



Run Date: 02/03/09 02:18:12 PM

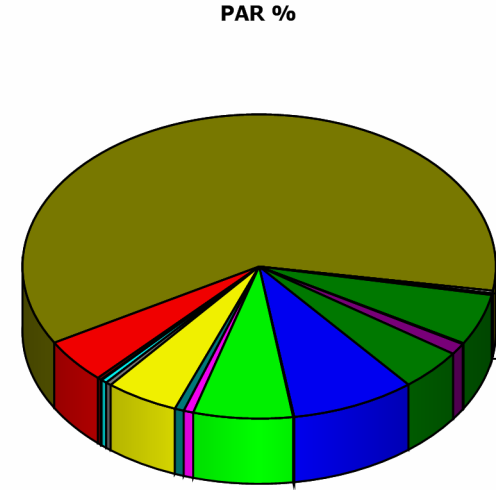
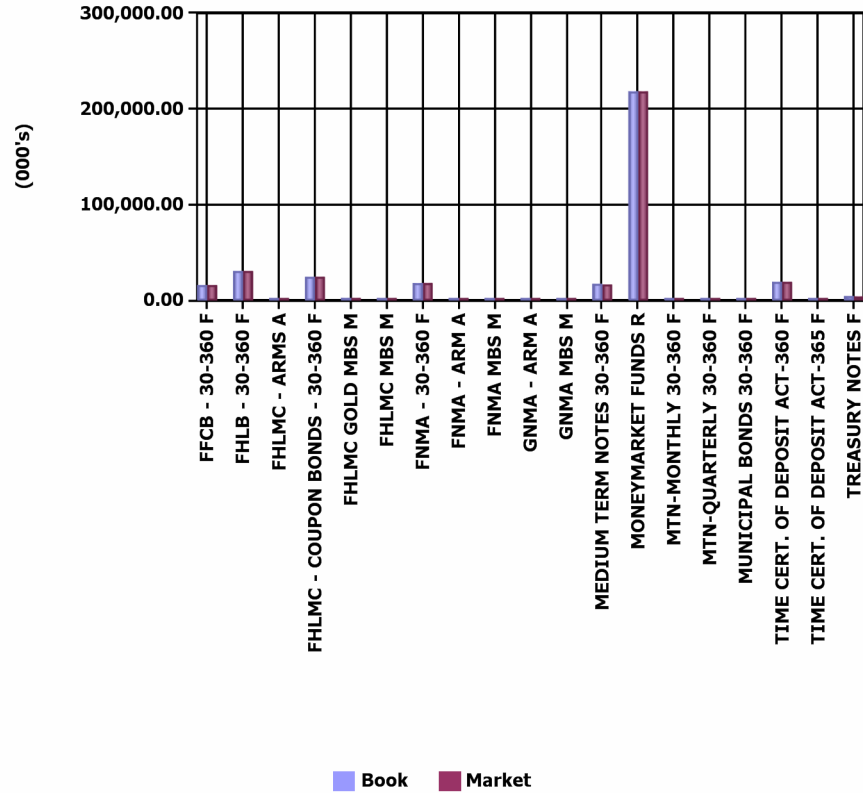
As Of Date: 12/31/2008

Assets (000's)	Par	Book	Market	MKT/Book	Yield	WAL	Mat (Yr)
FFCB - 30-360 F	15,875.00	15,870.30	15,878.13	100.05 %	4.40 %	5.50	5.28
FHLB - 30-360 F	30,500.00	30,504.07	30,560.63	100.19 %	4.37 %	5.20	4.98
FHLMC - ARMS A	272.32	272.27	272.27	100.00 %	5.52 %	12.95	21.66
FHLMC - COUPON BONDS - 30-3	24,379.00	24,367.33	24,466.74	100.41 %	3.73 %	3.71	3.30
FHLMC GOLD MBS M	2,399.20	2,390.75	2,365.33	98.94 %	4.42 %	0.70	0.87
FHLMC MBS M	2,300.20	2,291.33	2,291.33	100.00 %	5.12 %	13.81	22.74
FNMA - 30-360 F	17,945.00	18,005.03	18,223.68	101.21 %	3.83 %	3.08	2.85
FNMA - ARM A	1,271.16	1,425.05	1,425.05	100.00 %	4.67 %	12.21	20.68
FNMA MBS M	1,456.67	1,464.58	1,482.25	101.21 %	4.89 %	7.86	13.34
GNMA - ARM A	207.16	208.48	208.48	100.00 %	4.98 %	12.15	20.61
GNMA MBS M	1,001.14	1,006.72	1,006.72	100.00 %	3.92 %	13.11	23.46
MEDIUM TERM NOTES 30-360 F	16,968.00	17,115.79	16,359.03	95.58 %	4.31 %	1.15	0.76
MONEYMARKET FUNDS R	218,728.34	218,728.34	218,728.34	100.00 %	1.18 %	0.00	0.00
MTN-MONTHLY 30-360 F	1,045.00	1,014.17	923.68	91.08 %	4.55 %	1.92	1.00
MTN-QUARTERLY 30-360 F	470.00	469.62	469.27	99.93 %	3.50 %	0.13	0.00
MUNICIPAL BONDS 30-360 F	125.00	125.30	125.30	100.00 %	4.16 %	0.33	0.00
TIME CERT. OF DEPOSIT ACT-36	19,460.00	19,460.00	19,460.00	100.00 %	2.23 %	0.45	0.00
TIME CERT. OF DEPOSIT ACT-36	388.00	388.00	388.00	100.00 %	3.50 %	0.68	0.25
TREASURY NOTES F	4,303.94	4,328.40	4,131.79	95.46 %	1.53 %	4.03	3.61
Totals (000's):	359,209.54	359,435.53	358,766.00	99.81 %	2.21 %	1.45	1.48

ASSET ALLOCATION



Run Date: 02/03/09 02:18:12 PM



- FFCB - 30-360 F - 4%
- GNMA MBS M - 0%
- FHLB - 30-360 F - 8%
- MEDIUM TERM NOTES 30-360 F - 5%
- FHLMC - ARMS A - 0%
- MONEYMARKET FUNDS R - 61%
- FHLMC - COUPON BONDS - 30-360 F - 7%
- MTN-MONTHLY 30-360 F - 0%
- FHLMC GOLD MBS M - 1%
- MTN-QUARTERLY 30-360 F - 0%
- FHLMC MBS M - 1%
- MUNICIPAL BONDS 30-360 F - 0%
- FNMA - 30-360 F - 5%
- TIME CERT. OF DEPOSIT ACT-360 F - 5%
- FNMA - ARM A - 0%
- TIME CERT. OF DEPOSIT ACT-365 F - 0%
- FNMA MBS M - 0%
- TREASURY NOTES F - 1%
- GNMA - ARM A - 0%



Run Date: 02/03/09 02:18:12 PM

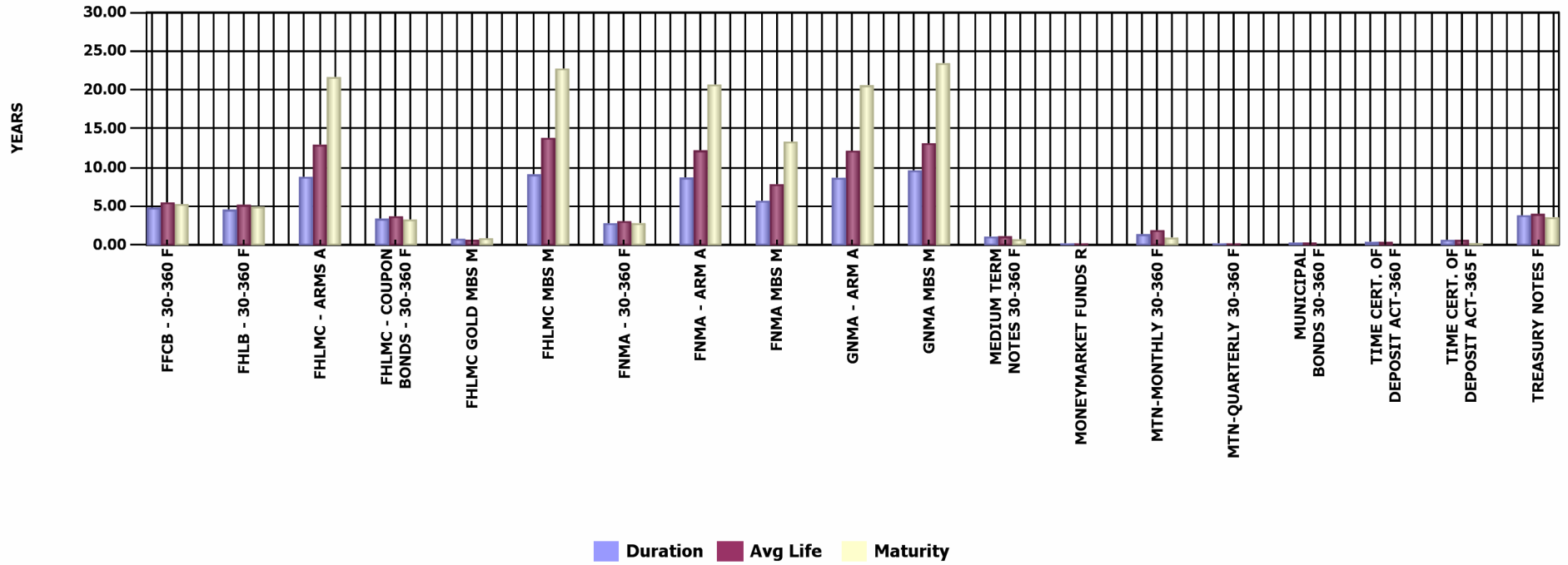
As Of Date: 12/31/2008

Assets (000's)	Par	Duration	WAL	Mat (Yr)
FFCB - 30-360 F	15,875.00	4.85	5.50	5.28
FHLB - 30-360 F	30,500.00	4.58	5.20	4.98
FHLMC - ARMS A	266.83	8.80	12.95	21.66
FHLMC - COUPON BONDS - 30-360 F	24,379.00	3.41	3.71	3.30
FHLMC GOLD MBS M	2,399.20	0.81	0.70	0.87
FHLMC MBS M	2,282.13	9.12	13.81	22.74
FNMA - 30-360 F	17,945.00	2.82	3.08	2.85
FNMA - ARM A	1,409.14	8.70	12.21	20.68
FNMA MBS M	1,456.67	5.72	7.86	13.34
GNMA - ARM A	207.16	8.70	12.15	20.61
GNMA MBS M	1,001.14	9.65	13.11	23.46
MEDIUM TERM NOTES 30-360 F	16,968.00	1.09	1.15	0.76
MONEYMARKET FUNDS R	218,728.34	0.00	0.00	0.00
MTN-MONTHLY 30-360 F	1,045.00	1.42	1.92	1.00
MTN-QUARTERLY 30-360 F	470.00	0.13	0.13	0.00
MUNICIPAL BONDS 30-360 F	125.00	0.33	0.33	0.00
TIME CERT. OF DEPOSIT ACT-360 F	19,460.00	0.45	0.45	0.00
TIME CERT. OF DEPOSIT ACT-365 F	388.00	0.67	0.68	0.25
TREASURY NOTES F	4,303.94	3.82	4.03	3.61
Totals (000's):	359,209.54	1.26	1.45	1.48

MATURITY ANALYSIS



Run Date: 02/03/09 02:18:12 PM





Run Date: 02/03/09 02:18:12 PM

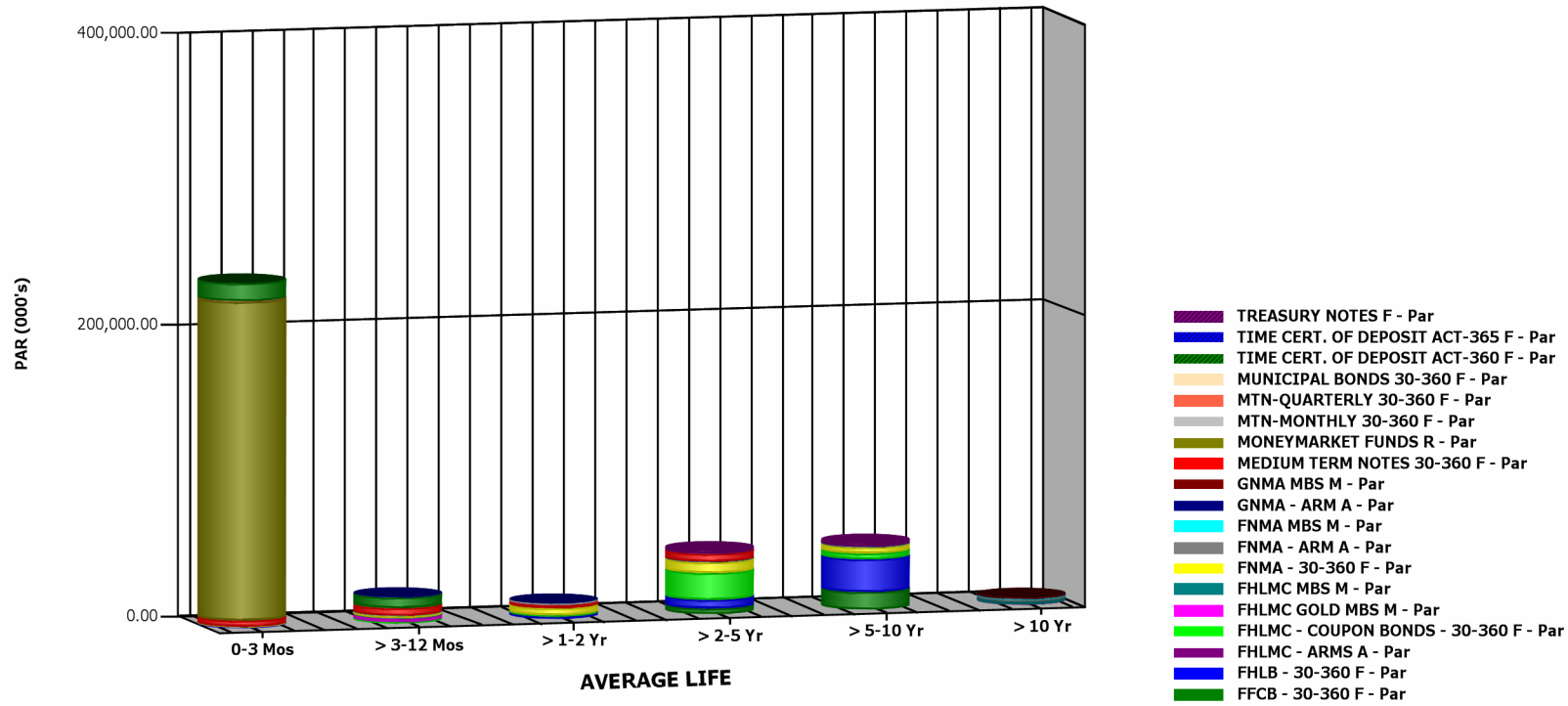
As Of Date: 12/31/2008

Par (000's)	0-3 Mos	> 3-12 Mos	> 1-2 Yr	> 2-5 Yr	> 5-10 Yr	> 10 Yr	Totals (000's)
FFCB - 30-360 F	0.00	0.00	0.00	3,875.00	12,000.00	0.00	15,875.00
FHLB - 30-360 F	500.00	0.00	1,500.00	6,000.00	22,500.00	0.00	30,500.00
FHLMC - ARMS A	0.00	0.00	0.00	3.78	0.00	263.05	266.83
FHLMC - COUPON BONDS -	0.00	1,000.00	1,000.00	18,379.00	4,000.00	0.00	24,379.00
FHLMC GOLD MBS M	0.00	2,399.20	0.00	0.00	0.00	0.00	2,399.20
FHLMC MBS M	0.00	290.97	0.00	7.63	0.00	1,983.53	2,282.13
FNMA - 30-360 F	500.00	1,405.00	4,750.00	7,290.00	4,000.00	0.00	17,945.00
FNMA - ARM A	0.00	0.00	0.00	95.62	270.65	1,042.86	1,409.14
FNMA MBS M	56.64	318.82	0.00	271.63	203.90	605.68	1,456.67
GNMA - ARM A	0.00	0.00	0.00	0.00	0.00	207.16	207.16
GNMA MBS M	0.00	0.00	0.00	127.42	0.00	873.72	1,001.14
MEDIUM TERM NOTES 30-3	4,233.00	5,147.00	2,250.00	5,338.00	0.00	0.00	16,968.00
MONEYMARKET FUNDS R	218,728.34	0.00	0.00	0.00	0.00	0.00	218,728.34
MTN-MONTHLY 30-360 F	0.00	0.00	1,045.00	0.00	0.00	0.00	1,045.00
MTN-QUARTERLY 30-360 F	470.00	0.00	0.00	0.00	0.00	0.00	470.00
MUNICIPAL BONDS 30-360	0.00	125.00	0.00	0.00	0.00	0.00	125.00
TIME CERT. OF DEPOSIT AC	12,260.00	7,200.00	0.00	0.00	0.00	0.00	19,460.00
TIME CERT. OF DEPOSIT AC	0.00	291.00	97.00	0.00	0.00	0.00	388.00
TREASURY NOTES F	0.00	0.00	0.00	2,000.00	2,303.94	0.00	4,303.94
Totals (000's):	236,747.98	18,176.99	10,642.00	43,388.08	45,278.49	4,976.00	359,209.54

