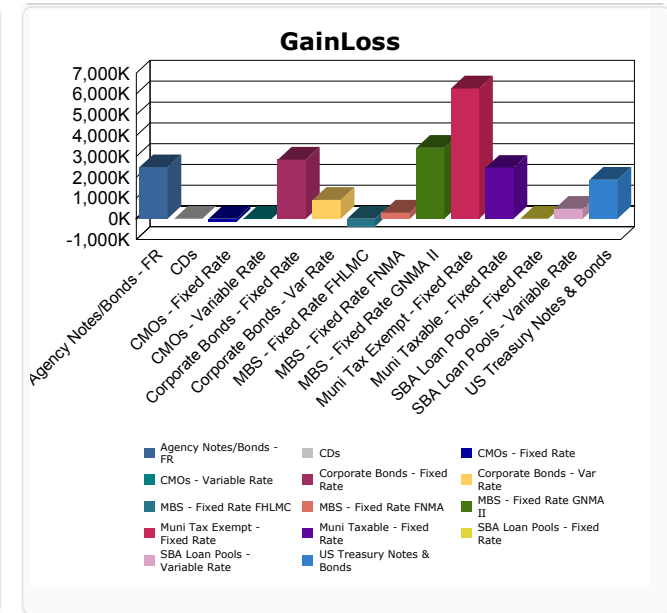
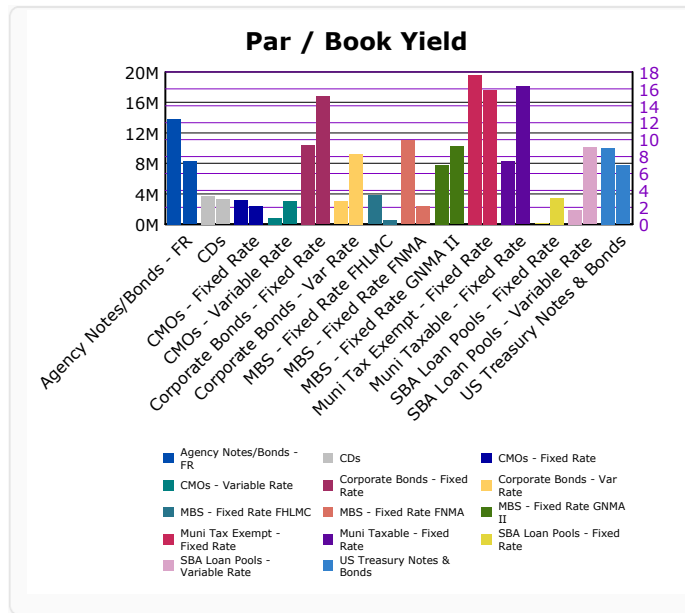
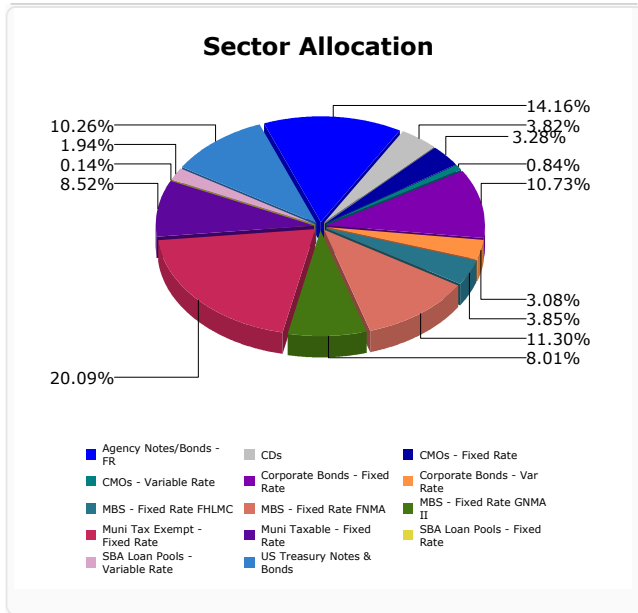


### AFS Portfolio Summary

For Portfolio: **SAMPLE BANK**

	TPG Par	TPG Coupon	TPG Book Yield	TPG Book Value	Market Value	Gain Loss	Avg Life	Eff Duration
Agency Notes/Bonds - FR	13,800,000	2.42 %	7.38 %	10,886,088	13,369,331	2,483,243	6.169	4.133
CDs	3,726,000	2.68 %	2.93 %	3,722,252	3,722,252	0	6.600	4.154
CMOs - Fixed Rate	3,192,765	3.15 %	2.13 %	3,317,721	3,181,892	(135,828)	4.346	3.971
CMOs - Variable Rate	814,126	2.62 %	2.66 %	814,942	797,980	(16,962)	10.000	2.953
Corporate Bonds - Fixed Rate	10,460,000	3.55 %	15.09 %	7,431,280	10,276,993	2,845,713	5.137	4.379
Corporate Bonds - Var Rate	3,000,000	3.87 %	8.29 %	2,057,190	2,964,944	907,754	7.841	5.809
MBS - Fixed Rate FHLMC	3,755,557	3.22 %	0.51 %	4,130,724	3,761,007	(369,717)	3.769	2.805
MBS - Fixed Rate FNMA	11,011,982	3.52 %	2.07 %	10,757,875	11,052,461	294,586	5.947	4.007
MBS - Fixed Rate GNMA II	7,809,791	3.50 %	9.16 %	4,345,394	7,757,293	3,411,899	10.793	6.638
Muni Tax Exempt - Fixed Rate	19,580,000	3.58 %	15.88 %	12,862,266	19,131,725	6,269,460	6.679	3.984
Muni Taxable - Fixed Rate	8,300,000	5.28 %	16.30 %	6,091,281	8,543,650	2,452,369	1.958	1.770
SBA Loan Pools - Fixed Rate	134,232	5.49 %	3.14 %	135,413	138,764	3,352	2.175	1.263
SBA Loan Pools - Variable Rate	1,889,219	5.54 %	9.08 %	1,595,201	2,081,894	486,692	3.283	-0.184
US Treasury Notes & Bonds	10,000,000	2.00 %	6.94 %	7,865,424	9,748,672	1,883,248	3.041	2.902
<b>AFS Totals</b>	<b>97,473,671</b>	<b>3.36 %</b>	<b>8.77</b>	<b>76,013,050</b>	<b>96,528,859</b>	<b>20,515,809</b>	<b>5.56</b>	<b>3.80</b>

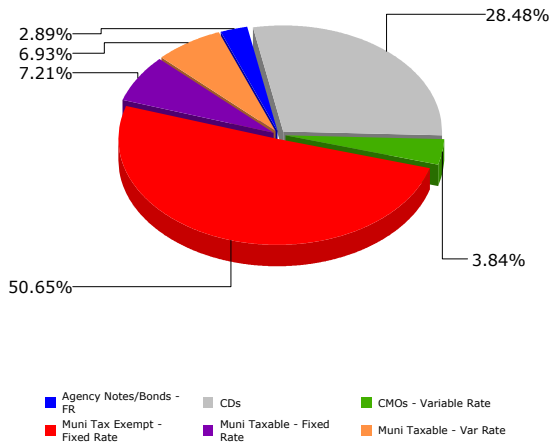


### HTM Portfolio Summary

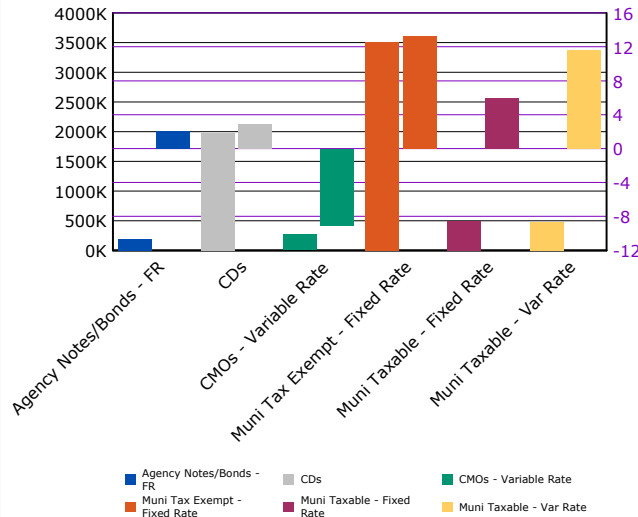
For Portfolio: **SAMPLE BANK**

	TPG Par	TPG Coupon	TPG Book Yield	TPG Book Value	Market Value	Gain Loss	Avg Life	Eff Duration
Agency Notes/Bonds - FR	200,000	1.88 %	2.03 %	199,532	196,744	(2,788)	4.742	4.487
CDs	1,974,000	2.85 %	2.85 %	1,974,000	1,974,000	0	4.703	4.330
CMOs - Variable Rate	266,180	2.87 %	(9.06)%	833,987	238,806	(595,180)	14.313	17.460
Muni Tax Exempt - Fixed Rate	3,510,000	4.33 %	13.30 %	2,544,635	3,449,285	904,651	14.490	5.116
Muni Taxable - Fixed Rate	500,000	6.00 %	6.00 %	401,878	508,550	106,672	0.669	0.644
Muni Taxable - Var Rate	480,000	5.50 %	11.61 %	250,083	480,000	229,917	21.503	13.253
<b>HTM Totals</b>	<b>6,930,180</b>	<b>3.99 %</b>	<b>6.07</b>	<b>6,204,115</b>	<b>6,847,386</b>	<b>643,270</b>	<b>10.43</b>	<b>6.54</b>

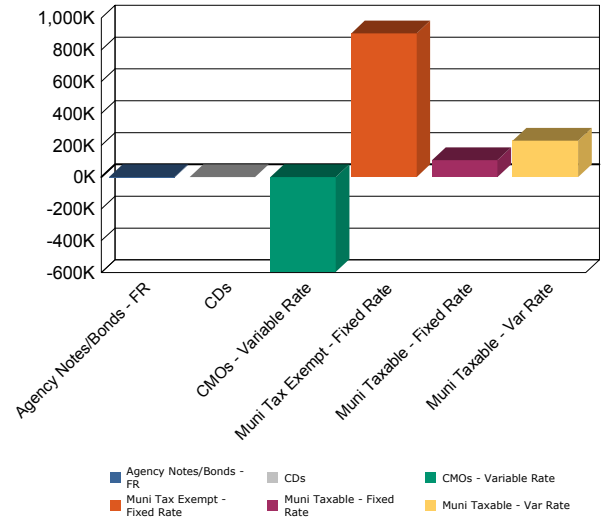
**Sector Allocation**



**Par / Book Yield**



**GainLoss**

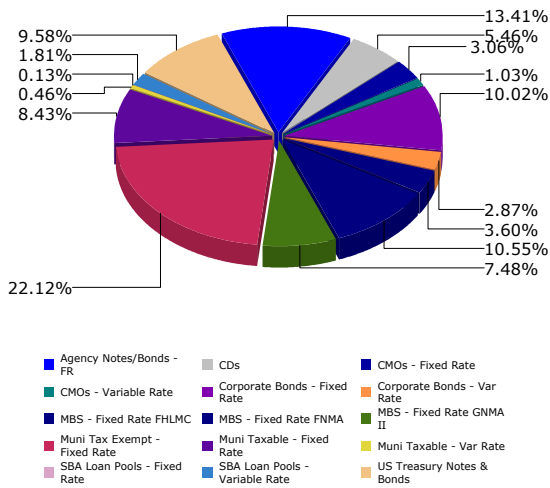


### Total Portfolio Summary

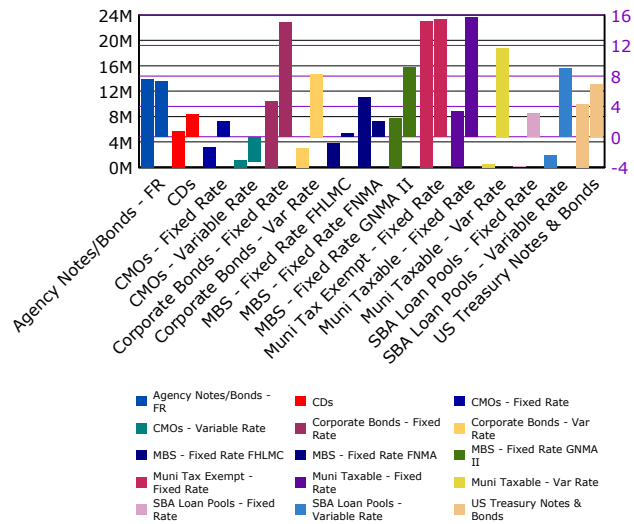
For Portfolio: **SAMPLE BANK**

	TPG Par	TPG Coupon	TPG Book Yield	TPG Book Value	Market Value	Gain Loss	Avg Life	Eff Duration
Agency Notes/Bonds - FR	14,000,000	2.41 %	7.28 %	11,085,621	13,566,075	2,480,454	6.143	4.140
CDs	5,700,000	2.74 %	2.90 %	5,696,252	5,696,252	0	5.942	4.215
CMOs - Fixed Rate	3,192,765	3.15 %	2.13 %	3,317,721	3,181,892	(135,828)	4.346	3.971
CMOs - Variable Rate	1,080,306	2.68 %	(3.27)%	1,648,929	1,036,787	(612,142)	12.181	10.290
Corporate Bonds - Fixed Rate	10,460,000	3.55 %	15.09 %	7,431,280	10,276,993	2,845,713	5.137	4.379
Corporate Bonds - Var Rate	3,000,000	3.87 %	8.29 %	2,057,190	2,964,944	907,754	7.841	5.809
MBS - Fixed Rate FHLMC	3,755,557	3.22 %	0.51 %	4,130,724	3,761,007	(369,717)	3.769	2.805
MBS - Fixed Rate FNMA	11,011,982	3.52 %	2.07 %	10,757,875	11,052,461	294,586	5.947	4.007
MBS - Fixed Rate GNMA II	7,809,791	3.50 %	9.16 %	4,345,394	7,757,293	3,411,899	10.793	6.638
Muni Tax Exempt - Fixed Rate	23,090,000	3.70 %	15.45 %	15,406,900	22,581,011	7,174,110	7.969	4.171
Muni Taxable - Fixed Rate	8,800,000	5.32 %	15.66 %	6,493,159	9,052,200	2,559,041	1.878	1.700
Muni Taxable - Var Rate	480,000	5.50 %	11.61 %	250,083	480,000	229,917	21.503	13.253
SBA Loan Pools - Fixed Rate	134,232	5.49 %	3.14 %	135,413	138,764	3,352	2.175	1.263
SBA Loan Pools - Variable Rate	1,889,219	5.54 %	9.08 %	1,595,201	2,081,894	486,692	3.283	-0.184
US Treasury Notes & Bonds	10,000,000	2.00 %	6.94 %	7,865,424	9,748,672	1,883,248	3.041	2.902
<b>Totals</b>	<b>104,403,852</b>	<b>3.40 %</b>	<b>8.57</b>	<b>82,217,166</b>	<b>103,376,245</b>	<b>21,159,079</b>	<b>5.92</b>	<b>4.01</b>

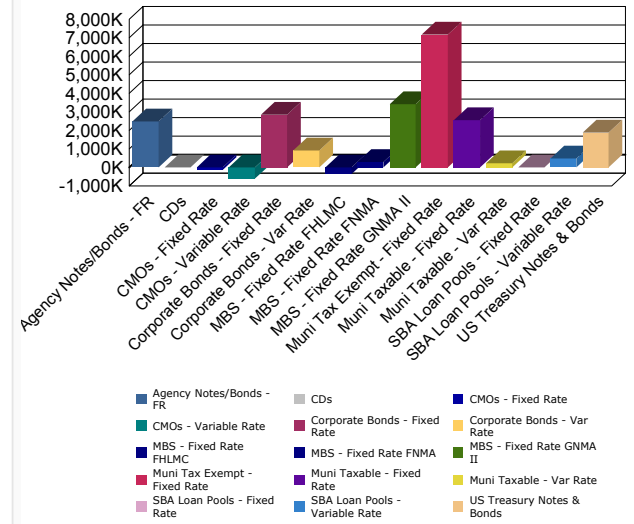
**Sector Allocation**



**Par / Book Yield**



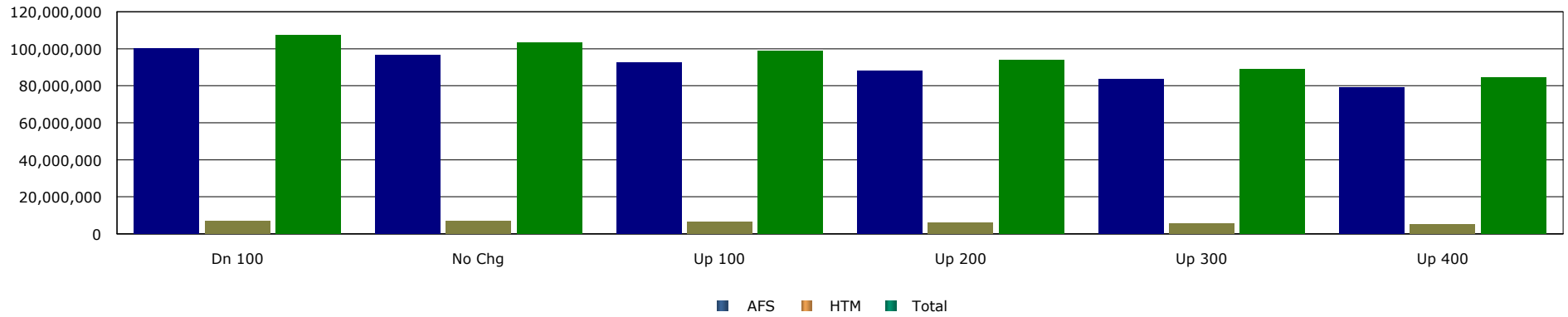
**GainLoss**



## Simulations

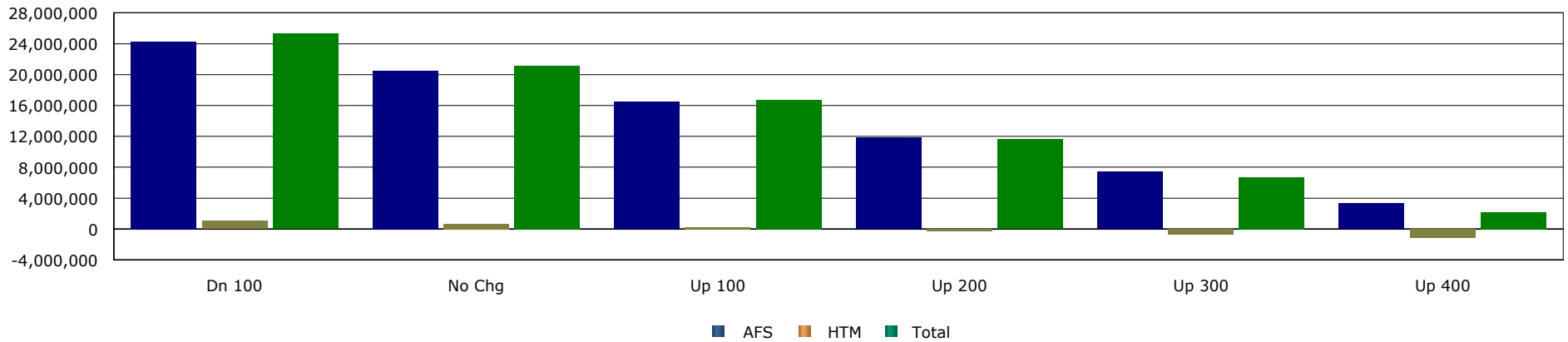
For Portfolio: SAMPLE BANK

### Market Value



	Dn 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>AFS</b>	100,300,559	96,528,859	92,507,030	87,864,008	83,434,183	79,310,374
<b>HTM</b>	7,215,863	6,847,386	6,436,137	5,956,480	5,503,369	5,089,911
<b>Total</b>	107,516,422	103,376,245	98,943,166	93,820,488	88,937,552	84,400,285

### Gain \ Loss

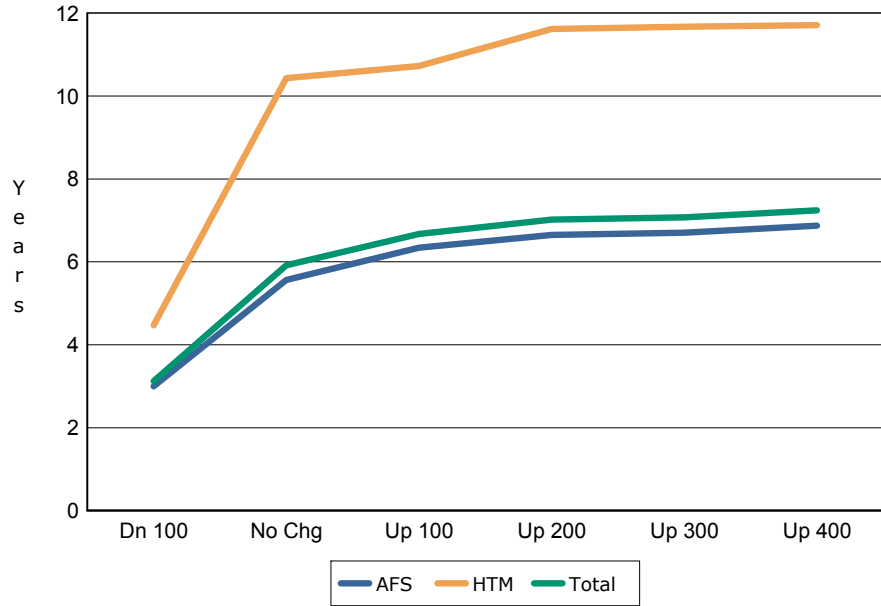


	Dn 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>AFS</b>	24,287,508	20,515,809	16,493,979	11,850,957	7,421,132	3,297,323
<b>HTM</b>	1,011,748	643,270	232,021	(247,635)	(700,746)	(1,114,204)
<b>Total</b>	25,299,256	21,159,079	16,726,000	11,603,323	6,720,386	2,183,119

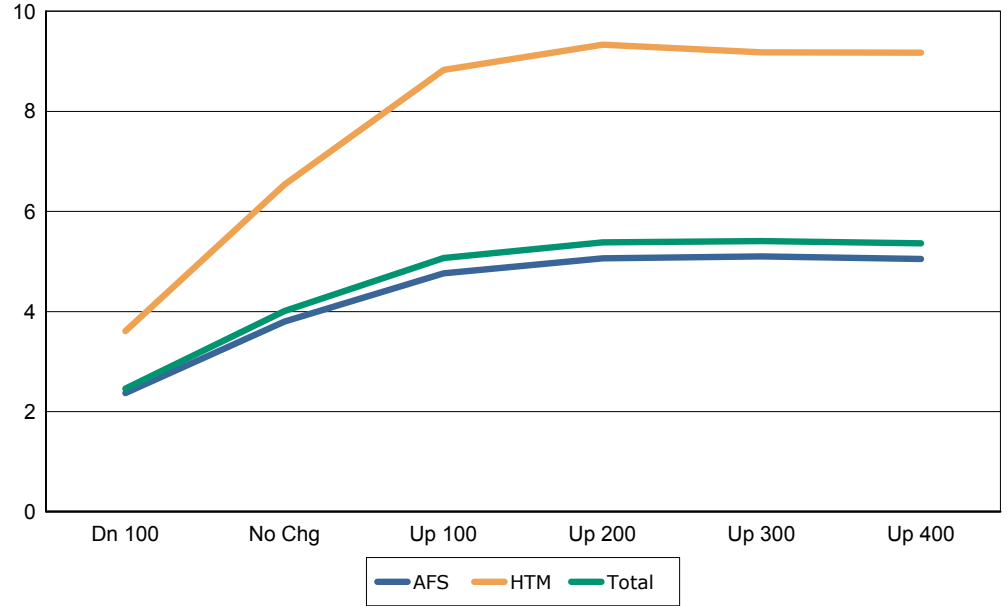
### Simulations

For Portfolio: SAMPLE BANK

#### Average Life



#### Effective Duration



	Dn 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>AFS</b>	3.00	5.56	6.34	6.65	6.70	6.87
<b>HTM</b>	4.47	10.43	10.72	11.62	11.67	11.71
<b>Total</b>	3.12	5.92	6.67	7.02	7.07	7.24

	Dn 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>AFS</b>	2.37	3.80	4.76	5.06	5.10	5.05
<b>HTM</b>	3.61	6.54	8.83	9.33	9.18	9.17
<b>Total</b>	2.46	4.01	5.07	5.38	5.41	5.36

As of 09/30/2018

## Market Value Risk

For Portfolio SAMPLE BANK

Sector	Book Value	Market Value	- 100 MKT Value	% CHG IN MKT VAL	+ 100 MKT Value	% CHG IN MKT VAL	+ 200 MKT Value	% CHG IN MKT VAL	+ 300 MKT Value	% CHG IN MKT VAL
<b>Agency Notes/Bonds - FR</b>	11,085,621	13,566,075	14,064,783	3.7%	12,908,544	-4.8%	12,223,363	-9.9%	11,588,530	-14.6%
<b>CDs</b>	5,696,252	5,696,252	5,910,188	3.8%	5,426,970	-4.7%	5,156,845	-9.5%	4,903,190	-13.9%
<b>CMOs - Fixed Rate</b>	3,317,721	3,181,892	3,293,740	3.5%	3,039,499	-4.5%	2,872,480	-9.7%	2,717,491	-14.6%
<b>CMOs - Variable Rate</b>	1,648,929	1,036,787	1,093,135	5.4%	969,016	-6.5%	890,426	-14.1%	811,249	-21.8%
<b>Corporate Bonds - Fixed Rate</b>	7,431,280	10,276,993	10,764,844	4.7%	9,842,970	-4.2%	9,415,468	-8.4%	9,017,183	-12.3%
<b>Corporate Bonds - Var Rate</b>	2,057,190	2,964,944	3,145,381	6.1%	2,786,310	-6.0%	2,601,268	-12.3%	2,429,940	-18.0%
<b>MBS - Fixed Rate FHLMC</b>	4,130,724	3,761,007	3,868,914	2.9%	3,656,552	-2.8%	3,531,249	-6.1%	3,411,818	-9.3%
<b>MBS - Fixed Rate FNMA</b>	10,757,875	11,052,461	11,485,597	3.9%	10,518,871	-4.8%	9,932,113	-10.1%	9,394,407	-15.0%
<b>MBS - Fixed Rate GNMA II</b>	4,345,394	7,757,293	8,238,601	6.2%	7,197,151	-7.2%	6,615,468	-14.7%	6,108,892	-21.2%
<b>Muni Tax Exempt - Fixed Rate</b>	15,406,900	22,581,011	23,514,074	4.1%	21,578,966	-4.4%	20,226,243	-10.4%	18,937,460	-16.1%
<b>Muni Taxable - Fixed Rate</b>	6,493,159	9,052,200	9,259,630	2.3%	8,897,304	-1.7%	8,633,041	-4.6%	8,324,894	-8.0%
<b>Muni Taxable - Var Rate</b>	250,083	480,000	551,050	14.8%	420,777	-12.3%	371,221	-22.7%	329,587	-31.3%
<b>SBA Loan Pools - Fixed Rate</b>	135,413	138,764	140,517	1.3%	136,906	-1.3%	132,866	-4.3%	128,278	-7.6%
<b>SBA Loan Pools - Variable Rate</b>	1,595,201	2,081,894	2,083,958	0.1%	2,091,086	0.4%	2,041,541	-1.9%	1,940,917	-6.8%
<b>US Treasury Notes &amp; Bonds</b>	7,865,424	9,748,672	10,102,008	3.6%	9,472,244	-2.8%	9,176,896	-5.9%	8,893,715	-8.8%
<b>Total</b>	<b>82,217,166</b>	<b>103,376,245</b>	<b>107,516,422</b>	<b>4.0%</b>	<b>98,943,166</b>	<b>-4.3%</b>	<b>93,820,488</b>	<b>-9.2%</b>	<b>88,937,552</b>	<b>-14.0%</b>

## Portfolio Cash Flow Overview

For Portfolio: SAMPLE BANK

## Projected Principal Cash Flow

Year	Down 100	Base	Up 100	Up 200	Up 300	Up 400
2018	6,566,693	3,110,096	2,837,742	2,611,346	2,600,626	1,775,939
2019	20,277,790	14,073,575	13,211,629	8,350,831	8,288,249	8,260,587
2020	27,923,069	22,759,142	19,402,565	21,171,365	21,083,894	21,043,741
2021	18,463,032	16,630,141	14,290,833	14,061,350	13,972,649	13,933,551
2022	18,983,577	16,637,526	17,206,026	17,699,280	17,650,814	17,629,206
2023	15,866,742	14,822,035	14,948,845	15,019,257	15,009,721	15,007,591
2024	5,065,207	7,095,128	7,182,491	7,260,249	7,245,275	7,234,757
2025	6,305,505	6,324,376	5,870,436	6,614,738	6,611,759	6,605,913
2026	1,503,396	5,922,960	6,668,496	7,202,337	7,210,397	7,208,949
2027	1,654,290	6,263,220	7,338,673	7,403,346	7,425,647	7,427,728
2028	1,021,261	1,827,233	1,909,820	1,953,374	1,961,425	1,962,551
2029	306,122	1,741,109	1,811,136	1,850,011	1,859,121	1,861,699

