AS-OF: 2/28/09
PRICES: MKT-SOURCE: QUPRFL->B2809
AMRTZD: BOOK VALUES AMORTIZED THROUGH 2/28/09

Pos#	Sec-Id	Description	Rate	Maturity	YIELD	MOO	S&P	POSITION-SIZE	PRICE	Carry Basis	Market-VALUE	GAIN/LOSS	ENDING ACCRUED	FAIR VALUE
64013	912828GV	US TREASURY N/B	4.87500	6/30/09	.4030	Aaa	AAA	50,000,000.00	101.504000	50,691,478.59	50,752,000.00	60,521.41	404,005.52	51,156,005.52
64015	912828CL	US TREASURY N/B	4.00000	6/15/09	.4034	Aaa	AAA	50,000,000.00	101.055000	50,486,162.94	50,527,500.00	41,337.06	417,582.42	50,945,082.42
								100,000,000.00		101,177,641.53	101,279,500.00	101,858.47	821,587.94	102,101,087.94
===> 0002 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 12 <===														
64036	3133XQFW	FED HOME LN BANK	1.90000	3/20/09	1.0301	Aaa	AAA	50,000,000.00	100.052602	50,026,300.93	50,026,301.00	.07	424,861.11	50,451,162.11
64131	3133XPK5	FED HOME LN BANK	2.56000	8/04/09	.6783	Aaa	AAA	50,000,000.00	100.812500	50,361,487.39	50,406,250.00	44,762.61	96,000.00	50,502,250.00
64145	3133XSFY	FED HOME LN BANK	3.24000	4/07/09	.4942	Aaa	AAA	19,160,000.00	100.296622	19,216,832.75	19,216,832.78	.03	248,313.60	19,465,146.38
64153	3133XGEQ	FED HOME LN BANK	5.25000	8/05/09	.7894	Aaa	AAA	20,000,000.00	101.937500	20,387,486.55	20,387,500.00	13.45	75,833.33	20,463,333.33
64166	3133XPK5	FED HOME LN BANK	2.56000	8/04/09	.6783	Aaa	AAA	50,000,000.00	100.812500	50,372,349.14	50,406,250.00	33,900.86	96,000.00	50,502,250.00
64167	3133XSEU	FED HOME LN BANK	3.40000	4/02/09	.5567	Aaa	AAA	50,000,000.00	100.267664	50,133,831.78	50,133,832.00	.22	703,611.11	50,837,443.11
64171	3134A3EM	FREDDIE MAC	5.75000	3/15/09	1.0300	Aaa	AAA	23,299,000.00	100.221516	23,348,734.20	23,350,611.01	1,876.81	617,747.10	23,968,358.11
64375	3134A3EM	FREDDIE MAC	5.75000	3/15/09	1.0300	Aaa	AAA	10,000,000.00	100.221516	10,022,151.61	10,022,151.60	- .01	265,138.89	10,287,290.49
64390	3128X3SL	FREDDIE MAC	4.37500	7/30/09	.8805	Aaa	AAA	15,000,000.00	101.468750	15,246,290.15	15,220,312.50	- 25,977.65	56,510.42	15,276,822.92
								287,459,000.00		289,115,464.50	289,170,040.89	54,576.39	2,584,015.56	291,754,056.45
===> 0009 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 21 <===														
61480	3133XCUR	FHLB	4.50000	9/10/10	1.6401	Aaa	AAA	8,400,000.00	104.312500	8,639,083.14	8,762,250.00	123,166.86	179,550.00	8,941,800.00
61481	3133XPNX	FHLB	2.62500	3/12/10	1.2279	Aaa	AAA	9,340,000.00	101.437500	9,355,517.43	9,474,262.50	118,745.07	115,096.04	9,589,358.54
61482	3133XCUR	FHLB	4.50000	9/10/10	1.6401	Aaa	AAA	3,000,000.00	104.312500	3,088,100.44	3,129,375.00	41,274.56	64,125.00	3,193,500.00
63092	3136F6JX	FANNIE MAE	4.00000	11/16/09	1.1871	Aaa	AAA	5,000,000.00	102.000000	5,035,232.30	5,100,000.00	64,767.70	58,333.33	5,158,333.33
64365	31359MEV	FNMA	6.37500	6/15/09	.7796	Aaa	AAA	10,000,000.00	101.656250	10,175,878.98	10,165,625.00	- 10,253.98	134,583.33	10,300,208.33
64369	3134A4US	FREDDIE MAC	4.25000	7/15/09	.7059	Aaa	AAA	15,000,000.00	101.343750	15,216,425.45	15,201,562.50	- 14,862.95	81,458.33	15,283,020.83
64370	31359MD6	FNMA	4.20000	6/08/09	.9206	Aaa	AAA	15,000,000.00	100.906250	15,155,271.60	15,135,937.50	- 19,334.10	145,250.00	15,281,187.50
64376	31359MEY	FNMA	6.62500	9/15/09	1.1095	Aaa	AAA	9,936,000.00	103.000000	10,262,448.49	10,234,080.00	- 28,368.49	303,531.00	10,537,611.00
								75,676,000.00		76,927,957.83	77,203,092.50	275,134.67	1,081,927.03	78,285,019.53
===> 0008 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 23 <===														

