EXHIBIT 6
DATE 1-14-09
HB organizational meeting

6/30/2008 Trust Funds Bond Pool By Sector

Sector	Security Name	Coupon	Maturity	Par	Book Value	Market Value	Price
	SHORT TERM INVESTMENT POOL	4.21551	12/31/10	45,017,942	45,017,942	45,017,942	100.00
	TREASURERS CASH	0.000		960,990	960,990	960,990	100.00
CASH EQUIVALENTS - 2 Issues				**45,978,932**	**45,978,932**	**45,978,932**	
	AMERICAN EXPRESS BK	6.000	09/13/17	4,000,000	3,990,983	3,867,329	96.68
	AMERICAN EXPRESS CENTURION BK	4.375	07/30/09	2,000,000	1,981,738	1,981,188	99.06
	BANK AMER CORP	5.375	08/15/11	5,000,000	4,988,113	5,040,229	100.80
	CAPITAL ONE BK	5.000	06/15/09	4,000,000	3,998,556	3,985,981	99.65
	FIRST CHICAGO CORP	6.375	01/30/09	4,000,000	3,977,518	4,079,378	101.98
	FIRST UN BK N C CHARLOTTE	5.800	12/01/08	4,000,000	3,981,243	4,028,354	100.71
	KEYBANK NATL ASSN CLEVELAND OH	5.500	09/17/12	5,000,000	4,999,413	4,544,708	90.89
	KEYBANK NATL ASSN MTN	5.450	03/03/16	5,000,000	4,999,080	3,917,562	78.35
	WASHOVIA BK NATL ASSN	5.600	03/15/16	5,000,000	4,994,692	4,649,072	92.98
	ZIONS BANCORPORATION	5.650	05/15/14	3,000,000	2,968,325	2,520,713	84.02
	BELLSOUTH CORP	4.750	11/15/12	3,000,000	2,995,997	2,942,948	98.10
	BELLSOUTH TELECOMM INC	6.300	12/15/15	7,850,550	8,349,561	8,220,190	104.71
	COMCAST CORP	7.050	03/15/33	2,000,000	2,168,097	1,992,797	99.64
	COMCAST CORP NEW	5.450	11/15/10	2,000,000	2,002,928	2,031,915	101.60
	PACIFIC BELL	7.250	11/01/27	4,000,000	3,978,255	4,015,840	100.40
	SOUTHWESTERN BELL TEL CO	7.000	11/15/27	2,000,000	1,998,218	2,031,616	101.58
	VERIZON COMMUNICATIONS INC	5.500	04/01/17	2,000,000	1,987,797	1,928,192	96.41
	VERIZON NORTH INC	5.634	01/01/21	3,000,000	2,899,788	2,678,383	89.28
	B J SERVICES	5.750	06/01/11	5,000,000	4,996,165	5,047,879	100.96
	CONOCOPHILLIPS CDA FDG CO I	5.625	10/15/16	7,000,000	6,999,536	7,088,281	101.26
	DEER PARK REFINING L P	6.470	12/15/08	369,400	368,957	374,432	101.36
	GAZPROM INTL S A	7.201	02/01/20	1,712,210	1,742,451	1,709,407	99.84
	KERR MCGEE CORP	7.125	10/15/27	3,000,000	3,030,367	3,132,219	104.41
	MOBIL CORP	5.940	01/15/19	7,115,226	7,115,226	7,701,907	108.25
	RAS LAFFAN LIQUEFIED NAT GAS	5.298	09/30/20	6,000,000	5,692,291	5,550,185	92.50
	RAS LAFFAN LIQUEFIED NAT GAS	6.332	09/30/27	4,000,000	3,921,769	3,750,449	93.76
	SEARIVER MARITIME FINL HLDGS	0.000	09/01/12	20,000,000	16,564,695	16,420,802	82.10
	SUNCOR ENERGY INC	6.500	06/15/38	2,000,000	2,005,772	1,928,578	96.43
	USX MARATHON GROUP	9.375	02/15/12	5,000,000	5,509,611	5,703,543	114.07
	ULTRAMAR DIAMOND SHAMROCK CORP	7.200	10/15/17	2,000,000	1,991,415	2,064,005	103.20
	UNION PAC RES GROUP INC	7.050	05/15/18	6,000,000	5,957,876	6,686,461	111.44
	FLORIDA GAS TRANSMISSION CO	9.190	11/01/24	4,250,000	4,250,000	4,920,716	115.78
	FLORIDA GAS TRANSMISSION CO	7.000	07/17/12	3,000,000	2,998,241	3,162,758	105.43
	ONEOK PARTERS LP	6.850	10/15/37	2,000,000	2,062,696	1,943,256	97.16
	TEXAS GAS TRANSMISSION CORP	7.250	07/15/27	2,000,000	1,873,007	2,105,579	105.28
	TRANSCONTINENTAL GAS PIPE LINE	7.250	12/01/26	2,000,000	2,009,000	2,071,922	103.60
	ACE INA HLDG INC	5.700	02/15/17	2,000,000	2,000,232	1,962,198	98.11
	GENWORTH GLOBAL FDG TRS SECD	5.125	03/15/11	5,000,000	4,992,372	4,850,530	97.01