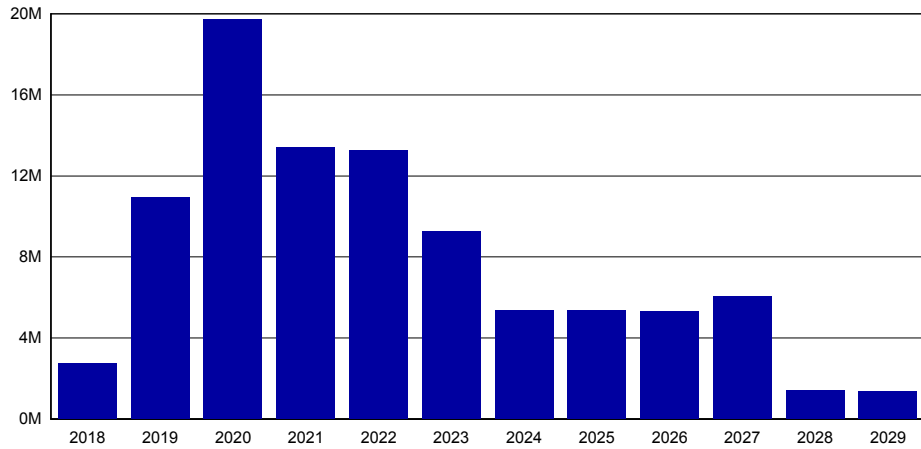
## Changes in Projected Principal Cash Flow

Year	Down 100	Base	Up 100	Up 200	Up 300	Up 400
2018	3,456,597	-	(272,353)	(498,750)	(509,470)	(1,334,157)
2019	6,204,215	-	(861,946)	(5,722,744)	(5,785,325)	(5,812,987)
2020	5,163,927	-	(3,356,578)	(1,587,777)	(1,675,249)	(1,715,402)
2021	1,832,891	-	(2,339,308)	(2,568,791)	(2,657,492)	(2,696,590)
2022	2,346,051	-	568,500	1,061,754	1,013,288	991,680
2023	1,044,707	-	126,810	197,222	187,686	185,555
2024	(2,029,921)	-	87,363	165,121	150,147	139,629
2025	(18,871)	-	(453,940)	290,361	287,383	281,537
2026	(4,419,565)	-	745,536	1,279,376	1,287,437	1,285,989
2027	(4,608,930)	-	1,075,453	1,140,126	1,162,427	1,164,508
2028	(805,972)	-	82,588	126,141	134,193	135,319
2029	(1,434,987)	-	70,027	108,902	118,012	120,589

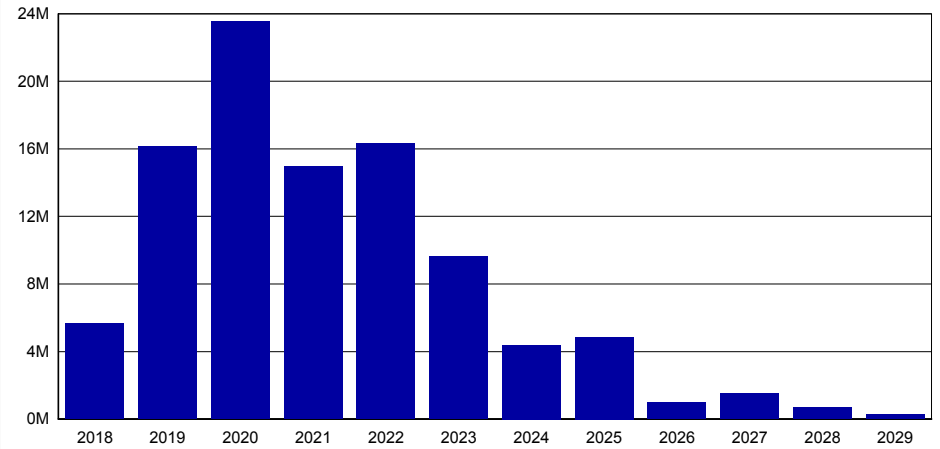
### Portfolio Principal Cash Flows

For Portfolio: SAMPLE BANK

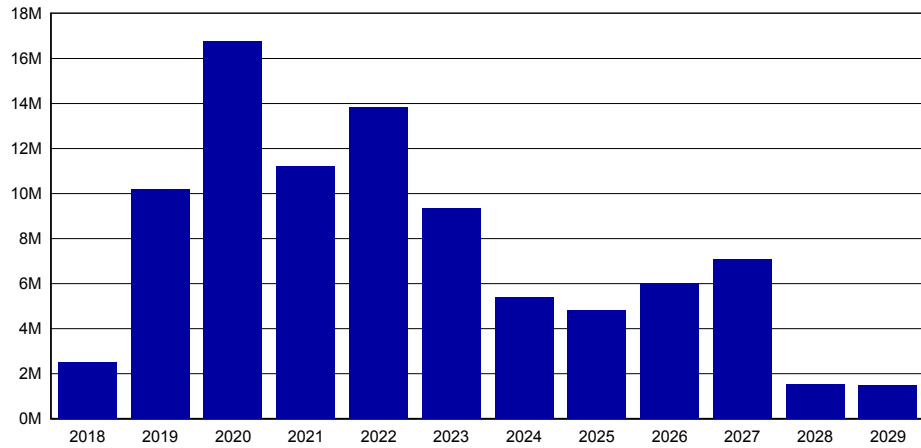
#### BASE



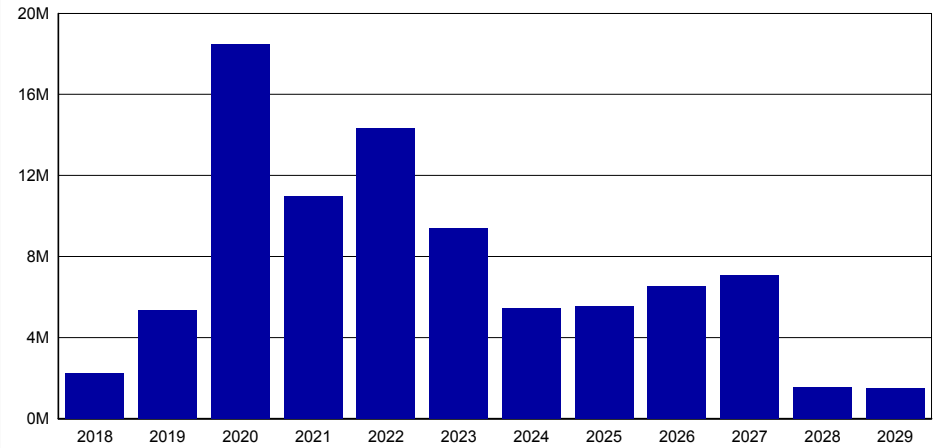
#### Down 100



#### Up 100



#### Up 300



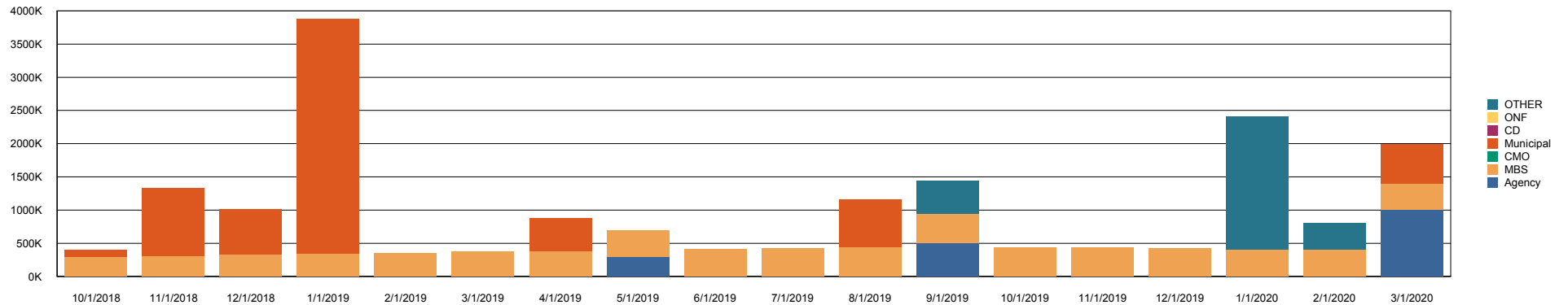


**Projected 18 Month Principal Cash Flow**

For Portfolio: SAMPLE BANK

Year	Month	Agency	MBS	CMO	Municipal	CD	ONF	Other	Monthly Paydown	Annual Paydown
2018	October	-	299,868	-	100,000	-	-	-	399,868	
	November	-	316,069	-	1,020,000	-	-	-	1,336,069	
	December	-	332,417	-	680,000	-	-	-	1,012,417	
										2,748,354
2019	January	-	342,319	-	3,540,000	-	-	-	3,882,319	
	February	-	355,731	-	-	-	-	-	355,731	
	March	-	372,871	-	-	-	-	-	372,871	
	April	-	375,948	-	500,000	-	-	-	875,948	
	May	300,000	396,471	-	-	-	-	-	696,471	
	June	-	417,714	-	-	-	-	-	417,714	
	July	-	428,970	-	-	-	-	-	428,970	
	August	-	434,203	-	720,000	-	-	-	1,154,203	
	September	500,000	447,755	-	-	-	-	500,000	1,447,755	
	October	-	434,617	-	-	-	-	-	434,617	
	November	-	430,969	-	-	-	-	-	430,969	
	December	-	423,402	-	-	-	-	-	423,402	
										10,920,970
2020	January	-	406,490	-	-	-	-	2,000,000	2,406,490	
	February	-	400,568	-	-	-	-	400,000	800,568	
	March	1,000,000	401,284	-	600,000	-	-	-	2,001,284	
										5,208,341
<b>18 Month Total</b>		<b>1,800,000</b>	<b>7,017,665</b>	<b>-</b>	<b>7,160,000</b>	<b>-</b>	<b>-</b>	<b>2,900,000</b>	<b>18,877,665</b>	<b>18,877,665</b>

**Projected Monthly Principal Cash Flow**



## Parallel Simulation

For Portfolio: SAMPLE BANK

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
AFS											
GL Group: AGENCIES											
<b>3133ECN59</b>	<b>7743</b>	<b>Price</b>	100.66	100.66	100.50	99.75	99.15	98.28	97.57	96.85	96.15
<b>Description:</b> FEDERAL FARM CREDIT BANK NON CA		<b>% Price Change</b>	1.53%	1.53%	1.36%	0.61%		(0.87)%	(1.60)%	(2.31)%	(3.02)%
<b>Issuer:</b> FEDERAL FARM CREDIT BANK		<b>Mkt Value</b>	301,986.29	301,986.29	301,485.91	299,247.81	297,441.60	294,853.10	292,695.94	290,564.96	288,459.74
<b>Maturity Date:</b> 05/01/2019		<b>Avg Life</b>	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75
<b>Coupon Rate:</b> 1.08		<b>Eff Dur</b>	0.00	0.08	0.45	0.74	0.74	0.73	0.73	0.73	0.72
		<b>Conv</b>	0.00	(0.17)	(0.58)	0.01	0.01	0.01	0.01	0.01	0.01
		<b>Yield</b>	0.20	0.20	0.42	1.42	1.78	3.41	4.41	5.40	6.40
<b>3136G4CZ4</b>	<b>8246</b>	<b>Price</b>	100.16	100.16	100.16	99.52	98.51	97.26	96.16	95.08	94.01
<b>Description:</b> FEDERAL NATIONAL MTG ASSN CALLA		<b>% Price Change</b>	1.67%	1.67%	1.67%	1.03%		(1.26)%	(2.38)%	(3.48)%	(4.57)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	500,777.92	500,777.92	500,777.92	497,622.44	492,548.50	486,322.45	480,809.83	475,386.23	470,049.77
<b>Maturity Date:</b> 09/30/2019		<b>Avg Life</b>	0.17	0.17	0.17	1.17	1.17	1.17	1.17	1.17	1.17
<b>Coupon Rate:</b> 1.15		<b>Eff Dur</b>	0.00	0.00	0.31	0.89	1.14	1.14	1.13	1.13	1.12
		<b>Conv</b>	0.00	0.00	(0.63)	(0.51)	0.02	0.02	0.02	0.02	0.02
		<b>Yield</b>	0.22	0.22	0.22	1.57	2.33	3.57	4.57	5.57	6.57
<b>3136FT5H8</b>	<b>8248</b>	<b>Price</b>	102.89	102.89	102.09	100.44	98.76	97.25	95.70	94.18	92.70
<b>Description:</b> FEDERAL NATIONAL MTG ASSN		<b>% Price Change</b>	4.18%	4.18%	3.37%	1.70%		(1.53)%	(3.10)%	(4.64)%	(6.14)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	1,028,880.47	1,028,880.47	1,020,935.01	1,004,436.85	987,613.00	972,471.97	956,989.01	941,827.68	926,979.75
<b>Maturity Date:</b> 03/27/2020		<b>Avg Life</b>	1.66	1.66	1.66	1.66	1.66	1.66	1.66	1.66	1.66
<b>Coupon Rate:</b> 2.00		<b>Eff Dur</b>	0.00	0.38	1.19	1.61	1.61	1.60	1.59	1.58	1.57
		<b>Conv</b>	0.00	(0.79)	(0.86)	0.03	0.03	0.03	0.03	0.03	0.03
		<b>Yield</b>	0.26	0.26	0.74	1.74	2.03	3.74	4.74	5.74	6.74
<b>31331J3H4</b>	<b>8933</b>	<b>Price</b>	107.15	107.15	105.69	103.35	100.80	98.85	96.69	94.59	92.55
<b>Description:</b> FEDERAL FARM CREDIT BANK		<b>% Price Change</b>	6.30%	6.30%	4.85%	2.53%		(1.93)%	(4.08)%	(6.16)%	(8.19)%
<b>Issuer:</b> FEDERAL FARM CREDIT BANK		<b>Mkt Value</b>	1,607,299.55	1,607,299.55	1,585,383.26	1,550,223.71	1,511,991.00	1,482,745.61	1,450,370.78	1,418,866.88	1,388,206.31
<b>Maturity Date:</b> 11/24/2020		<b>Avg Life</b>	2.32	2.32	2.32	2.32	2.32	2.32	2.32	2.32	2.32
<b>Coupon Rate:</b> 3.25		<b>Eff Dur</b>	0.00	0.68	1.79	2.22	2.21	2.20	2.19	2.18	2.17
		<b>Conv</b>	0.00	(1.46)	(0.88)	0.06	0.06	0.06	0.06	0.06	0.05
		<b>Yield</b>	0.18	0.18	0.79	1.79	39.42	3.80	4.80	5.80	6.81
<b>3134G9L54</b>	<b>8934</b>	<b>Price</b>	100.14	100.14	100.14	100.07	97.40	94.60	91.90	89.30	86.78
<b>Description:</b> FHLMC STEP CALLABLE QUARTERLY		<b>% Price Change</b>	2.81%	2.81%	2.81%	2.74%		(2.87)%	(5.64)%	(8.32)%	(10.91)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	500,676.95	500,676.95	500,676.95	500,345.12	486,989.00	473,010.45	459,521.37	446,483.07	433,878.38
<b>Maturity Date:</b> 07/27/2021		<b>Avg Life</b>	0.08	0.08	0.08	0.08	2.99	2.99	2.99	2.99	2.99
<b>Coupon Rate:</b> 1.13		<b>Eff Dur</b>	0.00	0.00	0.03	1.37	2.81	2.90	2.89	2.87	2.86
		<b>Conv</b>	0.00	0.00	(0.07)	(2.61)	(0.12)	0.09	0.09	0.09	0.08
		<b>Yield</b>	(0.68)	(0.68)	(0.68)	0.21	3.49	3.03	4.03	5.03	6.02
<b>3130AAQR2</b>	<b>8937</b>	<b>Price</b>	100.15	100.15	100.15	100.09	98.23	95.00	91.80	88.73	85.78
<b>Description:</b> FHLMC STEP CALLABLE QUARTERLY		<b>% Price Change</b>	1.95%	1.95%	1.95%	1.89%		(3.30)%	(6.55)%	(9.67)%	(12.67)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	1,001,461.29	1,001,461.29	1,001,461.29	1,000,892.20	982,335.00	949,960.79	918,035.07	887,344.20	857,835.04
<b>Maturity Date:</b> 02/23/2022		<b>Avg Life</b>	0.06	0.06	0.06	0.06	3.56	3.56	3.56	3.56	3.56
<b>Coupon Rate:</b> 1.75		<b>Eff Dur</b>	0.00	0.00	0.03	0.91	2.57	3.40	3.39	3.37	3.35
		<b>Conv</b>	0.00	0.00	(0.06)	(1.72)	(1.53)	0.12	0.12	0.12	0.11
		<b>Yield</b>	(0.77)	(0.77)	(0.77)	0.11	3.40	3.00	4.00	5.00	5.99

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>313381P58</b>	<b>7739</b>	<b>Price</b>	100.28	100.28	100.28	99.21	93.87	89.69	85.28	81.11	77.18
<b>Description:</b> FEDERAL HOME LOAN BANK CALL QTR		<b>% Price Change</b>	6.84%	6.84%	6.84%	5.70%		(4.45)%	(9.15)%	(13.59)%	(17.78)%
<b>Issuer:</b> FHLB		<b>Mkt Value</b>	501,416.22	501,416.22	501,416.22	496,059.70	469,331.00	448,429.54	426,386.22	405,559.93	385,877.56
<b>Maturity Date:</b> 12/27/2023		<b>Avg Life</b>	0.16	0.16	0.16	5.41	5.41	5.41	5.41	5.41	5.41
<b>Coupon Rate:</b> 2.00		<b>Eff Dur</b>	0.00	0.00	0.53	2.98	5.04	5.05	5.02	4.98	4.95
		<b>Conv</b>	0.00	0.00	(1.07)	(3.79)	0.19	0.26	0.24	0.23	0.22
		<b>Yield</b>	0.21	0.21	0.21	2.17	2.50	4.16	5.16	6.17	7.18
<b>3130A9HM6</b>	<b>8940</b>	<b>Price</b>	100.15	100.15	100.15	99.01	92.99	88.34	83.45	78.85	74.54
<b>Description:</b> FEDERAL HOME LOAN BANK		<b>% Price Change</b>	7.70%	7.70%	7.70%	6.48%		(5.00)%	(10.26)%	(15.20)%	(19.83)%
<b>Issuer:</b> FHLB		<b>Mkt Value</b>	1,001,489.30	1,001,489.30	1,001,489.30	990,104.95	929,882.00	883,433.02	834,472.71	788,544.04	745,444.33
<b>Maturity Date:</b> 09/30/2024		<b>Avg Life</b>	0.08	0.08	0.08	6.17	6.17	6.17	6.17	6.17	6.17
<b>Coupon Rate:</b> 2.00		<b>Eff Dur</b>	0.00	0.00	0.56	3.30	5.66	5.68	5.64	5.60	5.55
		<b>Conv</b>	0.00	0.00	(1.14)	(4.31)	0.23	0.32	0.30	0.28	0.26
		<b>Yield</b>	0.21	0.21	0.21	2.18	14.03	4.17	5.18	6.19	7.19
<b>3136G3AH8</b>	<b>8931</b>	<b>Price</b>	100.19	100.19	100.19	100.13	97.94	92.01	85.94	80.31	75.08
<b>Description:</b> FNMA STEP 1.5-2/18;2.25-2/20;		<b>% Price Change</b>	2.29%	2.29%	2.29%	2.23%		(6.06)%	(12.25)%	(18.00)%	(23.34)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	1,502,813.73	1,502,813.73	1,502,813.73	1,501,919.76	1,469,110.50	1,380,082.37	1,289,142.63	1,204,601.30	1,126,251.15
<b>Maturity Date:</b> 02/24/2026		<b>Avg Life</b>	0.07	0.07	0.07	0.07	7.57	7.57	7.57	7.57	7.57
<b>Coupon Rate:</b> 2.25		<b>Eff Dur</b>	0.00	0.00	0.03	0.98	4.10	6.59	6.73	6.68	6.62
		<b>Conv</b>	0.00	0.00	(0.06)	(1.87)	(4.26)	0.13	0.43	0.41	0.38
		<b>Yield</b>	(0.53)	(0.53)	(0.53)	0.35	18.54	3.47	4.47	5.48	6.48
<b>3130AD6E7</b>	<b>8939</b>	<b>Price</b>	101.03	101.03	101.00	100.62	95.91	90.06	83.75	77.94	72.58
<b>Description:</b> FEDERAL HOME LOAN BANK CONT CA		<b>% Price Change</b>	5.33%	5.33%	5.31%	4.91%		(6.10)%	(12.68)%	(18.74)%	(24.32)%
<b>Issuer:</b> FHLB		<b>Mkt Value</b>	2,525,690.85	2,525,690.85	2,525,099.45	2,515,566.23	2,397,837.50	2,251,482.93	2,093,762.67	1,948,410.53	1,814,592.33
<b>Maturity Date:</b> 12/21/2026		<b>Avg Life</b>	0.39	0.39	0.39	0.39	8.39	8.39	8.39	8.39	8.39
<b>Coupon Rate:</b> 3.00		<b>Eff Dur</b>	0.00	0.01	0.20	2.12	5.44	7.18	7.21	7.13	7.05
		<b>Conv</b>	0.00	(0.02)	(0.36)	(3.51)	(2.78)	0.36	0.49	0.46	0.42
		<b>Yield</b>	0.40	0.40	0.46	1.43	3.16	4.46	5.46	6.47	7.48
<b>3133EHEL3</b>	<b>8935</b>	<b>Price</b>	100.04	100.04	100.04	100.03	96.15	90.20	83.74	77.80	72.34
<b>Description:</b> FEDERAL FARM CREDIT BANK CONT C		<b>% Price Change</b>	4.04%	4.04%	4.04%	4.03%		(6.18)%	(12.90)%	(19.08)%	(24.76)%
<b>Issuer:</b> FEDERAL FARM CREDIT BANK		<b>Mkt Value</b>	2,000,749.22	2,000,749.22	2,000,749.22	2,000,501.14	1,922,974.00	1,804,080.88	1,674,896.22	1,556,036.38	1,446,857.24
<b>Maturity Date:</b> 04/05/2027		<b>Avg Life</b>	0.01	0.01	0.01	0.01	8.68	8.68	8.68	8.68	8.68
<b>Coupon Rate:</b> 3.14		<b>Eff Dur</b>	0.00	0.00	0.01	1.51	5.01	7.26	7.32	7.23	7.14
		<b>Conv</b>	0.00	0.00	(0.01)	(3.02)	(3.76)	0.33	0.52	0.48	0.44
		<b>Yield</b>	0.44	0.44	0.44	1.33	3.22	4.54	5.55	6.56	7.57
<b>3136G3JB2</b>	<b>8932</b>	<b>Price</b>	100.20	100.20	100.20	100.14	95.59	87.72	79.84	72.73	66.32
<b>Description:</b> FNMA STEP 2-4/19;2.5-4/21;		<b>% Price Change</b>	4.83%	4.83%	4.83%	4.76%		(8.23)%	(16.47)%	(23.91)%	(30.62)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	501,024.79	501,024.79	501,024.79	500,691.04	477,947.00	438,603.33	399,222.60	363,650.54	331,617.61
<b>Maturity Date:</b> 04/27/2029		<b>Avg Life</b>	0.08	0.08	0.08	0.08	10.74	10.74	10.74	10.74	10.74
<b>Coupon Rate:</b> 2.00		<b>Eff Dur</b>	0.00	0.00	0.03	2.05	6.43	9.20	9.33	9.23	9.11
		<b>Conv</b>	0.00	0.00	(0.07)	(3.99)	(4.31)	0.49	0.76	0.71	0.64
		<b>Yield</b>	(0.72)	(0.72)	(0.72)	0.16	10.66	3.38	4.38	5.39	6.39
<b>3136G3LY9</b>	<b>8938</b>	<b>Price</b>	100.17	100.17	100.17	100.12	94.33	85.48	76.70	68.91	62.00
<b>Description:</b> FNMA STEP2.125-5/21;3.125-5/26		<b>% Price Change</b>	6.19%	6.19%	6.19%	6.13%		(9.38)%	(18.69)%	(26.96)%	(34.27)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	1,001,740.67	1,001,740.67	1,001,740.67	1,001,172.88	943,331.00	854,826.42	767,040.33	689,054.19	620,041.24
<b>Maturity Date:</b> 05/23/2031		<b>Avg Life</b>	0.06	0.06	0.06	0.06	12.81	12.81	12.81	12.81	12.81
<b>Coupon Rate:</b> 2.13		<b>Eff Dur</b>	0.00	0.00	0.03	2.59	7.67	10.63	10.75	10.61	10.43
		<b>Conv</b>	0.00	0.00	(0.06)	(5.10)	(4.32)	0.70	0.98	0.90	0.79
		<b>Yield</b>	(0.59)	(0.59)	(0.59)	0.29	9.61	3.56	4.56	5.56	6.57

Cusip	Position ID	Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400	
<b>GL Group: AGENCIES Totals:</b>											
	<b>Price</b>	101.09	101.09	100.91	100.34	96.84	92.29	87.53	83.11	79.01	
	<b>% Price Change</b>	4.39%	4.39%	4.20%	3.61%		(4.69)%	(9.61)%	(14.18)%	(18.41)%	
	<b>Mkt Value</b>	13,976,007	13,976,007	13,945,054	13,858,784	13,369,331	12,720,303	12,043,345	11,416,330	10,836,090	
	<b>Avg Life</b>	0.46	0.46	0.46	1.04	6.17	6.17	6.17	6.17	6.17	
	<b>Eff Dur</b>	0.00	0.09	0.37	1.79	4.13	5.36	5.39	5.34	5.28	
	<b>Conv</b>	0.00	(0.18)	(0.39)	(2.46)	(1.98)	0.25	0.34	0.32	0.30	
	<b>Yield</b>	0.07	0.07	0.17	1.22	7.38	3.94	4.95	5.95	6.96	
	<b>Gain / Loss</b>	3,089,919	3,089,919	3,058,965	2,972,695	2,483,243	1,834,214	1,157,257	530,242	(49,998)	
<b>GL Group: CERT PART EXEMPT</b>											
<b>471453AK6</b>	<b>7740</b>	<b>Price</b>	106.07	106.07	104.72	102.46	97.86	95.66	91.95	88.40	85.00
	<b>Description:</b> JASPER CNTY MO LEASE COPS EXT RE	<b>% Price Change</b>	8.39%	8.39%	7.01%	4.70%		(2.25)%	(6.04)%	(9.67)%	(13.14)%
	<b>Issuer:</b> MUNI	<b>Mkt Value</b>	795,528.14	795,528.14	785,382.38	768,421.37	733,950.00	717,464.47	689,617.38	662,980.05	637,518.09
	<b>Maturity Date:</b> 10/15/2022	<b>Avg Life</b>	2.21	2.21	2.21	2.21	4.21	4.21	4.21	4.21	4.21
	<b>Coupon Rate:</b> 2.25	<b>Eff Dur</b>	0.00	0.63	1.70	2.54	3.37	3.86	3.89	3.87	3.84
		<b>Conv</b>	0.00	(1.35)	(0.91)	(0.75)	(0.76)	0.07	0.16	0.16	0.15
		<b>Yield</b>	(0.47)	(0.47)	0.12	1.13	2.25	3.38	4.38	5.38	6.38
<b>GL Group: CERT PART EXEMPT Totals:</b>											
	<b>Price</b>	106.07	106.07	104.72	102.46	97.86	95.66	91.95	88.40	85.00	
	<b>% Price Change</b>	8.39%	8.39%	7.01%	4.70%		(2.25)%	(6.04)%	(9.67)%	(13.14)%	
	<b>Mkt Value</b>	795,528	795,528	785,382	768,421	733,950	717,464	689,617	662,980	637,518	
	<b>Avg Life</b>	2.21	2.21	2.21	2.21	4.21	4.21	4.21	4.21	4.21	
	<b>Eff Dur</b>	0.00	0.63	1.70	2.54	3.37	3.86	3.89	3.87	3.84	
	<b>Conv</b>	0.00	(1.35)	(0.91)	(0.75)	(0.76)	0.07	0.16	0.16	0.15	
	<b>Yield</b>	(0.47)	(0.47)	0.12	1.13	2.25	3.38	4.38	5.38	6.38	
	<b>Gain / Loss</b>	45,528	45,528	35,382	18,421	(16,050)	(32,536)	(60,383)	(87,020)	(112,482)	
<b>GL Group: CERTS OF DEPOSIT</b>											
<b>254673MZ6</b>	<b>8968</b>	<b>Price</b>	106.89	106.89	105.10	102.47	99.91	97.43	95.03	92.70	90.43
	<b>Description:</b> DISCOVER BANK CERTIFICATE OF DE	<b>% Price Change</b>	6.99%	6.99%	5.20%	2.56%		(2.48)%	(4.88)%	(7.22)%	(9.48)%
	<b>Issuer:</b> MM	<b>Mkt Value</b>	265,079.58	265,079.58	260,652.12	254,118.43	247,771.40	241,635.66	235,673.43	229,888.69	224,275.33
	<b>Maturity Date:</b> 03/15/2021	<b>Avg Life</b>	2.63	2.63	2.63	2.63	2.63	2.63	2.63	2.63	2.63
	<b>Coupon Rate:</b> 2.70	<b>Eff Dur</b>	0.00	0.83	2.08	2.51	2.49	2.48	2.47	2.45	2.44
		<b>Conv</b>	0.00	(1.79)	(0.85)	0.08	0.08	0.07	0.07	0.07	0.07
		<b>Yield</b>	0.09	0.09	0.75	1.75	2.74	3.75	4.75	5.75	6.75
<b>38148PZH3</b>	<b>8969</b>	<b>Price</b>	106.89	106.89	105.10	102.47	99.91	97.43	95.03	92.70	90.43
	<b>Description:</b> GOLDMAN SACHS BANK USA CERTIFI	<b>% Price Change</b>	6.99%	6.99%	5.20%	2.56%		(2.48)%	(4.88)%	(7.22)%	(9.48)%
	<b>Issuer:</b> MM	<b>Mkt Value</b>	265,079.58	265,079.58	260,652.12	254,118.43	247,771.40	241,635.66	235,673.43	229,888.69	224,275.33
	<b>Maturity Date:</b> 03/15/2021	<b>Avg Life</b>	2.63	2.63	2.63	2.63	2.63	2.63	2.63	2.63	2.63
	<b>Coupon Rate:</b> 2.70	<b>Eff Dur</b>	0.00	0.83	2.08	2.51	2.49	2.48	2.47	2.45	2.44
		<b>Conv</b>	0.00	(1.79)	(0.85)	0.08	0.08	0.07	0.07	0.07	0.07
		<b>Yield</b>	0.09	0.09	0.75	1.75	2.74	3.75	4.75	5.75	6.75
<b>05580ALZ5</b>	<b>8974</b>	<b>Price</b>	107.05	107.05	105.24	102.58	100.00	97.50	95.07	92.72	90.44
	<b>Description:</b> BMW BANK NORTH AMERICA	<b>% Price Change</b>	7.05%	7.05%	5.24%	2.58%		(2.50)%	(4.93)%	(7.28)%	(9.56)%
	<b>Issuer:</b> MM	<b>Mkt Value</b>	266,555.58	266,555.58	262,042.38	255,420.69	249,000.00	242,773.69	236,734.94	230,877.20	225,194.18
	<b>Maturity Date:</b> 03/23/2021	<b>Avg Life</b>	2.65	2.65	2.65	2.65	2.65	2.65	2.65	2.65	2.65
	<b>Coupon Rate:</b> 2.70	<b>Eff Dur</b>	0.00	0.84	2.11	2.53	2.52	2.50	2.49	2.47	2.46
		<b>Conv</b>	0.00	(1.81)	(0.85)	0.08	0.08	0.08	0.07	0.07	0.07
		<b>Yield</b>	0.05	0.05	0.72	1.72	2.70	3.72	4.72	5.72	6.72
<b>17284CE67</b>	<b>8973</b>	<b>Price</b>	107.56	107.56	105.56	102.73	100.00	97.35	94.79	92.31	89.90
	<b>Description:</b> CIT BANK	<b>% Price Change</b>	7.56%	7.56%	5.56%	2.73%		(2.65)%	(5.21)%	(7.69)%	(10.10)%
	<b>Issuer:</b> MM	<b>Mkt Value</b>	266,748.35	266,748.35	261,784.35	254,780.57	248,000.00	241,435.02	235,077.73	228,920.58	222,956.29
	<b>Maturity Date:</b> 05/21/2021	<b>Avg Life</b>	2.81	2.81	2.81	2.81	2.81	2.81	2.81	2.81	2.81
	<b>Coupon Rate:</b> 2.70	<b>Eff Dur</b>	0.00	0.93	2.27	2.69	2.68	2.66	2.65	2.63	2.62
		<b>Conv</b>	0.00	(2.00)	(0.82)	0.09	0.09	0.08	0.08	0.08	0.07
		<b>Yield</b>	0.03	0.03	0.72	1.72	2.70	3.72	4.72	5.72	6.72