STATE OF ARIZONA
STATE TREASURER'S OFFICE

AS-OF: 2/28/09
PRICES: MKT-SOURCE: QUPRFL->B2809
AMRTZD: BOOK VALUES AMORTIZED THROUGH 2/28/09

Pos#	Sec-Id	Description	Rate	Maturity	YIELD	MOO	S&P	POSITION-SIZE	PRICE	Carry Basis	Market-VALUE	GAIN/LOSS	ENDING ACCRUED	FAIR VALUE
59471	31331X3P	FFCB FLOATING QRTLY	5.29000	3/17/09	.2898	Aaa	AAA	25,000,000.00	100.000000	25,000,000.00	25,000,000.00		14,902.78	25,014,902.78
59960	3133XMW3	FHLB FLOATING QRTLY	4.70688	5/13/09	1.0647	Aaa	AAA	20,000,000.00	100.000000	20,000,000.00	20,000,000.00		9,342.22	20,009,342.22
60141	3133XNCD	FHLB FLOATING QRTLY	4.73875	5/20/09	1.0536	Aaa	AAA	20,000,000.00	100.000000	20,000,000.00	20,000,000.00		5,205.00	20,005,205.00
60146	3133XNDG	FHLB FLOATING QRTLY	4.80188	11/20/09	.9282	Aaa	AAA	15,000,000.00	100.106000	15,000,000.00	15,015,900.00	15,900.00	4,016.25	15,019,916.25
60610	3133XNW4	FHLB FLOATING QRTLY	4.51063	7/07/09	.7603	Aaa	AAA	25,000,000.00	100.174000	25,000,000.00	25,043,500.00	43,500.00	46,043.75	25,089,543.75
61299	3133XPJH	FHLB FLOATING QRTLY	2.95500	8/05/09	.6915	Aaa	AAA	15,000,000.00	100.177000	14,998,064.87	15,026,550.00	28,485.13	10,940.00	15,037,490.00
61494	3133XMS3	FHLB FLOATING QRTLY	3.04938	5/01/09	1.0318	Aaa	AAA	10,000,000.00	99.993680	9,999,367.95	9,999,368.00	.05	7,622.22	10,006,990.22
64588	3133XSML	FHLB FLOAT	2.36100	11/18/09	.9281	Aaa	AAA	10,000,000.00	100.321000	10,037,000.43	10,032,100.00	- 4,900.43	4,189.17	10,036,289.17
								140,000,000.00		140,034,433.25	140,117,418.00	82,984.75	102,261.39	140,219,679.39