AVERAGE LIFE
DISTRIBUTION



Run Date: 02/03/09 02:18:12 PM





Run Date: 02/03/09 02:18:12 PM

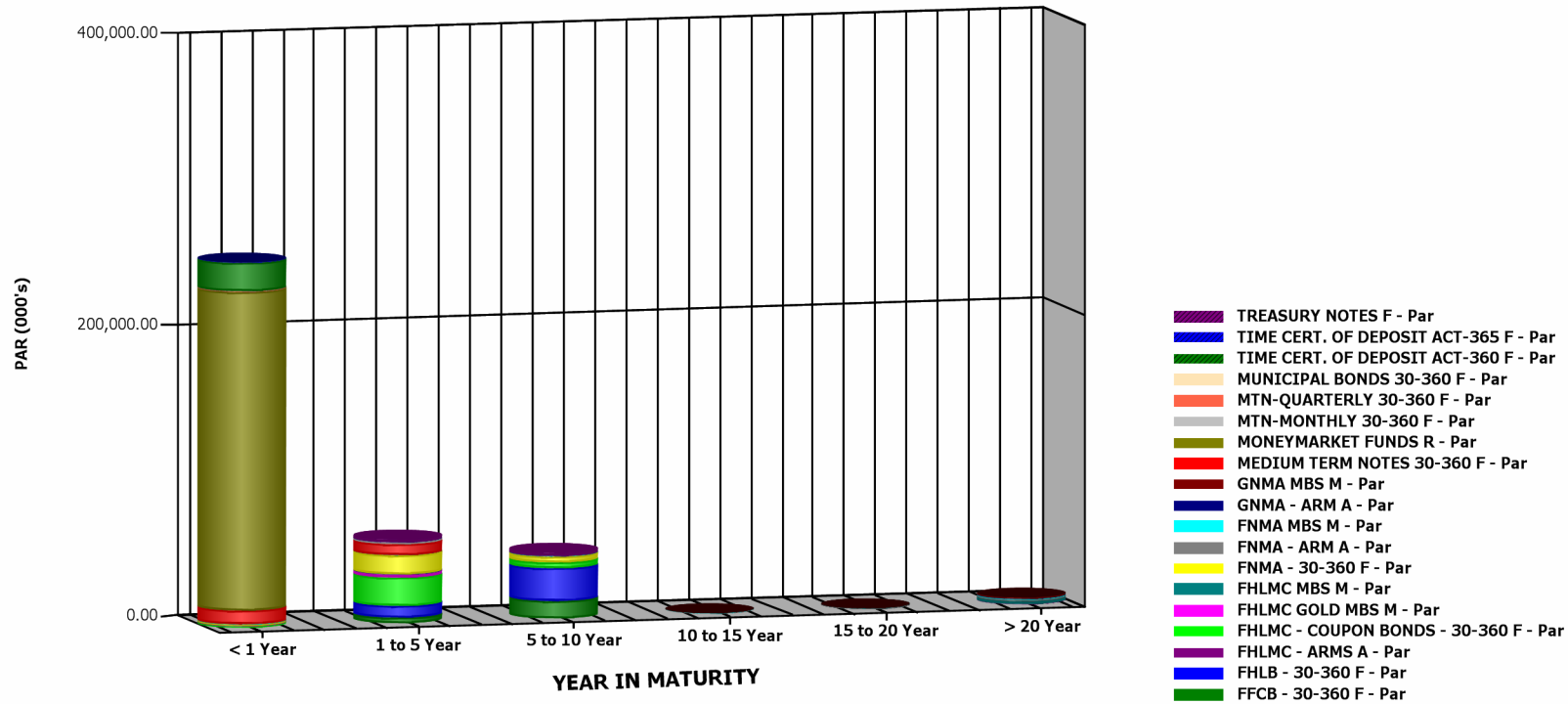
As Of Date: 12/31/2008

Par (000's)	< 1 Year	1 to 5 Year	5 to 10 Year	10 to 15 Year	15 to 20 Year	> 20 Year	Totals (000's)
FFCB - 30-360 F	0.00	3,875.00	12,000.00	0.00	0.00	0.00	15,875.00
FHLB - 30-360 F	0.00	8,000.00	22,500.00	0.00	0.00	0.00	30,500.00
FHLMC - ARMS A	0.00	0.00	0.00	0.00	12.15	254.68	266.83
FHLMC - COUPON BONDS -	1,000.00	19,379.00	4,000.00	0.00	0.00	0.00	24,379.00
FHLMC GOLD MBS M	300.31	2,098.88	0.00	0.00	0.00	0.00	2,399.20
FHLMC MBS M	0.00	290.97	0.00	0.00	7.63	1,983.53	2,282.13
FNMA - 30-360 F	905.00	13,040.00	4,000.00	0.00	0.00	0.00	17,945.00
FNMA - ARM A	0.00	0.00	65.05	108.32	422.28	813.50	1,409.14
FNMA MBS M	294.55	80.91	248.60	203.90	23.03	605.68	1,456.67
GNMA - ARM A	0.00	0.00	0.00	0.00	0.00	207.16	207.16
GNMA MBS M	0.00	0.00	0.00	97.83	29.59	873.72	1,001.14
MEDIUM TERM NOTES 30-3	9,380.00	7,588.00	0.00	0.00	0.00	0.00	16,968.00
MONEYMARKET FUNDS R	218,728.34	0.00	0.00	0.00	0.00	0.00	218,728.34
MTN-MONTHLY 30-360 F	0.00	1,045.00	0.00	0.00	0.00	0.00	1,045.00
MTN-QUARTERLY 30-360 F	470.00	0.00	0.00	0.00	0.00	0.00	470.00
MUNICIPAL BONDS 30-360	125.00	0.00	0.00	0.00	0.00	0.00	125.00
TIME CERT. OF DEPOSIT AC	19,460.00	0.00	0.00	0.00	0.00	0.00	19,460.00
TIME CERT. OF DEPOSIT AC	291.00	97.00	0.00	0.00	0.00	0.00	388.00
TREASURY NOTES F	0.00	2,000.00	2,303.94	0.00	0.00	0.00	4,303.94
Totals (000's):	250,954.21	57,494.76	45,117.59	410.04	494.67	4,738.26	359,209.54

MATURITY
DISTRIBUTION



Run Date: 02/03/09 02:18:12 PM





Run Date: 02/03/09 02:18:12 PM

As Of Date: 12/31/2008

INVESTMENT PORTFOLIO - POSITION DETAIL

FFCB - 30-360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
FEDERAL FARM CR BKS CON	Aaa	AAA	31331YRG7	4.600	4.621	6.101	5.285	02/05/2008	02/05/2015		1,000,000.00	998,911.80	100.031250	1,400.70
FEDERAL FARM CR BKS CON	Aaa	AAA	31331YRS1	4.200	4.242	6.101	5.349	02/05/2008	02/05/2015		1,000,000.00	997,823.62	98.781250	-10,011.12
FEDERAL FARM CR BKS CON	Aaa	AAA	31331YRS1	4.200	4.200	6.101	5.350	02/05/2008	02/05/2015		2,000,000.00	2,000,000.00	98.781250	-24,375.00
FEDERAL FARM CR BKS CON	Aaa	AAA	31331YXK1	4.500	4.510	6.192	5.399	03/13/2008	03/10/2015		1,000,000.00	999,446.96	100.468750	5,240.54
FEDERAL FARM CR BKS CON	Aaa	AAA	31331YXP0	4.500	4.500	5.192	4.625	03/19/2008	03/10/2014		2,000,000.00	2,000,000.00	100.000000	0.00
FEDERAL FARM CR BKS CON	Aaa	AAA	31331YXK1	4.500	4.479	6.192	5.400	03/26/2008	03/10/2015		2,000,000.00	2,002,223.42	100.468750	7,151.58
FEDERAL FARM CR BKS CON	Aaa	AAA	31331YMB3	4.080	3.819	2.038	1.938	03/28/2008	01/14/2011		375,000.00	376,853.87	100.125000	-1,385.12
FEDERAL FARM CR BKS CON	Aaa	AAA	31331YB58	4.250	4.250	4.290	3.932	04/15/2008	04/15/2013		3,000,000.00	3,000,000.00	100.031250	937.50
FEDERAL FARM CR BKS CON	Aaa	AAA	31331YD64	4.830	4.830	6.288	5.441	04/17/2008	04/14/2015		1,000,000.00	1,000,000.00	100.062500	625.00
FEDERAL FARM CR BKS CON	Aaa	AAA	31331YB82	4.550	4.592	6.288	5.484	04/21/2008	04/14/2015		2,000,000.00	1,995,500.21	100.687500	18,249.79
FEDERAL FARM CR BKS GLO	Aaa	AAA	31331GCHO	3.750	3.786	2.745	2.610	09/29/2008	09/29/2011		500,000.00	499,542.93	101.906250	9,988.32
Total	Count 11			4.396	4.398	5.495	4.851				15,875,000.00	15,870,302.81	100.019685	1,400.70
FHLB - 30-360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
FEDERAL HOME LN BKS	Aaa	AAA	3133XNY52	4.950	4.950	6.041	5.173	01/14/2008	01/14/2015		3,500,000.00	3,500,000.00	100.031250	1,093.75
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XPBJ2	4.250	4.250	5.581	4.939	01/30/2008	07/30/2014		2,000,000.00	2,000,000.00	100.187500	3,750.00
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XP3R3	4.750	4.750	6.085	5.248	01/30/2008	01/30/2015		1,000,000.00	1,000,000.00	100.031250	312.50
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XPDC5	4.500	4.500	4.090	3.707	02/01/2008	02/01/2013		1,000,000.00	1,000,000.00	100.218750	2,187.50
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XPB37	4.300	4.300	6.121	5.353	02/12/2008	02/12/2015		2,000,000.00	2,000,000.00	100.031250	625.00
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XPDN1	4.000	4.000	5.123	4.608	02/13/2008	02/13/2014		3,000,000.00	3,000,000.00	100.312500	9,375.00
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XPNU4	4.120	4.120	4.142	3.789	02/29/2008	02/20/2013		1,000,000.00	1,000,000.00	100.406250	4,062.50
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XPNS9	4.750	4.750	6.142	5.304	03/18/2008	02/20/2015		2,000,000.00	2,000,000.00	100.031250	625.00
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XQJ37	4.750	4.750	6.255	5.421	04/02/2008	04/02/2015		4,000,000.00	4,000,000.00	100.031250	1,250.00
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XQG89	4.375	4.375	6.255	5.480	04/02/2008	04/02/2015		2,000,000.00	2,000,000.00	100.593750	11,875.00
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XPB37	4.300	4.363	6.121	5.352	04/09/2008	02/12/2015		1,000,000.00	996,650.50	100.031250	3,662.00
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XPB37	4.300	4.325	6.121	5.353	04/11/2008	02/12/2015		1,000,000.00	998,659.12	100.031250	1,653.38
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XQLQ3	4.625	4.625	6.293	5.479	04/16/2008	04/16/2015		1,000,000.00	1,000,000.00	100.031250	312.50
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XQYS5	4.150	4.164	4.370	4.020	05/14/2008	05/14/2013		2,000,000.00	1,998,908.82	100.656250	14,216.18
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XRTM2	3.650	3.624	.099	.099	08/05/2008	08/05/2010	02/05/2009	500,000.00	500,198.97	100.281250	1,207.28
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XPER1	3.500	3.474	1.099	1.069	09/22/2008	02/05/2010		1,000,000.00	1,004,818.94	100.156250	1,313.00
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XSC55	4.000	4.000	2.767	2.623	10/07/2008	10/07/2011		1,000,000.00	1,000,000.00	100.750000	7,500.00
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XSH6	4.000	4.000	1.803	1.745	10/22/2008	10/20/2010		500,000.00	500,111.11	100.125000	625.00
FEDERAL HOME LOAN BANK	Aaa	AAA	3133XQS78	3.250	3.236	2.323	2.246	12/17/2008	04/28/2011		1,000,000.00	1,004,718.39	100.031250	17.72
Total	Count 19			4.365	4.367	5.195	4.576				30,500,000.00	30,504,065.85	100.198770	1,093.75



Run Date: 02/03/09 02:18:12 PM

FHLMC - ARMS A	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
FHLMC - ARMS			3128HDMJ5	5.756	5.654	11.663	8.210	05/25/1999	02/01/2029		4,895.42	4,936.49	100.839043	0.00
FHLMC - ARMS			31295KM76	5.348	5.683	4.734	3.865	07/26/1999	04/01/2029		3,776.40	3,728.41	98.729303	0.00
FHLMC - ARMS			31348MV46	5.975	5.816	11.499	7.948	11/23/1999	06/01/2028		12,147.72	12,301.04	101.262139	0.00
FHLMC - ARMS			3128HDU31	5.680	5.535	13.159	8.922	07/25/2001	04/01/2031		9,922.59	10,050.71	101.291125	0.00
FHLMC - ARMS			3128HDW70	5.129	4.919	13.091	9.217	01/28/2002	06/01/2031		41,660.45	42,467.24	101.936587	0.00
FHLMC - ARMS			31349G7A1	5.109	4.908	12.973	9.087	02/25/2002	01/01/2031		9,396.09	9,568.19	101.831609	0.00
FHLMC - ARMS			31349HA23	6.265	6.016	13.595	8.783	05/23/2002	06/01/2031		53,465.28	54,634.20	102.186327	0.00
FHLMC - ARMS			3128HDY86	5.540	5.288	13.972	9.375	06/28/2002	06/01/2032		23,335.77	23,889.24	102.371729	0.00
FHLMC - ARMS			3128HDZ36	5.380	5.126	14.201	9.522	09/30/2002	09/01/2032		10,099.36	10,344.58	102.428073	0.00
FHLMC - ARMS			31295LTX0	5.660	5.405	12.454	8.688	07/27/2004	05/01/2030		83,619.78	85,477.96	102.222177	0.00
FHLMC - ARMS			31336SDH8	7.100	6.817	14.202	8.817	10/26/2004	10/01/2032		14,508.26	14,871.22	102.501780	0.00
Total	Count 11			5.749	5.522	12.953	8.803				266,827.12	272,269.28	102.039584	0.00
FHLMC - COUPON BONDS - 30-360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
FHLMC - COUPON BONDS -			3128X1PN1	3.250	3.275	.521	.514	03/11/2004	07/09/2009		1,000,000.00	999,878.58	101.343750	13,558.92
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X6H82	4.350	4.350	6.123	5.348	02/13/2008	02/13/2015		1,000,000.00	1,000,000.00	100.312500	3,125.00
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X6H82	4.350	4.438	6.123	5.346	02/20/2008	02/13/2015		2,000,000.00	1,990,801.20	100.312500	15,448.80
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X6U61	4.125	4.202	4.600	4.165	02/21/2008	08/06/2013		1,000,000.00	996,842.71	100.281250	5,969.79
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X66P6	3.250	3.250	2.192	2.116	03/11/2008	03/11/2011		1,000,000.00	1,000,000.00	100.468750	4,687.50
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X1RT6	4.625	4.587	4.523	4.044	03/20/2008	07/09/2013		379,000.00	379,552.06	100.062500	-315.19
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X7DK7	4.250	4.250	4.290	3.932	04/15/2008	04/15/2013		1,000,000.00	1,000,000.00	100.125000	1,250.00
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X7GN8	4.375	4.375	6.293	5.519	04/16/2008	04/16/2015		1,000,000.00	1,000,000.00	100.812500	8,125.00
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X7NR1	3.000	3.000	2.323	2.252	04/28/2008	04/28/2011		3,000,000.00	3,000,000.00	100.156250	4,687.50
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X7JY1	4.000	4.031	4.833	4.414	04/30/2008	10/30/2013		1,000,000.00	998,683.69	100.218750	3,503.81
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X7MW1	3.500	3.500	3.351	3.174	05/07/2008	05/07/2012		2,000,000.00	2,000,000.00	100.250000	5,000.00
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X7NA8	4.500	4.500	4.367	3.990	05/13/2008	05/13/2013		1,000,000.00	1,000,000.00	100.250000	2,500.00
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X7NC4	4.000	4.000	4.373	4.035	05/15/2008	05/15/2013		1,000,000.00	1,000,000.00	100.312500	3,125.00
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X7SC9	3.000	3.000	2.384	2.313	05/20/2008	05/20/2011		1,000,000.00	1,000,000.00	100.343750	3,437.50
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X7TM6	4.500	4.500	4.408	4.032	05/28/2008	05/28/2013		1,000,000.00	1,000,000.00	100.500000	5,000.00
FHLMC - COUPON BONDS -			3128X75P5	4.250	4.250	4.408	4.051	05/28/2008	05/28/2013		2,000,000.00	2,000,000.00	100.437500	8,750.00
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X7K52	4.750	4.750	2.518	2.351	07/08/2008	07/08/2011		500,000.00	500,000.00	100.062500	312.50
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X7M43	4.375	4.251	2.534	2.380	07/16/2008	07/14/2011		500,000.00	501,574.52	101.000000	3,547.01
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X8BQ4	2.000	2.000	1.997	1.970	12/30/2008	12/30/2010		1,000,000.00	1,000,000.00	100.281250	2,812.50
FEDERAL HOME LN MTG CO	Aaa	AAA	3128X8BN1	2.750	2.750	2.496	2.460	12/30/2008	06/30/2011		2,000,000.00	2,000,000.00	100.250000	5,000.00
Total	Count 20			3.717	3.726	3.706	3.406				24,379,000.00	24,367,332.76	100.359887	13,558.92