	HANCOCK JOHN GLOBAL FDG II MTN	7.900	07/02/10	10,000,000	10,726,694	10,710,590	107.11
	ING SEC LIFE INSTL FDG	4.250	01/15/10	5,000,000	4,996,629	4,964,865	99.30
	MARSH + MCLENNAN COS INC	7.125	06/15/09	5,000,000	5,011,648	5,056,904	101.14
	METLIFE INC	5.000	11/24/13	5,000,000	4,974,061	4,863,707	97.27
	METROPOLITAN LIFE GOLBAL MTN	4.250	07/30/09	2,000,000	1,999,785	1,994,532	99.73
	PACIFIC LIFE GLOBAL FDG	5.150	04/15/13	3,000,000	2,998,621	2,896,265	96.54
	PROTECTIVE LIFE SECD TRS SECD	5.450	09/28/12	4,000,000	3,994,265	3,978,612	99.47
	PRUDENTIAL FINL INC	5.500	03/15/16	5,000,000	4,920,997	4,719,611	94.39
	ST PAUL TRAVELERS COS INC	6.250	06/20/16	3,000,000	3,159,558	3,031,265	101.04
	SECURITY CAP GROUP INC	7.700	06/15/28	2,000,000	2,292,631	2,501,227	125.06
	TRAVELERS COS INC	5.375	06/15/12	2,000,000	1,987,869	1,984,810	99.24
	TRAVELERS LIFE ANNUITY GLOBAL	4.250	10/01/10	10,000,000	10,039,907	9,716,060	97.16
	AMERICAN GEN FIN CORP MTN	4.625	05/15/09	4,000,000	4,003,335	3,960,896	99.02
	AMERICAN GEN FIN CORP MTN	5.900	09/15/12	4,000,000	3,993,262	3,759,802	94.00
	CIT GROUP INC	4.750	08/15/08	2,600,000	2,593,169	2,588,728	99.57
	CIT GROUP INC	5.800	07/28/11	4,000,000	3,998,304	3,380,000	84.50
	CAPITAL ONE FINL CORP	6.750	09/15/17	4,000,000	4,000,404	3,562,577	89.06
	CITIGROUP INC	6.200	03/15/09	5,000,000	4,975,482	5,052,785	101.06
	CITIGROUP INC	5.500	04/11/13	5,000,000	5,017,766	4,878,608	97.57
	CORPORATE PPTY INVS	7.875	03/15/16	3,000,000	2,995,973	3,212,635	107.09
	CREDIT SUISSE FIRST BOSTON USA	6.500	01/15/12	5,000,000	5,189,083	5,184,507	103.69
	FORD MTR CR CO	7.375	10/28/09	7,000,000	7,001,514	6,299,502	89.99
	GSPA MONETIZATION TR	6.422	10/09/29	11,985,542	12,086,121	11,988,658	100.03
	GENERAL ELEC CAP CORP MTN	5.000	12/01/10	10,000,000	10,398,906	10,209,747	102.10
	GENERAL ELEC CAP CORP MTN	4.800	05/01/13	5,000,000	4,989,954	4,916,951	98.34
	GENERAL ELEC CAP CORP MTN	5.000	11/15/11	10,000,000	10,312,596	10,079,344	100.79
	GENERAL ELEC CAP CORP MTN	5.000	01/08/16	2,000,000	1,990,189	1,911,479	95.57
	GOLDMAN SACHS GROUP	5.300	02/14/12	2,000,000	1,998,435	1,984,266	99.21
	HSBC FIN CORP	5.500	01/19/16	5,000,000	4,982,990	4,781,853	95.64

6/30/2008 Trust Funds Bond Pool By Sector

Sector	Security Name	Coupon	Maturity	Par	Book Value	Market Value	Price
	SHORT TERM INVESTMENT POOL	4.21551	12/31/10	45,017,942	45,017,942	45,017,942	100.00
	TREASURERS CASH	0.000		960,990	960,990	960,990	100.00
CASH EQUIVALENTS - 2 Issues				**45,978,932**	**45,978,932**	**45,978,932**	
	AMERICAN EXPRESS BK	6.000	09/13/17	4,000,000	3,990,983	3,867,329	96.68
	AMERICAN EXPRESS CENTURION BK	4.375	07/30/09	2,000,000	1,981,738	1,981,188	99.06
	BANK AMER CORP	5.375	08/15/11	5,000,000	4,988,113	5,040,229	100.80
	CAPITAL ONE BK	5.000	06/15/09	4,000,000	3,998,556	3,985,981	99.65
	FIRST CHICAGO CORP	6.375	01/30/09	4,000,000	3,977,518	4,079,378	101.98
	FIRST UN BK N C CHARLOTTE	5.800	12/01/08	4,000,000	3,981,243	4,028,354	100.71
	KEYBANK NATL ASSN CLEVELAND OH	5.500	09/17/12	5,000,000	4,999,413	4,544,708	90.89
	KEYBANK NATL ASSN MTN	5.450	03/03/16	5,000,000	4,999,080	3,917,562	78.35
	WASHOVIA BK NATL ASSN	5.600	03/15/16	5,000,000	4,994,692	4,649,072	92.98