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>17312QH44</b>	<b>8962</b>	<b>Price</b>	110.24	110.24	107.22	103.54	100.00	96.60	93.34	90.21	87.20
<b>Description:</b> CITIBANK NA CERTIFICATE OF DEPOS		<b>% Price Change</b>	10.24%	10.24%	7.22%	3.54%		(3.40)%	(6.66)%	(9.79)%	(12.80)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	270,079.37	270,079.37	262,684.25	253,662.50	245,000.00	236,681.19	228,690.76	221,014.16	213,637.54
<b>Maturity Date:</b> 03/29/2022		<b>Avg Life</b>	3.66	3.66	3.66	3.66	3.66	3.66	3.66	3.66	3.66
<b>Coupon Rate:</b> 2.80		<b>Eff Dur</b>	0.00	1.36	3.10	3.45	3.43	3.41	3.39	3.37	3.35
		<b>Conv</b>	0.00	(3.02)	(0.66)	0.15	0.14	0.13	0.13	0.12	0.12
		<b>Yield</b>	0.02	0.02	0.82	1.82	2.80	3.82	4.82	5.82	6.83
<b>14042RKZ3</b>	<b>7741</b>	<b>Price</b>	112.62	112.62	108.67	104.23	100.00	95.97	92.12	88.45	84.95
<b>Description:</b> CAPITAL ONE NA CERTIFICATE OF DE		<b>% Price Change</b>	12.62%	12.62%	8.67%	4.23%		(4.03)%	(7.88)%	(11.55)%	(15.05)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	281,546.33	281,546.33	271,662.95	260,573.18	250,000.00	239,917.14	230,299.46	221,123.22	212,366.01
<b>Maturity Date:</b> 12/20/2022		<b>Avg Life</b>	4.39	4.39	4.39	4.39	4.39	4.39	4.39	4.39	4.39
<b>Coupon Rate:</b> 2.60		<b>Eff Dur</b>	0.00	1.75	3.85	4.15	4.12	4.09	4.07	4.04	4.02
		<b>Conv</b>	0.00	(3.95)	(0.48)	0.21	0.20	0.19	0.18	0.17	0.16
		<b>Yield</b>	(0.24)	(0.24)	0.61	1.62	2.60	3.62	4.62	5.62	6.63
<b>795450L29</b>	<b>8963</b>	<b>Price</b>	113.13	113.13	108.97	104.37	100.00	95.84	91.87	88.09	84.49
<b>Description:</b> SALLIE MAE BANK/SALT LKE CERTIFIC		<b>% Price Change</b>	13.13%	13.13%	8.97%	4.37%		(4.16)%	(8.13)%	(11.91)%	(15.51)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	277,166.58	277,166.58	266,975.42	255,716.77	245,000.00	234,796.51	225,079.19	215,822.48	207,002.28
<b>Maturity Date:</b> 02/22/2023		<b>Avg Life</b>	4.56	4.56	4.56	4.56	4.56	4.56	4.56	4.56	4.56
<b>Coupon Rate:</b> 2.80		<b>Eff Dur</b>	0.00	1.82	3.97	4.25	4.22	4.19	4.16	4.13	4.10
		<b>Conv</b>	0.00	(4.16)	(0.44)	0.22	0.21	0.20	0.19	0.18	0.17
		<b>Yield</b>	(0.05)	(0.05)	0.82	1.82	2.80	3.83	4.83	5.83	6.84
<b>795450M28</b>	<b>8950</b>	<b>Price</b>	113.34	113.34	109.10	104.43	100.00	95.78	91.77	87.94	84.30
<b>Description:</b> SALLIE MAE BANK/SALT LAKE		<b>% Price Change</b>	13.34%	13.34%	9.10%	4.43%		(4.22)%	(8.23)%	(12.06)%	(15.70)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	283,355.49	283,355.49	272,738.61	261,085.29	250,000.00	239,452.68	229,414.55	219,858.50	210,758.99
<b>Maturity Date:</b> 03/21/2023		<b>Avg Life</b>	4.64	4.64	4.64	4.64	4.64	4.64	4.64	4.64	4.64
<b>Coupon Rate:</b> 2.90		<b>Eff Dur</b>	0.00	1.86	4.04	4.31	4.28	4.25	4.22	4.19	4.16
		<b>Conv</b>	0.00	(4.25)	(0.41)	0.23	0.22	0.20	0.19	0.18	0.17
		<b>Yield</b>	0.04	0.04	0.92	1.92	2.90	3.92	4.93	5.93	6.93
<b>40434YKY2</b>	<b>8971</b>	<b>Price</b>	105.62	105.62	104.57	102.64	99.93	95.64	91.35	87.27	83.39
<b>Description:</b> HSBC BANK USA NA		<b>% Price Change</b>	5.69%	5.69%	4.65%	2.71%		(4.29)%	(8.59)%	(12.67)%	(16.55)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	262,981.35	262,981.35	260,387.56	255,568.51	248,821.25	238,146.25	227,451.99	217,291.50	207,643.34
<b>Maturity Date:</b> 06/23/2023		<b>Avg Life</b>	1.90	1.90	1.90	1.90	4.90	4.90	4.90	4.90	4.90
<b>Coupon Rate:</b> 2.00		<b>Eff Dur</b>	0.00	0.49	1.42	2.26	3.49	4.48	4.57	4.55	4.52
		<b>Conv</b>	0.00	(1.04)	(0.89)	(0.78)	(1.57)	(0.01)	0.21	0.21	0.19
		<b>Yield</b>	(0.92)	(0.92)	(0.39)	0.61	2.79	2.97	3.97	4.97	5.97
<b>538036CX0</b>	<b>8965</b>	<b>Price</b>	122.29	122.06	114.29	106.87	100.00	93.63	87.71	82.22	77.12
<b>Description:</b> LIVE OAK BANKING COMPANY CERTIF		<b>% Price Change</b>	22.29%	22.06%	14.29%	6.87%		(6.37)%	(12.29)%	(17.78)%	(22.88)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	305,735.89	305,154.55	285,721.26	267,183.83	250,000.00	234,064.04	219,278.65	205,554.55	192,809.83
<b>Maturity Date:</b> 12/15/2025		<b>Avg Life</b>	7.38	7.38	7.38	7.38	7.38	7.38	7.38	7.38	7.38
<b>Coupon Rate:</b> 2.75		<b>Eff Dur</b>	0.09	3.27	6.63	6.67	6.61	6.55	6.48	6.42	6.36
		<b>Conv</b>	(0.23)	(7.54)	0.36	0.54	0.50	0.46	0.42	0.39	0.36
		<b>Yield</b>	(0.24)	(0.21)	0.76	1.77	2.75	3.78	4.78	5.78	6.79
<b>48126YK93</b>	<b>8946</b>	<b>Price</b>	129.21	128.43	118.11	108.63	100.00	92.15	85.01	78.51	72.58
<b>Description:</b> JP MORGAN CHASE BANK NA CERTIFI		<b>% Price Change</b>	29.21%	28.43%	18.11%	8.63%		(7.85)%	(14.99)%	(21.49)%	(27.42)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	323,033.87	321,071.65	295,285.44	271,562.94	250,000.00	230,387.08	212,535.76	196,276.79	181,458.01
<b>Maturity Date:</b> 02/28/2028		<b>Avg Life</b>	9.58	9.58	9.58	9.58	9.58	9.58	9.58	9.58	9.58
<b>Coupon Rate:</b> 3.25		<b>Eff Dur</b>	0.30	4.28	8.29	8.23	8.12	8.01	7.90	7.78	7.66
		<b>Conv</b>	(0.78)	(9.53)	0.83	0.86	0.78	0.70	0.64	0.58	0.52
		<b>Yield</b>	0.20	0.27	1.26	2.27	3.25	4.28	5.29	6.30	7.31

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>40434YCB1</b>	<b>8955</b>	<b>Price</b>	103.88	103.88	103.47	102.29	99.75	92.24	83.92	76.24	69.33
<b>Description:</b> HSBC BANK USA NA		<b>% Price Change</b>	4.14%	4.14%	3.73%	2.55%		(7.52)%	(15.86)%	(23.56)%	(30.49)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	257,623.63	257,623.63	256,596.26	253,677.90	247,370.88	228,766.65	208,127.49	189,087.49	171,941.66
<b>Maturity Date:</b> 09/28/2029		<b>Avg Life</b>	1.16	1.16	1.16	1.16	11.16	11.16	11.16	11.16	11.16
<b>Coupon Rate:</b> 2.00		<b>Eff Dur</b>	0.00	0.20	0.77	1.82	5.03	8.57	9.53	9.57	9.46
		<b>Conv</b>	0.00	(0.41)	(0.76)	(1.37)	(4.95)	(0.82)	0.64	0.76	0.71
		<b>Yield</b>	(1.31)	(1.31)	(0.96)	0.03	2.92	2.83	3.80	4.80	5.80
<b>40434YGR2</b>	<b>8943</b>	<b>Price</b>	100.09	100.09	100.09	100.07	100.00	93.33	85.15	77.55	70.70
<b>Description:</b> HSBC BANK USA NA		<b>% Price Change</b>	0.09%	0.09%	0.09%	0.07%		(6.67)%	(14.85)%	(22.45)%	(29.30)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	248,233.72	248,233.72	248,233.72	248,172.67	248,000.00	231,450.74	211,183.67	192,321.10	175,333.29
<b>Maturity Date:</b> 04/10/2030		<b>Avg Life</b>	0.03	0.03	0.03	0.03	11.69	11.69	11.69	11.69	11.69
<b>Coupon Rate:</b> 3.00		<b>Eff Dur</b>	0.00	0.00	0.01	0.05	3.37	7.94	9.25	9.30	9.17
		<b>Conv</b>	0.00	0.00	(0.02)	(0.05)	(6.60)	(1.50)	0.57	0.76	0.71
		<b>Yield</b>	(0.43)	(0.43)	(0.43)	0.46	3.39	3.74	4.70	5.70	6.70
<b>05581WDF9</b>	<b>8941</b>	<b>Price</b>	100.25	100.25	100.25	100.18	99.91	92.29	83.27	74.94	67.51
<b>Description:</b> BMO HARRIS BANK NA		<b>% Price Change</b>	0.34%	0.34%	0.34%	0.27%		(7.63)%	(16.65)%	(24.99)%	(32.43)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	249,612.01	249,612.01	249,612.01	249,452.11	248,774.34	229,804.77	207,346.19	186,606.70	168,095.76
<b>Maturity Date:</b> 02/26/2031		<b>Avg Life</b>	0.07	0.07	0.07	0.07	12.57	12.57	12.57	12.57	12.57
<b>Coupon Rate:</b> 2.10		<b>Eff Dur</b>	0.00	0.00	0.03	0.17	3.93	8.98	10.37	10.46	10.34
		<b>Conv</b>	0.00	0.00	(0.06)	(0.21)	(7.34)	(1.40)	0.69	0.89	0.83
		<b>Yield</b>	(1.31)	(1.31)	(1.31)	(0.43)	3.57	2.85	3.80	4.80	5.80
<b>94986TS65</b>	<b>8944</b>	<b>Price</b>	102.43	102.43	102.27	101.53	99.09	90.68	81.74	73.66	66.50
<b>Description:</b> WELLS FARGO BANK NA		<b>% Price Change</b>	3.37%	3.37%	3.21%	2.45%		(8.49)%	(17.51)%	(25.67)%	(32.89)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	255,061.86	255,061.86	254,654.29	252,797.75	246,742.65	225,788.38	203,542.39	183,404.17	165,577.87
<b>Maturity Date:</b> 04/28/2032		<b>Avg Life</b>	0.74	0.74	0.74	0.74	13.74	13.74	13.74	13.74	13.74
<b>Coupon Rate:</b> 3.25		<b>Eff Dur</b>	0.00	0.08	0.44	1.57	5.47	9.56	10.41	10.35	10.13
		<b>Conv</b>	0.00	(0.16)	(0.58)	(1.70)	(5.96)	(0.53)	0.85	0.93	0.84
		<b>Yield</b>	(0.02)	(0.02)	0.20	1.20	3.33	4.18	5.16	6.16	7.17
<b>GL Group: CERTS OF DEPOSIT Totals:</b>											
		<b>Price</b>	109.45	109.38	106.54	103.27	99.90	94.92	89.81	85.03	80.61
		<b>% Price Change</b>	9.56%	9.49%	6.65%	3.38%		(4.98)%	(10.10)%	(14.88)%	(19.30)%
		<b>Mkt Value</b>	4,077,893	4,075,350	3,969,683	3,847,892	3,722,252	3,536,735	3,346,110	3,167,936	3,003,326
		<b>Avg Life</b>	3.26	3.26	3.26	3.26	6.60	6.60	6.60	6.60	6.60
		<b>Eff Dur</b>	0.03	1.24	2.75	3.15	4.15	5.34	5.63	5.61	5.55
		<b>Conv</b>	(0.07)	(2.77)	(0.43)	(0.10)	(1.60)	(0.14)	0.33	0.36	0.34
		<b>Yield</b>	(0.27)	(0.26)	0.35	1.33	2.93	3.65	4.64	5.64	6.65
		<b>Gain / Loss</b>	355,641	353,098	247,431	125,640	0	(185,516)	(376,142)	(554,316)	(718,926)
<b>GL Group: CMO / REMICS</b>											
<b>3137ADN2</b>	<b>8250</b>	<b>Price</b>	107.63	107.63	106.01	104.23	100.07	96.42	92.31	88.41	84.72
<b>Description:</b> FHLMC CMO FHR 3898 KH		<b>% Price Change</b>	7.56%	7.56%	5.94%	4.16%		(3.65)%	(7.76)%	(11.66)%	(15.34)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	539,189.92	539,189.48	531,080.25	522,160.70	501,310.40	483,003.59	462,412.75	442,875.71	424,411.50
<b>Maturity Date:</b> 06/15/2026		<b>Avg Life</b>	2.57	2.57	2.68	3.88	4.48	4.72	4.81	4.82	4.83
<b>Coupon Rate:</b> 3.50		<b>Eff Dur</b>	0.00	0.75	1.60	2.58	3.87	4.30	4.33	4.28	4.23
		<b>Conv</b>	0.00	(1.62)	(0.16)	(1.83)	(0.59)	0.09	0.21	0.21	0.19
		<b>Yield</b>	0.45	0.45	1.16	2.32	1.86	4.35	5.35	6.36	7.37
<b>38373VP95</b>	<b>9055</b>	<b>Price</b>	121.09	120.99	116.34	112.91	110.22	106.77	103.09	99.07	95.04
<b>Description:</b> GNMA GNR 2002-84 PH		<b>% Price Change</b>	9.87%	9.78%	5.56%	2.44%		(3.13)%	(6.46)%	(10.11)%	(13.77)%
<b>Issuer:</b> GNMA		<b>Mkt Value</b>	328,705.27	328,436.28	315,811.07	306,498.11	299,185.15	289,819.70	279,853.44	268,941.24	257,987.38
<b>Maturity Date:</b> 11/16/2032		<b>Avg Life</b>	3.73	3.74	3.49	3.58	3.84	4.46	4.79	5.16	5.42
<b>Coupon Rate:</b> 6.00		<b>Eff Dur</b>	0.04	1.96	3.46	2.84	2.78	3.17	3.71	4.05	4.15
		<b>Conv</b>	(0.10)	(4.55)	1.22	0.42	(0.12)	(0.54)	(0.35)	(0.02)	0.15
		<b>Yield</b>	0.24	0.27	1.10	2.10	(0.82)	4.23	5.22	6.24	7.23

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>3137ANCW3</b>	<b>8242</b>	<b>Price</b>	101.24	101.25	100.69	98.72	94.46	89.46	83.62	78.83	74.93
<b>Description:</b> FHLMC FHR 4015 LA		<b>% Price Change</b>	7.18%	7.19%	6.59%	4.52%		(5.29)%	(11.47)%	(16.55)%	(20.67)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	390,816.65	390,836.08	388,667.36	381,091.50	364,624.38	345,339.17	322,784.90	304,286.40	289,242.43
<b>Maturity Date:</b> 08/15/2040		<b>Avg Life</b>	1.24	1.24	1.32	1.86	2.75	4.22	5.24	5.64	5.66
<b>Coupon Rate:</b> 1.50		<b>Eff Dur</b>	0.00	0.27	1.25	2.90	4.87	6.32	6.35	5.50	4.82
		<b>Conv</b>	0.01	(0.57)	(1.40)	(1.81)	(1.72)	(0.35)	1.05	0.89	0.56
		<b>Yield</b>	0.44	0.44	0.93	2.18	1.95	4.37	5.32	6.32	7.42
<b>3137AQXZ6</b>	<b>8243</b>	<b>Price</b>	102.71	102.72	101.88	99.98	94.84	88.90	82.31	76.67	71.97
<b>Description:</b> FHLMC FHR 4058 MA CMO		<b>% Price Change</b>	8.30%	8.31%	7.43%	5.42%		(6.26)%	(13.21)%	(19.16)%	(24.11)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	354,264.70	354,301.06	351,425.77	344,843.87	327,117.40	306,644.89	283,920.23	264,440.64	248,257.95
<b>Maturity Date:</b> 07/15/2041		<b>Avg Life</b>	1.55	1.55	1.65	2.23	4.12	5.97	7.21	7.74	7.79
<b>Coupon Rate:</b> 2.00		<b>Eff Dur</b>	(0.01)	0.40	1.34	3.22	5.79	7.37	7.42	6.73	6.02
		<b>Conv</b>	0.01	(0.84)	(1.07)	(2.63)	(1.99)	(0.05)	0.94	0.96	0.69
		<b>Yield</b>	0.20	0.20	0.80	1.98	1.93	4.24	5.20	6.17	7.23
<b>3137ATB50</b>	<b>8249</b>	<b>Price</b>	100.08	100.08	100.02	100.12	100.36	98.23	93.04	85.87	77.90
<b>Description:</b> FHLMC CMO FHR 4096 GF		<b>% Price Change</b>	(0.28)%	(0.28)%	(0.34)%	(0.23)%		(2.12)%	(7.29)%	(14.43)%	(22.38)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	469,561.25	469,567.84	469,276.58	469,772.99	470,862.98	460,892.75	436,521.20	402,908.16	365,505.25
<b>Maturity Date:</b> 08/15/2042		<b>Avg Life</b>	0.45	0.46	0.57	4.46	14.33	16.88	17.26	17.29	17.29
<b>Coupon Rate:</b> 3.08		<b>Eff Dur</b>	0.00	0.03	(0.06)	(0.25)	0.86	3.64	6.55	8.74	9.62
		<b>Conv</b>	0.00	(0.06)	0.24	0.14	(2.39)	(3.06)	(2.01)	(0.86)	0.87
		<b>Yield</b>	0.74	0.74	0.92	2.66	3.20	5.12	6.09	6.99	7.97
<b>3136AJYL4</b>	<b>9050</b>	<b>Price</b>	104.87	104.89	104.54	104.51	103.60	100.84	95.57	90.05	84.93
<b>Description:</b> FNMA FNR 2014-17 DG		<b>% Price Change</b>	1.22%	1.24%	0.91%	0.87%		(2.67)%	(7.75)%	(13.08)%	(18.02)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	559,329.08	559,434.76	557,574.68	557,392.49	552,565.62	537,824.44	509,733.68	480,282.83	452,985.74
<b>Maturity Date:</b> 02/25/2043		<b>Avg Life</b>	1.19	1.19	1.26	1.73	3.60	5.95	7.31	7.87	7.93
<b>Coupon Rate:</b> 4.00		<b>Eff Dur</b>	(0.01)	0.16	0.18	0.17	1.76	4.26	5.63	5.89	5.71
		<b>Conv</b>	0.02	(0.37)	0.31	(0.29)	(3.02)	(1.92)	(0.26)	0.40	0.50
		<b>Yield</b>	(0.32)	(0.32)	0.18	1.20	3.15	3.81	4.77	5.72	6.72
<b>3137BHYG6</b>	<b>9056</b>	<b>Price</b>	104.18	104.20	103.63	102.95	99.84	95.48	89.80	84.59	80.00
<b>Description:</b> FHLMC CMO FHR 4477 GA		<b>% Price Change</b>	4.35%	4.37%	3.80%	3.12%		(4.36)%	(10.05)%	(15.27)%	(19.87)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	599,316.06	599,418.06	596,146.48	592,233.05	574,336.67	549,279.68	516,589.88	486,632.70	460,226.85
<b>Maturity Date:</b> 07/15/2044		<b>Avg Life</b>	1.36	1.37	1.46	2.21	3.82	6.15	7.36	7.50	7.52
<b>Coupon Rate:</b> 3.50		<b>Eff Dur</b>	(0.01)	0.26	0.60	1.52	3.71	5.58	6.04	5.77	5.43
		<b>Conv</b>	0.02	(0.59)	(0.11)	(1.79)	(2.53)	(0.68)	0.48	0.62	0.45
		<b>Yield</b>	0.32	0.32	0.90	2.06	2.89	4.40	5.33	6.36	7.37
<b>38379UWR3</b>	<b>7738</b>	<b>Price</b>	102.66	102.68	101.06	100.93	96.13	90.12	84.38	79.34	74.85
<b>Description:</b> GNMA REMIC 2016-92 A		<b>% Price Change</b>	6.80%	6.81%	5.13%	5.00%		(6.25)%	(12.22)%	(17.46)%	(22.13)%
<b>Issuer:</b> GNMA		<b>Mkt Value</b>	950,388.79	950,510.45	935,563.75	934,363.89	889,870.23	834,232.19	781,105.41	734,472.06	692,900.92
<b>Maturity Date:</b> 03/16/2047		<b>Avg Life</b>	1.15	1.16	0.52	2.45	5.91	7.33	7.61	7.66	7.66
<b>Coupon Rate:</b> 2.10		<b>Eff Dur</b>	(0.01)	0.78	0.86	2.29	5.60	6.67	6.37	5.99	5.69
		<b>Conv</b>	0.01	(1.63)	1.48	(4.38)	(1.80)	0.57	0.70	0.55	0.45
		<b>Yield</b>	(0.29)	(0.29)	(0.11)	1.68	2.38	3.74	4.75	5.75	6.76
<b>GL Group: CMO / REMICS Totals:</b>		<b>Price</b>	104.94	104.94	103.73	102.75	99.56	95.28	89.97	84.81	80.00
		<b>% Price Change</b>	5.40%	5.40%	4.19%	3.21%		(4.30)%	(9.63)%	(14.82)%	(19.64)%
		<b>Mkt Value</b>	4,191,572	4,191,694	4,145,546	4,108,357	3,979,873	3,807,036	3,592,921	3,384,840	3,191,518
		<b>Avg Life</b>	1.55	1.55	1.45	2.75	5.46	7.09	7.78	8.00	8.04
		<b>Eff Dur</b>	0.00	0.55	1.02	1.83	3.77	5.28	5.84	5.89	5.73
		<b>Conv</b>	0.00	(1.21)	0.25	(1.84)	(1.85)	(0.64)	0.14	0.35	0.48
		<b>Yield</b>	0.16	0.16	0.63	1.97	2.24	4.22	5.19	6.18	7.20
		<b>Gain / Loss</b>	58,909	59,031	12,883	(24,306)	(152,790)	(325,627)	(539,741)	(747,823)	(941,145)
<b>GL Group: CORPORATES</b>											

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>17325FAF5</b>	<b>8252</b>	<b>Price</b>	101.27	101.27	100.94	99.85	99.08	97.65	96.58	95.52	94.48
<b>Description:</b> CITIBANK NA		<b>% Price Change</b>	2.20%	2.20%	1.87%	0.78%		(1.44)%	(2.53)%	(3.60)%	(4.65)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	506,336.73	506,336.73	504,700.15	499,260.27	495,414.50	488,257.33	482,886.93	477,601.48	472,399.26
<b>Maturity Date:</b> 09/18/2019		<b>Avg Life</b>	1.05	1.05	1.05	1.13	1.13	1.13	1.13	1.13	1.13
<b>Coupon Rate:</b> 1.85		<b>Eff Dur</b>	0.00	0.16	0.70	1.09	1.11	1.10	1.10	1.09	1.08
		<b>Conv</b>	0.00	(0.33)	(0.76)	(0.02)	0.02	0.02	0.02	0.02	0.02
		<b>Yield</b>	0.65	0.65	0.96	1.99	2.05	4.00	5.00	6.00	7.01
<b>36966R7H3</b>	<b>8981</b>	<b>Price</b>	103.67	103.67	102.98	101.44	100.25	98.46	97.01	95.59	94.20
<b>Description:</b> GENERAL ELEC CAP CORP		<b>% Price Change</b>	3.41%	3.41%	2.72%	1.19%		(1.79)%	(3.23)%	(4.65)%	(6.04)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	414,665.72	414,665.72	411,919.33	405,767.31	400,994.80	393,827.48	388,034.00	382,354.30	376,785.59
<b>Maturity Date:</b> 02/15/2020		<b>Avg Life</b>	1.54	1.54	1.54	1.54	1.54	1.54	1.54	1.54	1.54
<b>Coupon Rate:</b> 4.00		<b>Eff Dur</b>	0.00	0.33	1.06	1.47	1.47	1.46	1.45	1.44	1.44
		<b>Conv</b>	0.00	(0.69)	(0.85)	0.03	0.03	0.03	0.03	0.03	0.03
		<b>Yield</b>	1.62	1.62	2.07	3.08	35.80	5.09	6.10	7.11	8.12
<b>53944XBW4</b>	<b>8985</b>	<b>Price</b>	103.63	103.63	102.70	100.91	98.99	97.44	95.77	94.13	92.53
<b>Description:</b> LLOYDS TSB BANK PLC		<b>% Price Change</b>	4.69%	4.69%	3.75%	1.94%		(1.56)%	(3.25)%	(4.91)%	(6.53)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	1,036,341.16	1,036,341.16	1,027,041.47	1,009,107.12	989,877.00	974,431.57	957,672.14	941,284.36	925,258.19
<b>Maturity Date:</b> 05/24/2020		<b>Avg Life</b>	1.82	1.82	1.82	1.82	1.82	1.82	1.82	1.82	1.82
<b>Coupon Rate:</b> 4.00		<b>Eff Dur</b>	0.00	0.45	1.32	1.74	1.74	1.73	1.72	1.71	1.70
		<b>Conv</b>	0.00	(0.93)	(0.86)	0.04	0.04	0.04	0.04	0.04	0.04
		<b>Yield</b>	1.99	1.99	2.51	3.52	32.53	5.54	6.55	7.56	8.57
<b>53944XBW4</b>	<b>8987</b>	<b>Price</b>	103.63	103.63	102.70	100.91	98.99	97.44	95.77	94.13	92.53
<b>Description:</b> LLOYDS TSB BANK PLC		<b>% Price Change</b>	4.69%	4.69%	3.75%	1.94%		(1.56)%	(3.25)%	(4.91)%	(6.53)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	1,036,341.16	1,036,341.16	1,027,041.47	1,009,107.12	989,877.00	974,431.57	957,672.14	941,284.36	925,258.19
<b>Maturity Date:</b> 05/24/2020		<b>Avg Life</b>	1.82	1.82	1.82	1.82	1.82	1.82	1.82	1.82	1.82
<b>Coupon Rate:</b> 4.00		<b>Eff Dur</b>	0.00	0.45	1.32	1.74	1.74	1.73	1.72	1.71	1.70
		<b>Conv</b>	0.00	(0.93)	(0.86)	0.04	0.04	0.04	0.04	0.04	0.04
		<b>Yield</b>	1.99	1.99	2.51	3.52	32.53	5.54	6.55	7.56	8.57
<b>56585AAL6</b>	<b>8976</b>	<b>Price</b>	105.98	105.98	104.57	102.27	100.50	97.77	95.59	93.47	91.40
<b>Description:</b> MARATHON PETROLEUM CORP		<b>% Price Change</b>	5.46%	5.46%	4.05%	1.77%		(2.71)%	(4.88)%	(7.00)%	(9.05)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	593,508.21	593,508.21	585,568.61	572,728.72	562,793.84	547,525.65	535,307.54	523,424.08	511,864.86
<b>Maturity Date:</b> 12/15/2020		<b>Avg Life</b>	2.29	2.29	2.29	2.29	2.38	2.38	2.38	2.38	2.38
<b>Coupon Rate:</b> 3.40		<b>Eff Dur</b>	0.00	0.67	1.77	2.22	2.24	2.25	2.24	2.23	2.22
		<b>Conv</b>	0.00	(1.42)	(0.88)	0.03	0.02	0.06	0.06	0.06	0.06
		<b>Yield</b>	0.79	0.79	1.40	2.40	27.49	4.43	5.43	6.44	7.44
<b>46625HJD3</b>	<b>8978</b>	<b>Price</b>	113.05	113.05	110.24	106.70	103.05	100.03	96.88	93.84	90.92
<b>Description:</b> JP MORGAN CHASE & CO		<b>% Price Change</b>	9.70%	9.70%	6.97%	3.54%		(2.93)%	(5.99)%	(8.93)%	(11.77)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	1,130,461.89	1,130,461.89	1,102,386.27	1,067,025.65	1,030,515.00	1,000,273.07	968,768.95	938,442.34	909,243.40
<b>Maturity Date:</b> 01/24/2022		<b>Avg Life</b>	3.48	3.48	3.48	3.48	3.48	3.48	3.48	3.48	3.48
<b>Coupon Rate:</b> 4.50		<b>Eff Dur</b>	0.00	1.24	2.88	3.25	3.23	3.21	3.19	3.17	3.15
		<b>Conv</b>	0.00	(2.81)	(0.73)	0.13	0.13	0.12	0.12	0.11	0.11
		<b>Yield</b>	0.75	0.75	1.52	2.53	22.21	4.54	5.55	6.56	7.56
<b>36962G6F6</b>	<b>8253</b>	<b>Price</b>	110.18	110.18	106.68	102.62	98.74	95.04	91.49	88.10	84.85
<b>Description:</b> GENERAL ELECTRIC CO		<b>% Price Change</b>	11.59%	11.59%	8.04%	3.94%		(3.75)%	(7.34)%	(10.78)%	(14.07)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	275,449.72	275,449.72	266,697.06	256,557.98	246,840.50	237,592.27	228,723.72	220,238.37	212,117.78
<b>Maturity Date:</b> 09/07/2022		<b>Avg Life</b>	4.10	4.10	4.10	4.10	4.10	4.10	4.10	4.10	4.10
<b>Coupon Rate:</b> 3.15		<b>Eff Dur</b>	0.00	1.57	3.50	3.82	3.79	3.77	3.74	3.72	3.69
		<b>Conv</b>	0.00	(3.50)	(0.55)	0.18	0.17	0.16	0.15	0.15	0.14
		<b>Yield</b>	0.66	0.66	1.49	2.50	3.00	4.51	5.52	6.53	7.54



Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>06744CRP8</b>	<b>8254</b>	<b>Price</b>	107.99	107.99	104.12	99.82	93.89	91.81	88.09	84.54	81.16
<b>Description:</b> BARCLAYS BANK PLC		<b>% Price Change</b>	15.01%	15.01%	10.90%	6.32%		(2.21)%	(6.18)%	(9.96)%	(13.56)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	269,967.82	269,967.82	260,309.36	249,549.71	234,724.25	229,533.59	220,225.27	211,351.31	202,889.27
<b>Maturity Date:</b> 01/26/2023		<b>Avg Life</b>	4.49	4.49	4.49	4.49	4.49	4.49	4.49	4.49	4.49
<b>Coupon Rate:</b> 3.00		<b>Eff Dur</b>	0.00	1.79	3.92	4.21	4.18	4.15	4.13	4.10	4.07
		<b>Conv</b>	0.00	(3.86)	(0.44)	0.20	0.19	0.18	0.17	0.16	0.16
		<b>Yield</b>	1.19	1.19	2.06	3.07	3.00	5.09	6.10	7.11	8.11
<b>36966TEG3</b>	<b>8983</b>	<b>Price</b>	111.65	111.65	107.67	103.25	99.64	95.02	91.20	87.55	84.07
<b>Description:</b> GENERAL ELECTRIC CAP CORP		<b>% Price Change</b>	12.06%	12.06%	8.07%	3.63%		(4.63)%	(8.47)%	(12.13)%	(15.62)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	1,116,480.50	1,116,480.50	1,076,739.88	1,032,493.78	996,367.00	950,207.29	911,952.02	875,488.53	840,723.78
<b>Maturity Date:</b> 02/15/2023		<b>Avg Life</b>	4.54	4.54	4.54	4.54	4.54	4.54	4.54	4.54	4.54
<b>Coupon Rate:</b> 4.00		<b>Eff Dur</b>	0.00	1.75	3.83	4.11	4.08	4.05	4.02	3.98	3.95
		<b>Conv</b>	0.00	(3.97)	(0.45)	0.21	0.20	0.19	0.18	0.17	0.16
		<b>Yield</b>	1.39	1.39	2.25	3.26	18.71	5.29	6.30	7.31	8.32
<b>38148TPF0</b>	<b>7745</b>	<b>Price</b>	116.08	116.07	111.04	105.75	100.42	95.16	90.06	85.26	80.75
<b>Description:</b> GOLDMAN SACHS GROUP INC		<b>% Price Change</b>	15.59%	15.58%	10.57%	5.31%		(5.24)%	(10.32)%	(15.10)%	(19.59)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	1,160,813.22	1,160,713.71	1,110,359.64	1,057,516.87	1,004,234.00	951,639.78	900,603.45	852,572.71	807,494.76
<b>Maturity Date:</b> 11/23/2024		<b>Avg Life</b>	5.31	5.31	5.31	5.31	6.31	6.31	6.31	6.31	6.31
<b>Coupon Rate:</b> 3.61		<b>Eff Dur</b>	0.00	2.16	4.62	4.96	5.23	5.44	5.46	5.42	5.36
		<b>Conv</b>	(0.01)	(5.03)	(0.25)	0.02	(0.05)	0.22	0.30	0.30	0.28
		<b>Yield</b>	0.62	0.62	1.54	2.55	3.30	4.61	5.62	6.63	7.64
<b>06738EAE5</b>	<b>8991</b>	<b>Price</b>	111.71	111.60	105.42	99.34	94.04	88.36	83.40	78.76	74.42
<b>Description:</b> BARCLAYS PLC		<b>% Price Change</b>	18.78%	18.67%	12.09%	5.63%		(6.04)%	(11.32)%	(16.25)%	(20.86)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	558,540.71	558,020.02	527,081.31	496,700.10	470,218.50	441,796.26	416,999.92	393,808.02	372,107.80
<b>Maturity Date:</b> 03/16/2025		<b>Avg Life</b>	6.63	6.63	6.63	6.63	6.63	6.63	6.63	6.63	6.63
<b>Coupon Rate:</b> 3.65		<b>Eff Dur</b>	0.05	2.78	5.74	5.83	5.78	5.72	5.66	5.60	5.54
		<b>Conv</b>	(0.10)	(6.08)	0.11	0.40	0.37	0.35	0.32	0.30	0.28
		<b>Yield</b>	1.80	1.82	2.78	3.80	14.59	5.83	6.84	7.85	8.87
<b>38150A2M6</b>	<b>8992</b>	<b>Price</b>	115.69	115.57	108.97	102.53	96.29	90.90	85.66	80.76	76.18
<b>Description:</b> GOLDMAN SACHS GROUP INC		<b>% Price Change</b>	20.15%	20.02%	13.17%	6.48%		(5.59)%	(11.04)%	(16.13)%	(20.89)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	2,313,710.62	2,311,366.80	2,179,417.04	2,050,566.88	1,925,760.00	1,818,020.34	1,713,138.56	1,615,132.96	1,523,515.96
<b>Maturity Date:</b> 03/31/2025		<b>Avg Life</b>	6.67	6.67	6.67	6.67	6.67	6.67	6.67	6.67	6.67
<b>Coupon Rate:</b> 3.00		<b>Eff Dur</b>	0.05	2.88	5.93	6.02	5.96	5.91	5.85	5.80	5.74
		<b>Conv</b>	(0.12)	(6.48)	0.15	0.43	0.40	0.37	0.34	0.32	0.30
		<b>Yield</b>	0.62	0.63	1.60	2.61	3.68	4.62	5.63	6.64	7.65
<b>05565QDM7</b>	<b>8997</b>	<b>Price</b>	122.96	122.52	113.84	105.69	97.93	91.12	84.68	78.76	73.33
<b>Description:</b> BP CAPITAL MARKETS PLC		<b>% Price Change</b>	25.56%	25.11%	16.25%	7.93%		(6.95)%	(13.53)%	(19.57)%	(25.12)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	1,229,573.26	1,225,195.63	1,138,373.62	1,056,908.47	979,277.00	911,221.04	846,805.34	787,638.33	733,275.94
<b>Maturity Date:</b> 04/14/2027		<b>Avg Life</b>	8.46	8.46	8.46	8.46	8.71	8.71	8.71	8.71	8.71
<b>Coupon Rate:</b> 3.59		<b>Eff Dur</b>	0.18	3.69	7.32	7.36	7.34	7.29	7.21	7.11	7.01
		<b>Conv</b>	(0.44)	(8.24)	0.54	0.58	0.56	0.56	0.52	0.48	0.44
		<b>Yield</b>	0.81	0.85	1.85	2.86	12.66	4.88	5.89	6.91	7.92
<b>55266CXM3</b>	<b>8989</b>	<b>Price</b>	112.59	112.59	108.81	104.39	98.04	91.73	85.03	78.87	73.23
<b>Description:</b> MB FINANCIAL BANK NA		<b>% Price Change</b>	14.84%	14.84%	10.99%	6.49%		(6.43)%	(13.26)%	(19.55)%	(25.30)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	2,251,703.26	2,251,703.26	2,176,125.20	2,087,864.36	1,960,710.00	1,834,669.84	1,700,664.40	1,577,367.54	1,464,552.68
<b>Maturity Date:</b> 12/01/2027		<b>Avg Life</b>	4.34	4.34	4.34	4.34	9.34	9.34	9.34	9.34	9.34
<b>Coupon Rate:</b> 4.00		<b>Eff Dur</b>	0.00	1.67	3.74	4.83	6.37	7.37	7.51	7.42	7.31
		<b>Conv</b>	0.00	(3.78)	(0.63)	(1.33)	(1.18)	0.22	0.54	0.52	0.48
		<b>Yield</b>	1.06	1.06	1.91	2.95	13.17	5.17	6.17	7.19	8.20

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>89236TCE3</b>	<b>8975</b>	<b>Price</b>	104.98	104.98	104.19	102.50	94.83	89.87	81.77	74.43	67.84
<b>Description:</b> TOYOTA MOTOR CREDIT CORP STEP		<b>% Price Change</b>	10.70%	10.70%	9.87%	8.09%		(5.23)%	(13.77)%	(21.52)%	(28.46)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	524,889.75	524,889.75	520,955.53	512,508.40	474,152.00	449,367.11	408,839.26	372,128.05	339,207.24
<b>Maturity Date:</b> 03/20/2030		<b>Avg Life</b>	1.64	1.64	1.64	1.64	11.64	11.64	11.64	11.64	11.64
<b>Coupon Rate:</b> 3.00		<b>Eff Dur</b>	0.00	0.37	1.18	2.97	6.37	8.95	9.32	9.22	9.06
		<b>Conv</b>	0.00	(0.79)	(0.90)	(2.77)	(3.71)	0.07	0.76	0.76	0.68
		<b>Yield</b>	(0.01)	(0.01)	0.45	1.47	11.28	4.13	5.12	6.13	7.14
<b>594918BC7</b>	<b>8994</b>	<b>Price</b>	144.21	141.25	124.16	109.31	96.04	85.30	75.69	67.40	60.24
<b>Description:</b> MICROSOFT CORP		<b>% Price Change</b>	50.16%	47.08%	29.29%	13.82%		(11.18)%	(21.19)%	(29.82)%	(37.27)%
<b>Issuer:</b> CORP		<b>Mkt Value</b>	721,043.94	706,230.97	620,806.23	546,562.96	480,181.50	426,485.88	378,442.48	337,006.14	301,219.70
<b>Maturity Date:</b> 02/12/2035		<b>Avg Life</b>	16.03	16.03	16.03	16.03	16.53	16.53	16.53	16.53	16.53
<b>Coupon Rate:</b> 3.50		<b>Eff Dur</b>	1.02	7.01	12.69	12.49	12.24	11.93	11.57	11.18	10.79
		<b>Conv</b>	(2.96)	(14.12)	2.24	1.97	1.74	1.53	1.32	1.13	0.96
		<b>Yield</b>	0.63	0.79	1.79	2.81	9.33	4.83	5.84	6.86	7.87
<b>GL Group: CORPORATES Totals:</b>											
		<b>Price</b>	112.28	112.15	107.82	103.18	98.32	93.89	89.48	85.37	81.53
		<b>% Price Change</b>	14.20%	14.06%	9.66%	4.94%		(4.51)%	(8.99)%	(13.18)%	(17.08)%
		<b>Mkt Value</b>	15,139,828	15,117,673	14,535,522	13,910,226	13,241,937	12,629,280	12,016,736	11,447,123	10,917,914
		<b>Avg Life</b>	4.75	4.75	4.75	4.76	5.72	5.72	5.72	5.72	5.72
		<b>Eff Dur</b>	0.05	1.89	4.03	4.42	4.69	4.86	4.85	4.80	4.74
		<b>Conv</b>	(0.13)	(4.19)	(0.31)	0.01	(0.03)	0.25	0.30	0.28	0.26
		<b>Yield</b>	0.99	1.00	1.79	2.80	13.61	4.87	5.88	6.88	7.89
		<b>Gain / Loss</b>	5,651,357	5,629,202	5,047,051	4,421,755	3,753,466	3,140,809	2,528,265	1,958,652	1,429,444
<b>GL Group: FNMA / FHLMC MBS</b>											
<b>3128MDL84</b>	<b>1559</b>	<b>Price</b>	102.95	102.95	102.49	101.26	98.61	96.72	94.54	92.44	90.40
<b>Description:</b> FHLMC GOLD POOL#G14651		<b>% Price Change</b>	4.40%	4.40%	3.92%	2.68%		(1.92)%	(4.13)%	(6.26)%	(8.33)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	382,011.95	382,017.89	380,286.19	375,724.49	365,924.44	358,899.75	350,811.51	342,999.33	335,454.72
<b>Maturity Date:</b> 11/01/2022		<b>Avg Life</b>	1.33	1.33	1.51	2.37	2.44	2.44	2.45	2.45	2.45
<b>Coupon Rate:</b> 2.50		<b>Eff Dur</b>	0.00	0.23	0.83	1.73	2.29	2.29	2.26	2.23	2.21
		<b>Conv</b>	0.00	(0.47)	(0.76)	(1.05)	0.02	0.08	0.07	0.07	0.07
		<b>Yield</b>	0.21	0.21	0.78	1.92	1.78	3.92	4.92	5.92	6.92
<b>31418ASV1</b>	<b>1563</b>	<b>Price</b>	103.25	103.25	102.78	101.57	98.83	96.59	94.19	91.89	89.67
<b>Description:</b> FNMA POOL#MA1431		<b>% Price Change</b>	4.47%	4.48%	4.00%	2.78%		(2.27)%	(4.69)%	(7.02)%	(9.27)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	549,507.28	549,517.93	547,020.96	540,576.99	525,975.93	514,048.71	501,305.79	489,034.21	477,218.69
<b>Maturity Date:</b> 05/01/2023		<b>Avg Life</b>	1.41	1.41	1.62	2.61	2.69	2.70	2.71	2.71	2.71
<b>Coupon Rate:</b> 2.50		<b>Eff Dur</b>	0.00	0.23	0.82	1.82	2.51	2.52	2.49	2.46	2.42
		<b>Conv</b>	0.00	(0.47)	(0.74)	(1.29)	0.02	0.09	0.09	0.09	0.08
		<b>Yield</b>	0.07	0.07	0.67	1.82	1.73	3.82	4.82	5.82	6.82
<b>3128MDVQ3</b>	<b>1560</b>	<b>Price</b>	103.88	103.88	102.98	102.41	99.52	97.39	94.84	92.39	90.04
<b>Description:</b> FHLMC GOLD POOL#G14923		<b>% Price Change</b>	4.38%	4.38%	3.48%	2.90%		(2.14)%	(4.70)%	(7.16)%	(9.52)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	905,856.98	905,871.86	898,024.87	893,021.97	867,849.94	849,245.22	827,051.76	805,710.28	785,200.29
<b>Maturity Date:</b> 10/01/2023		<b>Avg Life</b>	1.43	1.43	1.37	2.52	2.83	2.87	2.88	2.89	2.89
<b>Coupon Rate:</b> 3.00		<b>Eff Dur</b>	0.00	0.43	0.71	1.44	2.50	2.65	2.63	2.59	2.55
		<b>Conv</b>	0.00	(0.90)	0.33	(1.82)	(0.24)	0.08	0.10	0.10	0.09
		<b>Yield</b>	0.20	0.20	0.73	1.98	1.51	3.97	4.97	5.98	6.98
<b>3128MDVQ3</b>	<b>1561</b>	<b>Price</b>	103.88	103.88	102.98	102.41	99.52	97.39	94.84	92.39	90.04
<b>Description:</b> FHLMC GOLD POOL#G14923		<b>% Price Change</b>	4.38%	4.38%	3.48%	2.90%		(2.14)%	(4.70)%	(7.16)%	(9.52)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	905,856.98	905,871.86	898,024.87	893,021.97	867,849.94	849,245.22	827,051.76	805,710.28	785,200.29
<b>Maturity Date:</b> 10/01/2023		<b>Avg Life</b>	1.43	1.43	1.37	2.52	2.83	2.87	2.88	2.89	2.89
<b>Coupon Rate:</b> 3.00		<b>Eff Dur</b>	0.00	0.43	0.71	1.44	2.50	2.65	2.63	2.59	2.55
		<b>Conv</b>	0.00	(0.90)	0.33	(1.82)	(0.24)	0.08	0.10	0.10	0.09
		<b>Yield</b>	0.20	0.20	0.73	1.98	1.51	3.97	4.97	5.98	6.98

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>31418WDY3</b>	<b>9032</b>	<b>Price</b>	105.06	105.06	104.41	104.14	102.60	99.84	96.54	93.35	90.31
<b>Description:</b> FNMA POOL# AD8218		<b>% Price Change</b>	2.40%	2.40%	1.76%	1.50%		(2.70)%	(5.91)%	(9.02)%	(11.98)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	141,131.70	141,131.09	140,248.86	139,892.70	137,826.72	134,109.13	129,686.50	125,395.42	121,313.60
<b>Maturity Date:</b> 10/01/2025		<b>Avg Life</b>	1.38	1.38	1.43	2.16	3.31	3.71	3.83	3.85	3.86
<b>Coupon Rate:</b> 4.00		<b>Eff Dur</b>	0.00	0.31	0.44	0.76	2.09	3.13	3.35	3.33	3.27
		<b>Conv</b>	0.00	(0.66)	0.39	(1.06)	(1.66)	(0.31)	0.10	0.16	0.15
		<b>Yield</b>	0.14	0.14	0.70	1.90	(17.04)	4.01	5.00	6.01	7.01
<b>3138A8SQ0</b>	<b>9029</b>	<b>Price</b>	104.99	104.99	104.31	103.99	102.29	99.44	96.02	92.72	89.58
<b>Description:</b> FNMA POOL#AH6826		<b>% Price Change</b>	2.64%	2.64%	1.98%	1.67%		(2.78)%	(6.13)%	(9.36)%	(12.42)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	96,603.45	96,602.40	95,979.90	95,685.86	94,115.46	91,495.25	88,350.89	85,310.37	82,426.43
<b>Maturity Date:</b> 03/01/2026		<b>Avg Life</b>	1.40	1.40	1.45	2.21	3.43	3.88	4.00	4.03	4.04
<b>Coupon Rate:</b> 4.00		<b>Eff Dur</b>	0.00	0.32	0.48	0.84	2.21	3.28	3.49	3.46	3.40
		<b>Conv</b>	0.00	(0.68)	0.36	(1.12)	(1.68)	(0.30)	0.11	0.17	0.16
		<b>Yield</b>	0.24	0.25	0.81	2.01	(18.98)	4.13	5.12	6.12	7.13
<b>3128PWEA2</b>	<b>8244</b>	<b>Price</b>	104.44	104.44	103.38	102.93	99.24	96.13	92.67	89.40	86.29
<b>Description:</b> FHLMC GOLD POOL #J16429		<b>% Price Change</b>	5.24%	5.24%	4.17%	3.71%		(3.13)%	(6.62)%	(9.92)%	(13.05)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	249,558.52	249,555.95	247,032.04	245,944.98	237,138.53	229,706.93	221,444.87	213,615.30	206,200.82
<b>Maturity Date:</b> 08/01/2026		<b>Avg Life</b>	1.61	1.61	1.58	3.36	4.01	4.10	4.12	4.13	4.14
<b>Coupon Rate:</b> 3.00		<b>Eff Dur</b>	0.00	0.51	0.73	1.76	3.40	3.67	3.62	3.56	3.49
		<b>Conv</b>	0.00	(1.06)	0.60	(2.73)	(0.43)	0.16	0.18	0.17	0.16
		<b>Yield</b>	0.17	0.18	0.77	2.06	2.45	4.06	5.06	6.06	7.07
<b>3128MMRC9</b>	<b>1562</b>	<b>Price</b>	104.48	104.47	103.81	103.77	100.69	96.95	92.86	89.02	85.42
<b>Description:</b> FHLMC GOLD POOL #G18482		<b>% Price Change</b>	3.76%	3.75%	3.10%	3.06%		(3.72)%	(7.78)%	(11.59)%	(15.17)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	1,000,814.98	1,000,761.63	994,458.77	994,082.47	964,563.99	928,699.49	889,553.18	852,785.33	818,275.14
<b>Maturity Date:</b> 09/01/2028		<b>Avg Life</b>	1.44	1.44	1.52	3.08	4.54	4.93	4.99	5.02	5.03
<b>Coupon Rate:</b> 3.50		<b>Eff Dur</b>	0.00	0.32	0.33	1.33	3.37	4.21	4.25	4.17	4.07
		<b>Conv</b>	(0.01)	(0.65)	0.62	(2.68)	(1.39)	0.02	0.25	0.24	0.22
		<b>Yield</b>	0.28	0.28	0.87	2.18	2.18	4.22	5.23	6.23	7.23
<b>31417Y3A3</b>	<b>9027</b>	<b>Price</b>	106.45	106.44	105.54	104.81	103.47	100.84	96.26	91.63	87.27
<b>Description:</b> FNMA POOL #MA0792		<b>% Price Change</b>	2.88%	2.87%	2.00%	1.29%		(2.54)%	(6.97)%	(11.45)%	(15.66)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	117,934.68	117,920.56	116,929.79	116,118.51	114,634.98	111,719.32	106,645.24	101,511.23	96,683.30
<b>Maturity Date:</b> 07/01/2031		<b>Avg Life</b>	1.60	1.60	1.64	2.02	3.86	5.46	6.02	6.20	6.24
<b>Coupon Rate:</b> 4.50		<b>Eff Dur</b>	0.01	0.42	0.77	0.64	1.90	3.92	4.77	4.89	4.79
		<b>Conv</b>	(0.01)	(0.88)	0.16	0.12	(2.74)	(1.22)	(0.05)	0.28	0.32
		<b>Yield</b>	0.26	0.27	0.88	1.89	(11.54)	4.30	5.27	6.26	7.26
<b>3128P7RQ8</b>	<b>9037</b>	<b>Price</b>	105.68	105.66	104.86	104.75	101.66	98.90	94.09	89.50	85.24
<b>Description:</b> FHLMC GOLD POOL#C91395		<b>% Price Change</b>	3.95%	3.94%	3.15%	3.04%		(2.71)%	(7.44)%	(11.96)%	(16.15)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	112,554.71	112,541.90	111,681.39	111,567.15	108,273.64	105,338.60	100,219.34	95,326.55	90,792.04
<b>Maturity Date:</b> 09/01/2031		<b>Avg Life</b>	1.54	1.55	1.60	2.65	4.77	5.81	6.15	6.21	6.24
<b>Coupon Rate:</b> 4.00		<b>Eff Dur</b>	0.01	0.39	0.44	0.82	2.83	4.56	4.98	4.93	4.80
		<b>Conv</b>	(0.01)	(0.80)	0.70	(1.50)	(2.62)	(0.57)	0.21	0.34	0.31
		<b>Yield</b>	0.22	0.23	0.84	2.07	(9.78)	4.24	5.22	6.22	7.22
<b>3138ELA52</b>	<b>9024</b>	<b>Price</b>	106.48	106.46	105.56	104.82	103.47	100.71	95.99	91.21	86.73
<b>Description:</b> FNMA POOL#AL3627		<b>% Price Change</b>	2.91%	2.89%	2.01%	1.30%		(2.67)%	(7.24)%	(11.85)%	(16.18)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	124,598.43	124,581.86	123,518.40	122,655.07	121,080.44	117,851.80	112,318.85	106,730.05	101,488.98
<b>Maturity Date:</b> 04/01/2032		<b>Avg Life</b>	1.61	1.61	1.65	2.05	3.95	5.66	6.28	6.47	6.53
<b>Coupon Rate:</b> 4.50		<b>Eff Dur</b>	0.01	0.43	0.78	0.66	1.96	4.05	4.93	5.05	4.95
		<b>Conv</b>	(0.01)	(0.89)	0.17	0.10	(2.82)	(1.27)	(0.05)	0.30	0.34
		<b>Yield</b>	0.28	0.29	0.91	1.91	(4.04)	4.33	5.30	6.29	7.29