===> 0008 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 30 <===

63939	313397CW	FRE DISCOUNT	1.20000	3/10/09	1.0803	P-1	A-1+	4,881,000.00	99.970000	4,879,535.70	4,879,535.70			4,879,535.70
63941	313397DK	FRE DISCOUNT	1.23000	3/23/09	.1435	P-1	A-1+	3,500,000.00	99.990833	3,497,369.17	3,499,679.16	2,309.99		3,499,679.16
63967	313589CN	FNM DISCOUNT	1.00000	3/02/09	.5001	P-1	A-1+	4,406,000.00	99.997222	4,405,877.61	4,405,877.60	- .01		4,405,877.60
64067	313397EL	FRE DISCOUNT	1.00000	4/17/09	.9805	P-1	A-1+	50,000,000.00	99.869444	49,934,722.22	49,934,722.00	- .22		49,934,722.00
64165	313397DN	FRE DISCOUNT	.21000	3/26/09	.2019	P-1	A-1+	17,000,000.00	99.985417	16,997,520.83	16,997,520.89	.06		16,997,520.89
64279	313589EK	FNM DISCOUNT	.12000	4/16/09	.1175	P-1	A-1+	50,000,000.00	99.984667	49,992,333.33	49,992,333.50	.17		49,992,333.50
64280	313589EL	FNM DISCOUNT	.12000	4/17/09	.1175	P-1	A-1+	50,000,000.00	99.984333	49,992,166.67	49,992,166.50	- .17		49,992,166.50
64281	313589EP	FNM DISCOUNT	.12000	4/20/09	.1177	P-1	A-1+	50,000,000.00	99.983333	49,991,666.67	49,991,666.50	- .17		49,991,666.50
64282	313589ER	FNM DISCOUNT	.12000	4/22/09	.1178	P-1	A-1+	50,000,000.00	99.982667	49,991,333.33	49,991,333.50	.17		49,991,333.50
64283	313589ES	FNM DISCOUNT	.12000	4/23/09	.1178	P-1	A-1+	50,000,000.00	99.982333	49,991,166.67	49,991,166.50	- .17		49,991,166.50
64284	313589ET	FNM DISCOUNT	.12000	4/24/09	.1178	P-1	A-1+	50,000,000.00	99.982000	49,991,000.00	49,991,000.00			49,991,000.00
64285	313397ES	FRE DISCOUNT	.12000	4/23/09	.1178	P-1	A-1+	50,000,000.00	99.982333	49,991,166.67	49,991,166.50	- .17		49,991,166.50
64286	313397ET	FRE DISCOUNT	.12000	4/24/09	.1178	P-1	A-1+	50,000,000.00	99.982000	49,991,000.00	49,991,000.00			49,991,000.00
64287	313397EW	FRE DISCOUNT	.12000	4/27/09	.1180	P-1	A-1+	50,000,000.00	99.981000	49,990,500.00	49,990,500.00			49,990,500.00
64288	313397EX	FRE DISCOUNT	.12000	4/28/09	.1180	P-1	A-1+	50,000,000.00	99.980667	49,990,333.33	49,990,333.50	.17		49,990,333.50
64328	31315LDS	FARMER MAC DISCOUNT	.20000	3/30/09	.1934	P-1	A-1+	15,000,000.00	99.983889	14,997,583.33	14,997,583.35	.02		14,997,583.35
64367	313385EK	FHLB DISCOUNT	.20000	4/16/09	.1958	P-1	A-1+	50,000,000.00	99.974444	49,987,222.22	49,987,222.00	- .22		49,987,222.00
64368	313385EL	FHLB DISCOUNT	.21000	4/17/09	.2057	P-1	A-1+	23,750,000.00	99.972583	23,743,488.54	23,743,488.46	- .08		23,743,488.46
64378	313385EW	FHLB DISCOUNT	.23000	4/27/09	.2261	P-1	A-1+	16,557,000.00	99.963583	16,550,970.49	16,550,970.44	- .05		16,550,970.44
64381	313397DK	FRE DISCOUNT	.15000	3/23/09	.1435	P-1	A-1+	27,500,000.00	99.990833	27,497,479.17	27,497,479.08	- .09		27,497,479.08
64388	313397DV	FRE DISCOUNT	.20000	4/02/09	.1940	P-1	A-1+	10,000,000.00	99.982222	9,998,222.22	9,998,222.20	- .02		9,998,222.20
64399	313397EG	FRE DISCOUNT	.19000	4/13/09	.1857	P-1	A-1+	15,000,000.00	99.977306	14,996,595.83	14,996,595.90	.07		14,996,595.90
64433	313385ER	FHLB DISCOUNT	.37000	4/22/09	.3632	P-1	A-1+	50,000,000.00	99.946556	49,973,277.78	49,973,278.00	.22		49,973,278.00