	ZIONS BANCORPORATION	5.650	05/15/14	3,000,000	2,968,325	2,520,713	84.02
	BELLSOUTH CORP	4.750	11/15/12	3,000,000	2,995,997	2,942,948	98.10
	BELLSOUTH TELECOMM INC	6.300	12/15/15	7,850,550	8,349,561	8,220,190	104.71
	COMCAST CORP	7.050	03/15/33	2,000,000	2,168,097	1,992,797	99.64
	COMCAST CORP NEW	5.450	11/15/10	2,000,000	2,002,928	2,031,915	101.60
	PACIFIC BELL	7.250	11/01/27	4,000,000	3,978,255	4,015,840	100.40
	SOUTHWESTERN BELL TEL CO	7.000	11/15/27	2,000,000	1,998,218	2,031,616	101.58
	VERIZON COMMUNICATIONS INC	5.500	04/01/17	2,000,000	1,987,797	1,928,192	96.41
	VERIZON NORTH INC	5.634	01/01/21	3,000,000	2,899,788	2,678,383	89.28
	B J SERVICES	5.750	06/01/11	5,000,000	4,996,165	5,047,879	100.96
	CONOCOPHILLIPS CDA FDG CO I	5.625	10/15/16	7,000,000	6,999,536	7,088,281	101.26
	DEER PARK REFINING L P	6.470	12/15/08	369,400	368,957	374,432	101.36
	GAZPROM INTL S A	7.201	02/01/20	1,712,210	1,742,451	1,709,407	99.84
	KERR MCGEE CORP	7.125	10/15/27	3,000,000	3,030,367	3,132,219	104.41
	MOBIL CORP	5.940	01/15/19	7,115,226	7,115,226	7,701,907	108.25
	RAS LAFFAN LIQUEFIED NAT GAS	5.298	09/30/20	6,000,000	5,692,291	5,550,185	92.50
	RAS LAFFAN LIQUEFIED NAT GAS	6.332	09/30/27	4,000,000	3,921,769	3,750,449	93.76
	SEARIVER MARITIME FINL HLDGS	0.000	09/01/12	20,000,000	16,564,695	16,420,802	82.10
	SUNCOR ENERGY INC	6.500	06/15/38	2,000,000	2,005,772	1,928,578	96.43
	USX MARATHON GROUP	9.375	02/15/12	5,000,000	5,509,611	5,703,543	114.07
	ULTRAMAR DIAMOND SHAMROCK CORP	7.200	10/15/17	2,000,000	1,991,415	2,064,005	103.20
	UNION PAC RES GROUP INC	7.050	05/15/18	6,000,000	5,957,876	6,686,461	111.44
	FLORIDA GAS TRANSMISSION CO	9.190	11/01/24	4,250,000	4,250,000	4,920,716	115.78
	FLORIDA GAS TRANSMISSION CO	7.000	07/17/12	3,000,000	2,998,241	3,162,758	105.43
	ONEOK PARTERS LP	6.850	10/15/37	2,000,000	2,062,696	1,943,256	97.16
	TEXAS GAS TRANSMISSION CORP	7.250	07/15/27	2,000,000	1,873,007	2,105,579	105.28
	TRANSCONTINENTAL GAS PIPE LINE	7.250	12/01/26	2,000,000	2,009,000	2,071,922	103.60
	ACE INA HLDG INC	5.700	02/15/17	2,000,000	2,000,232	1,962,198	98.11
	GENWORTH GLOBAL FDG TRS SECD	5.125	03/15/11	5,000,000	4,992,372	4,850,530	97.01
	HANCOCK JOHN GLOBAL FDG II MTN	7.900	07/02/10	10,000,000	10,726,694	10,710,590	107.11
	ING SEC LIFE INSTL FDG	4.250	01/15/10	5,000,000	4,996,629	4,964,865	99.30
	MARSH + MCLENNAN COS INC	7.125	06/15/09	5,000,000	5,011,648	5,056,904	101.14
	METLIFE INC	5.000	11/24/13	5,000,000	4,974,061	4,863,707	97.27
	METROPOLITAN LIFE GOLBAL MTN	4.250	07/30/09	2,000,000	1,999,785	1,994,532	99.73
	PACIFIC LIFE GLOBAL FDG	5.150	04/15/13	3,000,000	2,998,621	2,896,265	96.54
	PROTECTIVE LIFE SECD TRS SECD	5.450	09/28/12	4,000,000	3,994,265	3,978,612	99.47
	PRUDENTIAL FINL INC	5.500	03/15/16	5,000,000	4,920,997	4,719,611	94.39
	ST PAUL TRAVELERS COS INC	6.250	06/20/16	3,000,000	3,159,558	3,031,265	101.04
	SECURITY CAP GROUP INC	7.700	06/15/28	2,000,000	2,292,631	2,501,227	125.06
	TRAVELERS COS INC	5.375	06/15/12	2,000,000	1,987,869	1,984,810	99.24
	TRAVELERS LIFE ANNUITY GLOBAL	4.250	10/01/10	10,000,000	10,039,907	9,716,060	97.16
	AMERICAN GEN FIN CORP MTN	4.625	05/15/09	4,000,000	4,003,335	3,960,896	99.02
	AMERICAN GEN FIN CORP MTN	5.900	09/15/12	4,000,000	3,993,262	3,759,802	94.00