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>3128P7TE3</b>	<b>9033</b>	<b>Price</b>	105.86	105.85	105.03	105.03	102.79	99.23	94.28	89.54	85.15
<b>Description:</b> FHLMC GOLD POOL#C91449		<b>% Price Change</b>	2.99%	2.98%	2.18%	2.18%		(3.46)%	(8.28)%	(12.89)%	(17.16)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	134,805.05	134,788.20	133,747.47	133,738.25	130,889.19	126,359.83	120,054.25	114,016.20	108,427.63
<b>Maturity Date:</b> 05/01/2032		<b>Avg Life</b>	1.56	1.56	1.62	2.69	4.91	6.03	6.39	6.45	6.49
<b>Coupon Rate:</b> 4.00		<b>Eff Dur</b>	0.01	0.39	0.39	0.71	2.79	4.65	5.12	5.08	4.94
		<b>Conv</b>	(0.01)	(0.80)	0.81	(1.49)	(2.80)	(0.66)	0.21	0.35	0.32
		<b>Yield</b>	0.13	0.14	0.76	1.99	(3.73)	4.16	5.14	6.14	7.14
<b>31418CVF8</b>	<b>9038</b>	<b>Price</b>	104.82	104.81	104.07	104.18	100.61	96.04	91.06	86.45	82.18
<b>Description:</b> FNMA MBS POOL MA3313		<b>% Price Change</b>	4.18%	4.17%	3.44%	3.55%		(4.55)%	(9.49)%	(14.08)%	(18.31)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	7,803,987.11	7,803,042.82	7,748,184.58	7,756,608.56	7,490,718.92	7,150,245.11	6,779,477.54	6,436,141.02	6,118,794.44
<b>Maturity Date:</b> 03/01/2033		<b>Avg Life</b>	1.55	1.55	1.65	3.55	5.69	6.35	6.44	6.49	6.52
<b>Coupon Rate:</b> 3.50		<b>Eff Dur</b>	0.01	0.36	0.30	1.45	4.02	5.18	5.25	5.12	4.97
		<b>Conv</b>	(0.01)	(0.72)	0.85	(3.25)	(1.87)	0.02	0.37	0.35	0.32
		<b>Yield</b>	0.24	0.25	0.86	2.19	3.01	4.25	5.25	6.25	7.25
<b>31416WE57</b>	<b>9021</b>	<b>Price</b>	108.62	108.62	107.68	107.27	107.02	104.84	98.88	92.44	86.38
<b>Description:</b> FNMA POOL # AB1055		<b>% Price Change</b>	1.50%	1.50%	0.62%	0.24%		(2.03)%	(7.60)%	(13.62)%	(19.29)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	178,998.00	178,992.88	177,441.66	176,771.88	176,354.45	172,767.89	162,948.97	152,332.97	142,338.29
<b>Maturity Date:</b> 05/01/2040		<b>Avg Life</b>	1.80	1.80	1.88	2.32	4.74	8.15	9.55	10.18	10.30
<b>Coupon Rate:</b> 5.00		<b>Eff Dur</b>	0.00	0.43	0.62	(0.07)	1.12	4.25	6.24	6.74	6.64
		<b>Conv</b>	0.00	(0.94)	0.53	0.96	(3.55)	(2.97)	(0.48)	0.38	0.60
		<b>Yield</b>	0.02	0.04	0.69	1.61	(6.41)	4.24	5.18	6.13	7.12
<b>3128M8RM8</b>	<b>9023</b>	<b>Price</b>	106.09	106.10	105.49	105.79	104.22	99.71	93.04	86.64	80.90
<b>Description:</b> FHLMC GOLD POOL #G06492		<b>% Price Change</b>	1.80%	1.80%	1.21%	1.51%		(4.33)%	(10.73)%	(16.87)%	(22.38)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	222,441.57	222,453.49	221,164.76	221,812.35	218,517.39	209,057.32	195,062.54	181,655.16	169,615.21
<b>Maturity Date:</b> 05/01/2041		<b>Avg Life</b>	1.54	1.54	1.65	2.66	6.50	9.12	10.28	10.47	10.55
<b>Coupon Rate:</b> 4.50		<b>Eff Dur</b>	0.00	0.29	0.14	0.28	2.89	5.92	7.00	6.98	6.68
		<b>Conv</b>	0.01	(0.62)	0.92	(1.22)	(4.26)	(1.50)	0.28	0.65	0.63
		<b>Yield</b>	0.40	0.41	1.02	2.14	(4.13)	4.57	5.52	6.51	7.50
<b>3138EQU67</b>	<b>8251</b>	<b>Price</b>	105.56	105.57	104.99	105.42	101.73	96.13	89.46	83.40	78.00
<b>Description:</b> FNMA POOL#AL7804 (CL) CONV 30 YE		<b>% Price Change</b>	3.76%	3.77%	3.20%	3.62%		(5.51)%	(12.07)%	(18.02)%	(23.33)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	380,123.92	380,159.82	378,060.12	379,606.33	366,337.80	346,159.77	322,134.49	300,306.56	280,870.82
<b>Maturity Date:</b> 01/01/2043		<b>Avg Life</b>	1.64	1.65	1.81	3.68	7.94	9.57	9.95	10.05	10.08
<b>Coupon Rate:</b> 4.00		<b>Eff Dur</b>	0.00	0.27	0.07	1.16	4.51	6.78	7.09	6.84	6.52
		<b>Conv</b>	0.01	(0.59)	1.01	(3.31)	(3.53)	(0.26)	0.61	0.66	0.58
		<b>Yield</b>	0.43	0.44	1.05	2.35	2.38	4.55	5.53	6.53	7.53
<b>3138WJ3R7</b>	<b>9030</b>	<b>Price</b>	105.05	105.07	104.64	104.97	98.54	91.49	84.13	77.73	72.15
<b>Description:</b> FNMA POOL#AS8907		<b>% Price Change</b>	6.61%	6.62%	6.19%	6.53%		(7.16)%	(14.62)%	(21.12)%	(26.78)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	2,159,242.83	2,159,551.54	2,150,867.25	2,157,681.07	2,025,416.61	1,880,473.70	1,729,244.27	1,597,645.22	1,482,973.75
<b>Maturity Date:</b> 03/01/2047		<b>Avg Life</b>	1.71	1.72	2.03	6.31	10.74	12.02	12.23	12.27	12.27
<b>Coupon Rate:</b> 3.50		<b>Eff Dur</b>	(0.01)	0.19	0.04	2.47	6.76	8.35	8.15	7.68	7.23
		<b>Conv</b>	0.02	(0.44)	0.75	(5.86)	(2.43)	0.60	0.96	0.82	0.69
		<b>Yield</b>	0.39	0.40	1.05	2.57	9.86	4.53	5.52	6.52	7.53
<b>GL Group: FNMA / FHLMC MBS Totals:</b>											
		<b>Price</b>	104.79	104.78	104.06	103.97	100.60	96.54	91.88	87.54	83.54
		<b>% Price Change</b>	4.16%	4.15%	3.44%	3.35%		(4.04)%	(8.67)%	(12.98)%	(16.96)%
		<b>Mkt Value</b>	15,466,028	15,465,364	15,362,672	15,354,511	14,813,468	14,175,423	13,463,362	12,806,225	12,203,274
		<b>Avg Life</b>	1.53	1.54	1.63	3.39	5.34	6.06	6.22	6.28	6.30
		<b>Eff Dur</b>	0.00	0.34	0.39	1.42	3.67	4.79	4.92	4.80	4.66
		<b>Conv</b>	(0.01)	(0.71)	0.63	(2.77)	(1.71)	(0.08)	0.31	0.33	0.31
		<b>Yield</b>	0.24	0.25	0.85	2.14	1.63	4.22	5.21	6.21	7.21
		<b>Gain / Loss</b>	577,429	576,764	474,073	465,911	(75,131)	(713,176)	(1,425,238)	(2,082,374)	(2,685,325)
<b>GL Group: GNMA MBS</b>											

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>36196TKA1</b>	<b>9011</b>	<b>Price</b>	105.21	105.23	104.84	105.49	99.34	92.19	84.76	78.29	72.65
<b>Description:</b> GNMA II POOL#AY3889		<b>% Price Change</b>	5.91%	5.93%	5.54%	6.19%		(7.19)%	(14.67)%	(21.19)%	(26.86)%
<b>Issuer:</b> GNMA		<b>Mkt Value</b>	2,674,306.05	2,674,713.54	2,664,931.61	2,681,321.22	2,525,029.57	2,343,369.37	2,154,573.85	1,990,055.51	1,846,706.45
<b>Maturity Date:</b> 04/20/2047		<b>Avg Life</b>	1.70	1.71	2.01	6.30	10.74	12.03	12.24	12.28	12.28
<b>Coupon Rate:</b> 3.50		<b>Eff Dur</b>	(0.01)	0.17	(0.12)	2.21	6.62	8.33	8.17	7.71	7.25
		<b>Conv</b>	0.02	(0.40)	1.03	(5.97)	(2.65)	0.55	0.96	0.83	0.70
		<b>Yield</b>	0.31	0.32	0.96	2.49	9.60	4.44	5.44	6.44	7.44
<b>3617ACZY9</b>	<b>9013</b>	<b>Price</b>	105.21	105.22	104.84	105.48	99.33	92.17	84.74	78.26	72.61
<b>Description:</b> GNMA II POOL # BA0759		<b>% Price Change</b>	5.92%	5.94%	5.55%	6.20%		(7.21)%	(14.69)%	(21.21)%	(26.89)%
<b>Issuer:</b> GNMA		<b>Mkt Value</b>	1,903,623.32	1,903,913.11	1,896,947.07	1,908,591.43	1,797,202.60	1,667,705.59	1,533,173.94	1,415,971.81	1,313,873.27
<b>Maturity Date:</b> 05/20/2047		<b>Avg Life</b>	1.70	1.71	2.01	6.31	10.76	12.06	12.27	12.31	12.31
<b>Coupon Rate:</b> 3.50		<b>Eff Dur</b>	(0.01)	0.17	(0.12)	2.21	6.63	8.34	8.18	7.72	7.26
		<b>Conv</b>	0.02	(0.40)	1.03	(5.97)	(2.66)	0.55	0.96	0.83	0.70
		<b>Yield</b>	0.31	0.32	0.96	2.49	7.94	4.45	5.44	6.44	7.44
<b>3617BMCX3</b>	<b>9009</b>	<b>Price</b>	105.21	105.23	104.85	105.50	99.32	92.12	84.65	78.15	72.49
<b>Description:</b> GNMA II POOL#BD5486 (SF)15,30YRS		<b>% Price Change</b>	5.93%	5.95%	5.56%	6.22%		(7.25)%	(14.77)%	(21.32)%	(27.01)%
<b>Issuer:</b> GNMA		<b>Mkt Value</b>	3,638,846.68	3,639,400.22	3,626,106.87	3,648,688.56	3,435,060.54	3,186,076.12	2,927,720.61	2,702,864.33	2,507,160.60
<b>Maturity Date:</b> 11/20/2047		<b>Avg Life</b>	1.70	1.71	2.02	6.33	10.85	12.17	12.38	12.42	12.42
<b>Coupon Rate:</b> 3.50		<b>Eff Dur</b>	(0.01)	0.17	(0.13)	2.22	6.66	8.39	8.22	7.75	7.29
		<b>Conv</b>	0.02	(0.40)	1.04	(6.00)	(2.68)	0.56	0.97	0.84	0.71
		<b>Yield</b>	0.31	0.32	0.96	2.49	9.58	4.45	5.44	6.44	7.44
<b>GL Group: GNMA MBS Totals:</b>											
		<b>Price</b>	105.21	105.23	104.84	105.49	99.33	92.16	84.71	78.22	72.57
		<b>% Price Change</b>	5.92%	5.94%	5.55%	6.20%		(7.22)%	(14.72)%	(21.25)%	(26.93)%
		<b>Mkt Value</b>	8,216,776	8,218,027	8,187,986	8,238,601	7,757,293	7,197,151	6,615,468	6,108,892	5,667,740
		<b>Avg Life</b>	1.70	1.71	2.01	6.32	10.79	12.10	12.31	12.35	12.35
		<b>Eff Dur</b>	(0.01)	0.17	(0.13)	2.22	6.64	8.36	8.20	7.73	7.27
		<b>Conv</b>	0.02	(0.40)	1.03	(5.98)	(2.67)	0.55	0.96	0.84	0.70
		<b>Yield</b>	0.31	0.32	0.96	2.49	9.16	4.45	5.44	6.44	7.44
		<b>Gain / Loss</b>	3,871,382	3,872,633	3,842,592	3,893,208	3,411,899	2,851,757	2,270,075	1,763,498	1,322,347
<b>GL Group: MUNI TAXABLE GO</b>											
<b>713040FP3</b>	<b>9002</b>	<b>Price</b>	101.57	101.57	101.54	101.12	100.64	100.27	99.10	97.76	96.45
<b>Description:</b> PEORIA CNTY ILL		<b>% Price Change</b>	0.92%	0.92%	0.90%	0.48%		(0.37)%	(1.53)%	(2.86)%	(4.16)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	2,031,373.50	2,031,373.50	2,030,794.84	2,022,460.14	2,012,760.00	2,005,404.70	1,981,917.68	1,955,271.02	1,929,082.18
<b>Maturity Date:</b> 01/01/2020		<b>Avg Life</b>	0.42	0.42	0.42	0.42	0.42	0.42	1.42	1.42	1.42
<b>Coupon Rate:</b> 4.98		<b>Eff Dur</b>	0.00	0.01	0.22	0.41	0.42	0.80	1.26	1.35	1.34
		<b>Conv</b>	0.00	(0.03)	(0.39)	0.00	(0.01)	(0.74)	(0.16)	0.02	0.02
		<b>Yield</b>	1.29	1.29	1.36	2.34	4.98	4.39	5.71	6.72	7.73
<b>669199CJ8</b>	<b>8998</b>	<b>Price</b>	108.08	108.08	107.33	105.70	103.52	102.54	101.00	99.50	98.03
<b>Description:</b> NORWALK-ONTARIO WIS SCH DIST		<b>% Price Change</b>	4.41%	4.41%	3.69%	2.11%		(0.94)%	(2.43)%	(3.88)%	(5.30)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	648,473.77	648,473.77	644,001.85	634,217.53	621,102.00	615,235.71	606,029.83	597,007.67	588,164.68
<b>Maturity Date:</b> 03/01/2020		<b>Avg Life</b>	1.59	1.59	1.59	1.59	1.59	1.59	1.59	1.59	1.59
<b>Coupon Rate:</b> 5.71		<b>Eff Dur</b>	0.00	0.34	1.08	1.49	1.49	1.48	1.47	1.46	1.45
		<b>Conv</b>	0.00	(0.75)	(0.89)	0.03	0.03	0.03	0.03	0.03	0.03
		<b>Yield</b>	0.67	0.67	1.12	2.12	36.85	4.12	5.12	6.13	7.13
<b>467486UN4</b>	<b>9000</b>	<b>Price</b>	115.77	115.77	112.81	109.12	104.86	102.16	98.88	95.72	92.69
<b>Description:</b> JACKSON CNTY MO REORG		<b>% Price Change</b>	10.41%	10.41%	7.58%	4.06%		(2.58)%	(5.71)%	(8.71)%	(11.61)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	729,381.69	729,381.69	710,692.93	687,441.91	660,630.60	643,602.03	622,937.40	603,061.38	583,939.89
<b>Maturity Date:</b> 03/01/2022		<b>Avg Life</b>	3.59	3.59	3.59	3.59	3.59	3.59	3.59	3.59	3.59
<b>Coupon Rate:</b> 4.95		<b>Eff Dur</b>	0.00	1.26	2.90	3.26	3.23	3.21	3.19	3.16	3.14
		<b>Conv</b>	0.00	(2.97)	(0.72)	0.14	0.14	0.13	0.13	0.12	0.11
		<b>Yield</b>	0.56	0.56	1.34	2.35	24.84	4.35	5.36	6.36	7.37

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>143735RG5</b>	<b>9003</b>	<b>Price</b>	109.52	109.52	108.11	105.80	102.99	100.94	97.62	94.05	90.57
<b>Description:</b> CAROL STREAM ILL PK DIST		<b>% Price Change</b>	6.35%	6.35%	4.98%	2.74%		(1.98)%	(5.21)%	(8.67)%	(12.05)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	788,554.01	788,554.01	778,425.88	761,795.76	741,499.20	726,797.29	702,859.34	677,192.25	652,136.62
<b>Maturity Date:</b> 11/01/2022		<b>Avg Life</b>	2.25	2.25	2.25	2.25	2.25	4.25	4.25	4.25	4.25
<b>Coupon Rate:</b> 4.75		<b>Eff Dur</b>	0.00	0.64	1.70	2.14	2.32	2.90	3.49	3.70	3.71
		<b>Conv</b>	0.00	(1.41)	(0.90)	0.04	(0.33)	(0.73)	(0.24)	0.08	0.14
		<b>Yield</b>	0.55	0.55	1.15	2.15	20.41	4.56	5.44	6.43	7.43
<b>748437JX9</b>	<b>9006</b>	<b>Price</b>	101.99	101.99	101.96	101.54	100.66	100.67	98.15	93.60	88.90
<b>Description:</b> QUINCY ILL TAXABLE GO		<b>% Price Change</b>	1.32%	1.32%	1.29%	0.88%		0.01 %	(2.49)%	(7.02)%	(11.68)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	754,724.65	754,724.65	754,509.53	751,410.95	744,876.60	744,987.56	726,324.74	692,620.46	657,876.84
<b>Maturity Date:</b> 01/01/2025		<b>Avg Life</b>	0.42	0.42	0.42	0.42	0.42	0.42	6.42	6.42	6.42
<b>Coupon Rate:</b> 5.80		<b>Eff Dur</b>	0.00	0.01	0.22	0.41	0.43	1.47	3.59	4.92	5.14
		<b>Conv</b>	0.00	(0.03)	(0.39)	0.00	(0.02)	(2.08)	(2.03)	(0.14)	0.21
		<b>Yield</b>	1.13	1.13	1.20	2.18	5.80	4.25	6.24	7.15	8.14
<b>556547GR2</b>	<b>9001</b>	<b>Price</b>	114.16	114.16	111.53	108.13	104.21	100.72	95.67	90.34	85.22
<b>Description:</b> MADISON&JERSEY CNTYS IL		<b>% Price Change</b>	9.55%	9.55%	7.02%	3.76%		(3.35)%	(8.20)%	(13.31)%	(18.22)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	456,634.37	456,634.37	446,110.34	432,513.40	416,844.00	402,890.48	382,672.74	361,372.19	340,894.12
<b>Maturity Date:</b> 12/01/2025		<b>Avg Life</b>	3.34	3.34	3.34	3.34	3.34	7.34	7.34	7.34	7.34
<b>Coupon Rate:</b> 5.50		<b>Eff Dur</b>	0.00	1.14	2.68	3.10	3.50	4.48	5.37	5.72	5.76
		<b>Conv</b>	0.00	(2.63)	(0.77)	0.04	(0.69)	(1.01)	(0.27)	0.21	0.32
		<b>Yield</b>	1.23	1.23	1.99	3.00	24.03	5.46	6.32	7.30	8.31
<b>186828DF3</b>	<b>9004</b>	<b>Price</b>	111.28	111.28	109.61	107.05	103.99	101.25	96.26	90.50	84.86
<b>Description:</b> CLIFFSIDE PARK NJ TAXABLE GO		<b>% Price Change</b>	7.01%	7.01%	5.41%	2.95%		(2.63)%	(7.43)%	(12.97)%	(18.39)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	1,012,623.25	1,012,623.25	997,491.04	974,182.53	946,263.50	921,343.00	875,926.31	823,545.74	772,247.80
<b>Maturity Date:</b> 02/01/2027		<b>Avg Life</b>	2.50	2.50	2.50	2.50	2.50	8.50	8.50	8.50	8.50
<b>Coupon Rate:</b> 5.75		<b>Eff Dur</b>	0.00	0.73	1.88	2.31	2.70	3.97	5.42	6.10	6.21
		<b>Conv</b>	0.00	(1.66)	(0.90)	0.04	(0.76)	(1.71)	(0.77)	0.12	0.37
		<b>Yield</b>	1.24	1.24	1.88	2.89	28.18	5.65	6.41	7.36	8.36
<b>97217PBJ7</b>	<b>7742</b>	<b>Price</b>	107.65	107.65	106.82	105.11	102.92	100.33	93.87	86.19	78.84
<b>Description:</b> WILSON CNTY TN BABS TAXABLE GO		<b>% Price Change</b>	4.59%	4.59%	3.79%	2.13%		(2.51)%	(8.79)%	(16.26)%	(23.40)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	269,117.34	269,117.34	267,060.23	262,785.57	257,300.00	250,829.49	234,686.40	215,473.95	197,098.42
<b>Maturity Date:</b> 04/01/2032		<b>Avg Life</b>	1.67	1.67	1.67	1.67	1.67	13.67	13.67	13.67	13.67
<b>Coupon Rate:</b> 5.40		<b>Eff Dur</b>	0.00	0.38	1.17	1.60	2.27	4.67	7.39	8.54	8.69
		<b>Conv</b>	0.00	(0.82)	(0.89)	0.01	(1.37)	(3.38)	(1.23)	0.33	0.69
		<b>Yield</b>	0.85	0.85	1.33	2.33	4.69	5.44	6.14	7.06	8.05
<b>97217PBJ7</b>	<b>9061</b>	<b>Price</b>	107.65	107.65	106.82	105.11	102.92	100.33	93.87	86.19	78.84
<b>Description:</b> WILSON CNTY TN BABS TAXABLE GO		<b>% Price Change</b>	4.59%	4.59%	3.79%	2.13%		(2.51)%	(8.79)%	(16.26)%	(23.40)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	538,234.68	538,234.68	534,120.47	525,571.14	514,600.00	501,658.97	469,372.79	430,947.91	394,196.85
<b>Maturity Date:</b> 04/01/2032		<b>Avg Life</b>	1.67	1.67	1.67	1.67	1.67	13.67	13.67	13.67	13.67
<b>Coupon Rate:</b> 5.40		<b>Eff Dur</b>	0.00	0.38	1.17	1.60	2.27	4.67	7.39	8.54	8.69
		<b>Conv</b>	0.00	(0.82)	(0.89)	0.01	(1.37)	(3.38)	(1.23)	0.33	0.69
		<b>Yield</b>	0.85	0.85	1.33	2.33	33.22	5.44	6.14	7.06	8.05
<b>GL Group: MUNI TAXABLE GO Totals:</b>											
		<b>Price</b>	106.28	106.28	105.46	104.01	102.20	100.84	97.86	94.30	90.81
		<b>% Price Change</b>	3.99%	3.99%	3.19%	1.77%		(1.34)%	(4.25)%	(7.73)%	(11.14)%
		<b>Mkt Value</b>	7,229,117	7,229,117	7,163,207	7,052,379	6,915,876	6,812,749	6,602,727	6,356,493	6,115,637
		<b>Avg Life</b>	1.42	1.42	1.42	1.42	1.42	3.94	5.07	5.07	5.07
		<b>Eff Dur</b>	0.00	0.36	1.03	1.34	1.50	2.30	3.33	3.78	3.84
		<b>Conv</b>	0.00	(0.82)	(0.63)	0.02	(0.31)	(1.24)	(0.58)	0.07	0.20
		<b>Yield</b>	1.04	1.04	1.39	2.38	15.88	4.69	5.85	6.82	7.82
		<b>Gain / Loss</b>	2,222,168	2,222,168	2,156,258	2,045,430	1,908,927	1,805,800	1,595,778	1,349,543	1,108,688
<b>GL Group: MUNI TAXABLE REV</b>											

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>987720CU1</b>	<b>8951</b>	<b>Price</b>	101.76	101.76	101.74	101.37	100.56	100.62	100.25	99.88	99.52
<b>Description:</b> YOUNGSTOWN STATE UNIV OH		<b>% Price Change</b>	1.20%	1.20%	1.18%	0.81%		0.06 %	(0.30)%	(0.67)%	(1.03)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	417,206.71	417,206.71	417,120.27	415,615.29	412,275.50	412,539.29	411,019.12	409,510.66	408,013.74
<b>Maturity Date:</b> 12/15/2018		<b>Avg Life</b>	0.38	0.38	0.38	0.38	0.38	0.38	0.38	0.38	0.38
<b>Coupon Rate:</b> 4.96		<b>Eff Dur</b>	0.00	0.01	0.19	0.36	0.37	0.37	0.37	0.36	0.36
		<b>Conv</b>	0.00	(0.02)	(0.35)	(0.01)	0.00	0.00	0.00	0.00	0.00
		<b>Yield</b>	0.34	0.34	0.40	1.36	4.96	3.35	4.35	5.35	6.34
<b>90621PGP3</b>	<b>8958</b>	<b>Price</b>	108.37	108.37	106.78	104.31	101.46	99.59	97.32	95.12	92.98
<b>Description:</b> UNION CNTY IND SCH BLDG CORP		<b>% Price Change</b>	6.82%	6.82%	5.25%	2.82%		(1.84)%	(4.07)%	(6.24)%	(8.35)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	997,013.02	997,013.02	982,400.95	959,695.65	933,386.00	916,202.53	895,373.23	875,128.54	855,449.18
<b>Maturity Date:</b> 01/15/2021		<b>Avg Life</b>	2.46	2.46	2.46	2.46	2.46	2.46	2.46	2.46	2.46
<b>Coupon Rate:</b> 4.90		<b>Eff Dur</b>	0.00	0.73	1.90	2.33	2.31	2.30	2.29	2.28	2.26
		<b>Conv</b>	0.00	(1.59)	(0.88)	0.07	0.07	0.07	0.06	0.06	0.06
		<b>Yield</b>	1.48	1.48	2.11	3.12	28.34	5.14	6.15	7.16	8.17
<b>744434CW9</b>	<b>8956</b>	<b>Price</b>	194.04	189.15	164.67	144.09	128.23	112.54	100.44	90.20	81.50
<b>Description:</b> PUBLIC PWR GENERATION AGY NE		<b>% Price Change</b>	51.32%	47.51%	28.41%	12.37%		(12.24)%	(21.68)%	(29.66)%	(36.44)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	426,896.07	416,138.64	362,272.97	316,999.01	282,112.60	247,594.73	220,962.74	198,439.69	179,298.85
<b>Maturity Date:</b> 01/01/2041		<b>Avg Life</b>	22.42	22.42	22.42	22.42	22.42	22.42	22.42	22.42	22.42
<b>Coupon Rate:</b> 7.24		<b>Eff Dur</b>	1.26	7.74	13.63	13.04	12.37	11.71	11.06	10.43	9.83
		<b>Conv</b>	(4.89)	(19.59)	3.91	3.41	2.78	2.28	1.87	1.54	1.27
		<b>Yield</b>	2.10	2.28	3.28	4.29	11.53	6.32	7.33	8.35	9.36
<b>GL Group: MUNI TAXABLE REV Totals:</b>											
		<b>Price</b>	117.59	116.94	112.82	108.64	104.73	101.67	98.73	96.07	93.65
		<b>% Price Change</b>	12.28%	11.65%	7.72%	3.73%		(2.92)%	(5.73)%	(8.27)%	(10.58)%
		<b>Mkt Value</b>	1,841,116	1,830,358	1,761,794	1,692,310	1,627,774	1,576,337	1,527,355	1,483,079	1,442,762
		<b>Avg Life</b>	4.42	4.42	4.42	4.42	4.42	4.42	4.42	4.42	4.42
		<b>Eff Dur</b>	0.17	1.42	2.89	3.10	3.00	2.91	2.81	2.72	2.63
		<b>Conv</b>	(0.65)	(3.47)	(0.06)	0.49	0.41	0.34	0.28	0.24	0.20
		<b>Yield</b>	1.18	1.20	1.69	2.68	18.20	4.69	5.70	6.71	7.71
		<b>Gain / Loss</b>	756,784	746,027	677,463	607,979	543,443	492,005	443,024	398,747	358,430
<b>GL Group: MUNICIPAL GO BONDS</b>											
<b>850622FG1</b>	<b>8970</b>	<b>Price</b>	101.27	101.27	101.24	100.83	100.18	100.01	99.60	99.19	98.79
<b>Description:</b> SPRINGFIELD IL PARK DIST		<b>% Price Change</b>	1.08%	1.08%	1.06%	0.65%		(0.17)%	(0.58)%	(0.98)%	(1.38)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	202,533.90	202,533.90	202,478.12	201,659.93	200,360.00	200,011.10	199,197.13	198,390.00	197,589.62
<b>Maturity Date:</b> 12/30/2018		<b>Avg Life</b>	0.42	0.42	0.42	0.42	0.42	0.42	0.42	0.42	0.42
<b>Coupon Rate:</b> 3.60		<b>Eff Dur</b>	0.00	0.01	0.22	0.41	0.41	0.41	0.41	0.40	0.40
		<b>Conv</b>	0.00	(0.03)	(0.38)	0.00	0.00	0.00	0.00	0.00	0.00
		<b>Yield</b>	0.59	0.59	0.65	1.63	3.60	3.62	4.61	5.61	6.61
<b>095617FL5</b>	<b>9069</b>	<b>Price</b>	100.15	100.15	100.15	100.14	100.10	100.14	100.14	100.13	100.13
<b>Description:</b> BLUE ISLAND ILL GO		<b>% Price Change</b>	0.05%	0.05%	0.05%	0.05%		0.04 %	0.04%	0.03%	0.03%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	430,628.70	430,628.70	430,628.70	430,618.05	430,421.40	430,594.58	430,582.89	430,571.23	430,559.60
<b>Maturity Date:</b> 12/01/2020		<b>Avg Life</b>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>Coupon Rate:</b> 4.63		<b>Eff Dur</b>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		<b>Conv</b>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		<b>Yield</b>	(42.37)	(42.37)	(42.37)	(41.67)	28.88	(40.12)	(39.34)	(38.56)	(37.78)
<b>142375DH4</b>	<b>9057</b>	<b>Price</b>	100.18	100.18	100.18	100.18	100.15	100.17	100.17	100.16	100.16
<b>Description:</b> CARLISLE IA CSD GO UNLTD		<b>% Price Change</b>	0.03%	0.03%	0.03%	0.03%		0.02 %	0.02%	0.02%	0.02%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	601,069.34	601,069.34	601,069.34	601,054.43	600,882.00	601,021.61	601,005.25	600,988.94	600,972.67
<b>Maturity Date:</b> 05/01/2021		<b>Avg Life</b>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>Coupon Rate:</b> 3.95		<b>Eff Dur</b>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		<b>Conv</b>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		<b>Yield</b>	(51.52)	(51.52)	(51.52)	(50.86)	28.01	(49.40)	(48.67)	(47.93)	(47.20)