AS-OF: 2/28/09
PRICES: MKT-SOURCE: QUPRFL->B2809
AMRTZD: BOOK VALUES AMORTIZED THROUGH 2/28/09

Pos#	Sec-Id	Description	Rate	Maturity	YIELD	MOO	S&P	POSITION-SIZE	PRICE	Carry Basis	Market-VALUE	GAIN/LOSS	ENDING ACCRUED	FAIR VALUE
64535	313385FT	FHLB DISCOUNT	.40000	5/18/09	.3953	P-1	A-1+	32,050,000.00	99.913333	32,022,223.34	32,022,223.23	- .11		32,022,223.23
64541	313385CS	FHLB DISCOUNT	.30000	3/06/09	.2500	P-1	A-1+	3,050,000.00	99.995833	3,049,872.92	3,049,872.91	- .01		3,049,872.91
64543	313397DE	FRE DISCOUNT	.31000	3/18/09	.2928	P-1	A-1+	3,510,000.00	99.985361	3,509,486.18	3,509,486.17	- .01		3,509,486.17
64544	313397CQ	FRE DISCOUNT	.29000	3/04/09	.2175	P-1	A-1+	4,340,000.00	99.997583	4,339,895.12	4,339,895.10	- .02		4,339,895.10
64626	313385HJ	FHLB DISCOUNT	.40000	6/26/09	.3054	P-1	A-1+	47,799,000.00	99.900000	47,736,861.30	47,751,201.00	14,339.70		47,751,201.00
64656	313397GC	FRE DISCOUNT	.35000	5/27/09	.3463	P-1	A-1+	30,738,000.00	99.915417	30,712,000.77	30,712,000.88	.11		30,712,000.88
64657	313385GB	FHLB DISCOUNT	.34000	5/26/09	.3364	P-1	A-1+	50,000,000.00	99.918778	49,959,388.88	49,959,389.00	.12		49,959,389.00
								959,081,000.00		958,702,260.29	958,718,909.57	16,649.28		958,718,909.57