	CIT GROUP INC	4.750	08/15/08	2,600,000	2,593,169	2,588,728	99.57
	CIT GROUP INC	5.800	07/28/11	4,000,000	3,998,304	3,380,000	84.50
	CAPITAL ONE FINL CORP	6.750	09/15/17	4,000,000	4,000,404	3,562,577	89.06
	CITIGROUP INC	6.200	03/15/09	5,000,000	4,975,482	5,052,785	101.06
	CITIGROUP INC	5.500	04/11/13	5,000,000	5,017,766	4,878,608	97.57
	CORPORATE PPTY INVS	7.875	03/15/16	3,000,000	2,995,973	3,212,635	107.09
	CREDIT SUISSE FIRST BOSTON USA	6.500	01/15/12	5,000,000	5,189,083	5,184,507	103.69
	FORD MTR CR CO	7.375	10/28/09	7,000,000	7,001,514	6,299,502	89.99
	GSPA MONETIZATION TR	6.422	10/09/29	11,985,542	12,086,121	11,988,658	100.03
	GENERAL ELEC CAP CORP MTN	5.000	12/01/10	10,000,000	10,398,906	10,209,747	102.10
	GENERAL ELEC CAP CORP MTN	4.800	05/01/13	5,000,000	4,989,954	4,916,951	98.34
	GENERAL ELEC CAP CORP MTN	5.000	11/15/11	10,000,000	10,312,596	10,079,344	100.79
	GENERAL ELEC CAP CORP MTN	5.000	01/08/16	2,000,000	1,990,189	1,911,479	95.57
	GOLDMAN SACHS GROUP	5.300	02/14/12	2,000,000	1,998,435	1,984,266	99.21
	HSBC FIN CORP	5.500	01/19/16	5,000,000	4,982,990	4,781,853	95.64

6/30/2008 Trust Funds Bond Pool By Sector

Sector	Security Name	Coupon	Maturity	Par	Book Value	Market Value	Price
	HSBC FIN CORP	5.900	06/19/12	5,000,000	4,994,567	5,045,360	100.91
	INTL LEASE FIN CORP MTN	4.550	10/15/09	3,000,000	3,003,045	2,955,472	98.52
	LEHMAN BROTHERS HLDGS INC	2.778	05/25/10	5,000,000	5,000,000	4,667,823	93.36
	MGIC INVT CORP WI	5.375	11/01/15	5,000,000	4,946,797	3,350,000	67.00
	MELLON FDG CORP	2.826	05/15/14	5,000,000	5,000,000	4,788,073	95.76
	MORGAN STANLEY GROUP INC	6.750	04/15/11	10,000,000	10,314,722	10,139,980	101.40
	SLM CORP	5.125	08/27/12	2,000,000	1,823,019	1,770,000	88.50
	SLM CORP	5.375	01/15/13	3,000,000	2,997,681	2,625,000	87.50
	WASHINGTON MUT INC	4.200	01/15/10	6,000,000	5,997,209	5,280,000	88.00
	WESTERN PPTYS TR	7.200	09/15/08	1,000,000	998,770	1,004,149	100.41
	CVS CAREMARK CORP	5.750	06/01/17	4,000,000	3,880,039	3,909,226	97.73
	AA / FT WORTH HQ FIN TR	5.500	10/05/10	4,780,553	4,780,553	5,013,127	104.86
	AERO 1 HQ FIN TR	4.640	07/07/10	9,255,000	9,255,000	9,457,777	102.19
	AMERICA WEST AIRLS TR	7.930	01/02/19	2,639,339	2,639,339	2,602,757	98.61
	BURLINGTON NORTHN SANTA FE RY	7.160	01/02/20	11,322,293	11,322,293	12,068,301	106.59
	BURLINGTON NORTHN + SANTA FE	4.575	01/15/21	2,147,148	2,089,828	2,032,591	94.66
	CIT GROUP EQUIP FING INC	6.490	01/05/21	8,779,780	8,779,780	7,983,019	90.93
	CSX CORP	7.900	05/01/17	5,000,000	5,071,886	5,297,892	105.96
	CSX CORP	5.750	03/15/13	6,000,000	5,986,757	5,940,887	99.01
	CANADIAN NATL RY CO	6.800	07/15/18	4,000,000	3,986,268	4,351,784	108.79
	CHICAGO + NORTH WESTERN RY	8.910	01/01/15	3,138,901	3,138,901	3,482,038	110.93
	CONTINENTAL AIRLS PASS THRU TR	6.545	08/02/20	5,245,528	5,245,528	4,642,292	88.50
	GENERAL AMERN TRANSN CORP 94 1	8.420	01/01/15	5,855,184	5,855,184	6,280,571	107.27
	KCT INTERMODAL TRANSN CORP	6.884	08/01/18	1,487,067	1,487,067	1,598,990	107.53
	NORFOLK SOUTHN CORP	7.700	05/15/17	4,000,000	4,008,717	4,467,211	111.68
	TTX CO MEDIUM TERM NTS BOOK	6.050	06/15/16	5,000,000	4,992,192	5,454,122	109.08
	UNION PAC CORP	6.150	05/01/37	2,000,000	1,879,269	1,865,007	93.25