Run Date: 02/03/09 02:18:12 PM

FHLMC GOLD MBS M	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
FHLMC GOLD MBS			31282R5B6	3.500	3.580	.757	.864	03/24/2004	08/01/2010		1,171,689.27	1,170,915.28	96.212058	-43,608.92
FHLMC GOLD MBS			31282R3V4	4.500	5.145	.589	.698	12/21/2006	04/01/2010		325,396.29	324,019.53	101.482955	6,202.24
FHLMC GOLD MBS			31282R245	4.500	5.170	.420	.535	12/29/2006	12/01/2009		300,314.77	299,320.73	101.482955	5,447.57
FHLMC GOLD MBS			31282R5B6	3.500	6.048	.757	.857	08/30/2007	08/01/2010		56,331.22	55,166.23	96.212058	-968.80
FHLMC GOLD MBS			31282R4M3	4.000	5.421	.716	.819	09/24/2007	07/01/2010		182,285.42	180,276.08	98.893820	-7.06
FHLMC GOLD MBS			31282R5R1	4.500	5.153	.845	.940	09/27/2007	10/01/2010		363,181.83	361,051.72	101.482955	7,515.93
Total	Count 6			3.950	4.425	.702	.808				2,399,198.80	2,390,749.57	98.588351	-43,608.92
FHLMC MBS M	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
FHLMC MBS			31348SDM3	5.229	4.686	2.405	2.238	05/27/1997	04/01/2025		7,625.07	7,717.73	101.215285	0.00
FHLMC MBS			31342AJM2	6.068	5.756	14.430	9.364	02/26/2003	02/01/2033		15,701.53	16,162.32	102.934665	0.00
FHLMC MBS			3128HD3C1	6.528	6.247	14.029	9.103	07/28/2003	12/01/2032		28,719.06	29,455.95	102.565834	0.00
FHLMC MBS			2128HD4S6	5.678	5.406	14.633	9.570	07/28/2003	04/01/2033		19,236.13	19,739.92	102.618972	0.00
FHLMC MBS			3128HD6B0	5.103	4.864	14.659	9.923	09/29/2003	08/01/2033		26,042.10	26,662.74	102.383227	0.00
FHLMC MBS			31349SCW1	6.409	6.184	14.434	9.153	12/29/2003	01/01/2033		13,432.17	13,710.26	102.070337	0.00
FHLMC MBS			31336SMN5	5.579	5.360	14.673	9.567	02/26/2004	03/01/2033		40,535.52	41,386.77	102.100018	0.00
FHLMC MBS			3128JLNF2	6.755	6.632	14.834	9.166	12/27/2004	11/01/2033		65,565.48	66,303.77	101.126042	0.00
FHLMC MBS			31337BA46	6.501	6.371	16.769	9.779	06/27/2006	11/01/2035		45,689.31	46,269.05	101.268874	0.00
FHLMC MBS			31336CLB7	4.882	4.849	14.532	9.879	10/26/2006	06/01/2033		34,936.14	35,049.35	100.324048	0.00
FHLMC MBS			31282R4A9	4.000	6.133	.631	.736	06/21/2007	05/01/2010		290,971.29	286,671.25	98.522177	0.00
FHLMC MBS			3128JRME3	5.846	5.723	15.048	9.771	06/28/2007	07/01/2034		109,695.28	111,013.27	101.201498	0.00
FHLMC MBS			3128Q2D42	4.493	4.424	15.521	10.638	01/29/2008	03/01/2035		515,714.88	519,482.10	100.730484	0.00
FHLMC MBS			3128Q3ND9	5.371	5.310	16.810	10.487	01/29/2008	05/01/2036		537,490.86	540,930.25	100.639898	0.00
FHLMC MBS			31349TYX3	4.518	4.518	15.614	10.613	03/27/2008	04/01/2035		530,773.19	530,773.19	100.000000	0.00
Total	Count 15			4.905	5.116	13.806	9.141				2,282,128.01	2,291,327.92	100.403129	0.00
FNMA - 30-360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
FNMA - 30-360			3136F3YR1	3.550	3.917	1.460	1.435	03/03/2004	06/17/2010		1,000,000.00	995,295.49	100.062500	5,329.51
FNMA - 30-360			3136F44K7	4.125	4.125	2.132	2.029	03/03/2004	02/17/2011		1,165,000.00	1,165,000.00	105.906250	68,807.81
FNMA - 30-360			3136F3UH7	3.625	3.647	1.405	1.382	03/08/2004	05/28/2010		1,000,000.00	999,718.32	103.593750	36,219.18
FNMA - 30-360			3136F3XK7	3.200	3.206	.479	.479	03/19/2004	06/24/2009		905,000.00	904,974.41	101.250000	11,338.09
FEDERAL NATL MTG ASSN	Aaa	AAA	31359MTM5	4.610	4.610	4.778	4.297	01/16/2008	10/10/2013		1,000,000.00	1,000,000.00	100.812500	8,125.00
FEDERAL NATL MTG ASSN	Aaa	AAA	3136F8Y58	4.250	4.313	6.118	5.357	02/13/2008	02/11/2015		2,000,000.00	1,993,448.14	100.218750	10,926.86
FEDERAL NATL MTG ASSN	Aaa	AAA	3136F8Y58	4.250	4.292	6.118	5.357	02/13/2008	02/11/2015		2,000,000.00	1,995,632.12	100.218750	8,742.88
FEDERAL NATL MTG ASSN	Aaa	AAA	31398APQ9	4.000	4.013	4.252	3.913	05/21/2008	04/01/2013		1,875,000.00	1,873,976.59	100.656250	13,328.10
FNMA	Aaa	AAA	31398ARW4	3.500	3.356	1.463	1.438	08/21/2008	06/18/2010		500,000.00	501,000.37	101.250000	5,249.63
Total	Count 18			3.967	3.827	3.082	2.818				17,945,000.00	18,005,030.82	101.552940	5,329.51

EXECUTIVE MANAGEMENT SUMMARIES AND GRAPHS



Run Date: 02/03/09 02:18:12 PM

FNMA - 30-360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
FNMA	Aaa	AAA	3136F7DG9	5.125	3.084	1.512	1.442	08/21/2008	07/06/2010		750,000.00	777,080.31	106.062500	23,193.13
FNMA	Aaa	AAA	31359MF81	5.050	3.284	2.104	1.983	08/21/2008	02/07/2011		750,000.00	777,947.20	107.750000	31,650.72
FEDERAL NATL MTG ASSN	Aaa	AAA	3136F9XB4	4.375	4.130	.499	.797	08/21/2008	07/01/2011	07/01/2009	500,000.00	505,874.17	101.312500	3,726.52
FEDERAL NATL MTG ASSN	Aaa	AAA	3136F9D67	4.000	4.000	.156	.156	08/26/2008	08/26/2011	02/26/2009	500,000.00	500,000.00	100.500000	2,500.00
FEDERAL NATL MTG ASSN	Aaa	AAA	3136F9MJ9	3.500	3.514	1.342	1.319	09/22/2008	05/05/2010		1,000,000.00	999,792.80	100.250000	2,707.20
FEDERAL NATL MTG ASSN	Aaa	AAA	3136F9YH0	4.250	4.146	2.553	2.404	09/22/2008	07/21/2011		1,000,000.00	1,009,637.15	100.187500	-560.76
FEDERAL NATL MTG ASSN	Aaa	AAA	31398ATQ5	3.500	3.568	1.671	1.618	10/22/2008	09/02/2010		500,000.00	501,870.81	101.875000	9,934.75
FEDERAL NATL MTG ASSN	Aaa	AAA	31398ATB8	4.250	4.277	2.614	2.462	10/22/2008	08/12/2011		500,000.00	503,782.94	100.406250	2,380.25
FEDERAL NATL MTG ASSN	Aaa	AAA	3136F92E2	2.000	2.000	2.496	2.470	12/30/2008	06/30/2011		1,000,000.00	1,000,000.00	99.812500	-1,875.00
Total	Count 18			3.967	3.827	3.082	2.818				17,945,000.00	18,005,030.82	101.552940	5,329.51
FNMA - ARM A	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
FNMA - ARM			31364MG91	4.491	4.519	3.151	2.886	02/26/1998	06/01/2020		27,516.12	27,494.25	99.920519	0.00
FNMA - ARM			31380LYS1	5.811	5.704	11.394	7.955	10/26/1998	05/01/2028		10,346.00	10,433.99	100.850476	0.00
FNMA - ARM			31368H7G2	5.565	5.322	4.783	4.165	12/28/1998	12/01/2017		15,180.70	15,332.35	100.998968	0.00
FNMA - ARM			31374GQP5	5.314	5.139	10.862	7.927	02/23/1999	10/01/2027		1,718.23	1,742.08	101.388056	0.00
FNMA - ARM			31374WF56	5.124	4.857	9.249	7.140	04/26/1999	05/01/2025		5,979.49	6,093.35	101.904179	0.00
FNMA - ARM			31383MQD8	5.077	4.946	11.178	8.184	08/25/1999	05/01/2028		10,096.33	10,204.32	101.069597	0.00
FNMA - ARM			31374TDJ5	5.824	5.672	11.511	8.018	09/28/1999	07/01/2028		7,862.62	7,958.55	101.220083	0.00
FNMA - ARM			31375QLH5	5.709	5.386	2.948	2.624	01/26/2000	09/01/2026		3,060.36	3,085.64	100.826047	0.00
FNMA - ARM			31384GEO4	5.077	4.871	12.006	8.632	01/26/2000	08/01/2029		1,334.75	1,358.48	101.777848	0.00
FNMA - ARM			31384HFZ1	5.480	5.463	9.910	7.326	01/26/2000	04/01/2026		135,882.61	136,052.47	100.125005	0.00
FNMA - ARM			3134HMY68	4.472	4.407	11.968	8.880	01/26/2000	11/01/2029		19,465.28	19,576.62	100.571994	0.00
FNMA - ARM			31379TDC5	5.716	5.597	10.973	7.797	05/24/2000	10/01/2027		11,283.27	11,388.08	100.928897	0.00
FNMA - ARM			31373UKF3	5.305	5.246	8.510	6.661	06/26/2000	04/01/2024		47,990.90	48,179.14	100.392243	0.00
FNMA - ARM			313627DK4	4.018	4.018	6.134	5.331	01/25/2001	06/01/2020		80,799.49	80,799.74	100.000309	0.00
FNMA - ARM			31385Y2E4	3.878	3.822	18.605	12.657	02/22/2001	06/01/2040		33,006.59	33,239.62	100.706021	0.00
FNMA - ARM			31365EN74	4.376	4.470	3.314	3.123	02/22/2001	06/01/2015		49,867.50	49,724.89	99.714022	0.00
FNMA - ARM			31373TVT4	4.493	4.414	11.280	8.495	03/26/2001	10/01/2028		68,876.16	69,335.32	100.666646	0.00
FNMA-ARM			31384VVF6	5.091	4.968	19.060	11.573	04/25/2001	08/01/2039		3,823.46	3,878.09	101.428822	0.00
FNMA - ARM			31386G6P3	3.878	3.764	12.310	9.476	06/21/2001	11/01/2030		25,102.44	25,373.36	101.079260	0.00
FNMA - ARM			31385YCM5	3.878	3.739	12.048	9.333	06/21/2001	06/01/2030		62,241.17	63,049.50	101.298706	0.00
FNMA - ARM			31386MLU2	3.878	3.785	18.947	12.840	06/21/2001	12/01/2040		15,670.55	15,858.27	101.197919	0.00
FNMA - ARM			31379DUHO	5.551	5.374	11.032	7.971	07/25/2001	02/01/2028		22,288.54	22,601.94	101.406104	0.00
FNMA - ARM			313621476	4.250	4.080	10.563	8.233	11/26/2001	10/01/2027		96,895.44	98,247.67	101.395556	0.00
FNMA - ARM			31383MC84	5.320	5.029	12.032	8.551	12/27/2001	07/01/2029		7,311.33	7,493.67	102.493944	0.00
Total	Count 30			4.789	4.673	12.210	8.720				1,409,140.39	1,425,047.60	101.128860	0.00

EXECUTIVE MANAGEMENT SUMMARIES AND GRAPHS



Run Date: 02/03/09 02:18:12 PM

FNMA - ARM A	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
FNMA - ARM			31389YSR3	5.951	5.816	12.120	8.157	04/23/2002	02/01/2029		162,035.94	163,812.00	101.096090	0.00
FNMA - ARM			31391BC39	4.649	4.780	13.915	9.676	10/28/2002	09/01/2032		51,189.89	50,547.09	98.744299	0.00
FNMA - ARM			31402DHR4	5.249	5.066	17.978	11.130	07/30/2004	03/01/2038		42,025.46	42,883.44	102.041570	0.00
FNMA - ARM			31407YFY0	4.211	4.162	15.902	11.022	12/28/2005	12/01/2035		16,938.57	17,030.09	100.540305	0.00
FNMA - ARM			31403DK24	5.371	5.248	15.385	10.008	05/30/2006	07/01/2034		36,435.55	36,885.40	101.234645	0.00
FNMA - ARM			31409ARH4	4.467	4.240	16.073	11.029	01/29/2007	02/01/2036		336,915.65	345,388.19	102.514737	0.00
Total	Count 30			4.789	4.673	12.210	8.720				1,409,140.39	1,425,047.60	101.128860	0.00
FNMA MBS M	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
FNMA MBS			31362TJ5	5.652	5.557	3.744	3.305	07/24/1997	10/01/2018		35,762.45	35,874.18	100.312423	0.00
FNMA MBS			31375AKT5	5.722	5.158	3.408	2.991	07/30/1997	12/01/2025		6,619.81	6,731.42	101.685998	0.00
FNMA MBS			31375JC32	6.943	6.442	2.443	2.184	10/30/1997	05/01/2025		2,185.31	2,209.20	101.093224	0.00
FNMA MBS			31373KF95	4.900	4.245	2.741	2.537	12/23/1997	09/01/2024		14,226.00	14,462.39	101.661678	0.00
FNMA MBS			31385HN32	4.420	4.192	16.347	11.136	03/26/2003	05/01/2036		80,293.26	82,345.91	102.556446	0.00
FNMA MBS			31385W6E4	5.544	5.295	17.047	10.564	08/26/2003	08/01/2036		18,556.33	19,047.69	102.647935	0.00
FNMA MBS			31371KJ85	5.000	4.026	.000	.083	05/24/2004	01/01/2009		1,455.01	1,455.01	102.207386	32.12
FNMA MBS			31371KPJ4	5.000	4.073	.084	.207	05/24/2004	04/01/2009		5,738.10	5,746.93	102.207386	117.83
FNMA MBS			31404GHS3	5.234	5.145	15.340	10.011	06/28/2004	05/01/2034		33,957.15	34,258.45	100.887296	0.00
FNMA MBS			31373TYQ7	5.506	5.279	12.095	8.493	08/26/2004	08/01/2029		179,927.44	183,406.16	101.933402	0.00
FNMA MBS			31400GLE3	5.326	5.181	14.620	9.673	03/29/2005	04/01/2033		56,539.88	57,334.29	101.405044	0.00
FNMA MBS			31402DR85	5.430	5.321	14.725	9.682	07/26/2005	07/01/2033		40,529.63	40,957.17	101.054883	0.00
FNMA MBS			31371KS28	5.000	5.234	.251	.371	12/21/2006	08/01/2009		132,334.28	132,232.09	102.207386	3,023.32
FNMA MBS			31372LZL5	5.000	5.452	.125	.248	01/25/2007	05/01/2009		6,063.21	6,057.55	102.207386	139.50
FNMA MBS			31371KWA5	5.000	5.215	.420	.535	01/23/2007	12/01/2009		105,580.24	105,468.23	102.207386	2,442.57
FNMA MBS			31401NNB1	5.500	5.500	.000	.124	01/23/2007	02/01/2009		2,256.69	2,256.69	102.613636	58.98
FNMA MBS			31371KY21	5.000	5.245	.505	.616	01/23/2007	02/01/2010		80,905.51	80,791.65	102.207386	1,899.76
FNMA MBS			31371KSV4	5.000	5.398	.209	.330	01/23/2007	07/01/2009		41,125.66	41,078.32	102.207386	955.14
FNMA MBS			31403DNR6	4.093	4.021	15.728	11.022	04/29/2008	09/01/2035		195,873.52	197,430.47	100.794875	0.00
FNMA MBS			31371L2U2	4.500	4.460	3.138	2.972	07/17/2008	02/01/2015		212,838.91	213,085.95	101.502841	2,951.59
FNMA - 30-360			31371K5X5	5.000	5.120	7.972	6.343	07/14/2008	05/01/2023		203,898.82	202,351.87	102.207386	6,047.77
Total	Count 21			4.895	4.887	7.862	5.746				1,456,667.21	1,464,581.62	101.756270	0.00
GNMA - ARM A	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
GNMA - ARM			36225CUH7	3.906	3.861	13.262	9.914	03/25/2002	03/20/2032		41,935.29	42,121.43	100.443874	0.00
GNMA - ARM			36225CJS6	5.349	5.266	11.873	8.389	05/29/2007	04/20/2029		165,224.40	166,362.45	100.688791	0.00
Total	Count 2			5.057	4.982	12.154	8.697				207,159.69	208,483.88	100.639213	0.00
GNMA MBS M	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)