===> 0030 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 35 <===

Pos#	Sec-Id	Description	Rate	Maturity	YIELD	MOO	S&P	POSITION-SIZE	PRICE	Carry Basis	Market-VALUE	GAIN/LOSS	ENDING ACCRUED	FAIR VALUE
57071	24422EQE	JOHN DEERE CAP Float Qrtly	5.40000	9/01/09	5.2523	A2	A	25,000,000.00	99.241000	25,000,000.00	24,810,250.00	- 189,750.00	140,156.25	24,950,406.25
57189	36962G2H	GENERAL ELECTRIC CAP Float Qrtly	5.36967	3/12/10	5.7195	Aaa	AAA	21,370,000.00	97.268000	21,370,000.00	20,786,171.60	- 583,828.40	99,828.32	20,885,999.92
57545	36962G2M	GENERAL ELECTRIC CAPITAL CORP Fl	5.47000	4/10/12	6.9798	Aaa	AAA	10,000,000.00	84.697000	10,000,000.00	8,469,700.00	- 1,530,300.00	19,650.00	8,489,350.00
57955	46623ECW	JPM FLOAT QRTLY	5.39563	5/07/10	2.7940	Aa3	A+	40,000,000.00	98.234375	40,000,000.00	39,293,750.00	- 706,250.00	28,472.22	39,322,222.22
57990	59018YC9	MERRILL LYNCH FLOAT QRTLY	5.40563	5/08/09	1.3091	A1	A+	20,000,000.00	100.000000	20,000,000.00	20,000,000.00		14,347.22	20,014,347.22
58426	02666QZU	AMERICAN HONDA FINANCE Float Qrt	5.37000	6/12/09	4.1011	Aa3	A+	10,000,000.00	99.643000	10,000,000.00	9,964,300.00	- 35,700.00	62,075.35	10,026,375.35
58618	38141ELE	GOLDMAN SACHS GROUP Float Qrtly	5.46000	6/28/10	5.9693	A1	AA-	10,000,000.00	94.400000	10,000,000.00	9,440,000.00	- 560,000.00	26,974.31	9,466,974.31
58812	59018YE7	MERRILL LYNCH FLOAT QRTLY	5.59000	6/05/12	9.6009	A1	A+	14,750,000.00	80.113000	14,699,104.73	11,816,667.50	- 2,882,437.23	85,667.80	11,902,335.30
58832	25468PCF	WALT DISNEY CO.	5.43000	7/16/10	2.1370	A2	A	15,000,000.00	98.664000	14,968,626.77	14,799,600.00	- 169,026.77	21,129.17	14,820,729.17
59040	38141EKV	GOLDMAN SACHS GROUP FLOATING QRT	5.44000	12/23/09	12.5417	A1	A	800,000.00	96.675000	798,770.09	773,400.00	- 25,370.09	2,383.78	775,783.78
59563	00206RAC	AT&T FLOATING QRTLY	5.46000	2/05/10	1.8641	A2	A	18,500,000.00	99.514000	18,457,558.30	18,410,090.00	- 47,468.30	16,449.58	18,426,539.58
59721	94974BEL	WELLS FARGO & CO FLOATING QRTLY	5.38000	9/23/09	2.0570	Aa3	AA+	10,000,000.00	99.782000	9,999,416.34	9,978,200.00	- 21,216.34	31,497.22	10,009,697.22
59737	38141EKV	GOLDMAN SACHS GROUP FLOATING QRT	5.29000	12/23/09	5.7886	A1	A	4,000,000.00	96.675000	3,990,005.18	3,867,000.00	- 123,005.18	11,918.89	3,878,918.89
59812	24422EQL	JOHN DEERE CAP Float Qrtly	5.51375	10/16/09	2.7347	A2	A	10,000,000.00	99.151000	10,000,000.00	9,915,100.00	- 84,900.00	16,775.00	9,931,875.00
59887	36962GY8	GENERAL ELECTRIC CAP CORP FLT QR	5.39000	10/26/09	4.0825	Aaa	AAA	21,500,000.00	98.127000	21,477,154.41	21,097,305.00	- 379,849.41	24,151.02	21,121,456.02
59888	00206RAC	AT&T FLOATING QRTLY	5.46000	2/05/10	1.8641	A2	A	3,970,000.00	99.514000	3,960,327.89	3,950,705.80	- 9,622.09	3,529.99	3,954,235.79
60024	25468PCD	WALT DISNEY CO FLOATING QRTLY	5.82375	9/10/09	3.1405	A2	A	8,100,000.00	99.556000	8,096,249.01	8,064,036.00	- 32,213.01	41,723.95	8,105,759.95
60116	25468PCD	WALT DISNEY CO FLOATING QRTLY	5.82375	9/10/09	3.1405	A2	A	2,000,000.00	99.556000	1,999,075.69	1,991,120.00	- 7,955.69	10,302.21	2,001,422.21
60147	25468PCD	WALT DISNEY CO FLOATING QRTLY	5.82375	9/10/09	3.1405	A2	A	5,500,000.00	99.556000	5,497,148.93	5,475,580.00	- 21,568.93	28,331.08	5,503,911.08
60148	949746JD	WELLS FARGO & CO FLOATING QRTLY	5.79438	9/15/09	3.3513	Aa3	AA	7,500,000.00	99.326000	7,493,494.71	7,449,450.00	- 44,044.71	33,190.63	7,482,640.63
60200	428236AK	HEWLETT PACKARD FLOATING QRTLY	5.73125	3/01/12	4.1222	A2	A	16,000,000.00	94.909000	15,871,860.98	15,185,440.00	- 686,420.98	92,500.00	15,277,940.00
60977	949746NZ	WELLS FARGO & CO FLOATING QRTLY	3.67375	1/29/10	4.9486	Aa3	AA	10,000,000.00	99.098000	10,000,000.00	9,909,800.00	- 90,200.00	33,906.25	9,943,706.25
62270	191219BQ	CCE FLOAT 08/03/09	2.88438	8/03/09	4.5905	A3	A	10,000,000.00	98.608000	9,998,687.65	9,860,800.00	- 137,887.65	9,276.08	9,870,076.08
								293,990,000.00		293,677,480.68	285,308,465.90	- 8,369,014.78	854,236.32	286,162,702.22