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>904999CM9</b>	<b>9064</b>	<b>Price</b>	108.55	108.55	106.17	103.03	100.00	97.08	94.25	91.53	88.90
<b>Description:</b> UNADILLA NE VILLAGE VARIOUS GO		<b>% Price Change</b>	8.55%	8.55%	6.17%	3.03%		(2.92)%	(5.75)%	(8.47)%	(11.10)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	75,984.60	75,984.60	74,319.31	72,121.11	70,000.00	67,953.10	65,977.45	64,070.22	62,228.71
<b>Maturity Date:</b> 10/01/2021		<b>Avg Life</b>	3.17	3.17	3.17	3.17	3.17	3.17	3.17	3.17	3.17
<b>Coupon Rate:</b> 3.95		<b>Eff Dur</b>	0.00	1.08	2.57	2.96	2.94	2.92	2.90	2.88	2.87
		<b>Conv</b>	0.00	(2.38)	(0.76)	0.11	0.11	0.10	0.10	0.09	0.09
		<b>Yield</b>	1.23	1.23	1.97	2.98	23.18	5.00	6.01	7.02	8.02
<b>311653AC3</b>	<b>9082</b>	<b>Price</b>	100.10	100.10	100.10	100.10	100.08	100.10	100.09	100.09	100.09
<b>Description:</b> FARRAGUT IA GO UNLTD		<b>% Price Change</b>	0.03%	0.03%	0.03%	0.02%		0.02%	0.02%	0.01%	0.01%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	160,166.72	160,166.72	160,166.72	160,162.76	160,123.20	160,154.05	160,149.70	160,145.37	160,141.05
<b>Maturity Date:</b> 06/01/2022		<b>Avg Life</b>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>Coupon Rate:</b> 3.80		<b>Eff Dur</b>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		<b>Conv</b>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		<b>Yield</b>	(30.83)	(30.83)	(30.83)	(30.08)	3.80	(28.42)	(27.59)	(26.75)	(25.91)
<b>751265ML0</b>	<b>9083</b>	<b>Price</b>	100.19	100.19	100.19	100.15	100.09	100.07	98.07	94.12	90.15
<b>Description:</b> RALSTON NE GO UNLTD		<b>% Price Change</b>	0.10%	0.10%	0.10%	0.06%		(0.02)%	(2.02)%	(5.96)%	(9.93)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	110,206.73	110,206.73	110,206.73	110,165.95	110,096.80	110,076.18	107,877.64	103,534.46	99,161.55
<b>Maturity Date:</b> 06/15/2023		<b>Avg Life</b>	0.04	0.04	0.04	0.04	0.04	0.04	4.88	4.88	4.88
<b>Coupon Rate:</b> 3.80		<b>Eff Dur</b>	0.00	0.00	0.02	0.04	0.04	1.01	3.02	4.19	4.30
		<b>Conv</b>	0.00	0.00	(0.04)	0.00	0.00	(1.96)	(1.95)	(0.03)	0.17
		<b>Yield</b>	(1.02)	(1.02)	(1.02)	(0.08)	3.80	2.02	4.28	5.22	6.21
<b>751265MM8</b>	<b>9073</b>	<b>Price</b>	100.19	100.19	100.19	100.15	100.09	100.07	97.30	92.69	88.10
<b>Description:</b> RALSTON NE GO UNLTD		<b>% Price Change</b>	0.10%	0.10%	0.10%	0.06%		(0.02)%	(2.79)%	(7.39)%	(11.98)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	110,205.64	110,205.64	110,205.64	110,164.86	110,097.90	110,075.07	107,025.04	101,957.36	96,909.27
<b>Maturity Date:</b> 06/15/2024		<b>Avg Life</b>	0.04	0.04	0.04	0.04	0.04	0.04	5.88	5.88	5.88
<b>Coupon Rate:</b> 3.90		<b>Eff Dur</b>	0.00	0.00	0.02	0.04	0.04	1.40	3.77	4.93	5.05
		<b>Conv</b>	0.00	0.00	(0.04)	0.00	0.00	(2.73)	(1.83)	0.02	0.23
		<b>Yield</b>	(0.90)	(0.90)	(0.90)	0.05	3.90	2.15	4.47	5.41	6.40
<b>757022AM0</b>	<b>9075</b>	<b>Price</b>	119.75	119.67	113.34	107.04	100.17	94.83	89.06	83.68	78.68
<b>Description:</b> RED SKY RANCH CO GO LTD		<b>% Price Change</b>	19.54%	19.46%	13.15%	6.86%		(5.33)%	(11.09)%	(16.46)%	(21.46)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	239,496.56	239,335.90	226,687.56	214,085.23	200,344.00	189,656.18	178,127.81	167,366.89	157,354.48
<b>Maturity Date:</b> 12/01/2025		<b>Avg Life</b>	6.34	6.34	6.34	6.34	7.34	7.34	7.34	7.34	7.34
<b>Coupon Rate:</b> 3.88		<b>Eff Dur</b>	0.03	2.66	5.54	5.78	6.02	6.20	6.21	6.16	6.09
		<b>Conv</b>	(0.08)	(6.24)	0.02	0.15	0.08	0.30	0.38	0.37	0.35
		<b>Yield</b>	0.72	0.73	1.68	2.70	14.14	4.76	5.76	6.77	7.78
<b>078833LR9</b>	<b>7746</b>	<b>Price</b>	106.90	106.90	104.22	99.80	92.41	87.51	81.89	76.67	71.83
<b>Description:</b> BELLEVILLE IL GO UNLTD		<b>% Price Change</b>	15.67%	15.67%	12.78%	8.00%		(5.30)%	(11.39)%	(17.03)%	(22.27)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	267,242.90	267,242.90	260,549.58	249,503.34	231,030.00	218,782.30	204,726.44	191,686.94	179,585.19
<b>Maturity Date:</b> 01/01/2026		<b>Avg Life</b>	3.42	3.42	3.42	7.42	7.42	7.42	7.42	7.42	7.42
<b>Coupon Rate:</b> 2.50		<b>Eff Dur</b>	0.00	1.25	3.40	5.33	6.55	6.66	6.60	6.54	6.48
		<b>Conv</b>	0.00	(2.68)	(1.74)	(1.81)	0.18	0.43	0.41	0.38	0.35
		<b>Yield</b>	0.48	0.48	1.25	2.55	3.10	4.51	5.52	6.53	7.54
<b>476538EU3</b>	<b>9095</b>	<b>Price</b>	110.24	110.24	108.57	106.00	102.82	99.52	94.18	88.59	83.28
<b>Description:</b> JERSEY & GREENE CNTYS ILL GO		<b>% Price Change</b>	7.22%	7.22%	5.59%	3.09%		(3.21)%	(8.40)%	(13.83)%	(19.00)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	551,220.01	551,220.01	542,845.47	530,005.34	514,095.00	497,581.84	470,899.97	442,972.56	416,415.82
<b>Maturity Date:</b> 02/01/2026		<b>Avg Life</b>	2.50	2.50	2.50	2.50	2.50	7.50	7.50	7.50	7.50
<b>Coupon Rate:</b> 4.38		<b>Eff Dur</b>	0.00	0.74	1.92	2.40	3.07	4.52	5.67	6.00	6.00
		<b>Conv</b>	0.00	(1.67)	(0.89)	(0.05)	(1.24)	(1.47)	(0.25)	0.27	0.36
		<b>Yield</b>	0.31	0.31	0.95	1.95	14.76	4.50	5.38	6.36	7.36



Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>80373RCF6</b>	<b>9080</b>	<b>Price</b>	101.59	101.59	101.55	101.09	100.21	95.19	88.51	82.18	76.37
<b>Description:</b> SARPY CNTY NE S&I #220 GO UNLTD		<b>% Price Change</b>	1.38%	1.38%	1.34%	0.88%		(5.00)%	(11.67)%	(17.99)%	(23.79)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	101,588.13	101,588.13	101,552.74	101,094.78	100,210.00	95,194.70	88,511.95	82,181.72	76,367.89
<b>Maturity Date:</b> 01/15/2028		<b>Avg Life</b>	0.46	0.46	0.46	0.46	9.46	9.46	9.46	9.46	9.46
<b>Coupon Rate:</b> 4.55		<b>Eff Dur</b>	0.00	0.02	0.24	0.57	2.93	6.24	7.34	7.37	7.27
		<b>Conv</b>	0.00	(0.04)	(0.42)	(0.23)	(4.53)	(1.47)	0.35	0.52	0.49
		<b>Yield</b>	1.12	1.12	1.20	2.19	4.55	5.25	6.23	7.24	8.25
<b>69750RDW4</b>	<b>9108</b>	<b>Price</b>	103.04	103.04	102.68	101.56	96.11	89.83	82.74	76.28	70.42
<b>Description:</b> PALOMA LAKE TX GO UNLTD		<b>% Price Change</b>	7.20%	7.20%	6.83%	5.66%		(6.54)%	(13.91)%	(20.63)%	(26.74)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	309,111.43	309,111.43	308,038.37	304,671.98	288,339.00	269,487.82	248,233.29	228,854.68	211,249.07
<b>Maturity Date:</b> 09/01/2028		<b>Avg Life</b>	1.09	1.09	1.09	1.09	10.09	10.09	10.09	10.09	10.09
<b>Coupon Rate:</b> 3.63		<b>Eff Dur</b>	0.00	0.17	0.71	2.65	5.94	7.92	8.04	7.92	7.79
		<b>Conv</b>	0.00	(0.36)	(0.76)	(3.22)	(3.05)	0.30	0.63	0.59	0.53
		<b>Yield</b>	0.84	0.84	1.17	2.20	12.12	4.95	5.96	6.97	7.98
<b>25933PAN3</b>	<b>9110</b>	<b>Price</b>	107.75	107.75	105.83	102.90	95.90	89.45	82.07	75.36	69.30
<b>Description:</b> DOUGLAS CNTY NE GO UNLTD		<b>% Price Change</b>	12.36%	12.36%	10.36%	7.30%		(6.72)%	(14.43)%	(21.42)%	(27.74)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	118,527.54	118,527.54	116,416.22	113,188.16	105,491.10	98,398.06	90,273.26	82,897.63	76,231.60
<b>Maturity Date:</b> 05/01/2029		<b>Avg Life</b>	2.75	2.75	2.75	2.75	10.75	10.75	10.75	10.75	10.75
<b>Coupon Rate:</b> 3.65		<b>Eff Dur</b>	0.00	0.88	2.27	4.17	6.85	8.36	8.49	8.37	8.22
		<b>Conv</b>	0.00	(1.92)	(1.02)	(2.78)	(2.01)	0.34	0.68	0.65	0.58
		<b>Yield</b>	0.83	0.83	1.51	2.59	24.85	4.96	5.97	6.98	7.99
<b>803738BB8</b>	<b>9085</b>	<b>Price</b>	107.80	107.80	105.88	102.93	95.50	88.79	81.02	74.01	67.72
<b>Description:</b> SARPY CNTY NE GO UNLTD		<b>% Price Change</b>	12.88%	12.88%	10.87%	7.79%		(7.02)%	(15.16)%	(22.51)%	(29.09)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	215,602.18	215,602.18	211,766.92	205,868.86	190,998.00	177,587.10	162,035.26	148,012.14	135,433.94
<b>Maturity Date:</b> 05/01/2030		<b>Avg Life</b>	2.75	2.75	2.75	2.75	11.75	11.75	11.75	11.75	11.75
<b>Coupon Rate:</b> 3.75		<b>Eff Dur</b>	0.00	0.88	2.28	4.30	7.22	8.88	9.02	8.87	8.69
		<b>Conv</b>	0.00	(1.92)	(1.03)	(3.03)	(2.19)	0.39	0.76	0.72	0.65
		<b>Yield</b>	0.91	0.91	1.59	2.67	11.07	5.06	6.07	7.08	8.09
<b>80373RCB5</b>	<b>9107</b>	<b>Price</b>	100.43	100.43	100.43	100.31	100.00	93.09	84.58	76.70	69.65
<b>Description:</b> SARPY CNTY NE GO UNLTD		<b>% Price Change</b>	0.43%	0.43%	0.43%	0.32%		(6.91)%	(15.42)%	(23.30)%	(30.35)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	301,283.45	301,283.45	301,283.45	300,938.50	299,991.00	279,262.63	253,735.49	230,085.50	208,949.08
<b>Maturity Date:</b> 09/15/2031		<b>Avg Life</b>	0.13	0.13	0.13	0.13	13.13	13.13	13.13	13.13	13.13
<b>Coupon Rate:</b> 3.80		<b>Eff Dur</b>	0.00	0.00	0.06	0.20	3.56	8.16	9.53	9.55	9.36
		<b>Conv</b>	0.00	0.00	(0.11)	(0.19)	(6.62)	(1.59)	0.63	0.84	0.78
		<b>Yield</b>	0.43	0.43	0.43	1.34	10.79	4.54	5.50	6.50	7.51
<b>259290DN1</b>	<b>9086</b>	<b>Price</b>	100.15	100.15	100.15	100.11	98.21	92.81	84.02	75.89	68.65
<b>Description:</b> DOUGLAS CNTY NE GO UNLTD		<b>% Price Change</b>	1.97%	1.97%	1.97%	1.93%		(5.50)%	(14.45)%	(22.73)%	(30.10)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	400,587.08	400,587.08	400,587.08	400,437.99	392,852.00	371,255.07	336,068.77	303,551.36	274,608.17
<b>Maturity Date:</b> 04/15/2032		<b>Avg Life</b>	0.04	0.04	0.04	0.04	13.71	13.71	13.71	13.71	13.71
<b>Coupon Rate:</b> 3.65		<b>Eff Dur</b>	0.00	0.00	0.02	0.07	3.61	8.51	9.95	9.98	9.78
		<b>Conv</b>	0.00	0.00	(0.04)	(0.08)	(7.07)	(1.61)	0.67	0.89	0.83
		<b>Yield</b>	(0.12)	(0.12)	(0.12)	0.83	10.69	4.39	5.34	6.34	7.35
<b>14800PEC7</b>	<b>9065</b>	<b>Price</b>	100.01	100.01	100.01	100.01	99.89	98.85	91.25	82.74	74.83
<b>Description:</b> CASS CNTY NE GO		<b>% Price Change</b>	0.12%	0.12%	0.12%	0.12%		(1.04)%	(8.65)%	(17.17)%	(25.09)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	800,097.58	800,097.58	800,097.58	800,077.81	799,104.00	790,818.00	729,962.19	661,883.50	598,610.87
<b>Maturity Date:</b> 12/01/2032		<b>Avg Life</b>	0.00	0.00	0.00	0.00	0.00	14.34	14.34	14.34	14.34
<b>Coupon Rate:</b> 4.05		<b>Eff Dur</b>	0.00	0.00	0.00	0.00	0.57	4.40	8.77	9.84	9.92
		<b>Conv</b>	0.00	0.00	0.00	0.00	(1.15)	(6.45)	(0.90)	0.60	0.85
		<b>Yield</b>	(0.34)	(0.34)	(0.34)	0.55	10.88	4.20	4.95	5.89	6.88

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>148010EN7</b>	<b>9096</b>	<b>Price</b>	102.36	102.36	102.33	101.87	100.79	100.89	96.87	89.14	81.07
<b>Description:</b> CASS CNTY NE SD#22 GO UNLTD		<b>% Price Change</b>	1.56%	1.56%	1.53%	1.07%		0.10 %	(3.89)%	(11.56)%	(19.56)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	204,729.54	204,729.54	204,658.58	203,736.45	201,576.00	201,786.74	193,736.42	178,275.72	162,148.39
<b>Maturity Date:</b> 12/15/2032		<b>Avg Life</b>	0.46	0.46	0.46	0.46	0.46	0.46	14.38	14.38	14.38
<b>Coupon Rate:</b> 4.45		<b>Eff Dur</b>	0.00	0.02	0.24	0.45	0.48	2.24	6.03	8.80	9.51
		<b>Conv</b>	0.00	(0.04)	(0.43)	0.00	(0.05)	(3.51)	(3.71)	(0.33)	0.60
		<b>Yield</b>	(0.64)	(0.64)	(0.57)	0.42	4.45	2.53	4.80	5.61	6.55
<b>013406DT7</b>	<b>9087</b>	<b>Price</b>	101.49	101.49	101.49	101.21	100.35	100.61	96.71	88.88	80.75
<b>Description:</b> ALBION NE SWIM POOL GO UNLTD		<b>% Price Change</b>	1.14%	1.14%	1.13%	0.86%		0.26 %	(3.62)%	(11.43)%	(19.53)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	152,240.99	152,240.99	152,230.64	151,817.12	150,523.50	150,915.76	145,067.40	133,321.99	121,127.21
<b>Maturity Date:</b> 04/15/2033		<b>Avg Life</b>	0.28	0.28	0.28	0.28	0.28	0.28	14.71	14.71	14.71
<b>Coupon Rate:</b> 4.50		<b>Eff Dur</b>	0.00	0.00	0.14	0.28	0.29	2.06	5.98	8.85	9.53
		<b>Conv</b>	0.00	(0.01)	(0.27)	(0.02)	(0.01)	(3.59)	(3.93)	(0.30)	0.62
		<b>Yield</b>	(0.70)	(0.70)	(0.67)	0.28	4.50	2.38	4.87	5.68	6.62
<b>013406DT7</b>	<b>9088</b>	<b>Price</b>	101.49	101.49	101.49	101.21	100.35	100.61	96.71	88.88	80.75
<b>Description:</b> ALBION NE SWIM POOL GO UNLTD		<b>% Price Change</b>	1.14%	1.14%	1.13%	0.86%		0.26 %	(3.62)%	(11.43)%	(19.53)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	50,747.00	50,747.00	50,743.55	50,605.71	50,174.50	50,305.25	48,355.80	44,440.66	40,375.74
<b>Maturity Date:</b> 04/15/2033		<b>Avg Life</b>	0.28	0.28	0.28	0.28	0.28	0.28	14.71	14.71	14.71
<b>Coupon Rate:</b> 4.50		<b>Eff Dur</b>	0.00	0.00	0.14	0.28	0.29	2.06	5.98	8.85	9.53
		<b>Conv</b>	0.00	(0.01)	(0.27)	(0.02)	(0.01)	(3.59)	(3.93)	(0.30)	0.62
		<b>Yield</b>	(0.70)	(0.70)	(0.67)	0.28	4.50	2.38	4.87	5.68	6.62
<b>80374XBC0</b>	<b>9084</b>	<b>Price</b>	111.79	111.79	108.54	104.46	95.85	88.36	79.37	71.38	64.36
<b>Description:</b> SARPY CNTY NE GO UNLTD		<b>% Price Change</b>	16.63%	16.63%	13.24%	8.99%		(7.82)%	(17.19)%	(25.53)%	(32.85)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	223,577.53	223,577.53	217,078.18	208,926.86	191,698.00	176,712.86	158,736.79	142,753.49	128,723.46
<b>Maturity Date:</b> 06/15/2033		<b>Avg Life</b>	3.88	3.88	3.88	3.88	14.88	14.88	14.88	14.88	14.88
<b>Coupon Rate:</b> 3.80		<b>Eff Dur</b>	0.00	1.45	3.36	5.18	8.21	10.30	10.63	10.44	10.15
		<b>Conv</b>	0.00	(3.25)	(0.83)	(2.73)	(2.50)	0.32	1.00	0.98	0.86
		<b>Yield</b>	0.74	0.74	1.56	2.62	20.29	4.95	5.94	6.95	7.97
<b>803760EN3</b>	<b>9106</b>	<b>Price</b>	108.10	108.10	106.58	104.16	97.98	91.38	82.19	73.85	66.51
<b>Description:</b> SARPY CNTY NE GO UNLTD		<b>% Price Change</b>	10.33%	10.33%	8.77%	6.30%		(6.74)%	(16.12)%	(24.63)%	(32.12)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	324,300.36	324,300.36	319,742.67	312,467.82	293,949.00	274,127.36	246,558.91	221,541.99	199,534.33
<b>Maturity Date:</b> 12/15/2033		<b>Avg Life</b>	2.38	2.38	2.38	2.38	15.38	15.38	15.38	15.38	15.38
<b>Coupon Rate:</b> 4.00		<b>Eff Dur</b>	0.00	0.70	1.84	3.20	6.37	9.63	10.60	10.54	10.27
		<b>Conv</b>	0.00	(1.52)	(0.91)	(1.85)	(4.23)	(0.68)	0.85	1.00	0.91
		<b>Yield</b>	0.60	0.60	1.22	2.23	27.70	4.84	5.81	6.81	7.82
<b>803738BG7</b>	<b>9079</b>	<b>Price</b>	108.20	108.20	106.29	103.34	94.59	86.96	77.69	69.55	62.48
<b>Description:</b> SARPY CNTY NE GO UNLTD		<b>% Price Change</b>	14.39%	14.39%	12.37%	9.25%		(8.06)%	(17.87)%	(26.48)%	(33.95)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	335,433.17	335,433.17	329,498.33	320,353.84	293,225.90	269,578.97	240,832.24	215,590.11	193,682.24
<b>Maturity Date:</b> 05/01/2035		<b>Avg Life</b>	2.75	2.75	2.75	2.75	16.75	16.75	16.75	16.75	16.75
<b>Coupon Rate:</b> 4.15		<b>Eff Dur</b>	0.00	0.88	2.27	4.59	8.38	10.81	11.06	10.78	10.39
		<b>Conv</b>	0.00	(1.91)	(1.04)	(3.68)	(3.11)	0.47	1.13	1.08	0.94
		<b>Yield</b>	1.16	1.16	1.84	2.92	25.53	5.38	6.38	7.39	8.41
<b>80377BER9</b>	<b>9067</b>	<b>Price</b>	106.55	106.55	105.58	103.71	100.06	92.11	82.55	73.83	66.20
<b>Description:</b> SARPY CNTY NE GO UNLTD		<b>% Price Change</b>	6.49%	6.49%	5.51%	3.65%		(7.94)%	(17.50)%	(26.22)%	(33.84)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	532,748.69	532,748.69	527,881.26	518,553.72	500,300.00	460,559.07	412,765.31	369,136.72	331,003.24
<b>Maturity Date:</b> 11/01/2035		<b>Avg Life</b>	1.88	1.88	1.88	1.88	17.25	17.25	17.25	17.25	17.25
<b>Coupon Rate:</b> 4.30		<b>Eff Dur</b>	0.00	0.45	1.33	2.47	5.71	9.58	10.93	10.92	10.58
		<b>Conv</b>	0.00	(0.97)	(0.89)	(1.44)	(5.00)	(1.26)	0.83	1.10	1.01
		<b>Yield</b>	0.82	0.82	1.33	2.31	32.36	5.04	5.98	6.98	7.99

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>80379KBZ2</b>	<b>9093</b>	<b>Price</b>	107.16	107.16	105.58	102.88	93.75	85.87	76.48	68.29	61.22
<b>Description:</b> SARPY CNTY NE GO UNLTD		<b>% Price Change</b>	14.31%	14.31%	12.61%	9.74%		(8.41)%	(18.42)%	(27.16)%	(34.70)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	364,356.10	364,356.10	358,962.30	349,797.10	318,753.40	291,948.86	260,027.97	232,190.38	208,145.13
<b>Maturity Date:</b> 12/15/2035		<b>Avg Life</b>	2.44	2.44	2.44	2.44	17.38	17.38	17.38	17.38	17.38
<b>Coupon Rate:</b> 4.10		<b>Eff Dur</b>	0.00	0.74	2.02	4.68	8.82	11.25	11.41	11.09	10.68
		<b>Conv</b>	0.00	(1.59)	(1.11)	(4.28)	(3.07)	0.65	1.20	1.12	0.96
		<b>Yield</b>	1.16	1.16	1.80	2.91	27.40	5.41	6.41	7.42	8.43
<b>25933AEW2</b>	<b>9104</b>	<b>Price</b>	113.44	113.44	110.16	106.16	98.09	90.60	80.56	71.56	63.77
<b>Description:</b> DOUGLAS CNTY NE GO UNLTD		<b>% Price Change</b>	15.65%	15.65%	12.30%	8.23%		(7.63)%	(17.87)%	(27.05)%	(34.99)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	385,709.88	385,709.88	374,532.46	360,953.89	333,506.00	308,051.41	273,903.51	243,292.69	216,815.09
<b>Maturity Date:</b> 12/15/2036		<b>Avg Life</b>	3.88	3.88	3.88	3.88	18.38	18.38	18.38	18.38	18.38
<b>Coupon Rate:</b> 4.00		<b>Eff Dur</b>	0.00	1.44	3.29	4.68	7.73	10.77	11.75	11.65	11.26
		<b>Conv</b>	0.00	(3.29)	(0.71)	(1.99)	(3.58)	(0.47)	1.04	1.22	1.10
		<b>Yield</b>	0.53	0.53	1.34	2.37	20.57	4.82	5.77	6.77	7.78
<b>361091BN0</b>	<b>9105</b>	<b>Price</b>	113.17	113.17	109.99	106.08	98.09	90.62	80.58	71.58	63.79
<b>Description:</b> FURNAS CNTY NE SD#18 GO UNLTD		<b>% Price Change</b>	15.37%	15.37%	12.13%	8.15%		(7.61)%	(17.85)%	(27.03)%	(34.97)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	679,004.73	679,004.73	659,912.62	636,485.20	588,540.00	543,740.78	483,482.79	429,450.04	382,710.35
<b>Maturity Date:</b> 12/15/2036		<b>Avg Life</b>	3.82	3.82	3.82	3.82	18.38	18.38	18.38	18.38	18.38
<b>Coupon Rate:</b> 4.00		<b>Eff Dur</b>	0.00	1.40	3.21	4.60	7.68	10.75	11.75	11.65	11.27
		<b>Conv</b>	0.00	(3.18)	(0.72)	(2.00)	(3.64)	(0.49)	1.04	1.22	1.10
		<b>Yield</b>	0.55	0.55	1.35	2.36	20.76	4.81	5.77	6.77	7.78
<b>25934FCV4</b>	<b>9066</b>	<b>Price</b>	112.10	112.10	109.24	105.61	97.03	90.42	80.55	71.73	64.10
<b>Description:</b> DOUGLAS CNTY NE S&I #523 GO UN		<b>% Price Change</b>	15.54%	15.54%	12.59%	8.84%		(6.80)%	(16.98)%	(26.07)%	(33.94)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	425,982.39	425,982.39	415,113.54	401,305.52	368,695.00	343,607.78	306,098.15	272,567.39	243,571.81
<b>Maturity Date:</b> 02/15/2037		<b>Avg Life</b>	3.54	3.54	3.54	3.54	18.54	18.54	18.54	18.54	18.54
<b>Coupon Rate:</b> 4.30		<b>Eff Dur</b>	0.00	1.25	2.92	4.35	7.45	10.45	11.32	11.16	10.74
		<b>Conv</b>	0.00	(2.86)	(0.77)	(2.10)	(3.71)	(0.42)	1.05	1.19	1.07
		<b>Yield</b>	0.87	0.87	1.65	2.68	22.14	5.15	6.11	7.12	8.13
<b>80379VBK1</b>	<b>9102</b>	<b>Price</b>	112.11	112.11	108.68	104.32	93.58	85.87	75.99	67.43	60.11
<b>Description:</b> SARPY CNTY NE S&I DIST #251 GO		<b>% Price Change</b>	19.79%	19.79%	16.13%	11.48%		(8.25)%	(18.80)%	(27.94)%	(35.77)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	414,793.87	414,793.87	402,103.52	385,999.81	346,260.80	317,709.83	281,175.43	249,505.60	222,413.56
<b>Maturity Date:</b> 08/15/2037		<b>Avg Life</b>	4.04	4.04	4.04	4.04	19.04	19.04	19.04	19.04	19.04
<b>Coupon Rate:</b> 4.05		<b>Eff Dur</b>	0.00	1.50	3.52	5.78	9.39	11.62	11.84	11.46	10.96
		<b>Conv</b>	0.00	(3.43)	(0.92)	(3.58)	(2.59)	0.65	1.31	1.24	1.06
		<b>Yield</b>	1.03	1.03	1.85	2.95	20.13	5.28	6.27	7.28	8.29
<b>25932UCY7</b>	<b>9103</b>	<b>Price</b>	112.68	112.68	108.94	104.28	93.14	85.28	75.36	66.79	59.48
<b>Description:</b> DOUGLAS CNTY NE SAN & IMPT DIST#		<b>% Price Change</b>	20.98%	20.98%	16.97%	11.97%		(8.43)%	(19.08)%	(28.29)%	(36.14)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	383,096.73	383,096.73	370,402.75	354,562.46	316,669.20	289,964.85	256,234.88	227,094.34	202,219.54
<b>Maturity Date:</b> 11/15/2037		<b>Avg Life</b>	4.29	4.29	4.29	4.29	19.29	19.29	19.29	19.29	19.29
<b>Coupon Rate:</b> 4.00		<b>Eff Dur</b>	0.00	1.64	3.82	6.17	9.81	11.96	12.13	11.75	11.24
		<b>Conv</b>	0.00	(3.73)	(0.93)	(3.66)	(2.35)	0.76	1.35	1.25	1.07
		<b>Yield</b>	1.02	1.02	1.86	2.97	9.73	5.26	6.26	7.27	8.28
<b>25929WCG7</b>	<b>9092</b>	<b>Price</b>	113.43	113.43	110.15	106.16	98.04	90.30	80.09	70.98	63.14
<b>Description:</b> DOUGLAS CNTY NE GO UNLTD		<b>% Price Change</b>	15.70%	15.70%	12.36%	8.28%		(7.90)%	(18.31)%	(27.60)%	(35.59)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	385,674.72	385,674.72	374,519.49	360,944.26	333,329.20	307,011.81	272,302.84	241,334.96	214,684.53
<b>Maturity Date:</b> 12/15/2037		<b>Avg Life</b>	3.88	3.88	3.88	3.88	19.38	19.38	19.38	19.38	19.38
<b>Coupon Rate:</b> 4.10		<b>Eff Dur</b>	0.00	1.44	3.29	4.73	7.89	11.00	11.98	11.85	11.42
		<b>Conv</b>	0.00	(3.28)	(0.71)	(2.10)	(3.68)	(0.44)	1.10	1.27	1.14
		<b>Yield</b>	0.63	0.63	1.44	2.47	20.71	4.92	5.88	6.87	7.88