EXECUTIVE MANAGEMENT SUMMARIES AND GRAPHS



Run Date: 02/03/09 02:18:12 PM

GNMA MBS M	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
GNMA MBS			36202KXA8	5.375	4.750	3.329	2.993	07/27/1998	04/20/2021		33,804.04	34,436.38	101.870605	0.00
GNMA MBS			36202KDV4	5.375	4.512	2.563	2.379	06/30/1997	06/20/2023		11,468.94	11,704.37	102.052730	0.00
GNMA MBS			36202K4A0	5.375	4.765	2.938	2.673	06/30/1997	02/20/2022		12,780.11	12,988.25	101.628644	0.00
GNMA MBS			36202KUV5	4.626	4.201	3.614	3.238	07/24/1997	09/20/2025		4,815.95	4,882.20	101.375609	0.00
GNMA MBS			36202K4E2	5.375	4.707	3.152	2.848	07/24/1997	02/20/2022		13,266.45	13,518.78	101.902052	0.00
GNMA MBS			36202KB20	5.375	4.763	3.049	2.756	06/30/1997	03/20/2023		13,814.08	14,046.90	101.685388	0.00
GNMA MBS			36202J4X3	4.625	3.866	2.956	2.745	07/24/1997	08/20/2022		12,693.67	12,958.15	102.083563	0.00
GNMA MBS			36202KXR1	5.376	4.919	3.413	3.015	06/23/1998	01/20/2026		5,367.84	5,441.79	101.377662	0.00
GNMA MBS			36202KXT7	5.376	4.868	3.279	2.917	04/23/1998	01/20/2026		6,320.33	6,413.90	101.480524	0.00
GNMA MBS			36202KU45	4.625	3.853	2.718	2.540	08/25/1997	09/20/2025		3,093.45	3,154.09	101.960277	0.00
GNMA MBS			36202KYM1	5.374	4.641	2.957	2.682	07/24/1997	02/20/2026		5,253.58	5,356.81	101.965008	0.00
GNMA MBS			36202KY66	5.375	4.594	2.863	2.610	07/24/1997	03/20/2026		4,738.51	4,835.10	102.038262	0.00
GNMA MBS			36225CUT1	5.375	5.156	13.939	9.381	12/27/2002	04/20/2032		32,846.88	33,523.28	102.059261	0.00
GNMA MBS			36225CYG5	4.625	4.488	14.470	10.076	12/29/2003	07/20/2033		45,310.56	45,935.80	101.379901	0.00
GNMA MBS			36225DAS3	3.750	3.727	14.598	10.734	07/11/2008	05/20/2034		795,562.04	797,519.42	100.246038	0.00
Total	Count 15			4.034	3.922	13.107	9.638				1,001,136.43	1,006,715.22	100.557247	0.00
MEDIUM TERM NOTES 30-360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
HSBC HLDGS PLC	Aa3	A+	404280AA7	7.500	5.045	.537	.521	12/17/2007	07/15/2009		234,000.00	236,909.69	100.390625	-1,995.63
MORGAN STANLEY	Aa3	AA-	617446GM5	6.750	5.123	2.288	2.134	01/02/2008	04/15/2011		250,000.00	258,439.12	97.093750	-15,704.75
WASH MUTUAL FINANCIAL	Aa3	AA-	939333AC4	6.875	5.318	2.370	2.215	01/02/2008	05/15/2011		144,000.00	148,795.41	95.578125	-11,162.91
MORGAN STANLEY	Aa3	AA-	617446GM5	6.750	5.036	2.288	2.134	01/04/2008	04/15/2011		540,000.00	559,237.18	97.093750	-34,930.93
MORGAN STANLEY	Aa3	AA-	61746BAL0	3.875	4.808	.041	.041	01/15/2008	01/15/2009		120,000.00	119,958.69	100.078125	135.06
HSBC HLDGS PLC	Aa3	A+	404280AA7	7.500	4.368	.537	.521	01/16/2008	07/15/2009		359,000.00	364,758.12	100.390625	-4,355.78
HSBC	Aa3	AA-	441812KG8	4.750	4.364	.370	.370	01/16/2008	05/15/2009		452,000.00	452,609.42	96.000000	-18,689.42
INTL LEASING	A1	AA-	459745EZ4	6.375	4.293	.203	.203	01/16/2008	03/15/2009		1,069,000.00	1,073,292.03	95.000000	-57,742.03
INTL LEASE FINANCE	A1	AA-	459745EZ4	6.375	4.045	.203	.203	01/25/2008	03/15/2009		500,000.00	502,253.33	95.000000	-27,253.33
HSBC	Aa3	AA-	441812GA6	6.375	4.109	1.584	1.495	01/29/2008	08/01/2010		1,000,000.00	1,033,693.01	102.281250	-10,880.51
M&I MARSHALL&ILSLEY BK	Aa3	A+	5525V0AM8	3.950	4.401	.619	.610	02/01/2008	08/14/2009		250,000.00	249,332.01	93.734375	-14,996.07
M&I MARSHALL&ILSLEY BK	Aa3	A+	5525V0AM8	3.950	4.401	.619	.610	02/01/2008	08/14/2009		500,000.00	498,664.06	93.734375	-29,992.19
INTERNATIONAL LEASE FIN	A1	AA-	459745FL4	3.500	3.541	.249	.249	02/07/2008	04/01/2009		500,000.00	499,947.38	94.953125	-25,181.76
M&I MARSHALL&ILSLEY BK	Aa3	A+	5525V0AM8	3.950	4.405	.619	.610	02/04/2008	08/14/2009		425,000.00	423,856.60	93.734375	-25,485.51
MORGAN STANLEY	Aa3	AA-	617446GM5	6.750	4.303	2.288	2.136	02/13/2008	04/15/2011		228,000.00	239,793.70	97.093750	-18,419.95
INTERNATIONAL LEASE FIN	A1	AA-	45974VZY7	5.450	4.604	2.227	2.103	02/15/2008	03/24/2011		498,000.00	506,637.17	73.421875	-140,996.23
INTERNATIONAL LEASE FIN	A1	AA-	45974VZY7	5.450	4.626	2.227	2.103	02/22/2008	03/24/2011		628,000.00	638,606.30	73.421875	-177,516.93
MORGAN STANLEY	Aa3	AA-	617446GM5	6.750	4.494	2.288	2.136	02/29/2008	04/15/2011		250,000.00	261,892.37	97.093750	-19,158.00
Total	Count 40			5.232	4.306	1.146	1.096				16,968,000.00	17,115,791.44	96.411088	-1,995.63

EXECUTIVE MANAGEMENT SUMMARIES AND GRAPHS



Run Date: 02/03/09 02:18:12 PM

MEDIUM TERM NOTES 30-360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
HSBC FIN CORP HSBC FIN	Aa3	AA-	40429XSU1	5.500	5.065	2.537	2.347	03/10/2008	07/15/2011		1,600,000.00	1,615,938.48	96.453125	-72,688.48
HSBC FIN CORP MTNS BOO	Aa3	AA-	40429JAR8	3.188	5.077	.466	.465	03/24/2008	06/19/2009		420,000.00	416,662.99	97.343750	-7,819.24
CITIGROUP INC	Aa3	AA-	172967CN9	4.250	3.804	.575	.567	03/26/2008	07/29/2009		1,000,000.00	1,002,448.29	100.000000	-2,448.29
WACHOVIA CORP	Aa3	AA-	929903AD4	3.625	3.706	.132	.131	03/27/2008	02/17/2009		155,000.00	154,983.74	97.250000	-4,246.24
BANK ONE CORP MED TM S	Aa3	A+	06422QAA7	6.000	3.597	.132	.131	03/27/2008	02/17/2009		101,000.00	101,301.81	100.000000	-301.81
DEUTSCHE BK FINL INC	Aa2	AA-	251529AF0	7.500	4.215	.315	.315	03/27/2008	04/25/2009		140,000.00	141,385.77	100.250000	-1,035.77
CITIGROUP INC	Aa3	AA-	172967AX9	6.200	3.851	.203	.203	03/27/2008	03/15/2009		200,000.00	200,912.39	100.250000	-412.39
CITIGROUP INC	Aa3	AA-	172967AX9	6.200	3.420	.203	.203	04/01/2008	03/15/2009		250,000.00	251,358.26	100.250000	-733.26
CITIGROUP INC	Aa3	AA-	172967AX9	6.200	3.602	.203	.203	04/03/2008	03/15/2009		500,000.00	502,534.96	100.250000	-1,284.96
HSBC HLDGS PLC	Aa3	A+	404280AA7	7.500	3.774	.537	.521	04/04/2008	07/15/2009		204,000.00	207,924.34	100.390625	-3,127.47
PAINE WEBBER GROUP INC	Aa1	AA-	695629CG8	7.625	4.254	.918	.899	04/08/2008	12/01/2009		100,000.00	102,940.55	100.296875	-2,643.68
CITIGROUP INC	Aa3	AA-	172967CH2	3.625	3.210	.110	.110	04/25/2008	02/09/2009		360,000.00	360,153.47	99.250000	-2,853.47
CITIGROUP INC	Aa3	AA-	172967CN9	4.250	3.614	.575	.567	04/25/2008	07/29/2009		163,000.00	163,571.74	100.000000	-571.74
CITIGROUP INC	Aa3	AA-	172967CN9	4.250	4.011	.575	.567	04/28/2008	07/29/2009		500,000.00	500,649.42	100.000000	-649.42
WELLS FARGO BK N A	Aa1	AA+	949748AE7	7.550	3.747	1.471	1.420	04/30/2008	06/21/2010		250,000.00	263,280.05	104.046875	-3,162.86
CITIGROUP INC	Aa3	AA-	172967AX9	6.200	3.681	.203	.203	04/04/2008	03/15/2009		478,000.00	480,347.50	100.250000	-1,152.50
HARTFORD LIFE GLOBAL FD	Aa3	AA-	41659EAA5	3.022	4.609	.707	.698	05/06/2008	09/15/2009		200,000.00	197,931.61	93.140625	-11,650.36
HSBC FINANCE CORP	Aa3	AA-	40429CFX5	2.930	4.428	1.195	1.175	05/06/2008	03/12/2010		500,000.00	491,622.23	99.984375	8,299.65
HSBC FINANCE CORP	Aa3	AA-	40429CFX5	2.930	4.374	1.195	1.175	05/08/2008	03/12/2010		500,000.00	491,920.52	99.984375	8,001.36
GE CAPITAL INTERNOTES	Aaa	AAA	36966RX76	4.000	4.000	2.370	2.276	05/08/2008	05/15/2011		1,000,000.00	1,000,000.00	97.906250	-20,937.50
GEN ELEC CAP CORP	Aaa	AAA	36962GZH0	4.625	4.349	.707	.694	09/24/2008	09/15/2009		200,000.00	200,606.65	100.562500	749.60
GENERAL ELEC CAP CORP M	Aaa	AAA	36962G2C7	5.200	5.950	2.088	1.959	09/24/2008	02/01/2011		200,000.00	198,641.08	98.554985	0.00
Total	Count 40			5.232	4.306	1.146	1.096				16,968,000.00	17,115,791.44	96.411088	-1,995.63
MONEYMARKET FUNDS R	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
FEDERATED SECURITIES CO				1.081	1.081	.003	.000	12/31/1996	01/01/2009		0.00	0.00	.000000	0.00
STATE INVESTMENT POOL				1.285	1.285	.003	.003	12/31/1996	01/01/2009		61,977,142.86	61,977,142.86	100.000000	0.00
AIM				.979	.979	.003	.000	02/01/2008	01/01/2009		0.00	0.00	.000000	0.00
GS FINANCIAL SQ GOVERN				1.265	1.265	.003	.003	08/20/2008	01/01/2009		116,299,666.92	116,299,666.92	100.000000	0.00
FIRST AMER GOVT OBLIG F				.790	.790	.003	.003	11/07/2008	01/01/2009		40,451,531.42	40,451,531.42	100.000000	0.00
Total	Count 5			258723252.235	258723252.235	656185.024	.000				218,728,341.20	218,728,341.20	100.000000	0.00
MTN-MONTHLY 30-360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
AMERICAN EXPRESS CR CO	Aa3	A+	0258MOBX6	2.930	4.521	1.921	1.864	04/16/2008	12/02/2010		295,000.00	286,429.71	88.390625	-25,677.37
AMERICAN EXPRESS CR CO	Aa3	A+	0258MOBX6	2.930	4.572	1.921	1.864	04/16/2008	12/02/2010		500,000.00	485,020.16	88.390625	-43,067.04
AMERICAN EXPRESS CR CO	Aa3	A+	0258MOBX6	2.930	4.525	1.921	.000	04/18/2008	12/02/2010	11/27/2008	250,000.00	242,721.88	88.390625	-21,745.32
Total	Count 3			2.930	4.546	1.921	1.418				1,045,000.00	1,014,171.75	88.390625	-25,677.37

EXECUTIVE MANAGEMENT SUMMARIES AND GRAPHS



Run Date: 02/03/09 02:18:12 PM

MTN-QUARTERLY 30-360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
GE CAPITAL CORP			36962GG32	2.600	3.165	.140	.140	01/29/2007	02/20/2009		115,000.00	114,961.13	99.937500	-33.01
GE CAPITAL CORP			36962GG32	2.600	3.560	.140	.140	04/14/2008	02/20/2009		255,000.00	254,729.03	99.937500	111.60
MORGAN STANLEY	Aa3	A+	617446ZA0	2.971	3.710	.110	.110	05/06/2008	02/09/2009		100,000.00	99,925.42	99.500000	-425.42
Total Count 3				2.679	3.495	.134	.134				470,000.00	469,615.58	99.844415	-33.01
MUNICIPAL BONDS 30-360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
BELOIT WI SEWER MUNI BO			080689ET5	5.000	4.156	.332	.331	10/21/2008	05/01/2009		125,000.00	125,300.78	100.240624	0.00
Total Count 1				5.000	4.156	.332	.331				125,000.00	125,300.78	100.240624	0.00
TIME CERT. OF DEPOSIT ACT-360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/(Loss)
TIME CERT. OF DEPOSIT AC			8075945	3.300	3.300	.101	.101	02/08/2008	02/06/2009		200,000.00	200,000.00	100.000000	0.00
TIME CERT. OF DEPOSIT AC			8080986	3.300	3.300	.101	.101	02/08/2008	02/06/2009		200,000.00	200,000.00	100.000000	0.00
TIME CERT. OF DEPOSIT AC			8099457	3.300	3.300	.101	.101	02/08/2008	02/06/2009		200,000.00	200,000.00	100.000000	0.00
TIME CERT. OF DEPOSIT AC			8026708	3.300	3.300	.101	.101	02/08/2008	02/06/2009		100,000.00	100,000.00	100.000000	0.00
BANK WAUSAU			817872310	3.500	3.500	.800	.799	10/17/2008	10/19/2009		100,000.00	100,000.00	100.000000	0.00
HOMETOWN BANK FOND D			106854417	2.250	2.250	.079	.079	11/26/2008	01/29/2009		400,000.00	400,000.00	100.000000	0.00
PEOPLES BANK WI HAYWAR			106238165	3.500	3.500	.800	.799	10/17/2008	10/19/2009		100,000.00	100,000.00	100.000000	0.00
BANKS OF WI KENOSHA			817911910	3.500	3.500	.800	.799	10/17/2008	10/19/2009		100,000.00	100,000.00	100.000000	0.00
LIVINGSTON STATE BANK			805871910	3.500	3.500	.800	.799	10/17/2008	10/19/2009		90,000.00	90,000.00	100.000000	0.00
TSB BANK LOMIRA			806948410	3.500	3.500	.800	.799	10/17/2008	10/19/2009		100,000.00	100,000.00	100.000000	0.00
COMMERCE STATE BANK W			818017410	3.500	3.500	.800	.799	10/17/2008	10/19/2009		100,000.00	100,000.00	100.000000	0.00
BANK OF OAKFIELD			806304010	3.500	3.500	.800	.799	10/17/2008	10/19/2009		110,000.00	110,000.00	100.000000	0.00
FARMERS & MERCHANTS RU			809660814	3.500	3.500	.800	.799	10/17/2008	10/19/2009		100,000.00	100,000.00	100.000000	0.00
BLC COMMUNITY BK LITTLE			805868510	3.500	3.500	.800	.799	10/17/2008	10/19/2009		100,000.00	100,000.00	100.000000	0.00
GREAT MIDWEST BANK BRO			171906217	2.750	2.750	.079	.079	10/28/2008	01/29/2009		100,000.00	100,000.00	100.000000	0.00
COMMUNITY BK CENTRAL			107727117	2.750	2.750	.079	.079	10/28/2008	01/29/2009		100,000.00	100,000.00	100.000000	0.00
WI COMMUNITY BK COTTA			107594517	2.750	2.750	.079	.079	10/28/2008	01/29/2009		290,000.00	290,000.00	100.000000	0.00
HOMETOWN BANK FOND D			106854417	2.750	2.750	.079	.079	10/28/2008	01/29/2009		90,000.00	90,000.00	100.000000	0.00
BAY BANK GREEN BAY			127704161	2.750	2.750	.079	.079	10/28/2008	01/29/2009		100,000.00	100,000.00	100.000000	0.00
BANKS OF WI KENOSHA			117911917	2.750	2.750	.079	.079	10/28/2008	01/29/2009		390,000.00	390,000.00	100.000000	0.00
LAONA STATE BANK			108171117	2.750	2.750	.079	.079	10/28/2008	01/29/2009		100,000.00	100,000.00	100.000000	0.00
BLC COMMUNITY BK LITTLE			105868517	2.750	2.750	.079	.079	10/28/2008	01/29/2009		390,000.00	390,000.00	100.000000	0.00
TSB BANK LOMIRA			106948417	2.750	2.750	.079	.079	10/28/2008	01/29/2009		100,000.00	100,000.00	100.000000	0.00
BLACKHAWK STATE BANK B			871854410	2.250	2.250	.055	.055	11/19/2008	01/20/2009		400,000.00	400,000.00	100.000000	0.00
FARMERS & MERCHANTS BE			810921510	2.250	2.250	.055	.055	11/19/2008	01/20/2009		200,000.00	200,000.00	100.000000	0.00
LIVINGSTON STATE BANK			805871910	2.250	2.250	.055	.055	11/19/2008	01/20/2009		100,000.00	100,000.00	100.000000	0.00
Total Count 82				2.227	2.227	.447	.447				19,460,000.00	19,460,000.00	100.000000	0.00