	UNION PAC RR CO 2007 3 PTHRU	6.176	01/02/31	1,983,324	1,983,324	1,993,475	100.51
	UNION TANK CAR CO	7.450	06/01/09	5,000,000	5,000,000	5,188,255	103.77
	EASTERN ENERGY LTD	7.250	12/01/16	10,000,000	9,924,310	11,783,959	117.84
	ENTERGY ARK INC	4.500	06/01/10	5,000,000	4,991,517	4,864,254	97.29
	FLORIDA PWR CORP	5.800	09/15/17	1,000,000	997,522	1,026,244	102.62
	GEORGIA PWR CO	5.250	12/15/15	2,000,000	2,000,089	1,983,831	99.19
	GREAT RIV ENERGY	5.829	07/01/17	7,000,000	7,000,000	7,000,095	100.00
	HAWAIIAN ELEC INDS INC MEDIUM	6.141	08/15/11	4,000,000	4,000,000	4,189,639	104.74
	JERSEY CENT PWR + LT CO	5.650	06/01/17	4,000,000	3,987,555	3,828,998	95.72
	PPL ELEC UTILS CORP	6.450	08/15/37	2,000,000	1,999,476	1,904,202	95.21
	PPL MONT LLC	8.903	07/02/20	17,512,204	17,567,121	19,046,313	108.76
	PENNSYLVANIA ELEC CO	6.050	09/01/17	2,000,000	1,994,557	1,940,686	97.03
	PUBLIC SVC CO COLO	6.250	09/01/37	4,000,000	4,092,000	4,064,542	101.61
	PUGET SOUND PWR + LT CO	5.197	10/01/15	6,000,000	5,900,407	5,778,035	96.30
	SAN DIEGO GAS + ELEC CO	6.125	09/15/37	1,000,000	996,961	992,520	99.25
	SOUTHERN UN CO NEW	7.600	02/01/24	8,000,000	7,543,545	7,906,070	98.83
	SOUTHWEST GAS CORP	8.375	02/15/11	8,000,000	8,003,157	8,409,611	105.12
	TRISTATE GEN + TRANS ASSN	6.040	01/31/18	5,809,440	5,841,513	5,690,003	97.94
	VIRGINIA ELEC + PWR CO	5.400	01/15/16	5,000,000	4,975,653	4,884,290	97.69
	WILMINGTON TR TUSCON ELECTRIC	10.211	01/01/09	87,871	87,871	90,715	103.24
	AOL TIME WARNER INC	6.750	04/15/11	5,000,000	5,129,502	5,101,987	102.04
	ANHEUSER BUSCH COS INC	5.600	03/01/17	2,000,000	2,006,606	1,877,841	93.89
	DONNELLEY R R + SONS CO	4.950	04/01/14	5,000,000	4,757,750	4,569,133	91.38
	DUN + BRADSTREET CORP DEL NEW	5.500	03/15/11	5,000,000	5,001,405	4,969,747	99.39
	FORTUNE BRANDS INC	5.375	01/15/16	3,000,000	2,985,768	2,778,888	92.63
	HONEYWELL INTL INC	5.625	08/01/12	4,000,000	3,993,648	4,144,734	103.62
	INTERNATIONAL PAPER CO	4.000	04/01/10	6,000,000	5,999,936	5,733,452	95.56
	KELLWOOD CO	7.625	10/15/17	8,000,000	7,943,836	5,300,000	66.25
	MACMILLAN BLOEDEL LTD	7.700	02/15/26	5,000,000	4,912,818	5,446,454	108.93
	MCKESSON CORP NEW	5.250	03/01/13	3,000,000	2,990,187	2,934,463	97.82
	MEAD CORP	7.350	03/01/17	4,000,000	3,998,065	4,640,000	116.00
	MED MAP L L C	7.060	06/01/24	4,005,000	4,005,000	4,465,935	111.51
	MED MAP L L C COLO REV	7.000	06/01/24	4,405,000	4,405,000	4,890,827	111.03
	NEWS AMER INC	6.150	03/01/37	3,000,000	3,033,483	2,737,622	91.25
	PANAMERICAN BEVERAGES INC	7.250	07/01/09	8,000,000	8,012,359	8,166,555	102.08
	TIME WARNER INC	6.625	05/15/29	3,000,000	3,091,436	2,745,583	91.52
	UNITEDHEALTH GROUP INC	4.875	04/01/13	2,000,000	1,922,920	1,916,860	95.84
	WELLPOINT INC	5.875	06/15/17	3,000,000	2,980,749	2,897,219	96.57
	WESTVACO CORP	7.650	03/15/27	5,400,000	5,382,693	5,366,250	99.38
	WEYERHAEUSER CO	8.500	01/15/25	8,000,000	9,001,994	8,492,052	106.15
	XANTERRA SOUTH RIM LLC	5.690	12/15/11	8,000,000	8,000,000	8,041,920	100.52
CREDIT - 135 Issues				**629,736,558**	**628,888,272**	**624,658,997**	
	TUNISIA REP	6.710	02/01/24	3,559,482	3,422,392	3,559,482	100.00

6/30/2008 Trust Funds Bond Pool By Sector