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>25928MCZ8</b>	<b>9060</b>	<b>Price</b>	112.79	112.79	108.90	104.02	92.26	84.59	74.77	66.35	59.18
<b>Description:</b> DOUGLAS CNTY NE SAN&IMPT DIST#		<b>% Price Change</b>	22.25%	22.25%	18.03%	12.74%		(8.32)%	(18.96)%	(28.09)%	(35.85)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	563,946.55	563,946.55	544,487.81	520,085.72	461,305.00	422,928.96	373,855.03	331,726.07	295,915.32
<b>Maturity Date:</b> 12/15/2038		<b>Avg Life</b>	4.46	4.46	4.46	4.46	20.38	20.38	20.38	20.38	20.38
<b>Coupon Rate:</b> 4.35		<b>Eff Dur</b>	0.00	1.72	4.01	6.50	10.14	12.06	12.11	11.65	11.10
		<b>Conv</b>	0.00	(3.89)	(0.99)	(3.83)	(2.02)	0.91	1.39	1.26	1.07
		<b>Yield</b>	1.43	1.43	2.29	3.42	4.35	5.68	6.68	7.69	8.71
<b>GL Group: MUNICIPAL GO BONDS Totals:</b>											
		<b>Price</b>	106.71	106.71	105.06	102.79	97.74	93.00	86.16	79.57	73.67
		<b>% Price Change</b>	9.18%	9.18%	7.49%	5.17%		(4.84)%	(11.85)%	(18.59)%	(24.62)%
		<b>Mkt Value</b>	10,421,895	10,421,734	10,260,767	10,042,415	9,552,941	9,076,860	8,387,523	7,731,373	7,145,439
		<b>Avg Life</b>	2.13	2.13	2.13	2.28	10.47	11.62	12.62	12.62	12.62
		<b>Eff Dur</b>	0.00	0.74	1.79	2.88	4.95	7.08	8.10	8.28	8.11
		<b>Conv</b>	0.00	(1.65)	(0.61)	(1.52)	(2.22)	(0.84)	0.26	0.69	0.69
		<b>Yield</b>	(4.99)	(4.99)	(4.53)	(3.55)	15.84	(1.13)	(0.07)	0.88	1.86
		<b>Gain / Loss</b>	4,153,939	4,153,778	3,992,811	3,774,458	3,284,985	2,808,903	2,119,567	1,463,416	877,482
<b>GL Group: MUNICIPAL GO ZEROS</b>											
<b>771027FZ7</b>	<b>7749</b>	<b>Price</b>	100.66	100.66	100.37	99.37	98.31	97.42	96.46	95.52	94.60
<b>Description:</b> ROBLA CALIF SCH DIST ZERO		<b>% Price Change</b>	2.39%	2.39%	2.09%	1.07%		(0.91)%	(1.88)%	(2.84)%	(3.78)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	100,662.38	100,662.38	100,367.10	99,369.66	98,314.00	97,418.83	96,464.87	95,524.84	94,598.48
<b>Maturity Date:</b> 08/01/2019		<b>Avg Life</b>	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00
<b>Coupon Rate:</b> 0.00		<b>Eff Dur</b>	0.00	0.15	0.64	1.00	0.99	0.99	0.98	0.98	0.97
		<b>Conv</b>	0.00	(0.30)	(0.70)	0.01	0.01	0.01	0.01	0.01	0.01
		<b>Yield</b>	(0.66)	(0.66)	(0.37)	0.63	3.43	2.62	3.62	4.62	5.61
<b>158249HY1</b>	<b>8986</b>	<b>Price</b>	101.75	101.75	98.61	94.91	90.92	87.97	84.72	81.60	78.62
<b>Description:</b> CHAMPAIGN CNTY ILL CUSD NO 004		<b>% Price Change</b>	11.91%	11.91%	8.45%	4.39%		(3.24)%	(6.82)%	(10.25)%	(13.54)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	915,765.36	915,765.36	887,499.05	854,208.44	818,316.00	791,771.10	762,496.52	734,438.15	707,539.97
<b>Maturity Date:</b> 06/01/2022		<b>Avg Life</b>	3.84	3.84	3.84	3.84	3.84	3.84	3.84	3.84	3.84
<b>Coupon Rate:</b> 0.00		<b>Eff Dur</b>	0.00	1.54	3.47	3.82	3.80	3.78	3.76	3.74	3.72
		<b>Conv</b>	0.00	(3.14)	(0.56)	0.16	0.15	0.14	0.14	0.13	0.12
		<b>Yield</b>	(0.45)	(0.45)	0.36	1.37	18.35	3.37	4.37	5.37	6.37
<b>947272AX8</b>	<b>8995</b>	<b>Price</b>	102.75	102.75	99.38	95.49	91.26	88.22	84.81	81.56	78.44
<b>Description:</b> WEAVER CALIF UN SCH DIST ZERO		<b>% Price Change</b>	12.59%	12.59%	8.90%	4.64%		(3.33)%	(7.06)%	(10.63)%	(14.04)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	267,146.03	267,146.03	258,390.86	248,280.46	237,273.40	229,365.30	220,518.90	212,054.01	203,952.44
<b>Maturity Date:</b> 08/01/2022		<b>Avg Life</b>	4.00	4.00	4.00	4.00	4.00	4.00	4.00	4.00	4.00
<b>Coupon Rate:</b> 0.00		<b>Eff Dur</b>	0.00	1.64	3.65	3.98	3.96	3.94	3.93	3.91	3.89
		<b>Conv</b>	0.00	(3.37)	(0.52)	0.17	0.16	0.15	0.15	0.14	0.13
		<b>Yield</b>	(0.68)	(0.68)	0.16	1.16	17.74	3.16	4.16	5.16	6.16
<b>430146GH7</b>	<b>8984</b>	<b>Price</b>	99.19	99.18	94.30	89.34	85.04	80.25	76.08	72.15	68.44
<b>Description:</b> HIGHLAND ILL ZERO COUPON GO		<b>% Price Change</b>	16.63%	16.62%	10.89%	5.05%		(5.64)%	(10.54)%	(15.16)%	(19.52)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	1,061,324.68	1,061,180.24	1,009,039.48	955,934.08	909,960.10	858,636.36	814,082.65	772,037.83	732,349.51
<b>Maturity Date:</b> 01/01/2024		<b>Avg Life</b>	5.42	5.42	5.42	5.42	5.42	5.42	5.42	5.42	5.42
<b>Coupon Rate:</b> 0.00		<b>Eff Dur</b>	0.01	2.46	5.22	5.40	5.37	5.34	5.32	5.29	5.27
		<b>Conv</b>	(0.01)	(4.86)	(0.09)	0.28	0.27	0.25	0.23	0.22	0.21
		<b>Yield</b>	0.15	0.15	1.09	2.09	14.51	4.10	5.11	6.11	7.12
<b>GL Group: MUNICIPAL GO ZEROS Totals:</b>											
		<b>Price</b>	100.70	100.69	97.02	92.99	89.08	85.50	82.03	78.73	75.59
		<b>% Price Change</b>	13.05%	13.04%	8.92%	4.39%		(4.01)%	(7.91)%	(11.61)%	(15.14)%
		<b>Mkt Value</b>	2,344,898	2,344,754	2,255,296	2,157,793	2,063,864	1,977,192	1,893,563	1,814,055	1,738,440
		<b>Avg Life</b>	4.30	4.30	4.30	4.30	4.30	4.30	4.30	4.30	4.30
		<b>Eff Dur</b>	0.00	1.83	4.00	4.27	4.25	4.23	4.21	4.19	4.17
		<b>Conv</b>	(0.01)	(3.66)	(0.37)	0.20	0.19	0.18	0.17	0.16	0.15
		<b>Yield</b>	(0.24)	(0.24)	0.59	1.59	15.48	3.59	4.60	5.60	6.60
		<b>Gain / Loss</b>	1,126,604	1,126,459	1,037,002	939,498	845,569	758,897	675,268	595,760	520,146
<b>GL Group: MUNICIPAL REV BONDS</b>											

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>644770BX6</b>	<b>1565</b>	<b>Price</b>	104.54	104.54	103.59	101.78	100.00	98.26	96.57	94.91	93.28
<b>Description:</b> NEW HAMPTON IA		<b>% Price Change</b>	4.54%	4.54%	3.59%	1.78%		(1.74)%	(3.43)%	(5.09)%	(6.72)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	209,085.38	209,085.38	207,188.45	203,553.43	200,000.00	196,526.68	193,131.29	189,811.70	186,565.84
<b>Maturity Date:</b> 06/01/2020		<b>Avg Life</b>	1.84	1.84	1.84	1.84	1.84	1.84	1.84	1.84	1.84
<b>Coupon Rate:</b> 5.05		<b>Eff Dur</b>	0.00	0.45	1.32	1.75	1.74	1.73	1.72	1.71	1.71
		<b>Conv</b>	0.00	(0.95)	(0.87)	0.04	0.04	0.04	0.04	0.04	0.04
		<b>Yield</b>	2.57	2.57	3.09	4.10	5.05	6.13	7.14	8.15	9.17
<b>06729QAK5</b>	<b>8948</b>	<b>Price</b>	100.20	100.20	100.20	100.12	100.00	98.15	96.24	94.37	92.55
<b>Description:</b> BARBOURVILLE KY EDL FACS		<b>% Price Change</b>	0.20%	0.20%	0.20%	0.12%		(1.85)%	(3.76)%	(5.63)%	(7.45)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	1,112,239.57	1,112,239.57	1,112,239.57	1,111,347.80	1,110,000.00	1,089,505.71	1,068,242.11	1,047,502.79	1,027,272.47
<b>Maturity Date:</b> 09/01/2020		<b>Avg Life</b>	0.09	0.09	0.09	0.09	2.09	2.09	2.09	2.09	2.09
<b>Coupon Rate:</b> 5.00		<b>Eff Dur</b>	0.00	0.00	0.04	0.10	0.96	1.88	1.92	1.91	1.90
		<b>Conv</b>	0.00	0.00	(0.08)	(0.04)	(1.72)	(0.07)	0.05	0.05	0.04
		<b>Yield</b>	2.73	2.73	2.73	3.65	31.40	6.02	7.03	8.05	9.06
<b>DALCO2021</b>	<b>9058</b>	<b>Price</b>	106.26	106.26	104.73	102.33	100.00	97.73	95.53	93.39	91.31
<b>Description:</b> CITIZENS MEMORIAL HEALTH REV		<b>% Price Change</b>	6.26%	6.26%	4.73%	2.33%		(2.27)%	(4.47)%	(6.61)%	(8.69)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	2,433,407.31	2,433,407.31	2,398,317.05	2,343,386.08	2,290,000.00	2,238,111.37	2,187,670.94	2,138,631.21	2,090,946.58
<b>Maturity Date:</b> 01/01/2021		<b>Avg Life</b>	2.42	2.42	2.42	2.42	2.42	2.42	2.42	2.42	2.42
<b>Coupon Rate:</b> 4.25		<b>Eff Dur</b>	0.00	0.72	1.87	2.30	2.29	2.28	2.27	2.25	2.24
		<b>Conv</b>	0.00	(1.53)	(0.87)	0.07	0.07	0.06	0.06	0.06	0.06
		<b>Yield</b>	1.65	1.65	2.28	3.29	27.73	5.31	6.32	7.33	8.34
<b>45528SX43</b>	<b>9048</b>	<b>Price</b>	105.34	105.34	105.04	104.01	102.17	101.98	100.58	97.92	94.64
<b>Description:</b> INDIANAPOLIS IND LOC PUB IMPT		<b>% Price Change</b>	3.10%	3.10%	2.81%	1.79%		(0.19)%	(1.56)%	(4.16)%	(7.37)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	653,118.40	653,118.40	651,237.40	644,834.24	633,466.40	632,271.62	623,578.53	607,113.46	586,753.25
<b>Maturity Date:</b> 08/01/2022		<b>Avg Life</b>	1.00	1.00	1.00	1.00	1.00	1.00	4.00	4.00	4.00
<b>Coupon Rate:</b> 4.45		<b>Eff Dur</b>	0.00	0.14	0.62	0.96	0.96	1.16	1.97	2.97	3.40
		<b>Conv</b>	0.00	(0.30)	(0.73)	0.02	0.01	(0.39)	(1.25)	(0.63)	(0.02)
		<b>Yield</b>	(0.80)	(0.80)	(0.51)	0.49	20.80	2.49	4.34	5.08	6.03
<b>57973FCQ0</b>	<b>8942</b>	<b>Price</b>	108.23	108.23	106.70	104.27	100.11	93.03	84.67	76.92	69.98
<b>Description:</b> MCCOOK NE PUBLIC PWR DIST REV		<b>% Price Change</b>	8.11%	8.11%	6.58%	4.15%		(7.07)%	(15.42)%	(23.16)%	(30.10)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	216,452.71	216,452.71	213,390.84	208,531.80	200,218.00	186,054.19	169,336.64	153,849.63	139,958.77
<b>Maturity Date:</b> 12/15/2030		<b>Avg Life</b>	2.38	2.38	2.38	2.38	12.38	12.38	12.38	12.38	12.38
<b>Coupon Rate:</b> 3.45		<b>Eff Dur</b>	0.00	0.70	1.85	2.96	5.57	8.47	9.46	9.49	9.34
		<b>Conv</b>	0.00	(1.53)	(0.90)	(1.33)	(3.71)	(0.88)	0.62	0.80	0.74
		<b>Yield</b>	0.02	0.02	0.64	1.64	26.96	4.21	5.17	6.17	7.18
<b>70529MBP0</b>	<b>9046</b>	<b>Price</b>	101.91	101.91	101.91	101.67	101.14	101.16	100.90	100.57	97.12
<b>Description:</b> PECULIAR MO REV		<b>% Price Change</b>	0.76%	0.76%	0.76%	0.53%		0.02%	(0.24)%	(0.57)%	(3.97)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	835,638.94	835,638.94	835,635.08	833,705.09	829,331.60	829,478.80	827,381.59	824,643.05	796,408.26
<b>Maturity Date:</b> 11/01/2033		<b>Avg Life</b>	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25	15.25
<b>Coupon Rate:</b> 4.25		<b>Eff Dur</b>	0.00	0.00	0.11	0.24	0.25	0.25	0.29	1.86	5.29
		<b>Conv</b>	0.00	0.00	(0.23)	(0.02)	0.00	0.00	(0.08)	(3.11)	(3.50)
		<b>Yield</b>	(3.12)	(3.12)	(3.12)	(2.23)	4.25	(0.25)	0.74	2.05	4.56
<b>60636AFQ1</b>	<b>8945</b>	<b>Price</b>	107.21	107.21	106.20	104.28	101.27	94.85	85.71	77.00	69.25
<b>Description:</b> MISSOURI ST HLTH&ED AUTH REV EX		<b>% Price Change</b>	5.86%	5.86%	4.86%	2.97%		(6.34)%	(15.36)%	(23.97)%	(31.62)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	1,072,123.62	1,072,123.62	1,061,956.06	1,042,826.85	1,012,740.00	948,530.49	857,143.62	769,966.02	692,487.71
<b>Maturity Date:</b> 06/15/2034		<b>Avg Life</b>	1.88	1.88	1.88	1.88	1.88	15.88	15.88	15.88	15.88
<b>Coupon Rate:</b> 4.15		<b>Eff Dur</b>	0.00	0.47	1.37	2.13	4.61	8.39	10.35	10.62	10.42
		<b>Conv</b>	0.00	(1.02)	(0.90)	(0.65)	(4.31)	(2.27)	0.42	0.97	0.96
		<b>Yield</b>	0.33	0.33	0.86	1.86	10.34	4.66	5.56	6.54	7.55

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>534272E21</b>	<b>7744</b>	<b>Price</b>	126.03	125.84	118.27	110.84	101.04	91.96	81.50	72.09	63.92
<b>Description:</b> LINCOLN NE ELEC SYS REVENUE		<b>% Price Change</b>	24.73%	24.54%	17.04%	9.70%		(8.99)%	(19.34)%	(28.66)%	(36.74)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	315,070.34	314,607.91	295,663.91	277,101.71	252,607.50	229,892.16	203,745.87	180,215.02	159,811.28
<b>Maturity Date:</b> 09/01/2036		<b>Avg Life</b>	7.09	7.09	7.09	7.09	7.09	18.09	18.09	18.09	18.09
<b>Coupon Rate:</b> 3.50		<b>Eff Dur</b>	0.07	3.05	6.27	7.09	9.10	11.15	11.98	11.95	11.60
		<b>Conv</b>	(0.18)	(7.39)	0.15	(1.08)	(1.87)	(0.08)	1.05	1.25	1.15
		<b>Yield</b>	(0.12)	(0.10)	0.87	1.89	3.57	4.17	5.11	6.10	7.10
<b>534272E21</b>	<b>9052</b>	<b>Price</b>	126.03	125.84	118.27	110.84	101.04	91.96	81.50	72.09	63.92
<b>Description:</b> LINCOLN NE ELEC SYS REVENUE		<b>% Price Change</b>	24.73%	24.54%	17.04%	9.70%		(8.99)%	(19.34)%	(28.66)%	(36.74)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	315,070.34	314,607.91	295,663.91	277,101.71	252,607.50	229,892.16	203,745.87	180,215.02	159,811.28
<b>Maturity Date:</b> 09/01/2036		<b>Avg Life</b>	7.09	7.09	7.09	7.09	7.09	18.09	18.09	18.09	18.09
<b>Coupon Rate:</b> 3.50		<b>Eff Dur</b>	0.07	3.05	6.27	7.09	9.10	11.15	11.98	11.95	11.60
		<b>Conv</b>	(0.18)	(7.39)	0.15	(1.08)	(1.87)	(0.08)	1.05	1.25	1.15
		<b>Yield</b>	(0.12)	(0.10)	0.87	1.89	3.57	4.17	5.11	6.10	7.10
<b>GL Group: MUNICIPAL REV BONDS Totals:</b>											
		<b>Price</b>	106.73	106.71	105.20	103.17	100.62	97.66	94.07	90.58	86.81
		<b>% Price Change</b>	6.07%	6.05%	4.56%	2.54%		(2.95)%	(6.51)%	(9.98)%	(13.72)%
		<b>Mkt Value</b>	7,162,207	7,161,282	7,071,292	6,942,389	6,780,971	6,580,263	6,333,976	6,091,948	5,840,015
		<b>Avg Life</b>	2.00	2.00	2.00	2.00	2.58	5.34	5.57	5.57	8.10
		<b>Eff Dur</b>	0.01	0.65	1.59	2.00	2.70	3.58	3.99	4.35	4.89
		<b>Conv</b>	(0.02)	(1.49)	(0.52)	(0.21)	(1.03)	(0.31)	0.09	(0.28)	(0.31)
		<b>Yield</b>	0.48	0.48	0.90	1.88	18.24	4.07	5.12	6.16	7.41
		<b>Gain / Loss</b>	2,536,192	2,535,267	2,445,277	2,316,374	2,154,956	1,954,248	1,707,962	1,465,933	1,214,001
<b>GL Group: SBA</b>											
<b>831641EY7</b>	<b>9028</b>	<b>Price</b>	103.80	103.86	104.60	101.29	97.05	93.84	90.36	87.04	83.87
<b>Description:</b> SBA SBIC 2013-10A 1		<b>% Price Change</b>	6.96%	7.02%	7.79%	4.38%		(3.31)%	(6.89)%	(10.31)%	(13.57)%
<b>Issuer:</b> SBA		<b>Mkt Value</b>	235,760.45	235,894.11	237,585.97	230,073.37	220,420.85	213,135.09	205,233.55	197,695.47	190,500.74
<b>Maturity Date:</b> 03/10/2023		<b>Avg Life</b>	1.76	1.78	3.46	4.03	4.06	4.06	4.06	4.06	4.06
<b>Coupon Rate:</b> 2.35		<b>Eff Dur</b>	(0.03)	(0.38)	1.21	3.48	3.79	3.76	3.72	3.68	3.65
		<b>Conv</b>	0.06	0.69	(4.05)	(0.50)	0.16	0.17	0.16	0.15	0.14
		<b>Yield</b>	0.16	0.16	0.99	2.01	8.18	4.02	5.02	6.02	7.03
<b>83162CQV8</b>	<b>8245</b>	<b>Price</b>	106.97	106.96	106.10	104.68	103.38	101.99	98.98	95.56	92.20
<b>Description:</b> SBAP 2007-20B 1		<b>% Price Change</b>	3.47%	3.47%	2.63%	1.26%		(1.34)%	(4.25)%	(7.56)%	(10.81)%
<b>Issuer:</b> SBA		<b>Mkt Value</b>	143,585.11	143,579.83	142,415.59	140,516.68	138,764.38	136,906.23	132,866.08	128,277.69	123,766.41
<b>Maturity Date:</b> 02/01/2027		<b>Avg Life</b>	1.53	1.53	1.54	1.60	2.18	3.24	3.97	4.21	4.32
<b>Coupon Rate:</b> 5.49		<b>Eff Dur</b>	0.00	0.40	1.05	1.09	1.26	2.27	3.16	3.45	3.45
		<b>Conv</b>	0.00	(0.86)	(0.55)	0.48	(0.82)	(1.26)	(0.41)	0.06	0.16
		<b>Yield</b>	0.93	0.93	1.52	2.51	3.14	4.87	5.87	6.86	7.85
<b>83165AU93</b>	<b>9012</b>	<b>Price</b>	114.62	114.60	113.09	111.34	111.86	112.43	109.96	104.46	97.99
<b>Description:</b> SBA POOL#522208		<b>% Price Change</b>	2.47%	2.45%	1.11%	(0.46)%		0.52 %	(1.69)%	(6.61)%	(12.40)%
<b>Issuer:</b> SBA		<b>Mkt Value</b>	654,966.29	654,839.53	646,224.21	636,183.98	639,155.99	642,453.89	628,339.11	596,896.73	559,896.92
<b>Maturity Date:</b> 04/25/2041		<b>Avg Life</b>	2.20	2.21	2.26	2.39	3.09	5.56	8.54	9.95	10.86
<b>Coupon Rate:</b> 6.03		<b>Eff Dur</b>	0.01	0.66	1.44	0.62	(0.49)	0.77	3.61	5.71	6.51
		<b>Conv</b>	(0.02)	(1.49)	(0.25)	2.12	0.36	(3.20)	(3.03)	(0.97)	0.12
		<b>Yield</b>	(0.86)	(0.84)	(0.14)	0.82	13.24	3.30	4.44	5.35	6.28
<b>83165AU93</b>	<b>9026</b>	<b>Price</b>	114.62	114.60	113.09	111.34	111.86	112.43	109.96	104.46	97.99
<b>Description:</b> SBA POOL#522208		<b>% Price Change</b>	2.47%	2.45%	1.11%	(0.46)%		0.52 %	(1.69)%	(6.61)%	(12.40)%
<b>Issuer:</b> SBA		<b>Mkt Value</b>	740,112.38	739,969.14	730,233.82	718,888.36	722,246.73	725,973.36	710,023.65	674,493.73	632,683.92
<b>Maturity Date:</b> 04/25/2041		<b>Avg Life</b>	2.20	2.21	2.26	2.39	3.09	5.56	8.54	9.95	10.86
<b>Coupon Rate:</b> 6.03		<b>Eff Dur</b>	0.01	0.66	1.44	0.62	(0.49)	0.77	3.61	5.71	6.51
		<b>Conv</b>	(0.02)	(1.49)	(0.25)	2.12	0.36	(3.20)	(3.03)	(0.97)	0.12
		<b>Yield</b>	(0.86)	(0.84)	(0.14)	0.82	12.84	3.30	4.44	5.35	6.28

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>83165AYP3</b>	<b>7747</b>	<b>Price</b>	115.19	115.17	113.67	112.09	112.37	114.50	111.90	106.03	99.27
<b>Description:</b> SBA POOL#522318		<b>% Price Change</b>	2.51%	2.49%	1.15%	(0.25)%		1.89%	(0.43)%	(5.65)%	(11.66)%
<b>Issuer:</b> SBA		<b>Mkt Value</b>	512,610.70	512,515.38	505,842.47	498,812.50	500,069.96	509,523.54	497,944.43	471,831.38	441,746.65
<b>Maturity Date:</b> 10/25/2041		<b>Avg Life</b>	2.21	2.21	2.26	2.42	3.35	6.19	8.98	10.31	11.06
<b>Coupon Rate:</b> 5.84		<b>Eff Dur</b>	0.01	0.66	1.35	0.19	(1.06)	0.59	3.77	5.93	6.70
		<b>Conv</b>	(0.02)	(1.48)	(0.08)	2.74	0.09	(3.85)	(3.27)	(0.89)	0.16
		<b>Yield</b>	(1.22)	(1.20)	(0.49)	0.44	2.36	3.02	4.07	4.99	5.92
<b>GL Group: SBA Totals:</b>											
		<b>Price</b>	113.06	113.04	111.83	109.98	109.79	110.27	107.62	102.40	96.43
		<b>% Price Change</b>	2.97%	2.96%	1.85%	0.18%		0.44%	(1.98)%	(6.73)%	(12.17)%
		<b>Mkt Value</b>	2,287,035	2,286,798	2,262,302	2,224,475	2,220,658	2,227,992	2,174,407	2,069,195	1,948,595
		<b>Avg Life</b>	2.10	2.11	2.33	2.51	3.20	5.40	7.84	8.99	9.69
		<b>Eff Dur</b>	0.00	0.53	1.36	0.83	(0.07)	1.15	3.63	5.38	6.03
		<b>Conv</b>	(0.01)	(1.21)	(0.62)	1.90	0.17	(2.89)	(2.56)	(0.75)	0.14
		<b>Yield</b>	(0.72)	(0.70)	0.01	0.96	8.62	3.42	4.50	5.43	6.37
		<b>Gain / Loss</b>	556,421	556,184	531,688	493,861	490,044	497,379	443,793	338,581	217,981
<b>GL Group: TREASURY N/B</b>											
<b>912828UL2</b>	<b>7748</b>	<b>Price</b>	101.82	101.82	101.17	99.68	98.22	96.78	95.38	94.00	92.65
<b>Description:</b> US TREASURY NOTE		<b>% Price Change</b>	3.66%	3.66%	3.00%	1.48%		(1.47)%	(2.90)%	(4.30)%	(5.67)%
<b>Issuer:</b> UST		<b>Mkt Value</b>	2,036,311.00	2,036,311.00	2,023,318.90	1,993,514.96	1,964,454.00	1,935,647.68	1,907,556.16	1,880,007.94	1,852,989.92
<b>Maturity Date:</b> 01/31/2020		<b>Avg Life</b>	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50
<b>Coupon Rate:</b> 1.38		<b>Eff Dur</b>	0.00	0.32	1.06	1.48	1.47	1.47	1.46	1.45	1.44
		<b>Conv</b>	0.00	(0.65)	(0.84)	0.03	0.03	0.03	0.03	0.03	0.03
		<b>Yield</b>	0.17	0.17	0.60	1.60	0.90	3.60	4.60	5.61	6.61
<b>912828N48</b>	<b>9040</b>	<b>Price</b>	104.06	104.06	102.51	100.11	97.59	95.52	93.31	91.17	89.09
<b>Description:</b> US TREASURY NOTE		<b>% Price Change</b>	6.62%	6.62%	5.04%	2.58%		(2.13)%	(4.38)%	(6.58)%	(8.71)%
<b>Issuer:</b> USGOV		<b>Mkt Value</b>	1,040,562.08	1,040,562.08	1,025,114.04	1,001,122.78	975,938.00	955,159.79	933,144.39	911,744.90	890,941.15
<b>Maturity Date:</b> 12/31/2020		<b>Avg Life</b>	2.42	2.42	2.42	2.42	2.42	2.42	2.42	2.42	2.42
<b>Coupon Rate:</b> 1.75		<b>Eff Dur</b>	0.00	0.74	1.92	2.36	2.35	2.33	2.32	2.31	2.30
		<b>Conv</b>	0.00	(1.54)	(0.85)	0.07	0.07	0.06	0.06	0.06	0.06
		<b>Yield</b>	0.08	0.08	0.71	1.71	2.35	3.72	4.72	5.72	6.72
<b>9128284B3</b>	<b>9039</b>	<b>Price</b>	106.08	106.08	104.30	101.68	98.83	96.67	94.28	91.95	89.70
<b>Description:</b> US TREASURY NOTE		<b>% Price Change</b>	7.34%	7.34%	5.54%	2.89%		(2.18)%	(4.61)%	(6.96)%	(9.23)%
<b>Issuer:</b> UST		<b>Mkt Value</b>	2,121,654.20	2,121,654.20	2,086,065.22	2,033,607.48	1,976,562.00	1,933,391.94	1,885,527.86	1,839,090.42	1,794,030.30
<b>Maturity Date:</b> 03/15/2021		<b>Avg Life</b>	2.63	2.63	2.63	2.63	2.63	2.63	2.63	2.63	2.63
<b>Coupon Rate:</b> 2.38		<b>Eff Dur</b>	0.00	0.83	2.09	2.52	2.50	2.49	2.48	2.46	2.45
		<b>Conv</b>	0.00	(1.78)	(0.84)	0.08	0.08	0.07	0.07	0.07	0.07
		<b>Yield</b>	0.07	0.07	0.73	1.73	2.43	3.73	4.73	5.73	6.73
<b>912828N30</b>	<b>9043</b>	<b>Price</b>	109.63	109.63	105.71	101.33	96.69	93.18	89.39	85.78	82.33
<b>Description:</b> US TREASURY NOTE		<b>% Price Change</b>	13.38%	13.38%	9.33%	4.80%		(3.63)%	(7.55)%	(11.29)%	(14.86)%
<b>Issuer:</b> UST		<b>Mkt Value</b>	4,385,199.68	4,385,199.68	4,228,366.76	4,053,272.36	3,867,656.00	3,727,349.92	3,575,695.16	3,431,063.40	3,293,095.60
<b>Maturity Date:</b> 12/31/2022		<b>Avg Life</b>	4.42	4.42	4.42	4.42	4.42	4.42	4.42	4.42	4.42
<b>Coupon Rate:</b> 2.13		<b>Eff Dur</b>	0.00	1.79	3.92	4.21	4.19	4.16	4.13	4.11	4.08
		<b>Conv</b>	0.00	(3.92)	(0.46)	0.21	0.20	0.19	0.18	0.17	0.16
		<b>Yield</b>	(0.04)	(0.04)	0.82	1.82	16.28	3.83	4.83	5.84	6.84
<b>912828V80</b>	<b>9041</b>	<b>Price</b>	112.82	112.80	107.49	102.05	96.41	92.07	87.50	83.18	79.10
<b>Description:</b> US TREASURY NOTE		<b>% Price Change</b>	17.02%	17.01%	11.50%	5.85%		(4.50)%	(9.24)%	(13.72)%	(17.95)%
<b>Issuer:</b> UST		<b>Mkt Value</b>	1,128,177.37	1,128,012.35	1,074,934.52	1,020,490.60	964,062.00	920,694.53	874,972.71	831,808.84	791,047.22
<b>Maturity Date:</b> 01/31/2024		<b>Avg Life</b>	5.50	5.50	5.50	5.50	5.50	5.50	5.50	5.50	5.50
<b>Coupon Rate:</b> 2.25		<b>Eff Dur</b>	0.01	2.36	5.00	5.18	5.15	5.11	5.08	5.04	5.01
		<b>Conv</b>	(0.02)	(5.29)	(0.14)	0.31	0.29	0.27	0.26	0.24	0.23
		<b>Yield</b>	(0.06)	(0.06)	0.86	1.87	14.34	3.88	4.88	5.89	6.89