EXECUTIVE MANAGEMENT SUMMARIES AND GRAPHS



Run Date: 02/03/09 02:18:12 PM

TIME CERT. OF DEPOSIT ACT-360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/ (Loss)
BANK OF OAKFIELD			806304101	2.250	2.250	.055	.055	11/19/2008	01/20/2009		100,000.00	100,000.00	100.000000	0.00
FOUNDATIONS BANK PEWA			818004210	2.250	2.250	.055	.055	11/19/2008	01/20/2009		200,000.00	200,000.00	100.000000	0.00
NORTH MILWAUKEE STATE			810051318	2.300	2.300	.101	.101	11/19/2008	02/06/2009		160,000.00	160,000.00	100.000000	0.00
MOUND CITY BANK PLATTE			808687610	2.300	2.300	.101	.101	11/19/2008	02/06/2009		150,000.00	150,000.00	100.000000	0.00
COMMERCE STATE BANK W			118017417	2.250	2.250	.079	.079	11/26/2008	01/29/2009		300,000.00	300,000.00	100.000000	0.00
LIVINGSTON STATE BANK			105871917	2.250	2.250	.079	.079	11/26/2008	01/29/2009		300,000.00	300,000.00	100.000000	0.00
CD ABBY BANK ABBOTSFOR			111713517	2.300	2.300	.159	.159	11/26/2008	02/27/2009		100,000.00	100,000.00	100.000000	0.00
CD PORTAGE COUNTY BANK			104377817	2.300	2.300	.159	.159	11/26/2008	02/27/2009		390,000.00	390,000.00	100.000000	0.00
CD COMMUNITY BK CENTRA			107727117	2.300	2.300	.159	.159	11/26/2008	02/27/2009		100,000.00	100,000.00	100.000000	0.00
CD OAK BANK FITCHBURG			117924217	2.300	2.300	.159	.159	11/26/2008	02/27/2009		400,000.00	400,000.00	100.000000	0.00
CD F&M UNION BANK COLU			102670817	2.300	2.300	.159	.159	11/26/2008	02/27/2009		390,000.00	390,000.00	100.000000	0.00
CD WOLF RIVER COMM SAV			172105017	2.300	2.300	.159	.159	11/26/2008	02/27/2009		200,000.00	200,000.00	100.000000	0.00
CD FIRST NAT FOX VALLEY			101642817	2.300	2.300	.159	.159	11/26/2008	02/27/2009		490,000.00	490,000.00	100.000000	0.00
CD MOUND CITY BANK PLAT			108687617	2.300	2.300	.159	.159	11/26/2008	02/27/2009		340,000.00	340,000.00	100.000000	0.00
CD TIMBERWOOD BANK WA			107062317	2.300	2.300	.159	.159	11/26/2008	02/27/2009		240,000.00	240,000.00	100.000000	0.00
BANK OF OAKFIELD			806304010	1.750	1.750	.211	.211	12/19/2008	03/18/2009		200,000.00	200,000.00	100.000000	0.00
WOLF RIVER COMM SAVING			872105010	1.750	1.750	.211	.211	12/19/2008	03/18/2009		290,000.00	290,000.00	100.000000	0.00
HOME SAVINGS BANK MADI			871113312	1.750	1.750	.211	.211	12/19/2008	03/18/2009		300,000.00	300,000.00	100.000000	0.00
SECURITY STATE BANK IRO			107350217	2.000	2.000	.995	.994	12/30/2008	12/29/2009		300,000.00	300,000.00	100.000000	0.00
FARMERS & MERCHANTS KE			108098617	2.000	2.000	.995	.994	12/30/2008	12/29/2009		290,000.00	290,000.00	100.000000	0.00
HEADWATERS STATE BK LA			110428117	2.000	2.000	.995	.994	12/30/2008	12/29/2009		300,000.00	300,000.00	100.000000	0.00
WALWORTH STATE BANK			107073017	2.000	2.000	.995	.994	12/30/2008	12/29/2009		360,000.00	360,000.00	100.000000	0.00
BAY BANK GREEN BAY			112770417	2.000	2.000	.995	.994	12/30/2008	12/29/2009		310,000.00	310,000.00	100.000000	0.00
COMMERCE STATE BANK W			118017417	2.000	2.000	.995	.994	12/30/2008	12/29/2009		90,000.00	90,000.00	100.000000	0.00
ABBY BANK ABBOTSFORD			111713517	2.000	2.000	.995	.994	12/30/2008	12/29/2009		270,000.00	270,000.00	100.000000	0.00
AMERICAN NATL BANK APPL			112738117	2.000	2.000	.995	.994	12/30/2008	12/29/2009		250,000.00	250,000.00	100.000000	0.00
BARABOO NATIONAL BANK			101590917	2.000	2.000	.995	.994	12/30/2008	12/29/2009		490,000.00	490,000.00	100.000000	0.00
INVESTORS COMM BK MANI			112864517	1.500	1.500	.236	.235	12/30/2008	03/27/2009		320,000.00	320,000.00	100.000000	0.00
COMMUNITY BANK OF CAM			104722517	1.500	1.500	.236	.235	12/30/2008	03/27/2009		490,000.00	490,000.00	100.000000	0.00
FARMERS & MERCHANTS BE			110921517	1.500	1.500	.236	.235	12/30/2008	03/27/2009		290,000.00	290,000.00	100.000000	0.00
SHELL LAKE STATE			109471417	1.500	1.500	.236	.235	12/30/2008	03/27/2009		490,000.00	490,000.00	100.000000	0.00
OREGON COMMUNITY BANK			112275417	1.500	1.500	.236	.235	12/30/2008	03/27/2009		250,000.00	250,000.00	100.000000	0.00
CITIZENS STATE BANK			103983417	1.500	1.500	.236	.235	12/30/2008	03/27/2009		300,000.00	300,000.00	100.000000	0.00
MW BANK MILWAUKEE			101047017	1.500	1.500	.236	.235	12/30/2008	03/27/2009		490,000.00	490,000.00	100.000000	0.00
FIRST BUSINESS BANK MAD			105787717	2.750	2.750	.079	.079	10/28/2008	01/29/2009		100,000.00	100,000.00	100.000000	0.00
INVESTORS COMM BK MANI			112864517	2.750	2.750	.079	.079	10/28/2008	01/29/2009		100,000.00	100,000.00	100.000000	0.00
Total	Count 82			2.227	2.227	.447	.447				19,460,000.00	19,460,000.00	100.000000	0.00



Run Date: 02/03/09 02:18:12 PM

TIME CERT. OF DEPOSIT ACT-360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/ (Loss)
LEGACY BANK MILWAUKEE			117853317	2.750	2.750	.079	.079	10/28/2008	01/29/2009		490,000.00	490,000.00	100.000000	0.00
STATE BANK OF NEWBURG			107552317	2.750	2.750	.079	.079	10/28/2008	01/29/2009		100,000.00	100,000.00	100.000000	0.00
OREGON COMMUNITY BANK			112275417	2.750	2.750	.079	.079	10/28/2008	01/29/2009		100,000.00	100,000.00	100.000000	0.00
TIMBERWOOD BANK WABE			107062317	2.750	2.750	.079	.079	10/28/2008	01/29/2009		100,000.00	100,000.00	100.000000	0.00
MARITIME SAVINGS BK WES			171301617	2.750	2.750	.079	.079	10/28/2008	01/29/2009		200,000.00	200,000.00	100.000000	0.00
BANK DEERFIELD			105004717	2.750	2.750	.079	.079	10/28/2008	01/29/2009		100,000.00	100,000.00	100.000000	0.00
CD WALWORTH STATE BAN			107073017	2.300	2.300	.159	.159	11/26/2008	02/27/2009		130,000.00	130,000.00	100.000000	0.00
CD BANK WAUSAU			117872317	2.300	2.300	.159	.159	11/26/2008	02/27/2009		100,000.00	100,000.00	100.000000	0.00
CITIZENS STATE BANK CLAY			104833017	2.000	2.000	.995	.994	12/30/2008	12/29/2009		300,000.00	300,000.00	100.000000	0.00
LAYTON STATE BANK MILW			100721117	2.000	2.000	.995	.994	12/30/2008	12/29/2009		390,000.00	390,000.00	100.000000	0.00
ADVANTAGE COMM BANK D			105059117	2.000	2.000	.995	.994	12/30/2008	12/29/2009		250,000.00	250,000.00	100.000000	0.00
PORTAGE COUNTY BANK AL			104377817	2.000	2.000	.995	.994	12/30/2008	12/29/2009		100,000.00	100,000.00	100.000000	0.00
COLUMBIA SAVINGS MILWA			171217417	2.000	2.000	.995	.994	12/30/2008	12/29/2009		200,000.00	200,000.00	100.000000	0.00
COMMUNITY BANK CENTRA			107727117	2.000	2.000	.995	.994	12/30/2008	12/29/2009		290,000.00	290,000.00	100.000000	0.00
STATE BANK OF NEWBURG			107552317	2.000	2.000	.995	.994	12/30/2008	12/29/2009		390,000.00	390,000.00	100.000000	0.00
BANK NORTH CRIVITZ			107112617	2.000	2.000	.995	.994	12/30/2008	12/29/2009		300,000.00	300,000.00	100.000000	0.00
STRATFORD STATE BANK			106896517	2.000	2.000	.995	.994	12/30/2008	12/29/2009		450,000.00	450,000.00	100.000000	0.00
BANK WAUSAU			117872317	2.000	2.000	.995	.994	12/30/2008	12/29/2009		290,000.00	290,000.00	100.000000	0.00
HOME SAVINGS BANK MADI			171113319	2.000	2.000	.995	.994	12/30/2008	12/29/2009		190,000.00	190,000.00	100.000000	0.00
WEST POINTE BANK OSHKO			112835517	2.000	2.000	.995	.994	12/30/2008	12/29/2009		490,000.00	490,000.00	100.000000	0.00
Total Count 82				2.227	2.227	.447	.447				19,460,000.00	19,460,000.00	100.000000	0.00
TIME CERT. OF DEPOSIT ACT-365 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/ (Loss)
STILLWATER NATL BK & TR			860773PU8	3.250	3.250	.329	.329	04/30/2008	04/30/2009		97,000.00	97,000.00	100.000000	0.00
CAPITAL ONE BK GLEN ALLE	NA	NA	14041AS75	3.350	3.350	.329	.329	04/30/2008	04/30/2009		97,000.00	97,000.00	100.000000	0.00
FIRST REGL BK CALI	NA	NA	33616EAA4	3.350	3.350	.329	.329	04/30/2008	04/30/2009		97,000.00	97,000.00	100.000000	0.00
GREAT SOUTHN BK FSB	NA	NA	39120VPE8	4.050	4.050	1.740	1.700	03/27/2008	09/27/2010		97,000.00	97,000.00	100.000000	0.00
Total Count 4				3.500	3.500	.682	.672				388,000.00	388,000.00	100.000000	0.00
TREASURY NOTES F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Duration	Purchase Date	Maturity Date	Call Date	Scheduled Par Value	Scheduled Book Value	Market Price	Unrealized Gain/ (Loss)
TII	Aaa	AAA	912828FB1	2.632	.006	2.288	2.227	10/22/2008	04/15/2011		2,000,000.00	2,121,080.03	97.656250	-166,945.46
UNITED STATES TREAS NTS	Aaa	AAA	912828CP3	2.000	3.001	5.540	5.211	12/24/2008	07/15/2014		2,303,940.00	2,207,324.73	94.562500	-8,376.78
Total Count 2				2.294	1.533	4.029	3.749				4,303,940.00	4,328,404.76	96.000136	-166,945.46



Run Date: 02/03/09 02:18:12 PM

As Of Date: 12/31/2008

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Book Value	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Par Value	YTM	Days to Maturity
	123	1000	FEDERATED SECURITIES COR	12/31/1996	0.00	1.081	01/01/2009	0.00	4384	0.00	1.081	1
	257	1000	STATE INVESTMENT POOL	12/31/1996	61,977,142.86	1.285	01/01/2009	61,977,142.86	4384	61,977,142.86	1.285	1
31371KJ85	3210	1000	FNMA MBS	05/24/2004	1,455.02	5.000	01/01/2009	1,455.02	1683	1,455.02	4.026	1
	5068	1000	AIM	02/01/2008	0.00	.979	01/01/2009	0.00	335	0.00	.979	1
	8326	1000	GS FINANCIAL SQ GOVERNME	08/20/2008	116,299,666.92	1.265	01/01/2009	116,299,666.92	134	116,299,666.92	1.265	1
	839212	1000	FIRST AMER GOVT OBLIG FUN	11/07/2008	40,451,531.42	.790	01/01/2009	40,451,531.42	55	40,451,531.42	.790	1
61746BAL0	4987	1000	MORGAN STANLEY	01/15/2008	119,958.69	3.875	01/15/2009	120,000.00	366	120,000.00	4.808	15
871854410	83851	1000	BLACKHAWK STATE BANK BEL	11/19/2008	400,000.00	2.250	01/20/2009	400,000.00	62	400,000.00	2.250	20
810921510	83852	1000	FARMERS & MERCHANTS BERL	11/19/2008	200,000.00	2.250	01/20/2009	200,000.00	62	200,000.00	2.250	20
805871910	83853	1000	LIVINGSTON STATE BANK	11/19/2008	100,000.00	2.250	01/20/2009	100,000.00	62	100,000.00	2.250	20
806304101	83854	1000	BANK OF OAKFIELD	11/19/2008	100,000.00	2.250	01/20/2009	100,000.00	62	100,000.00	2.250	20
818004210	83855	1000	FOUNDATIONS BANK PEWAUK	11/19/2008	200,000.00	2.250	01/20/2009	200,000.00	62	200,000.00	2.250	20
106854417	8393	1000	HOMETOWN BANK FOND DU L	11/26/2008	400,000.00	2.250	01/29/2009	400,000.00	64	400,000.00	2.250	29
171906217	83761	1000	GREAT MIDWEST BANK BROO	10/28/2008	100,000.00	2.750	01/29/2009	100,000.00	93	100,000.00	2.750	29
107727117	83762	1000	COMMUNITY BK CENTRAL WI	10/28/2008	100,000.00	2.750	01/29/2009	100,000.00	93	100,000.00	2.750	29
107594517	83763	1000	WI COMMUNITY BK COTTAGE	10/28/2008	290,000.00	2.750	01/29/2009	290,000.00	93	290,000.00	2.750	29
106854417	83764	1000	HOMETOWN BANK FOND DU L	10/28/2008	90,000.00	2.750	01/29/2009	90,000.00	93	90,000.00	2.750	29
127704161	83765	1000	BAY BANK GREEN BAY	10/28/2008	100,000.00	2.750	01/29/2009	100,000.00	93	100,000.00	2.750	29
117911917	83766	1000	BANKS OF WI KENOSHA	10/28/2008	390,000.00	2.750	01/29/2009	390,000.00	93	390,000.00	2.750	29
108171117	83767	1000	LAONA STATE BANK	10/28/2008	100,000.00	2.750	01/29/2009	100,000.00	93	100,000.00	2.750	29
105868517	83768	1000	BLC COMMUNITY BK LITTLE C	10/28/2008	390,000.00	2.750	01/29/2009	390,000.00	93	390,000.00	2.750	29
106948417	83769	1000	TSB BANK LOMIRA	10/28/2008	100,000.00	2.750	01/29/2009	100,000.00	93	100,000.00	2.750	29
118017417	83911	1000	COMMERCE STATE BANK WES	11/26/2008	300,000.00	2.250	01/29/2009	300,000.00	64	300,000.00	2.250	29
105871917	83912	1000	LIVINGSTON STATE BANK	11/26/2008	300,000.00	2.250	01/29/2009	300,000.00	64	300,000.00	2.250	29
105787717	837610	1000	FIRST BUSINESS BANK MADIS	10/28/2008	100,000.00	2.750	01/29/2009	100,000.00	93	100,000.00	2.750	29
112864517	837611	1000	INVESTORS COMM BK MANIT	10/28/2008	100,000.00	2.750	01/29/2009	100,000.00	93	100,000.00	2.750	29
117853317	837612	1000	LEGACY BANK MILWAUKEE	10/28/2008	490,000.00	2.750	01/29/2009	490,000.00	93	490,000.00	2.750	29
107552317	837613	1000	STATE BANK OF NEWBURG	10/28/2008	100,000.00	2.750	01/29/2009	100,000.00	93	100,000.00	2.750	29
112275417	837614	1000	OREGON COMMUNITY BANK &	10/28/2008	100,000.00	2.750	01/29/2009	100,000.00	93	100,000.00	2.750	29
107062317	837615	1000	TIMBERWOOD BANK WABENO	10/28/2008	100,000.00	2.750	01/29/2009	100,000.00	93	100,000.00	2.750	29
171301617	837616	1000	MARITIME SAVINGS BK WEST	10/28/2008	200,000.00	2.750	01/29/2009	200,000.00	93	200,000.00	2.750	29
105004717	837617	1000	BANK DEERFIELD	10/28/2008	100,000.00	2.750	01/29/2009	100,000.00	93	100,000.00	2.750	29
31401NNB1	4461	1000	FNMA MBS	01/23/2007	2,256.67	5.500	02/01/2009	2,256.67	740	2,256.67	5.500	32