Sector	Security Name	Coupon	Maturity	Par	Book Value	Market Value	Price
	GLOBAL INDS LTD	7.710	02/15/25	6,800,000	6,800,000	6,723,840	98.88
	REINAUER MARITIME CO LLC	6.500	06/30/28	16,480,000	16,480,000	18,373,387	111.49
	T T BARGE SERVICES	6.450	12/16/12	917,100	917,100	980,343	106.90
	VESSEL MGMT SVCS INC	6.080	05/20/24	15,472,000	15,472,000	17,208,113	111.22
	UNITED STATES TREAS NTS	4.625	02/15/17	8,000,000	8,487,090	8,419,920	105.25
	UNITED STATES TREAS NTS	4.750	08/15/17	23,000,000	24,898,384	24,362,981	105.93
	UNITED STATES TREAS NTS	3.125	04/30/13	10,000,000	10,020,400	9,914,300	99.14
	UNITED STATES TREAS NTS	2.625	05/31/10	11,500,000	11,420,839	11,508,050	100.07
	UNITED STATES TREAS NTS	3.375	06/30/13	12,000,000	11,849,115	12,018,720	100.16
	FARMER MAC GTD NTS TR	4.875	01/14/11	10,000,000	9,839,478	10,308,968	103.09
	FEDERAL HOME LN MTG CORP	5.000	06/18/18	20,000,000	20,000,000	19,926,544	99.63
	FEDERAL HOME LN MTG CORP MTN	4.000	06/12/13	12,000,000	11,425,235	11,893,147	99.11
	FED HOME LN MTG CORP MTN	5.125	07/18/18	15,000,000	15,000,000	14,966,748	99.78
	FEDERAL HOME LN MTG CORP	4.500	04/02/14	9,000,000	8,979,289	9,022,148	100.25
	FREDDIE MAC	4.100	01/28/14	30,000,000	30,000,000	30,109,137	100.36
	FEDERAL HOME LOAN MTG CORP	5.000	01/30/14	12,000,000	11,997,788	12,363,926	103.03
	FEDERAL HOME LN MTG CORP	5.300	05/12/20	3,000,000	2,881,260	2,904,709	96.82
	FEDERAL HOME LN MTG CORP	4.825	09/23/15	10,000,000	9,509,725	9,889,262	98.89
	FEDERAL HOME LN MTG CORP	5.550	10/04/16	10,000,000	10,014,086	10,246,954	102.47
	FEDERAL HOME LN MTG CORP	0.000	07/13/37	100,000,000	13,570,146	13,952,400	13.95
	FEDERAL AGRIC MTG CORP MTN	6.710	07/28/14	8,000,000	8,639,955	8,953,774	111.92
	FEDERAL FARM CR BKS CONS	5.450	04/21/20	3,000,000	2,939,078	2,977,884	99.26
	FEDERAL FARM CR BKS	5.200	12/27/12	4,000,000	4,000,000	4,108,623	102.72
	FEDERAL HOME LN BKS	4.250	07/17/13	7,000,000	6,709,289	6,883,643	98.34
	FEDERAL HOME LN BK	7.000	08/26/19	7,000,000	6,972,699	8,212,107	117.32
	FEDERAL HOME LN BKS	7.450	02/03/20	10,000,000	10,047,405	12,134,174	121.34
	FEDERAL HOME LN BKS	4.125	08/13/10	5,000,000	5,021,994	5,073,436	101.47
	FEDERAL HOME LOAN BANK	4.875	05/14/10	5,000,000	4,994,593	5,153,057	103.06
	FEDERAL HOME LN MTG CORP	8.250	06/01/26	7,000,000	7,155,444	9,023,217	128.90
	FEDERAL HOME LN MTG CORP	0.000	09/14/29	100,000,000	23,348,576	23,156,200	23.16
	FEDERAL NATL MTG ASSN	5.000	04/26/17	10,000,000	9,735,439	9,876,604	98.77
	FEDERAL NATL MTG ASSN	4.500	08/15/08	10,000,000	10,000,000	10,028,348	100.28
	FEDERAL NATL MTG ASSOC	0.000	07/30/37	100,000,000	13,525,885	13,868,700	13.87
	TENNESSEE VALLEY AUTH	4.875	12/15/16	5,000,000	4,894,307	5,087,385	101.75
	U S ARMY HOSPTLTY CASH MGT FD	7.467	05/01/32	9,319,185	9,319,185	11,095,329	119.06
GOVERNMENT - 36 Issues				**629,047,768**	**380,288,175**	**394,285,558**	
	FED HM LN PC POOL G10814	5.500	05/01/13	258,093	257,999	262,317	101.64
	FED HM LN PC POOL G10173	6.000	01/01/09	20,626	20,622	21,140	102.49
	FED HM LN PC POOL G11670	4.000	03/01/15	7,438,117	7,355,649	7,084,518	95.25
	FED HM LN PC POOL G30006	7.000	07/01/13	125,143	125,142	129,702	103.64
	FED HM LN PC POOL E99081	4.500	09/01/18	10,960,878	10,912,592	10,764,173	98.21