===> 0023 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 52 <===

AS-OF: 2/28/09
PRICES: MKT-SOURCE: QUPRFL->B2809
AMRTZD: BOOK VALUES AMORTIZED THROUGH 2/28/09

Pos#	Sec-Id	Description	Rate	Maturity	YIELD	MOO	S&P	POSITION-SIZE	PRICE	Carry Basis	Market-VALUE	GAIN/LOSS	ENDING ACCRUED	FAIR VALUE
64334	47816FR2	JOHNSON&JOHNSON	.15000	4/02/09	.1455	P-1	A-1+	15,000,000.00	99.986667	14,998,000.00	14,998,000.05	.05		14,998,000.05
								15,000,000.00		14,998,000.00	14,998,000.05	.05		14,998,000.05
===> 0001 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 53 <===														
59885	02580EBS	AMERICAN EXPRESS FLOATING MONTHL	4.91625	4/26/10	6.5991	A+	A	2,500,000.00	93.276000	2,489,071.53	2,331,900.00	- 157,171.53	111.85	2,332,011.85
59904	02580ECJ	AMERICAN EXPRESS BK FSB	5.18625	10/26/09	6.6219	A1	A+	10,000,000.00	96.284000	10,000,000.00	9,628,400.00	- 371,600.00	672.40	9,629,072.40
60139	0258M0CH	AMERICAN EXPRESS CREDIT FLOAT MO	4.73750	4/06/09	1.1029	A1	A	2,000,000.00	99.943072	1,998,861.43	1,998,861.44	.01	645.28	1,999,506.72
61157	02581FXW	AMERICAN EXPR CENTURION FLOATING	3.20250	5/08/09	1.1833	A1	A+	10,000,000.00	99.863643	9,986,364.34	9,986,364.30	- .04	2,541.67	9,988,905.97
								24,500,000.00		24,474,297.30	23,945,525.74	- 528,771.56	3,971.20	23,949,496.94
===> 0004 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 57 <===														
58998	438516AU	HONEYWELL INTERNATIONAL FLOATING	5.41000	7/27/09	1.0922	A2	A	7,500,000.00	100.052000	7,500,000.00	7,503,900.00	3,900.00	8,383.24	7,512,283.24
59095	87612EAQ	TARGET CORP FLOTING QRTLY	5.48500	8/07/09	4.2364	A2	A+	15,550,000.00	98.750000	15,550,000.00	15,355,625.00	- 194,375.00	11,802.88	15,367,427.88
59202	060505DG	BANK OF AMERICA FLOATING QRTLY	5.72750	8/13/10	3.9331	A1	A+	10,000,000.00	96.439000	10,000,000.00	9,643,900.00	- 356,100.00	6,227.78	9,650,127.78
60338	06406HBF	BANK OF NEW YORK CO INC FLOATING	5.49060	12/07/09	3.1653	Aa2	A+	13,000,000.00	99.525000	13,000,000.00	12,938,250.00	- 61,750.00	76,204.38	13,014,454.38
62169	14912L3V	CATERPILLAR FINL SERV CORP	3.17813	5/07/10	2.9307	A2	A	5,000,000.00	98.615000	5,000,000.00	4,930,750.00	- 69,250.00	4,836.81	4,935,586.81
								51,050,000.00		51,050,000.00	50,372,425.00	- 677,575.00	107,455.09	50,479,880.09
===> 0005 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 58 <===														
59958	86787ALB	SUNTRUST BANK CD	4.41500	6/15/09	1.4736	Aa3	A+	5,000,000.00	100.866520	4,995,556.29	5,043,326.00	47,769.71	46,602.78	5,089,928.78
								5,000,000.00		4,995,556.29	5,043,326.00	47,769.71	46,602.78	5,089,928.78
===> 0001 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 84 <===														