Run Date: 02/03/09 02:18:12 PM

8075945	5034	1000	TIME CERT. OF DEPOSIT ACT-	02/08/2008	200,000.00	3.300	02/06/2009	200,000.00	364	200,000.00	3.300	37
8080986	5035	1000	TIME CERT. OF DEPOSIT ACT-	02/08/2008	200,000.00	3.300	02/06/2009	200,000.00	364	200,000.00	3.300	37
8099457	5036	1000	TIME CERT. OF DEPOSIT ACT-	02/08/2008	200,000.00	3.300	02/06/2009	200,000.00	364	200,000.00	3.300	37
8026708	5037	1000	TIME CERT. OF DEPOSIT ACT-	02/08/2008	100,000.00	3.300	02/06/2009	100,000.00	364	100,000.00	3.300	37
810051318	83861	1000	NORTH MILWAUKEE STATE BA	11/19/2008	160,000.00	2.300	02/06/2009	160,000.00	79	160,000.00	2.300	37
808687610	83862	1000	MOUND CITY BANK PLATTEVI	11/19/2008	150,000.00	2.300	02/06/2009	150,000.00	79	150,000.00	2.300	37
172967CH2	5168	1000	CITIGROUP INC	04/25/2008	360,153.47	3.625	02/09/2009	360,000.00	290	360,000.00	3.210	40
617446ZA0	5208	1000	MORGAN STANLEY	05/06/2008	99,925.42	2.971	02/09/2009	100,000.00	279	100,000.00	3.710	40
929903AD4	5104	1000	WACHOVIA CORP	03/27/2008	154,983.74	3.625	02/17/2009	155,000.00	327	155,000.00	3.706	48
06422QAA7	5105	1000	BANK ONE CORP MED TM SUB	03/27/2008	101,301.81	6.000	02/17/2009	101,000.00	327	101,000.00	3.597	48
36962GG32	4472	1000	GE CAPITAL CORP	01/29/2007	114,961.13	2.600	02/20/2009	115,000.00	753	115,000.00	3.165	51
36962GG32	5197	1000	GE CAPITAL CORP	04/14/2008	254,729.03	2.600	02/20/2009	255,000.00	312	255,000.00	3.560	51
111713517	83921	1000	CD ABBY BANK ABBOTSFORD	11/26/2008	100,000.00	2.300	02/27/2009	100,000.00	93	100,000.00	2.300	58
104377817	83922	1000	CD PORTAGE COUNTY BANK A	11/26/2008	390,000.00	2.300	02/27/2009	390,000.00	93	390,000.00	2.300	58
107727117	83923	1000	CD COMMUNITY BK CENTRAL	11/26/2008	100,000.00	2.300	02/27/2009	100,000.00	93	100,000.00	2.300	58
117924217	83924	1000	CD OAK BANK FITCHBURG	11/26/2008	400,000.00	2.300	02/27/2009	400,000.00	93	400,000.00	2.300	58
102670817	83925	1000	CD F&M UNION BANK COLUM	11/26/2008	390,000.00	2.300	02/27/2009	390,000.00	93	390,000.00	2.300	58
172105017	83926	1000	CD WOLF RIVER COMM SAVIN	11/26/2008	200,000.00	2.300	02/27/2009	200,000.00	93	200,000.00	2.300	58
101642817	83927	1000	CD FIRST NAT FOX VALLEY NE	11/26/2008	490,000.00	2.300	02/27/2009	490,000.00	93	490,000.00	2.300	58
108687617	83928	1000	CD MOUND CITY BANK PLATT	11/26/2008	340,000.00	2.300	02/27/2009	340,000.00	93	340,000.00	2.300	58
107062317	83929	1000	CD TIMBERWOOD BANK WAB	11/26/2008	240,000.00	2.300	02/27/2009	240,000.00	93	240,000.00	2.300	58
107073017	839210	1000	CD WALWORTH STATE BANK	11/26/2008	130,000.00	2.300	02/27/2009	130,000.00	93	130,000.00	2.300	58
117872317	839211	1000	CD BANK WAUSAU	11/26/2008	100,000.00	2.300	02/27/2009	100,000.00	93	100,000.00	2.300	58
459745EZ4	4994	1000	INTL LEASING	01/16/2008	1,073,292.03	6.375	03/15/2009	1,069,000.00	424	1,069,000.00	4.293	74
459745EZ4	4998	1000	INTL LEASE FINANCE	01/25/2008	502,253.33	6.375	03/15/2009	500,000.00	415	500,000.00	4.045	74
172967AX9	5138	1000	CITIGROUP INC	03/27/2008	200,912.39	6.200	03/15/2009	200,000.00	353	200,000.00	3.851	74
172967AX9	5144	1000	CITIGROUP INC	04/01/2008	251,358.26	6.200	03/15/2009	250,000.00	348	250,000.00	3.420	74
172967AX9	5147	1000	CITIGROUP INC	04/03/2008	502,534.96	6.200	03/15/2009	500,000.00	346	500,000.00	3.602	74
172967AX9	5204	1000	CITIGROUP INC	04/04/2008	480,347.50	6.200	03/15/2009	478,000.00	345	478,000.00	3.681	74
806304010	84131	1000	BANK OF OAKFIELD	12/19/2008	200,000.00	1.750	03/18/2009	200,000.00	89	200,000.00	1.750	77
872105010	84132	1000	WOLF RIVER COMM SAVINGS	12/19/2008	290,000.00	1.750	03/18/2009	290,000.00	89	290,000.00	1.750	77
871113312	84133	1000	HOME SAVINGS BANK MADIS	12/19/2008	300,000.00	1.750	03/18/2009	300,000.00	89	300,000.00	1.750	77
112864517	84201	1000	INVESTORS COMM BK MANIT	12/30/2008	320,000.00	1.500	03/27/2009	320,000.00	87	320,000.00	1.500	86
104722517	84202	1000	COMMUNITY BANK OF CAMER	12/30/2008	490,000.00	1.500	03/27/2009	490,000.00	87	490,000.00	1.500	86
110921517	84203	1000	FARMERS & MERCHANTS BERL	12/30/2008	290,000.00	1.500	03/27/2009	290,000.00	87	290,000.00	1.500	86
109471417	84204	1000	SHELL LAKE STATE	12/30/2008	490,000.00	1.500	03/27/2009	490,000.00	87	490,000.00	1.500	86
112275417	84205	1000	OREGON COMMUNITY BANK &	12/30/2008	250,000.00	1.500	03/27/2009	250,000.00	87	250,000.00	1.500	86
103983417	84206	1000	CITIZENS STATE BANK	12/30/2008	300,000.00	1.500	03/27/2009	300,000.00	87	300,000.00	1.500	86



Run Date: 02/03/09 02:18:12 PM

101047017	84207	1000 MW BANK MILWAUKEE	12/30/2008	490,000.00	1.500	03/27/2009	490,000.00	87	490,000.00	1.500	86
31371KPJ4	3211	1000 FNMA MBS	05/24/2004	5,746.90	5.000	04/01/2009	5,738.07	1773	5,738.07	4.073	91
459745FL4	5033	1000 INTERNATIONAL LEASE FIN C	02/07/2008	499,947.38	3.500	04/01/2009	500,000.00	419	500,000.00	3.541	91
251529AFO	5107	1000 DEUTSCHE BK FINL INC	03/27/2008	141,385.77	7.500	04/25/2009	140,000.00	394	140,000.00	4.215	115
860773PU8	5308	1000 STILLWATER NATL BK & TR O	04/30/2008	97,000.00	3.250	04/30/2009	97,000.00	365	97,000.00	3.250	120
14041AS75	5309	1000 CAPITAL ONE BK GLEN ALLEN	04/30/2008	97,000.00	3.350	04/30/2009	97,000.00	365	97,000.00	3.350	120
33616EAA4	5310	1000 FIRST REGL BK CALI	04/30/2008	97,000.00	3.350	04/30/2009	97,000.00	365	97,000.00	3.350	120
31372LZL5	4456	1000 FNMA MBS	01/25/2007	6,057.55	5.000	05/01/2009	6,063.21	827	6,063.21	5.452	121
080689ET5	8367	1000 БЕЛОIT WI SEWER MUNI BON	10/21/2008	125,300.78	5.000	05/01/2009	125,000.00	192	125,000.00	4.156	121
441812KG8	4993	1000 HSBC	01/16/2008	452,609.42	4.750	05/15/2009	452,000.00	485	452,000.00	4.364	135
40429JAR8	5097	1000 HSBC FIN CORP MTNS BOOK E	03/24/2008	416,662.99	3.188	06/19/2009	420,000.00	452	420,000.00	5.077	170
3136F3XK7	3120	1000 FNMA - 30-360	03/19/2004	904,974.41	3.200	06/24/2009	905,000.00	1923	905,000.00	3.206	175
31371KSV4	4470	1000 FNMA MBS	01/23/2007	41,078.34	5.000	07/01/2009	41,125.68	890	41,125.68	5.398	182
3128X1PN1	3104	1000 FHLMC - COUPON BONDS - 30	03/11/2004	999,878.58	3.250	07/09/2009	1,000,000.00	1946	1,000,000.00	3.275	190
404280AA7	4893	1000 HSBC HLDGS PLC	12/17/2007	236,909.69	7.500	07/15/2009	234,000.00	576	234,000.00	5.045	196
404280AA7	4990	1000 HSBC HLDGS PLC	01/16/2008	364,758.12	7.500	07/15/2009	359,000.00	546	359,000.00	4.368	196
404280AA7	5149	1000 HSBC HLDGS PLC	04/04/2008	207,924.34	7.500	07/15/2009	204,000.00	467	204,000.00	3.774	196
172967CN9	5101	1000 CITIGROUP INC	03/26/2008	1,002,448.29	4.250	07/29/2009	1,000,000.00	490	1,000,000.00	3.804	210
172967CN9	5169	1000 CITIGROUP INC	04/25/2008	163,571.74	4.250	07/29/2009	163,000.00	460	163,000.00	3.614	210
172967CN9	5170	1000 CITIGROUP INC	04/28/2008	500,649.42	4.250	07/29/2009	500,000.00	457	500,000.00	4.011	210
31371KS28	4409	1000 FNMA MBS	12/21/2006	132,232.09	5.000	08/01/2009	132,334.28	954	132,334.28	5.234	213
5525VOAM8	5028	1000 M&I MARSHALL&ILSLEY BK MI	02/01/2008	249,332.01	3.950	08/14/2009	250,000.00	560	250,000.00	4.401	226
5525VOAM8	5029	1000 M&I MARSHALL&ILSLEY BK MI	02/01/2008	498,664.06	3.950	08/14/2009	500,000.00	560	500,000.00	4.401	226
5525VOAM8	5038	1000 M&I MARSHALL&ILSLEY BK MI	02/04/2008	423,856.60	3.950	08/14/2009	425,000.00	557	425,000.00	4.405	226
41659EAA5	5209	1000 HARTFORD LIFE GLOBAL FDG	05/06/2008	197,931.61	3.022	09/15/2009	200,000.00	497	200,000.00	4.609	258
36962GZHO	8350	1000 GEN ELEC CAP CORP	09/24/2008	200,606.65	4.625	09/15/2009	200,000.00	356	200,000.00	4.349	258
817872310	8365	1000 BANK WAUSAU	10/17/2008	100,000.00	3.500	10/19/2009	100,000.00	367	100,000.00	3.500	292
106238165	83651	1000 PEOPLES BANK WI HAYWARD	10/17/2008	100,000.00	3.500	10/19/2009	100,000.00	367	100,000.00	3.500	292
817911910	83652	1000 BANKS OF WI KENOSHA	10/17/2008	100,000.00	3.500	10/19/2009	100,000.00	367	100,000.00	3.500	292
805871910	83653	1000 LIVINGSTON STATE BANK	10/17/2008	90,000.00	3.500	10/19/2009	90,000.00	367	90,000.00	3.500	292
806948410	83654	1000 TSB BANK LOMIRA	10/17/2008	100,000.00	3.500	10/19/2009	100,000.00	367	100,000.00	3.500	292
818017410	83655	1000 COMMERCE STATE BANK WES	10/17/2008	100,000.00	3.500	10/19/2009	100,000.00	367	100,000.00	3.500	292
806304010	83656	1000 BANK OF OAKFIELD	10/17/2008	110,000.00	3.500	10/19/2009	110,000.00	367	110,000.00	3.500	292
809660814	83657	1000 FARMERS & MERCHANTS RUD	10/17/2008	100,000.00	3.500	10/19/2009	100,000.00	367	100,000.00	3.500	292
805868510	83659	1000 BLC COMMUNITY BK LITTLE C	10/17/2008	100,000.00	3.500	10/19/2009	100,000.00	367	100,000.00	3.500	292
31282R245	4411	1000 FHLMC GOLD MBS	12/29/2006	299,320.73	4.500	12/01/2009	300,314.77	1068	300,314.77	5.170	335
31371KWA5	4459	1000 FNMA MBS	01/23/2007	105,468.25	5.000	12/01/2009	105,580.26	1043	105,580.26	5.215	335
695629CG8	5154	1000 PAINE WEBBER GROUP INC	04/08/2008	102,940.55	7.625	12/01/2009	100,000.00	602	100,000.00	4.254	335