	FED HM LN PC POOL G02070	5.500	03/01/36	15,733,415	15,410,265	15,525,587	98.68
	FED HM LN PC POOL G11994	5.500	05/01/21	13,935,316	13,840,311	14,037,774	100.74
	FED HM LN PC POOL G12369	5.500	10/01/21	12,845,976	12,826,386	12,940,425	100.74
	FED HM LN PC POOL G03037	5.500	07/01/37	18,232,426	18,154,109	17,974,187	98.58
	FED HM LN PC POOL G03458	5.500	11/01/37	18,384,439	18,457,743	18,124,046	98.58
	FED HM LN PC POOL C90973	6.000	06/01/26	18,231,958	18,090,846	18,507,879	101.51
	FEDERAL HOME LN MTG PC GTD	9.150	10/15/20	47,199	46,806	48,351	102.44
	FED HM LN PC POOL C01523	5.000	03/01/33	5,183,390	5,146,021	5,003,931	96.54
	FED HM LN PC POOL E00247	5.500	10/01/08	16,530	16,527	16,650	100.73
	FED HM LN PC POOL E00659	6.000	04/01/14	389,760	389,600	400,305	102.71
	FED HM LN PC POOL E01376	4.000	04/01/18	10,296,182	10,241,330	9,933,351	96.48
	FED HM LN PC POOL E01418	4.000	07/01/18	10,091,246	9,834,917	9,735,636	96.48
	FED HM LN PC POOL E01425	4.500	08/01/18	10,088,190	10,068,946	9,907,147	98.21
	FED HM LN PC POOL B13150	4.000	03/01/19	11,002,507	11,002,507	10,479,461	95.25
	FED HM LN PC POOL G11812	5.000	12/01/20	10,482,431	10,357,361	10,415,041	99.36
	FED HM LN PC POOL G11900	5.500	02/01/21	13,390,453	13,189,429	13,534,111	101.07
	FNMA POOL 254233	5.000	03/01/17	3,685,083	3,607,008	3,694,702	100.26
	FNMA POOL 254631	5.000	02/01/18	4,644,455	4,633,012	4,648,052	100.08
	FNMA POOL 256600	5.500	02/01/27	16,912,070	16,926,577	16,826,908	99.50
	FNMA POOL 256083	6.000	01/01/26	16,634,859	16,579,229	16,882,849	101.49
	FNMA POOL 256714	5.500	05/01/27	17,710,422	17,628,202	17,621,239	99.50
	FNMA POOL 303202	6.500	05/01/14	501,786	499,400	516,670	102.97
	FNMA POOL 313999	6.000	02/01/13	166,746	166,364	171,071	102.59
	FNMA POOL 572220	6.000	03/01/16	372,134	371,508	382,334	102.74
	FNMA POOL 592327	5.500	06/01/16	573,950	565,969	583,193	101.61
	FNMA POOL 725232	5.000	03/01/34	29,083,860	27,589,013	28,063,292	96.49
	FNMA POOL 725346	4.000	03/01/19	11,099,859	11,013,206	10,706,434	96.46
	FNMA POOL 745250	5.000	01/01/21	13,944,644	13,893,360	13,861,180	99.40
	FNMA POOL 745454	4.000	12/01/20	7,644,085	7,306,116	7,278,852	95.22

6/30/2008 Trust Funds Bond Pool By Sector

Sector	Security Name	Coupon	Maturity	Par	Book Value	Market Value	Price
	FNMA POOL 745515	5.000	05/01/36	16,462,186	15,636,505	15,830,718	96.16
	FNMA POOL 780956	4.500	05/01/19	5,617,477	5,616,182	5,497,492	97.86
	FNMA POOL 899502	5.000	05/01/37	8,939,962	8,937,205	8,570,879	95.87
	FNMA POOL 933853	6.000	05/01/38	15,337,726	15,390,449	15,483,227	100.95
	GNMA POOL 032974	9.500	09/15/09	4,832	4,786	4,917	101.75
	GNMA POOL 038164	10.000	01/15/10	15,259	15,248	15,795	103.51
	GNMA POOL 039321	10.000	12/15/09	5,865	5,861	6,057	103.27
	GNMA POOL 281467	9.000	09/15/19	6,534	6,516	7,154	109.49
GOVERNMENT-MORTGAGE BACKED - 42 Issues				**356,518,068**	**352,136,825**	**351,498,746**	
	MONTANA ST BRD HSG	8.450	08/01/39	1,120,000	1,120,000	1,125,555	100.50
	CRP BOND 01 176	6.900	11/15/09	14,192	14,192	14,192	100.00
	CRP BOND 01 184	7.200	11/15/12	33,749	33,749	33,749	100.00
	CRP BOND 08 223	6.200	11/15/12	4,153	4,153	4,153	100.00
	CRP BOND 08 224	7.050	11/15/17	5,962	5,962	5,962	100.00