STATE OF ARIZONA
STATE TREASURER'S OFFICE

AS-OF: 2/28/09
PRICES: MKT-SOURCE: QUPRFL->B2809
AMRTZD: BOOK VALUES AMORTIZED THROUGH 2/28/09

Pos#	Sec-Id	Description	Rate	Maturity	YIELD	MOO	S&P	POSITION-SIZE	PRICE	Carry Basis	Market-VALUE	GAIN/LOSS	ENDING ACCRUED	FAIR VALUE
59255	31331SG6	FFCB FLOATING MONTHLY	5.24000	6/22/10	.6868	Aaa	AAA	22,000,000.00	99.619000	22,005,273.21	21,916,180.00	- 89,093.21	1,681.72	21,917,861.72
59258	31331XQN	FFCB FLOATING MONTHLY	5.21000	2/22/12	.7189	Aaa	AAA	20,000,000.00	98.954000	19,994,583.12	19,790,800.00	- 203,783.12	1,412.17	19,792,212.17
59580	31331XQN	FFCB FLOATING MONTHLY	5.39125	2/22/12	.7189	Aaa	AAA	15,000,000.00	98.954000	15,000,191.89	14,843,100.00	- 157,091.89	1,059.13	14,844,159.13
60322	31331S4X	FFCB FLOATING MONTHLY	5.13500	9/01/10	.6354	Aaa	AAA	7,800,000.00	99.534000	7,802,220.08	7,763,652.00	- 38,568.08	1,956.50	7,765,608.50
61300	3133XPVS	FHLB FLOATING MONTHLY	3.04063	8/21/09	.4878	Aaa	AAA	15,000,000.00	99.962000	14,999,520.33	14,994,300.00	- 5,220.33	1,343.33	14,995,643.33
61301	31331YNY	FFCB FLOATING MONTHLY	2.92125	7/16/09	.4294	Aaa	AAA	10,000,000.00	99.937500	9,997,449.90	9,993,750.00	- 3,699.90	938.89	9,994,688.89
62959	3128X7D3	FHLMC FLOAT 12/16/09	2.35500	12/16/09	.5885	Aaa	AAA	10,000,000.00	99.818000	9,988,528.11	9,981,800.00	- 6,728.11	1,249.65	9,983,049.65
62960	3128X7ZS	FHLMC FLOAT 12/07/09	2.36000	12/07/09	.5908	Aaa	AAA	10,000,000.00	99.835000	9,989,024.33	9,983,500.00	- 5,524.33	2,300.00	9,985,800.00
64644	3133XQ5H	FHLB	.39500	9/14/09	.4931	Aaa	AAA	8,600,000.00	99.949400	8,594,533.66	8,595,648.40	1,114.74	1,415.42	8,597,063.82
								118,400,000.00		118,371,324.63	117,862,730.40	- 508,594.23	13,356.81	117,876,087.21

===> 0009 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 151 <===

=== GRAND-TOTAL ==>								2070156000.00		2073524416.30	2064019434.05	- 9,504,982.25	5,615,414.12	2069634848.17

===> 0100 ITEMS IN SUBTOTAL FOR ===> REPORT..... ===> GRAND-TOTAL <===