Run Date: 02/03/09 02:18:12 PM

107350217	84191	1000 SECURITY STATE BANK IRON	12/30/2008	300,000.00	2.000	12/29/2009	300,000.00	364	300,000.00	2.000	363
108098617	84192	1000 FARMERS & MERCHANTS KEN	12/30/2008	290,000.00	2.000	12/29/2009	290,000.00	364	290,000.00	2.000	363
110428117	84193	1000 HEADWATERS STATE BK LAND	12/30/2008	300,000.00	2.000	12/29/2009	300,000.00	364	300,000.00	2.000	363
107073017	84194	1000 WALWORTH STATE BANK	12/30/2008	360,000.00	2.000	12/29/2009	360,000.00	364	360,000.00	2.000	363
112770417	84195	1000 BAY BANK GREEN BAY	12/30/2008	310,000.00	2.000	12/29/2009	310,000.00	364	310,000.00	2.000	363
118017417	84196	1000 COMMERCE STATE BANK WES	12/30/2008	90,000.00	2.000	12/29/2009	90,000.00	364	90,000.00	2.000	363
111713517	84197	1000 ABBY BANK ABBOTSFORD	12/30/2008	270,000.00	2.000	12/29/2009	270,000.00	364	270,000.00	2.000	363
112738117	84198	1000 AMERICAN NATL BANK APPLE	12/30/2008	250,000.00	2.000	12/29/2009	250,000.00	364	250,000.00	2.000	363
101590917	84199	1000 BARABOO NATIONAL BANK	12/30/2008	490,000.00	2.000	12/29/2009	490,000.00	364	490,000.00	2.000	363
104833017	841910	1000 CITIZENS STATE BANK CLAYT	12/30/2008	300,000.00	2.000	12/29/2009	300,000.00	364	300,000.00	2.000	363
100721117	841911	1000 LAYTON STATE BANK MILWAU	12/30/2008	390,000.00	2.000	12/29/2009	390,000.00	364	390,000.00	2.000	363
105059117	841912	1000 ADVANTAGE COMM BANK DO	12/30/2008	250,000.00	2.000	12/29/2009	250,000.00	364	250,000.00	2.000	363
104377817	841913	1000 PORTAGE COUNTY BANK ALM	12/30/2008	100,000.00	2.000	12/29/2009	100,000.00	364	100,000.00	2.000	363
171217417	841914	1000 COLUMBIA SAVINGS MILWAU	12/30/2008	200,000.00	2.000	12/29/2009	200,000.00	364	200,000.00	2.000	363
107727117	841915	1000 COMMUNITY BANK CENTRAL	12/30/2008	290,000.00	2.000	12/29/2009	290,000.00	364	290,000.00	2.000	363
107552317	841916	1000 STATE BANK OF NEWBURG	12/30/2008	390,000.00	2.000	12/29/2009	390,000.00	364	390,000.00	2.000	363
107112617	841917	1000 BANK NORTH CRIVITZ	12/30/2008	300,000.00	2.000	12/29/2009	300,000.00	364	300,000.00	2.000	363
106896517	841918	1000 STRATFORD STATE BANK	12/30/2008	450,000.00	2.000	12/29/2009	450,000.00	364	450,000.00	2.000	363
117872317	841919	1000 BANK WAUSAU	12/30/2008	290,000.00	2.000	12/29/2009	290,000.00	364	290,000.00	2.000	363
171113319	841920	1000 HOME SAVINGS BANK MADIS	12/30/2008	190,000.00	2.000	12/29/2009	190,000.00	364	190,000.00	2.000	363
112835517	841921	1000 WEST POINTE BANK OSHKOS	12/30/2008	490,000.00	2.000	12/29/2009	490,000.00	364	490,000.00	2.000	363
31371KY21	4462	1000 FNMA MBS	01/23/2007	80,791.66	5.000	02/01/2010	80,905.52	1105	80,905.52	5.245	397
3133XPER1	8346	1000 FEDERAL HOME LOAN BANKS	09/22/2008	1,004,818.94	3.500	02/05/2010	1,000,000.00	501	1,000,000.00	3.474	401
40429CFX5	5210	1000 HSBC FINANCE CORP	05/06/2008	491,622.23	2.930	03/12/2010	500,000.00	675	500,000.00	4.428	436
40429CFX5	5212	1000 HSBC FINANCE CORP	05/08/2008	491,920.52	2.930	03/12/2010	500,000.00	673	500,000.00	4.374	436
31282R3V4	4389	1000 FHLMC GOLD MBS	12/21/2006	324,019.53	4.500	04/01/2010	325,396.29	1197	325,396.29	5.145	456
31282R4A9	4686	1000 FHLMC MBS	06/21/2007	286,671.24	4.000	05/01/2010	290,971.28	1045	290,971.28	6.133	486
3136F9MJ9	8347	1000 FEDERAL NATL MTG ASSN	09/22/2008	999,792.80	3.500	05/05/2010	1,000,000.00	590	1,000,000.00	3.514	490
3136F3UH7	3094	1000 FNMA - 30-360	03/08/2004	999,718.32	3.625	05/28/2010	1,000,000.00	2272	1,000,000.00	3.647	513
3136F3YR1	3088	1000 FNMA - 30-360	03/03/2004	995,295.49	3.550	06/17/2010	1,000,000.00	2297	1,000,000.00	3.917	533
31398ARW4	8327	1000 FNMA	08/21/2008	501,000.37	3.500	06/18/2010	500,000.00	666	500,000.00	3.356	534
949748AE7	5203	1000 WELLS FARGO BK N A	04/30/2008	263,280.05	7.550	06/21/2010	250,000.00	782	250,000.00	3.747	537
31282R4M3	4780	1000 FHLMC GOLD MBS	09/24/2007	180,276.05	4.000	07/01/2010	182,285.39	1011	182,285.39	5.421	547
3136F7DG9	8328	1000 FNMA	08/21/2008	777,080.31	5.125	07/06/2010	750,000.00	684	750,000.00	3.084	552
31282R5B6	3131	1000 FHLMC GOLD MBS	03/24/2004	1,170,915.38	3.500	08/01/2010	1,171,689.37	2321	1,171,689.37	3.580	578
31282R5B6	4755	1000 FHLMC GOLD MBS	08/30/2007	55,166.24	3.500	08/01/2010	56,331.23	1067	56,331.23	6.048	578
441812GA6	5003	1000 HSBC	01/29/2008	1,033,693.01	6.375	08/01/2010	1,000,000.00	915	1,000,000.00	4.109	578
3133XRTM2	8320	1000 FEDERAL HOME LOAN BANK	08/05/2008	500,198.97	3.650	08/05/2010	500,000.00	730	500,000.00	3.624	582



Run Date: 02/03/09 02:18:12 PM

31398ATQ5	8368	1000	FEDERAL NATL MTG ASSN	10/22/2008	501,870.81	3.500	09/02/2010	500,000.00	680	500,000.00	3.568	610
39120VPE8	5318	1000	GREAT SOUTHN BK FSB	03/27/2008	97,000.00	4.050	09/27/2010	97,000.00	914	97,000.00	4.050	635
31282R5R1	4783	1000	FHLMC GOLD MBS	09/27/2007	361,051.73	4.500	10/01/2010	363,181.84	1100	363,181.84	5.153	639
3133XSHP6	8369	1000	FEDERAL HOME LOAN BANKS	10/22/2008	500,111.11	4.000	10/20/2010	500,000.00	728	500,000.00	4.000	658
0258MOBX6	5198	1000	AMERICAN EXPRESS CR CORP	04/16/2008	286,429.71	2.930	12/02/2010	295,000.00	960	295,000.00	4.521	701
0258MOBX6	5199	1000	AMERICAN EXPRESS CR CORP	04/16/2008	485,020.16	2.930	12/02/2010	500,000.00	960	500,000.00	4.572	701
0258MOBX6	5202	1000	AMERICAN EXPRESS CR CORP	04/18/2008	242,721.88	2.930	12/02/2010	250,000.00	958	250,000.00	4.525	701
3128X8BQ4	8417	1000	FEDERAL HOME LN MTG CORP	12/30/2008	1,000,000.00	2.000	12/30/2010	1,000,000.00	730	1,000,000.00	2.000	729
31331YMB3	5110	1000	FEDERAL FARM CR BKS CONS	03/28/2008	376,853.87	4.080	01/14/2011	375,000.00	1022	375,000.00	3.819	744
36962G2C7	8351	1000	GENERAL ELEC CAP CORP MT	09/24/2008	198,641.08	5.200	02/01/2011	200,000.00	860	200,000.00	5.950	762
31359MF81	8329	1000	FNMA	08/21/2008	777,947.20	5.050	02/07/2011	750,000.00	900	750,000.00	3.284	768
3136F44K7	3089	1000	FNMA - 30-360	03/03/2004	1,165,000.00	4.125	02/17/2011	1,165,000.00	2542	1,165,000.00	4.125	778
3128X66P6	5078	1000	FEDERAL HOME LN MTG CORP	03/11/2008	1,000,000.00	3.250	03/11/2011	1,000,000.00	1095	1,000,000.00	3.250	800
45974VZY7	5045	1000	INTERNATIONAL LEASE FIN M	02/15/2008	506,637.17	5.450	03/24/2011	498,000.00	1133	498,000.00	4.604	813
45974VZY7	5050	1000	INTERNATIONAL LEASE FIN M	02/22/2008	638,606.30	5.450	03/24/2011	628,000.00	1126	628,000.00	4.626	813
617446GM5	4959	1000	MORGAN STANLEY	01/02/2008	258,439.12	6.750	04/15/2011	250,000.00	1199	250,000.00	5.123	835
617446GM5	4967	1000	MORGAN STANLEY	01/04/2008	559,237.18	6.750	04/15/2011	540,000.00	1197	540,000.00	5.036	835
617446GM5	5042	1000	MORGAN STANLEY	02/13/2008	239,793.70	6.750	04/15/2011	228,000.00	1157	228,000.00	4.303	835
617446GM5	5055	1000	MORGAN STANLEY	02/29/2008	261,892.37	6.750	04/15/2011	250,000.00	1141	250,000.00	4.494	835
912828FB1	8372	1000	TII	10/22/2008	2,121,080.03	2.632	04/15/2011	2,000,000.00	905	2,000,000.00	.006	835
3128X7NR1	5171	1000	FEDERAL HOME LN MTG CORP	04/28/2008	3,000,000.00	3.000	04/28/2011	3,000,000.00	1095	3,000,000.00	3.000	848
3133XQS78	8403	1000	FEDERAL HOME LOAN BANKS	12/17/2008	1,004,718.39	3.250	04/28/2011	1,000,000.00	862	1,000,000.00	3.236	848
939333AC4	4960	1000	WASH MUTUAL FINANCIAL	01/02/2008	148,795.41	6.875	05/15/2011	144,000.00	1229	144,000.00	5.318	865
36966RX76	5213	1000	GE CAPITAL INTERNOTES	05/08/2008	1,000,000.00	4.000	05/15/2011	1,000,000.00	1102	1,000,000.00	4.000	865
3128X7SC9	5217	1000	FEDERAL HOME LN MTG CORP	05/20/2008	1,000,000.00	3.000	05/20/2011	1,000,000.00	1095	1,000,000.00	3.000	870
3136F92E2	8418	1000	FEDERAL NATL MTG ASSN	12/30/2008	1,000,000.00	2.000	06/30/2011	1,000,000.00	912	1,000,000.00	2.000	911
3128X8BN1	84161	1000	FEDERAL HOME LN MTG CORP	12/30/2008	2,000,000.00	2.750	06/30/2011	2,000,000.00	912	2,000,000.00	2.750	911
3136F9XB4	8330	1000	FEDERAL NATL MTG ASSN	08/21/2008	505,874.17	4.375	07/01/2011	500,000.00	1044	500,000.00	4.130	912
3128X7K52	5281	1000	FEDERAL HOME LN MTG CORP	07/08/2008	500,000.00	4.750	07/08/2011	500,000.00	1095	500,000.00	4.750	919
3128X7M43	5283	1000	FEDERAL HOME LN MTG CORP	07/16/2008	501,574.52	4.375	07/14/2011	500,000.00	1093	500,000.00	4.251	925
40429XSU1	5076	1000	HSBC FIN CORP HSBC FIN	03/10/2008	1,615,938.48	5.500	07/15/2011	1,600,000.00	1222	1,600,000.00	5.065	926
3136F9YH0	8348	1000	FEDERAL NATL MTG ASSN	09/22/2008	1,009,637.15	4.250	07/21/2011	1,000,000.00	1032	1,000,000.00	4.146	932
31398ATB8	8371	1000	FEDERAL NATL MTG ASSN	10/22/2008	503,782.94	4.250	08/12/2011	500,000.00	1024	500,000.00	4.277	954
3136F9D67	8332	1000	FEDERAL NATL MTG ASSN	08/26/2008	500,000.00	4.000	08/26/2011	500,000.00	1095	500,000.00	4.000	968
31331GCHO	8354	1000	FEDERAL FARM CR BKS GLOB	09/29/2008	499,542.93	3.750	09/29/2011	500,000.00	1095	500,000.00	3.786	1002
3133XSC55	8362	1000	FEDERAL HOME LOAN BANKS	10/07/2008	1,000,000.00	4.000	10/07/2011	1,000,000.00	1095	1,000,000.00	4.000	1010
3128X7MW1	5211	1000	FEDERAL HOME LN MTG CORP	05/07/2008	2,000,000.00	3.500	05/07/2012	2,000,000.00	1461	2,000,000.00	3.500	1223
3133XPDC5	5027	1000	FEDERAL HOME LOAN BANKS	02/01/2008	1,000,000.00	4.500	02/01/2013	1,000,000.00	1827	1,000,000.00	4.500	1493



Run Date: 02/03/09 02:18:12 PM

3133XPNU4	5056	1000	FEDERAL HOME LOAN BANKS	02/29/2008	1,000,000.00	4.120	02/20/2013	1,000,000.00	1818	1,000,000.00	4.120	1512
31398APQ9	5218	1000	FEDERAL NATL MTG ASSN	05/21/2008	1,873,976.59	4.000	04/01/2013	1,875,000.00	1776	1,875,000.00	4.013	1552
3128X7DK7	5157	1000	FEDERAL HOME LN MTG CORP	04/15/2008	1,000,000.00	4.250	04/15/2013	1,000,000.00	1826	1,000,000.00	4.250	1566
31331YB58	5158	1000	FEDERAL FARM CR BKS CONS	04/15/2008	3,000,000.00	4.250	04/15/2013	3,000,000.00	1826	3,000,000.00	4.250	1566
3128X7NA8	5214	1000	FEDERAL HOME LN MTG CORP	05/13/2008	1,000,000.00	4.500	05/13/2013	1,000,000.00	1826	1,000,000.00	4.500	1594
3133XQYS5	5215	1000	FEDERAL HOME LOAN BANKS	05/14/2008	1,998,908.82	4.150	05/14/2013	2,000,000.00	1826	2,000,000.00	4.164	1595
3128X7NC4	5216	1000	FEDERAL HOME LN MTG CORP	05/15/2008	1,000,000.00	4.000	05/15/2013	1,000,000.00	1826	1,000,000.00	4.000	1596
3128X7TM6	5221	1000	FEDERAL HOME LN MTG CORP	05/28/2008	1,000,000.00	4.500	05/28/2013	1,000,000.00	1826	1,000,000.00	4.500	1609
3128X75P5	5222	1000	FHLMC - COUPON BONDS - 30	05/28/2008	2,000,000.00	4.250	05/28/2013	2,000,000.00	1826	2,000,000.00	4.250	1609
3128X1RT6	5096	1000	FEDERAL HOME LN MTG CORP	03/20/2008	379,552.06	4.625	07/09/2013	379,000.00	1937	379,000.00	4.587	1651
3128X6U61	5049	1000	FEDERAL HOME LN MTG CORP	02/21/2008	996,842.71	4.125	08/06/2013	1,000,000.00	1993	1,000,000.00	4.202	1679
31359MTM5	4989	1000	FEDERAL NATL MTG ASSN	01/16/2008	1,000,000.00	4.610	10/10/2013	1,000,000.00	2094	1,000,000.00	4.610	1744
3128X7JY1	5195	1000	FEDERAL HOME LN MTG CORP	04/30/2008	998,683.69	4.000	10/30/2013	1,000,000.00	2009	1,000,000.00	4.031	1764
3133XPDN1	5043	1000	FEDERAL HOME LOAN BANKS	02/13/2008	3,000,000.00	4.000	02/13/2014	3,000,000.00	2192	3,000,000.00	4.000	1870
31331YXP0	5092	1000	FEDERAL FARM CR BKS CONS	03/19/2008	2,000,000.00	4.500	03/10/2014	2,000,000.00	2182	2,000,000.00	4.500	1895
912828CP3	8402	1000	UNITED STATES TREAS NTS	12/24/2008	2,207,324.73	2.000	07/15/2014	2,303,940.00	2029	2,303,940.00	3.001	2022
3133XPBJ2	5004	1000	FEDERAL HOME LOAN BANKS	01/30/2008	2,000,000.00	4.250	07/30/2014	2,000,000.00	2373	2,000,000.00	4.250	2037
3133XNY52	4983	1000	FEDERAL HOME LN BKS	01/14/2008	3,500,000.00	4.950	01/14/2015	3,500,000.00	2557	3,500,000.00	4.950	2205
3133XP3R3	5005	1000	FEDERAL HOME LOAN BANKS	01/30/2008	1,000,000.00	4.750	01/30/2015	1,000,000.00	2557	1,000,000.00	4.750	2221
31371L2U2	5285	1000	FNMA MBS	07/17/2008	213,085.94	4.500	02/01/2015	212,838.90	2390	212,838.90	4.460	2223
31331YRG7	5030	1000	FEDERAL FARM CR BKS CONS	02/05/2008	998,911.80	4.600	02/05/2015	1,000,000.00	2557	1,000,000.00	4.621	2227
31331YRS1	5031	1000	FEDERAL FARM CR BKS CONS	02/05/2008	997,823.62	4.200	02/05/2015	1,000,000.00	2557	1,000,000.00	4.242	2227
31331YRS1	5032	1000	FEDERAL FARM CR BKS CONS	02/05/2008	2,000,000.00	4.200	02/05/2015	2,000,000.00	2557	2,000,000.00	4.200	2227
3136F8Y58	5040	1000	FEDERAL NATL MTG ASSN	02/13/2008	1,993,448.14	4.250	02/11/2015	2,000,000.00	2555	2,000,000.00	4.313	2233
3136F8Y58	5044	1000	FEDERAL NATL MTG ASSN	02/13/2008	1,995,632.12	4.250	02/11/2015	2,000,000.00	2555	2,000,000.00	4.292	2233
3133XPB37	5039	1000	FEDERAL HOME LOAN BANKS	02/12/2008	2,000,000.00	4.300	02/12/2015	2,000,000.00	2557	2,000,000.00	4.300	2234
3133XPB37	5155	1000	FEDERAL HOME LOAN BANKS	04/09/2008	996,650.50	4.300	02/12/2015	1,000,000.00	2500	1,000,000.00	4.363	2234
3133XPB37	5156	1000	FEDERAL HOME LOAN BANKS	04/11/2008	998,659.12	4.300	02/12/2015	1,000,000.00	2498	1,000,000.00	4.325	2234
3128X6H82	5041	1000	FEDERAL HOME LN MTG CORP	02/13/2008	1,000,000.00	4.350	02/13/2015	1,000,000.00	2557	1,000,000.00	4.350	2235
3128X6H82	5048	1000	FEDERAL HOME LN MTG CORP	02/20/2008	1,990,801.20	4.350	02/13/2015	2,000,000.00	2550	2,000,000.00	4.438	2235
3133XPNS9	5089	1000	FEDERAL HOME LOAN BANKS	03/18/2008	2,000,000.00	4.750	02/20/2015	2,000,000.00	2530	2,000,000.00	4.750	2242
31331YXK1	5080	1000	FEDERAL FARM CR BKS CONS	03/13/2008	999,446.96	4.500	03/10/2015	1,000,000.00	2553	1,000,000.00	4.510	2260
31331YXK1	5102	1000	FEDERAL FARM CR BKS CONS	03/26/2008	2,002,223.42	4.500	03/10/2015	2,000,000.00	2540	2,000,000.00	4.479	2260
3133XQJ37	5145	1000	FEDERAL HOME LOAN BANKS	04/02/2008	4,000,000.00	4.750	04/02/2015	4,000,000.00	2556	4,000,000.00	4.750	2283
3133XQG89	5146	1000	FEDERAL HOME LOAN BANKS	04/02/2008	2,000,000.00	4.375	04/02/2015	2,000,000.00	2556	2,000,000.00	4.375	2283
31331YD64	5160	1000	FEDERAL FARM CR BKS CONS	04/17/2008	1,000,000.00	4.830	04/14/2015	1,000,000.00	2553	1,000,000.00	4.830	2295
31331YB82	5161	1000	FEDERAL FARM CR BKS CONS	04/21/2008	1,995,500.21	4.550	04/14/2015	2,000,000.00	2549	2,000,000.00	4.592	2295
3128X7GN8	5159	1000	FEDERAL HOME LN MTG CORP	04/16/2008	1,000,000.00	4.375	04/16/2015	1,000,000.00	2556	1,000,000.00	4.375	2297