	CRP BOND 00 173	7.000	11/15/09	6,508	6,508	6,508	100.00
	CRP BOND 08 230	6.000	11/15/10	23,077	23,077	23,077	100.00
	CRP BOND 07 221	6.000	11/15/11	24,332	24,332	24,332	100.00
	CRP BOND 02 192	6.600	11/15/09	2,288	2,288	2,288	100.00
	CRP BOND 00 157	7.000	11/15/09	866	866	866	100.00
	CRP BOND 03 203	6.200	11/15/08	1,991	1,991	1,991	100.00
	CRP BOND 02 194	7.400	11/15/15	18,768	18,768	18,768	100.00
	CRP BOND 05 206	6.000	11/15/08	5,462	5,462	5,462	100.00
	CRP BOND 06 208	6.800	11/15/14	179,255	179,255	179,255	100.00
	CRP BOND 07 216	6.600	11/15/14	8,231	8,231	8,231	100.00
	CRP BOND 07 217	6.800	11/15/15	302,010	302,010	302,010	100.00
	CRP BOND 06 209	6.800	11/15/15	75,566	75,566	75,566	100.00
	CRP BOND 07 218	7.000	11/15/16	41,625	41,625	41,625	100.00
	CRP BOND 07 210A	7.050	11/15/17	20,267	20,267	20,267	100.00
	CRP BOND 08 225	7.000	11/15/17	140,719	140,719	140,719	100.00
	CRP BOND 08 227	7.000	11/15/17	10,034	10,034	10,034	100.00
	CRP BOND 01 183	6.800	11/15/08	11,536	11,536	11,536	100.00
	CRP BOND 08 228	6.000	11/15/12	101,959	101,959	101,959	100.00
	CRP BOND 07 212	7.150	11/15/19	38,672	38,672	38,672	100.00
	CRP BOND 07 214	6.200	11/15/12	30,258	30,258	30,258	100.00
	CRP BOND 08 229	7.000	11/15/17	41,405	41,405	41,405	100.00
	CRP BOND 08 226	6.000	11/15/12	76,967	76,967	76,967	100.00
	CRP BOND 07 210	7.050	11/15/11	54,211	54,211	54,211	100.00
	CRP BOND 07 215	6.400	11/15/13	9,808	9,808	9,808	100.00
	CRP BOND 07 220	6.400	11/15/13	17,798	17,798	17,798	100.00
	CRP BOND 07 213	6.000	11/15/11	192,458	192,458	192,458	100.00
	CRP BOND 07 211	6.200	11/15/12	4,120	4,120	4,120	100.00
	CRP BOND 08 222	6.000	11/15/11	10,121	10,121	10,121	100.00
STATE/LOCAL GOVERNMENT - 33 Issues				**2,628,366**	**2,628,366**	**2,633,921**	
	DOT HEADQUARTERS II LEASE MTG	6.001	12/07/21	20,000,000	20,000,000	20,022,800	100.11
	BISHOPSGATE CDO LTD	5.180	06/30/10	10,000,000	10,000,000	9,368,000	93.68
	CYPRESSTREE SYNTHETIC CDO LTD	4.746	12/30/10	15,000,000	15,000,000	12,637,500	84.25
	GALENA CDO I CAYMAN IS NO 1LTD	5.463	01/11/13	9,000,000	9,000,000	5,760,900	64.01
	BANC AMER COML MTG INC COML	5.381	01/15/49	10,000,000	10,036,176	9,814,821	98.15
	BANC AMER COML MTG TR	5.363	07/10/46	2,485,979	2,489,771	2,502,929	100.68
	BANC AMER COML MTG TR	5.185	09/10/47	5,104,074	5,110,028	5,117,639	100.27
	BANC AMER COML MTG TR 2007 2	5.634	04/10/49	6,000,000	6,023,426	5,919,315	98.66
	BANC AMER COML MTG TR	5.838	06/10/49	10,000,000	9,997,364	9,911,234	99.11
	BANC AMER COML MTG TR	5.546	09/10/12	5,000,000	5,022,564	4,919,963	98.40
	BEAR STEARNS COML MTG SECS TR	5.593	06/11/40	4,550,925	4,558,758	4,587,303	100.80
	COMM MTG TR	5.540	06/10/46	2,726,836	2,728,915	2,749,157	100.82
	GE COML MTG CORP TR	5.417	12/10/49	10,000,000	10,037,697	9,821,086	98.21
	J P MORGAN CHASE COML MTG	4.555	06/12/41	8,000,000	7,999,929	7,991,892	99.90
	J P MORGAN CHASE COML MTG	3.053	01/15/38	4,059,465	4,052,048	4,012,172	98.83
	JP MORGAN CHASE	5.279	12/12/43	8,367,366	8,378,218	8,391,885	100.29
	ML CFC COML MTG TR	5.549	06/12/50	4,284,169	4,290,698	4,321,944	100.88
STRUCTURED OTHER - 17 Issues				**134,578,815**	**134,725,592**	**127,850,539**	
TFBP BY SECTOR - 265 Issues				**1,798,488,506**	**1,544,646,162**	**1,546,906,693**	