS CREDIT FLOAT MO	4.73750	4/06/09	14.9678	A1	A+	2,000,000.00	95.635000	1,996,015.00	1,912,700.00	- 83,315.00	3,107.64	1,915,807.64
60649	637432DZ	NATIONAL RURAL UTIL Float Monthl	4.64125	1/01/09	2.8699	A1	A+	27,000,000.00	100.000000	27,000,000.00	27,000,000.00		60,270.00	27,060,270.00
61157	02581FXW	AMERICAN EXPR CENTURION FLOATING	3.20250	5/08/09	8.6101	A1	A+	10,000,000.00	97.057000	9,968,317.13	9,705,700.00	- 262,617.13	10,368.75	9,716,068.75
								101,800,000.00		101,730,376.06	96,349,226.20	- 5,381,149.86	122,871.73	96,472,097.93

===> 0009 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 57 <===

58145	24422EQG	JOHN DEERE CAP Float Qrtly	5.36000	12/12/08	2.5680	A2	A	35,000,000.00	100.000000	35,000,000.00	35,000,000.00		219,236.11	35,219,236.11
58998	438516AU	HONEYWELL INTERNATIONAL FLOATING	5.41000	7/27/09	4.7283	A2	A	7,500,000.00	99.239000	7,500,000.00	7,442,925.00	- 57,075.00	26,140.63	7,469,065.63

Pos#	Sec-Id	Description	Rate	Maturity	YIELD	MOO	S&P	POSITION-SIZE	PRICE	Carry Basis	Market-VALUE	GAIN/LOSS	ENDING ACCRUED	FAIR VALUE
59095	87612EAQ	TARGET CORP FLOTING QRTLY	5.48500	8/07/09	6.8414	A2	A+	15,550,000.00	97.159000	15,550,000.00	15,108,224.50	- 441,775.50	27,277.29	15,135,501.79
59188	44924EAA	IBM FLOATING QRTLY	5.55000	2/13/09	2.1634	A1	A+	15,000,000.00	100.000000	15,000,000.00	15,000,000.00		16,687.50	15,016,687.50
59202	060505DG	BANK OF AMERICA FLOATING QRTLY	5.72750	8/13/10	4.9024	Aa2	AA-	10,000,000.00	95.820000	10,000,000.00	9,582,000.00	- 418,000.00	11,725.00	9,593,725.00
60338	06406HBF	BANK OF NEW YORK CO INC FLOATING	5.49060	12/07/09	4.7382	Aa2	A+	13,000,000.00	98.430000	13,000,000.00	12,795,900.00	- 204,100.00	96,005.00	12,891,905.00
62169	14912L3V	CATERPILLAR FINL SERV CORP	3.17813	5/07/10	9.2623	A2	A	5,000,000.00	91.629000	5,000,000.00	4,581,450.00	- 418,550.00	10,020.83	4,591,470.83
								101,050,000.00		101,050,000.00	99,510,499.50	- 1,539,500.50	407,092.36	99,917,591.86
===> 0007 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 58 <===														
59958	86787ALB	SUNTRUST BANK CD	4.41500	6/15/09	2.8032	Aa3	AA-	5,000,000.00	100.859330	4,991,783.33	5,042,966.50	51,183.17	101,790.28	5,144,756.78
								5,000,000.00		4,991,783.33	5,042,966.50	51,183.17	101,790.28	5,144,756.78
===> 0001 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 84 <===														
59255	31331SG6	FFCB FLOATING MONTHLY	5.24000	6/22/10	1.6545	Aaa	AAA	22,000,000.00	99.483000	22,006,266.07	21,886,260.00	- 120,006.07	7,253.13	21,893,513.13
59258	31331XQN	FFCB FLOATING MONTHLY	5.21000	2/22/12	1.6976	Aaa	AAA	20,000,000.00	98.717000	19,994,135.04	19,743,400.00	- 250,735.04	6,443.75	19,749,843.75
59580	31331XQN	FFCB FLOATING MONTHLY	5.39125	2/22/12	1.6976	Aaa	AAA	15,000,000.00	98.717000	15,000,207.75	14,807,550.00	- 192,657.75	4,832.81	14,812,382.81
60322	31331S4X	FFCB FLOATING MONTHLY	5.13500	9/01/10	3.1287	Aaa	AAA	7,800,000.00	99.372000	7,802,584.03	7,751,016.00	- 51,568.03	17,940.00	7,768,956.00
61300	3133XPVS	FHLB FLOATING MONTHLY	3.04063	8/21/09	1.5591	Aaa	AAA	15,000,000.00	99.845000	14,999,270.80	14,976,750.00	- 22,520.80	5,600.00	14,982,350.00
61301	31331YNY	FFCB FLOATING MONTHLY	2.92125	7/16/09	1.5414	Aaa	AAA	10,000,000.00	99.804000	9,995,774.66	9,980,400.00	- 15,374.66	5,114.58	9,985,514.58
62959	3128X7D3	FHLMC FLOAT 12/16/09	2.35500	12/16/09	1.6224	Aaa	AAA	10,000,000.00	99.684000	9,984,967.88	9,968,400.00	- 16,567.88	5,123.61	9,973,523.61
62960	3128X7ZS	FHLMC FLOAT 12/07/09	2.36000	12/07/09	2.5830	Aaa	AAA	10,000,000.00	99.701000	9,985,509.00	9,970,100.00	- 15,409.00	16,304.17	9,986,404.17
								109,800,000.00		109,768,715.23	109,083,876.00	- 684,839.23	68,612.05	109,152,488.05
===> 0008 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 151 <===														
=== GRAND-TOTAL ==>								2604938000.00		2604685486.60	2585563418.33	-19,122,068.27	8,466,474.93	2594029893.26
===> 0103 ITEMS IN SUBTOTAL FOR ===> REPORT..... ===> GRAND-TOTAL <===														