Run Date: 02/03/09 02:18:12 PM

3133XQLQ3	5201	1000	FEDERAL HOME LOAN BANKS	04/16/2008	1,000,000.00	4.625	04/16/2015	1,000,000.00	2556	1,000,000.00	4.625	2297
31365EN74	1342	1000	FNMA - ARM	02/22/2001	49,724.82	4.376	06/01/2015	49,867.43	5212	49,867.43	4.470	2343
31368H7G2	529	1000	FNMA - ARM	12/28/1998	15,332.31	5.565	12/01/2017	15,180.66	6913	15,180.66	5.322	3257
31362TZJ5	468	1000	FNMA MBS	07/24/1997	35,874.17	5.652	10/01/2018	35,762.44	7739	35,762.44	5.557	3561
31364MG91	472	1000	FNMA - ARM	02/26/1998	27,494.04	4.491	06/01/2020	27,515.91	8131	27,515.91	4.519	4170
313627DK4	1298	1000	FNMA - ARM	01/25/2001	80,799.75	4.018	06/01/2020	80,799.50	7067	80,799.50	4.018	4170
36202KXA8	458	1000	GNMA MBS	07/27/1998	34,436.38	5.375	04/20/2021	33,804.04	8303	33,804.04	4.750	4493
36202K4A0	462	1000	GNMA MBS	06/30/1997	12,988.10	5.375	02/20/2022	12,779.96	9001	12,779.96	4.765	4799
36202K4E2	465	1000	GNMA MBS	07/24/1997	13,518.53	5.375	02/20/2022	13,266.20	8977	13,266.20	4.707	4799
36202J4X3	467	1000	GNMA MBS	07/24/1997	12,958.12	4.625	08/20/2022	12,693.64	9158	12,693.64	3.866	4980
36202KB20	466	1000	GNMA MBS	06/30/1997	14,046.25	5.375	03/20/2023	13,813.44	9394	13,813.44	4.763	5192
31371K5X5	5304	1000	FNMA - 30-360	07/14/2008	202,351.87	5.000	05/01/2023	203,898.81	5404	203,898.81	5.120	5234
36202KDV4	461	1000	GNMA MBS	06/30/1997	11,704.05	5.375	06/20/2023	11,468.63	9486	11,468.63	4.512	5284
31373UKF3	1035	1000	FNMA - ARM	06/26/2000	48,178.84	5.305	04/01/2024	47,990.60	8680	47,990.60	5.246	5570
31373KF95	471	1000	FNMA MBS	12/23/1997	14,462.37	4.900	09/01/2024	14,225.98	9749	14,225.98	4.245	5723
31348SDM3	479	1000	FHLMC MBS	05/27/1997	7,747.19	5.229	04/01/2025	7,654.17	10171	7,654.17	4.686	5935
31375JC32	470	1000	FNMA MBS	10/30/1997	2,209.17	6.943	05/01/2025	2,185.28	10045	2,185.28	6.442	5965
31374WF56	630	1000	FNMA - ARM	04/26/1999	6,093.34	5.124	05/01/2025	5,979.48	9502	5,979.48	4.857	5965
36202KUV5	464	1000	GNMA MBS	07/24/1997	4,882.30	4.626	09/20/2025	4,816.05	10285	4,816.05	4.201	6107
36202KU45	475	1000	GNMA MBS	08/25/1997	3,154.08	4.625	09/20/2025	3,093.44	10253	3,093.44	3.853	6107
31375AKT5	469	1000	FNMA MBS	07/30/1997	6,731.43	5.722	12/01/2025	6,619.82	10351	6,619.82	5.158	6179
36202KXR1	473	1000	GNMA MBS	06/23/1998	5,441.74	5.376	01/20/2026	5,367.79	10073	5,367.79	4.919	6229
36202KXT7	474	1000	GNMA MBS	04/23/1998	6,413.63	5.376	01/20/2026	6,320.06	10134	6,320.06	4.868	6229
36202KYM1	477	1000	GNMA MBS	07/24/1997	5,358.20	5.374	02/20/2026	5,254.94	10438	5,254.94	4.641	6260
36202KY66	478	1000	GNMA MBS	07/24/1997	4,834.93	5.375	03/20/2026	4,738.35	10466	4,738.35	4.594	6288
31384HFZ1	897	1000	FNMA - ARM	01/26/2000	136,052.46	5.480	04/01/2026	135,882.60	9562	135,882.60	5.463	6300
31375QLH5	886	1000	FNMA - ARM	01/26/2000	3,085.64	5.709	09/01/2026	3,060.36	9715	3,060.36	5.386	6453
31374GQP5	607	1000	FNMA - ARM	02/23/1999	1,742.08	5.314	10/01/2027	1,718.23	10447	1,718.23	5.139	6848
31379TDC5	1006	1000	FNMA - ARM	05/24/2000	11,388.08	5.716	10/01/2027	11,283.27	9991	11,283.27	5.597	6848
313621476	1637	1000	FNMA - ARM	11/26/2001	98,247.67	4.250	10/01/2027	96,895.44	9440	96,895.44	4.080	6848
31379DUH0	1500	1000	FNMA - ARM	07/25/2001	22,601.94	5.551	02/01/2028	22,288.54	9687	22,288.54	5.374	6971
31380LYS1	488	1000	FNMA - ARM	10/26/1998	10,433.96	5.811	05/01/2028	10,345.97	10780	10,345.97	5.704	7061
31383MQD8	716	1000	FNMA - ARM	08/25/1999	10,204.32	5.077	05/01/2028	10,096.33	10477	10,096.33	4.946	7061
31348MV46	774	1000	FHLMC - ARMS	11/23/1999	12,378.78	5.975	06/01/2028	12,224.49	10418	12,224.49	5.816	7092
31374TDJ5	738	1000	FNMA - ARM	09/28/1999	7,958.51	5.824	07/01/2028	7,862.58	10504	7,862.58	5.672	7122
31373TVT4	1382	1000	FNMA - ARM	03/26/2001	69,335.32	4.493	10/01/2028	68,876.16	10051	68,876.16	4.414	7214
3128HDMJ5	636	1000	FHLMC - ARMS	05/25/1999	4,961.17	5.756	02/01/2029	4,919.89	10845	4,919.89	5.654	7337
31389YSR3	1992	1000	FNMA - ARM	04/23/2002	26,171.23	5.951	02/01/2029	25,887.48	9781	25,887.48	5.816	7337



Run Date: 02/03/09 02:18:12 PM

31295KM76	673	1000 FHLMC - ARMS	07/26/1999	3,781.51	5.348	04/01/2029	3,830.18	10842	3,830.18	5.683	7396
36225CJS6	4660	1000 GNMA - ARM	05/29/2007	166,362.45	5.349	04/20/2029	165,224.40	7997	165,224.40	5.266	7415
31383MC84	1699	1000 FNMA - ARM	12/27/2001	7,493.65	5.320	07/01/2029	7,311.31	10048	7,311.31	5.029	7487
31384GEQ4	896	1000 FNMA - ARM	01/26/2000	1,358.49	5.077	08/01/2029	1,334.76	10780	1,334.76	4.871	7518
31373TYQ7	3309	1000 FNMA MBS	08/26/2004	183,406.16	5.506	08/01/2029	179,927.44	9106	179,927.44	5.279	7518
3134HMY68	898	1000 FNMA - ARM	01/26/2000	19,576.58	4.472	11/01/2029	19,465.24	10872	19,465.24	4.407	7610
31295LTX0	3273	1000 FHLMC - ARMS	07/27/2004	87,602.76	5.660	05/01/2030	85,698.39	9409	85,698.39	5.405	7791
31385YCM5	1459	1000 FNMA - ARM	06/21/2001	63,049.51	3.878	06/01/2030	62,241.18	10572	62,241.18	3.739	7822
31386G6P3	1457	1000 FNMA - ARM	06/21/2001	25,373.31	3.878	11/01/2030	25,102.39	10725	25,102.39	3.764	7975
31349G7A1	1881	1000 FHLMC - ARMS	02/25/2002	9,580.44	5.109	01/01/2031	9,408.12	10537	9,408.12	4.908	8036
3128HDU31	1501	1000 FHLMC - ARMS	07/25/2001	10,086.55	5.680	04/01/2031	9,957.98	10842	9,957.98	5.535	8126
3128HDW70	1781	1000 FHLMC - ARMS	01/28/2002	42,593.53	5.129	06/01/2031	41,784.34	10716	41,784.34	4.919	8187
31349HA23	2000	1000 FHLMC - ARMS	05/23/2002	57,203.16	6.265	06/01/2031	55,979.27	10601	55,979.27	6.016	8187
36225CUH7	1954	1000 GNMA - ARM	03/25/2002	42,121.43	3.906	03/20/2032	41,935.29	10953	41,935.29	3.861	8480
36225CUT1	2248	1000 GNMA MBS	12/27/2002	33,523.13	5.375	04/20/2032	32,846.73	10707	32,846.73	5.156	8511
3128HDY86	2002	1000 FHLMC - ARMS	06/28/2002	23,974.64	5.540	06/01/2032	23,419.20	10931	23,419.20	5.288	8553
3128HDZ36	2112	1000 FHLMC - ARMS	09/30/2002	10,388.46	5.380	09/01/2032	10,142.20	10929	10,142.20	5.126	8645
31391BC39	2167	1000 FNMA - ARM	10/28/2002	50,546.93	4.649	09/01/2032	51,189.72	10901	51,189.72	4.780	8645
31336SDH8	3375	1000 FHLMC - ARMS	10/26/2004	15,331.96	7.100	10/01/2032	14,957.75	10202	14,957.75	6.817	8675
3128HD3C1	2625	1000 FHLMC MBS	07/28/2003	29,715.24	6.528	12/01/2032	28,971.87	10719	28,971.87	6.247	8736
31349SCW1	2900	1000 FHLMC MBS	12/29/2003	13,755.07	6.409	01/01/2033	13,476.07	10596	13,476.07	6.184	8767
31342AJM2	2399	1000 FHLMC MBS	02/26/2003	16,180.65	6.068	02/01/2033	15,719.34	10933	15,719.34	5.756	8798
31336SMN5	3049	1000 FHLMC MBS	02/26/2004	41,511.09	5.579	03/01/2033	40,657.28	10596	40,657.28	5.360	8826
2128HD4S6	2626	1000 FHLMC MBS	07/28/2003	19,778.36	5.678	04/01/2033	19,273.59	10840	19,273.59	5.406	8857
31400GLE3	3603	1000 FNMA MBS	03/29/2005	57,334.26	5.326	04/01/2033	56,539.85	10230	56,539.85	5.181	8857
31336CLB7	4308	1000 FHLMC MBS	10/26/2006	35,132.93	4.882	06/01/2033	35,019.45	9715	35,019.45	4.849	8918
31402DR85	3749	1000 FNMA MBS	07/26/2005	40,957.17	5.430	07/01/2033	40,529.63	10202	40,529.63	5.321	8948
36225CYG5	2901	1000 GNMA MBS	12/29/2003	45,938.68	4.625	07/20/2033	45,313.40	10796	45,313.40	4.488	8967
3128HD6B0	2759	1000 FHLMC MBS	09/29/2003	27,013.62	5.103	08/01/2033	26,384.81	10899	26,384.81	4.864	8979
3128JLNF2	3586	1000 FHLMC MBS	12/27/2004	66,425.46	6.755	11/01/2033	65,685.81	10536	65,685.81	6.632	9071
31404GHS3	3250	1000 FNMA MBS	06/28/2004	34,258.42	5.234	05/01/2034	33,957.12	10899	33,957.12	5.145	9252
36225DAS3	5282	1000 GNMA MBS	07/11/2008	797,518.88	3.750	05/20/2034	795,561.50	9444	795,561.50	3.727	9271
31403DK24	4139	1000 FNMA - ARM	05/30/2006	36,885.43	5.371	07/01/2034	36,435.58	10259	36,435.58	5.248	9313
3128JRME3	4699	1000 FHLMC MBS	06/28/2007	112,639.22	5.846	07/01/2034	111,301.93	9865	111,301.93	5.723	9313
3128Q2D42	5009	1000 FHLMC MBS	01/29/2008	528,196.33	4.493	03/01/2035	524,365.92	9893	524,365.92	4.424	9556
31349TYX3	5123	1000 FHLMC MBS	03/27/2008	531,885.40	4.518	04/01/2035	531,885.40	9866	531,885.40	4.518	9587
31403DNR6	5178	1000 FNMA MBS	04/29/2008	197,430.49	4.093	09/01/2035	195,873.54	9986	195,873.54	4.021	9740
31337BA46	4156	1000 FHLMC MBS	06/27/2006	46,378.39	6.501	11/01/2035	45,797.28	10719	45,797.28	6.371	9801



Run Date: 02/03/09 02:18:12 PM

31407YFY0	3898	1000 FNMA - ARM	12/28/2005	17,030.11	4.211	12/01/2035	16,938.59	10930	16,938.59	4.162	9831
31409ARH4	4476	1000 FNMA - ARM	01/29/2007	343,507.14	4.467	02/01/2036	335,080.74	10595	335,080.74	4.240	9893
31385HN32	2474	1000 FNMA MBS	03/26/2003	82,345.76	4.420	05/01/2036	80,293.11	12090	80,293.11	4.192	9983
3128Q3ND9	5013	1000 FHLMC MBS	01/29/2008	546,510.22	5.371	05/01/2036	543,035.35	10320	543,035.35	5.310	9983
31385W6E4	2695	1000 FNMA MBS	08/26/2003	19,047.71	5.544	08/01/2036	18,556.35	12029	18,556.35	5.295	10075
31402DHR4	3272	1000 FNMA - ARM	07/30/2004	42,883.47	5.249	03/01/2038	42,025.49	12267	42,025.49	5.066	10652
31384VVF6	1418	1000 FNMA-ARM	04/25/2001	3,878.06	5.091	08/01/2039	3,823.43	13977	3,823.43	4.968	11170
31385Y2E4	1332	1000 FNMA - ARM	02/22/2001	33,239.15	3.878	06/01/2040	33,006.12	14344	33,006.12	3.822	11475
31386MLU2	1471	1000 FNMA - ARM	06/21/2001	15,858.23	3.878	12/01/2040	15,670.51	14408	15,670.51	3.785	11658