Cusip	Position ID	Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400	
<b>GL Group: TREASURY N/B Totals:</b>											
	<b>Price</b>	106.26	106.26	103.92	100.89	97.72	95.20	92.52	89.94	87.46	
	<b>% Price Change</b>	8.74%	8.74%	6.34%	3.25%		(2.57)%	(5.32)%	(7.96)%	(10.50)%	
	<b>Mkt Value</b>	10,711,904	10,711,739	10,437,799	10,102,008	9,748,672	9,472,244	9,176,896	8,893,716	8,622,104	
	<b>Avg Life</b>	3.04	3.04	3.04	3.04	3.04	3.04	3.04	3.04	3.04	
	<b>Eff Dur</b>	0.00	1.08	2.55	2.92	2.90	2.89	2.87	2.85	2.84	
	<b>Conv</b>	0.00	(2.34)	(0.68)	0.12	0.11	0.11	0.10	0.10	0.09	
	<b>Yield</b>	0.05	0.05	0.73	1.73	6.94	3.74	4.74	5.74	6.74	
	<b>Gain / Loss</b>	2,846,481	2,846,316	2,572,376	2,236,584	1,883,248	1,606,820	1,311,473	1,028,292	756,680	
<b>AFS Totals</b>											
	<b>Price</b>	106.30	106.27	104.65	102.89	99.24	95.32	90.76	86.38	82.27	
	<b>% Price Change</b>	7.11%	7.08%	5.45%	3.67%		(3.95)%	(8.54)%	(12.96)%	(17.10)%	
	<b>Mkt Value</b>	103,861,804	103,825,425	102,144,303	100,300,559	96,528,859	92,507,030	87,864,008	83,434,183	79,310,374	
	<b>Avg Life</b>	2.21	2.21	2.25	3.00	5.56	6.34	6.65	6.70	6.87	
	<b>Eff Dur</b>	0.01	0.72	1.54	2.37	3.80	4.76	5.06	5.10	5.05	
	<b>Conv</b>	(0.03)	(1.59)	(0.14)	(1.42)	(1.20)	(0.18)	0.18	0.28	0.29	
	<b>Yield</b>	(0.12)	(0.12)	0.40	1.51	8.77	3.75	4.77	5.76	6.78	
	<b>Gain / Loss</b>	27,848,754	27,812,375	26,131,253	24,287,508	20,515,809	16,493,979	11,850,957	7,421,132	3,297,323	
<b>HTM</b>											
<b>GL Group: AGENCIES</b>											
<b>3130AB3X2</b>	<b>7750</b>	<b>Price</b>	112.22	112.22	107.79	103.00	98.37	94.12	90.01	86.10	82.38
		<b>% Price Change</b>	14.08%	14.08%	9.58%	4.70%		(4.32)%	(8.50)%	(12.48)%	(16.25)%
<b>Description:</b>			FHLB STEP 1.875-4/20;3-4/23 ONE T								
<b>Issuer:</b>		<b>Mkt Value</b>	224,443.01	224,443.01	215,584.64	205,999.52	196,744.00	188,241.57	180,018.07	172,199.97	164,765.36
<b>Maturity Date:</b>		<b>Avg Life</b>	4.74	4.74	4.74	4.74	4.74	4.74	4.74	4.74	4.74
<b>Coupon Rate:</b>		<b>Eff Dur</b>	0.00	1.96	4.26	4.52	4.49	4.46	4.43	4.40	4.38
		<b>Conv</b>	0.00	(4.43)	(0.36)	0.24	0.23	0.21	0.20	0.19	0.18
		<b>Yield</b>	(0.65)	(0.65)	0.23	1.23	2.03	3.23	4.23	5.23	6.23
<b>GL Group: AGENCIES Totals:</b>											
		<b>Price</b>	112.22	112.22	107.79	103.00	98.37	94.12	90.01	86.10	82.38
		<b>% Price Change</b>	14.08%	14.08%	9.58%	4.70%		(4.32)%	(8.50)%	(12.48)%	(16.25)%
		<b>Mkt Value</b>	224,443	224,443	215,585	206,000	196,744	188,242	180,018	172,200	164,765
		<b>Avg Life</b>	4.74	4.74	4.74	4.74	4.74	4.74	4.74	4.74	4.74
		<b>Eff Dur</b>	0.00	1.96	4.26	4.52	4.49	4.46	4.43	4.40	4.38
		<b>Conv</b>	0.00	(4.43)	(0.36)	0.24	0.23	0.21	0.20	0.19	0.18
		<b>Yield</b>	(0.65)	(0.65)	0.23	1.23	2.03	3.23	4.23	5.23	6.23
		<b>Gain / Loss</b>	24,911	24,911	16,052	6,467	(2,788)	(11,291)	(19,514)	(27,332)	(34,767)
<b>GL Group: CERTS OF DEPOSIT</b>											
<b>61747MP39</b>	<b>8966</b>	<b>Price</b>	106.98	106.98	105.19	102.56	100.00	97.52	95.11	92.78	90.51
		<b>% Price Change</b>	6.98%	6.98%	5.19%	2.56%		(2.48)%	(4.89)%	(7.22)%	(9.49)%
<b>Description:</b>			MORGAN STANLEY BANK NA CERTIFIC								
<b>Issuer:</b>		<b>Mkt Value</b>	265,313.52	265,313.52	260,882.00	254,342.39	248,000.00	241,848.32	235,880.68	230,090.70	224,472.25
<b>Maturity Date:</b>		<b>Avg Life</b>	2.63	2.63	2.63	2.63	2.63	2.63	2.63	2.63	2.63
<b>Coupon Rate:</b>		<b>Eff Dur</b>	0.00	0.83	2.08	2.51	2.49	2.48	2.47	2.45	2.44
		<b>Conv</b>	0.00	(1.79)	(0.85)	0.08	0.08	0.07	0.07	0.07	0.07
		<b>Yield</b>	0.06	0.06	0.72	1.72	2.70	3.72	4.72	5.72	6.72
<b>856285JQ5</b>	<b>8952</b>	<b>Price</b>	113.21	113.21	109.02	104.40	100.00	95.82	91.83	88.04	84.42
		<b>% Price Change</b>	13.21%	13.21%	9.02%	4.40%		(4.18)%	(8.17)%	(11.96)%	(15.58)%
<b>Description:</b>			STATE BANK OF INDIA CERTIFICATE O								
<b>Issuer:</b>		<b>Mkt Value</b>	283,019.84	283,019.84	272,538.64	260,989.94	250,000.00	239,539.32	229,579.80	220,094.93	211,059.75
<b>Maturity Date:</b>		<b>Avg Life</b>	4.60	4.60	4.60	4.60	4.60	4.60	4.60	4.60	4.60
<b>Coupon Rate:</b>		<b>Eff Dur</b>	0.00	1.83	4.00	4.27	4.24	4.21	4.18	4.15	4.12
		<b>Conv</b>	0.00	(4.19)	(0.43)	0.22	0.21	0.20	0.19	0.18	0.17
		<b>Yield</b>	0.05	0.05	0.92	1.92	2.90	3.92	4.93	5.93	6.93



Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>080515CM9</b>	<b>8960</b>	<b>Price</b>	113.31	113.31	109.08	104.43	100.00	95.79	91.78	87.96	84.33
<b>Description:</b> BELMONT SAVINGS BANK CERTIFICAT		<b>% Price Change</b>	13.31%	13.31%	9.08%	4.43%		(4.21)%	(8.22)%	(12.04)%	(15.67)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	278,740.31	278,740.31	268,328.82	256,886.30	246,000.00	235,640.49	225,779.67	216,391.07	207,449.76
<b>Maturity Date:</b> 03/14/2023		<b>Avg Life</b>	4.62	4.62	4.62	4.62	4.62	4.62	4.62	4.62	4.62
<b>Coupon Rate:</b> 2.80		<b>Eff Dur</b>	0.00	1.85	4.03	4.30	4.27	4.24	4.21	4.18	4.16
		<b>Conv</b>	0.00	(4.23)	(0.42)	0.23	0.21	0.20	0.19	0.18	0.17
		<b>Yield</b>	(0.06)	(0.06)	0.81	1.82	2.80	3.82	4.82	5.83	6.83
<b>17312QH69</b>	<b>8957</b>	<b>Price</b>	113.43	113.43	109.15	104.46	100.00	95.76	91.72	87.88	84.22
<b>Description:</b> CITIBANK NA CERTIFICATE OF DEPOS		<b>% Price Change</b>	13.43%	13.43%	9.15%	4.46%		(4.24)%	(8.28)%	(12.12)%	(15.78)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	279,034.78	279,034.78	268,502.91	256,969.14	246,000.00	235,565.55	225,637.07	216,187.52	207,191.43
<b>Maturity Date:</b> 03/29/2023		<b>Avg Life</b>	4.66	4.66	4.66	4.66	4.66	4.66	4.66	4.66	4.66
<b>Coupon Rate:</b> 2.85		<b>Eff Dur</b>	0.00	1.87	4.07	4.34	4.31	4.28	4.25	4.22	4.19
		<b>Conv</b>	0.00	(4.28)	(0.41)	0.23	0.22	0.21	0.19	0.18	0.17
		<b>Yield</b>	(0.01)	(0.01)	0.86	1.87	2.85	3.87	4.88	5.88	6.88
<b>29278TAU4</b>	<b>8959</b>	<b>Price</b>	113.43	113.43	109.15	104.46	100.00	95.76	91.72	87.88	84.22
<b>Description:</b> ENERBANK USA CERTIFICATE OF DEP		<b>% Price Change</b>	13.43%	13.43%	9.15%	4.46%		(4.24)%	(8.28)%	(12.12)%	(15.78)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	277,900.50	277,900.50	267,411.44	255,924.55	245,000.00	234,607.97	224,719.85	215,308.71	206,349.19
<b>Maturity Date:</b> 03/29/2023		<b>Avg Life</b>	4.66	4.66	4.66	4.66	4.66	4.66	4.66	4.66	4.66
<b>Coupon Rate:</b> 2.85		<b>Eff Dur</b>	0.00	1.87	4.07	4.34	4.31	4.28	4.25	4.22	4.19
		<b>Conv</b>	0.00	(4.28)	(0.41)	0.23	0.22	0.21	0.19	0.18	0.17
		<b>Yield</b>	(0.01)	(0.01)	0.86	1.87	2.85	3.87	4.88	5.88	6.88
<b>45581EAS0</b>	<b>8947</b>	<b>Price</b>	113.33	113.33	109.08	104.43	100.00	95.79	91.78	87.97	84.34
<b>Description:</b> INDUSTRIAL & COM BK CHNA CERTIF		<b>% Price Change</b>	13.33%	13.33%	9.08%	4.43%		(4.21)%	(8.22)%	(12.03)%	(15.66)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	277,659.42	277,659.42	267,249.51	255,845.67	245,000.00	234,682.79	224,865.66	215,521.88	206,626.31
<b>Maturity Date:</b> 03/29/2023		<b>Avg Life</b>	4.66	4.66	4.66	4.66	4.66	4.66	4.66	4.66	4.66
<b>Coupon Rate:</b> 2.90		<b>Eff Dur</b>	0.00	1.87	4.08	4.35	4.32	4.29	4.26	4.23	4.20
		<b>Conv</b>	0.00	(4.25)	(0.41)	0.23	0.22	0.20	0.19	0.18	0.17
		<b>Yield</b>	0.04	0.04	0.91	1.92	2.90	3.92	4.93	5.93	6.93
<b>45581EAS0</b>	<b>8949</b>	<b>Price</b>	113.33	113.33	109.08	104.43	100.00	95.79	91.78	87.97	84.34
<b>Description:</b> INDUSTRIAL & COM BK CHNA CERTIF		<b>% Price Change</b>	13.33%	13.33%	9.08%	4.43%		(4.21)%	(8.22)%	(12.03)%	(15.66)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	282,192.64	282,192.64	271,612.76	260,022.74	249,000.00	238,514.34	228,536.93	219,040.61	209,999.80
<b>Maturity Date:</b> 03/29/2023		<b>Avg Life</b>	4.66	4.66	4.66	4.66	4.66	4.66	4.66	4.66	4.66
<b>Coupon Rate:</b> 2.90		<b>Eff Dur</b>	0.00	1.87	4.08	4.35	4.32	4.29	4.26	4.23	4.20
		<b>Conv</b>	0.00	(4.25)	(0.41)	0.23	0.22	0.20	0.19	0.18	0.17
		<b>Yield</b>	0.04	0.04	0.91	1.92	2.90	3.92	4.93	5.93	6.93
<b>PGBCD92425</b>	<b>8954</b>	<b>Price</b>	121.48	121.29	113.83	106.66	100.00	93.81	88.06	82.70	77.72
<b>Description:</b> PEAPACK-GLADSTONE BANK		<b>% Price Change</b>	21.48%	21.29%	13.83%	6.66%		(6.19)%	(11.94)%	(17.30)%	(22.28)%
<b>Issuer:</b> MM		<b>Mkt Value</b>	297,633.52	297,161.00	278,878.91	261,316.18	245,000.00	229,835.57	215,735.41	202,619.09	190,412.63
<b>Maturity Date:</b> 09/24/2025		<b>Avg Life</b>	7.15	7.15	7.15	7.15	7.15	7.15	7.15	7.15	7.15
<b>Coupon Rate:</b> 2.90		<b>Eff Dur</b>	0.08	3.15	6.41	6.46	6.41	6.35	6.29	6.23	6.17
		<b>Conv</b>	(0.19)	(7.27)	0.29	0.51	0.47	0.43	0.40	0.37	0.34
		<b>Yield</b>	(0.08)	(0.06)	0.91	1.92	2.90	3.93	4.93	5.94	6.94
<b>GL Group: CERTS OF DEPOSIT Totals:</b>											
		<b>Price</b>	113.55	113.53	109.19	104.47	100.00	95.76	91.73	87.91	84.27
		<b>% Price Change</b>	13.55%	13.53%	9.19%	4.47%		(4.24)%	(8.27)%	(12.09)%	(15.73)%
		<b>Mkt Value</b>	2,241,495	2,241,022	2,155,405	2,062,297	1,974,000	1,890,234	1,810,735	1,735,255	1,663,561
		<b>Avg Life</b>	4.70	4.70	4.70	4.70	4.70	4.70	4.70	4.70	4.70
		<b>Eff Dur</b>	0.01	1.89	4.10	4.36	4.33	4.30	4.27	4.24	4.21
		<b>Conv</b>	(0.02)	(4.31)	(0.38)	0.24	0.23	0.22	0.20	0.19	0.18
		<b>Yield</b>	0.00	0.01	0.87	1.87	2.85	3.87	4.88	5.88	6.88
		<b>Gain / Loss</b>	267,495	267,022	181,405	88,297	0	(83,766)	(163,265)	(238,745)	(310,439)

GL Group: CMO / REMICS

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>31398KBG4</b>	<b>9054</b>	<b>Price</b>	101.08	101.11	100.49	99.85	99.60	98.86	94.46	85.37	74.23
<b>Description:</b> FHR 3582 FD		<b>% Price Change</b>	1.48%	1.52%	0.89%	0.25%		(0.74)%	(5.16)%	(14.29)%	(25.47)%
<b>Issuer:</b> FHLMC		<b>Mkt Value</b>	118,486.49	118,525.23	117,796.19	117,043.90	116,752.99	115,888.43	110,726.65	100,066.45	87,014.31
<b>Maturity Date:</b> 11/15/2037		<b>Avg Life</b>	3.42	3.42	3.46	3.55	3.87	5.33	6.32	7.27	7.98
<b>Coupon Rate:</b> 2.96		<b>Eff Dur</b>	(0.02)	0.29	0.61	0.35	0.45	2.60	7.09	11.77	18.98
		<b>Conv</b>	0.03	(0.65)	0.02	0.50	(0.69)	(3.57)	(4.69)	(2.04)	(6.11)
		<b>Yield</b>	0.48	0.52	1.37	2.35	(16.05)	4.64	6.60	6.74	6.29
<b>3136A8Q45</b>	<b>9053</b>	<b>Price</b>	102.23	102.27	102.95	108.40	81.94	57.46	39.78	29.43	23.19
<b>Description:</b> FNR 2012-108 SU		<b>% Price Change</b>	24.76%	24.82%	25.65%	32.30%		(29.87)%	(51.45)%	(64.09)%	(71.70)%
<b>Issuer:</b> FNMA		<b>Mkt Value</b>	152,273.94	152,341.47	153,357.72	161,474.69	122,053.40	85,590.23	59,258.19	43,833.44	34,539.28
<b>Maturity Date:</b> 10/25/2042		<b>Avg Life</b>	0.37	0.38	0.50	15.11	22.02	22.55	22.57	22.57	22.57
<b>Coupon Rate:</b> 2.80		<b>Eff Dur</b>	(0.02)	(0.36)	(2.97)	8.35	30.02	39.24	35.26	28.21	23.56
		<b>Conv</b>	0.05	0.64	4.75	(28.99)	(3.87)	9.73	7.33	4.12	1.55
		<b>Yield</b>	(0.68)	(0.67)	(0.59)	2.21	(3.90)	3.16	4.28	5.50	6.58
<b>GL Group: CMO / REMICS Totals:</b>											
		<b>Price</b>	101.74	101.78	101.91	104.77	89.44	75.05	63.01	53.19	44.87
		<b>% Price Change</b>	13.75%	13.79%	13.94%	17.14%		(16.09)%	(29.55)%	(40.53)%	(49.83)%
		<b>Mkt Value</b>	270,760	270,867	271,154	278,519	238,806	201,479	169,985	143,900	121,554
		<b>Avg Life</b>	1.67	1.67	1.76	10.20	14.31	15.23	15.67	16.07	16.37
		<b>Eff Dur</b>	(0.02)	(0.08)	(1.45)	4.96	17.46	23.68	23.29	21.23	21.62
		<b>Conv</b>	0.04	0.09	2.74	(16.46)	(2.52)	4.08	2.22	1.50	(1.70)
		<b>Yield</b>	(0.18)	(0.17)	0.24	2.27	(9.06)	3.79	5.26	6.02	6.46
		<b>Gain / Loss</b>	(563,226)	(563,120)	(562,833)	(555,468)	(595,180)	(632,508)	(664,002)	(690,087)	(712,433)
<b>GL Group: MUNI TAXABLE REV</b>											
<b>837542CK3</b>	<b>8964</b>	<b>Price</b>	103.80	103.80	103.67	102.99	101.71	101.64	100.59	97.06	92.06
<b>Description:</b> SOUTH DAKOTA ST TAX REV		<b>% Price Change</b>	2.05%	2.05%	1.93%	1.26%		(0.07)%	(1.10)%	(4.57)%	(9.49)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	519,000.04	519,000.04	518,358.47	514,940.83	508,550.00	508,217.75	502,958.91	485,322.88	460,285.86
<b>Maturity Date:</b> 04/01/2026		<b>Avg Life</b>	0.67	0.67	0.67	0.67	0.67	0.67	7.67	7.67	7.67
<b>Coupon Rate:</b> 6.00		<b>Eff Dur</b>	0.00	0.06	0.38	0.65	0.64	0.83	2.23	4.31	5.40
		<b>Conv</b>	0.00	(0.13)	(0.56)	0.01	0.01	(0.38)	(2.48)	(1.48)	(0.15)
		<b>Yield</b>	0.41	0.41	0.60	1.60	6.00	3.59	5.99	6.58	7.47
<b>V02012040</b>	<b>8961</b>	<b>Price</b>	158.36	153.97	132.63	114.80	100.00	87.66	77.34	68.66	61.35
<b>Description:</b> VEEDERSBURG IN TAX REV		<b>% Price Change</b>	58.36%	53.97%	32.63%	14.80%		(12.34)%	(22.66)%	(31.34)%	(38.65)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	760,111.42	739,047.06	636,604.80	551,050.22	480,000.00	420,776.65	371,220.72	329,587.26	294,463.55
<b>Maturity Date:</b> 02/01/2040		<b>Avg Life</b>	21.50	21.50	21.50	21.50	21.50	21.50	21.50	21.50	21.50
<b>Coupon Rate:</b> 5.50		<b>Eff Dur</b>	1.37	8.23	14.50	13.92	13.25	12.58	11.91	11.25	10.60
		<b>Conv</b>	(4.39)	(16.95)	3.52	3.02	2.46	2.01	1.65	1.36	1.12
		<b>Yield</b>	1.59	1.78	2.78	3.79	11.61	5.82	6.83	7.85	8.86
<b>GL Group: MUNI TAXABLE REV Totals:</b>											
		<b>Price</b>	124.73	123.04	114.78	107.52	101.05	96.28	91.67	86.17	80.28
		<b>% Price Change</b>	23.43%	21.76%	13.58%	6.40%		(4.72)%	(9.28)%	(14.73)%	(20.56)%
		<b>Mkt Value</b>	1,279,111	1,258,047	1,154,963	1,065,991	988,550	928,994	874,180	814,910	754,749
		<b>Avg Life</b>	8.66	8.66	8.66	8.66	8.66	8.66	12.98	12.98	12.98
		<b>Eff Dur</b>	0.52	3.19	5.80	5.74	5.48	5.34	5.95	6.97	7.40
		<b>Conv</b>	(1.68)	(6.58)	1.01	1.16	0.95	0.54	(0.89)	(0.39)	0.34
		<b>Yield</b>	0.87	0.94	1.44	2.44	8.15	4.45	6.32	7.07	8.00
		<b>Gain / Loss</b>	627,150	606,086	503,002	414,030	336,589	277,033	222,218	162,949	102,788
<b>GL Group: MUNICIPAL GO BONDS</b>											
<b>82655CAL3</b>	<b>9077</b>	<b>Price</b>	101.09	101.09	101.08	100.76	100.16	96.95	92.49	88.27	84.28
<b>Description:</b> SIGEL TWP RD DIST ILL GO		<b>% Price Change</b>	0.94%	0.94%	0.92%	0.60%		(3.20)%	(7.65)%	(11.87)%	(15.85)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	20,218.77	20,218.77	20,215.88	20,151.28	20,031.00	19,389.44	18,497.92	17,654.10	16,855.18
<b>Maturity Date:</b> 12/01/2023		<b>Avg Life</b>	0.34	0.34	0.34	0.34	0.34	5.34	5.34	5.34	5.34
<b>Coupon Rate:</b> 4.45		<b>Eff Dur</b>	0.00	0.01	0.17	0.34	1.88	4.05	4.65	4.61	4.57
		<b>Conv</b>	0.00	(0.01)	(0.31)	(0.04)	(3.09)	(1.01)	0.24	0.22	0.21
		<b>Yield</b>	1.24	1.24	1.28	2.24	17.80	5.16	6.17	7.18	8.20

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>82655CAM1</b>	<b>9070</b>	<b>Price</b>	101.09	101.09	101.08	100.76	100.15	96.22	91.12	86.33	81.84
<b>Description:</b> SIGEL TWP RD DIST ILL GO		<b>% Price Change</b>	0.94%	0.94%	0.93%	0.61%		(3.93)%	(9.02)%	(13.80)%	(18.29)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	20,218.79	20,218.79	20,215.90	20,151.28	20,029.80	19,243.61	18,223.08	17,265.66	16,367.09
<b>Maturity Date:</b> 12/01/2024		<b>Avg Life</b>	0.34	0.34	0.34	0.34	0.34	6.34	6.34	6.34	6.34
<b>Coupon Rate:</b> 4.55		<b>Eff Dur</b>	0.00	0.01	0.17	0.34	2.24	4.78	5.38	5.33	5.27
		<b>Conv</b>	0.00	(0.01)	(0.31)	(0.05)	(3.79)	(0.94)	0.32	0.29	0.27
		<b>Yield</b>	1.34	1.34	1.38	2.34	16.39	5.31	6.33	7.34	8.35
<b>82655CAN9</b>	<b>9059</b>	<b>Price</b>	101.10	101.10	101.09	100.76	100.15	95.63	89.93	84.63	79.70
<b>Description:</b> SIGEL TWP RD DIST ILL GO		<b>% Price Change</b>	0.95%	0.95%	0.93%	0.61%		(4.52)%	(10.21)%	(15.50)%	(20.43)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	30,329.98	30,329.98	30,325.64	30,228.71	30,045.60	28,688.17	26,978.53	25,388.38	23,908.64
<b>Maturity Date:</b> 12/01/2025		<b>Avg Life</b>	0.34	0.34	0.34	0.34	0.34	7.34	7.34	7.34	7.34
<b>Coupon Rate:</b> 4.65		<b>Eff Dur</b>	0.00	0.01	0.17	0.35	2.54	5.42	6.06	5.99	5.92
		<b>Conv</b>	0.00	(0.01)	(0.31)	(0.06)	(4.36)	(0.95)	0.40	0.37	0.34
		<b>Yield</b>	1.42	1.42	1.47	2.42	15.38	5.43	6.45	7.46	8.48
<b>442630DJ5</b>	<b>9072</b>	<b>Price</b>	100.71	100.71	100.71	100.52	100.09	95.37	89.08	83.11	77.59
<b>Description:</b> HOWARD CNTY NE SD#1 GO UNLTD		<b>% Price Change</b>	0.62%	0.62%	0.62%	0.44%		(4.72)%	(11.00)%	(16.96)%	(22.48)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	100,710.39	100,710.39	100,710.39	100,521.73	100,085.00	95,365.32	89,079.05	83,110.29	77,590.21
<b>Maturity Date:</b> 12/15/2026		<b>Avg Life</b>	0.19	0.19	0.19	0.19	0.19	8.38	8.38	8.38	8.38
<b>Coupon Rate:</b> 3.90		<b>Eff Dur</b>	0.00	0.00	0.09	0.23	2.56	5.82	6.84	6.87	6.80
		<b>Conv</b>	0.00	0.00	(0.19)	(0.10)	(4.58)	(1.42)	0.32	0.45	0.43
		<b>Yield</b>	0.21	0.21	0.21	1.18	3.90	4.61	5.59	6.59	7.60
<b>079212Z58</b>	<b>9109</b>	<b>Price</b>	102.00	102.00	101.92	101.33	100.15	94.67	87.81	81.34	75.41
<b>Description:</b> BELLEVUE NE GO LTD		<b>% Price Change</b>	1.85%	1.85%	1.77%	1.18%		(5.47)%	(12.32)%	(18.78)%	(24.70)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	203,999.78	203,999.78	203,833.81	202,661.07	200,298.00	189,339.01	175,620.23	162,683.79	150,815.16
<b>Maturity Date:</b> 12/01/2027		<b>Avg Life</b>	0.57	0.57	0.57	0.57	9.34	9.34	9.34	9.34	9.34
<b>Coupon Rate:</b> 3.65		<b>Eff Dur</b>	0.00	0.04	0.33	0.79	3.30	6.56	7.54	7.57	7.48
		<b>Conv</b>	0.00	(0.08)	(0.50)	(0.44)	(4.60)	(1.23)	0.39	0.53	0.51
		<b>Yield</b>	0.20	0.20	0.34	1.35	3.65	4.39	5.36	6.36	7.37
<b>39256AAQ9</b>	<b>8967</b>	<b>Price</b>	102.49	102.49	102.34	101.63	100.22	94.08	86.24	78.90	72.25
<b>Description:</b> GREELEY CNTY NE SD#501 GO UNLT		<b>% Price Change</b>	2.26%	2.26%	2.11%	1.40%		(6.13)%	(13.95)%	(21.28)%	(27.91)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	379,201.87	379,201.87	378,661.32	376,023.79	370,821.40	348,096.42	319,103.47	291,913.70	267,315.02
<b>Maturity Date:</b> 12/15/2029		<b>Avg Life</b>	0.69	0.69	0.69	0.69	11.38	11.38	11.38	11.38	11.38
<b>Coupon Rate:</b> 3.65		<b>Eff Dur</b>	0.00	0.07	0.42	0.95	3.74	7.48	8.76	8.82	8.69
		<b>Conv</b>	0.00	(0.15)	(0.57)	(0.52)	(5.08)	(1.52)	0.49	0.70	0.66
		<b>Yield</b>	0.08	0.08	0.29	1.31	3.65	4.35	5.31	6.31	7.32
<b>148010EN7</b>	<b>9097</b>	<b>Price</b>	102.36	102.36	102.33	101.87	100.79	100.89	96.87	89.14	81.07
<b>Description:</b> CASS CNTY NE SD#22 GO UNLTD		<b>% Price Change</b>	1.56%	1.56%	1.53%	1.07%		0.10 %	(3.89)%	(11.56)%	(19.56)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	204,729.54	204,729.54	204,658.58	203,736.45	201,576.00	201,786.74	193,736.42	178,275.72	162,148.39
<b>Maturity Date:</b> 12/15/2032		<b>Avg Life</b>	0.46	0.46	0.46	0.46	0.46	0.46	14.38	14.38	14.38
<b>Coupon Rate:</b> 4.45		<b>Eff Dur</b>	0.00	0.02	0.24	0.45	0.48	2.24	6.03	8.80	9.51
		<b>Conv</b>	0.00	(0.04)	(0.43)	0.00	(0.05)	(3.51)	(3.71)	(0.33)	0.60
		<b>Yield</b>	(0.64)	(0.64)	(0.57)	0.42	4.45	2.53	4.80	5.61	6.55
<b>25929YCY4</b>	<b>9090</b>	<b>Price</b>	102.83	102.83	102.64	101.85	100.20	93.28	84.53	76.42	69.23
<b>Description:</b> DOUGLAS CNTY NE GO UNLTD		<b>% Price Change</b>	2.63%	2.63%	2.44%	1.65%		(6.91)%	(15.64)%	(23.73)%	(30.91)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	102,831.36	102,831.36	102,642.94	101,845.07	100,195.00	93,275.44	84,525.74	76,421.44	69,227.62
<b>Maturity Date:</b> 05/15/2033		<b>Avg Life</b>	0.79	0.79	0.79	0.79	14.79	14.79	14.79	14.79	14.79
<b>Coupon Rate:</b> 4.50		<b>Eff Dur</b>	0.00	0.09	0.48	1.10	4.23	8.41	9.86	9.89	9.64
		<b>Conv</b>	0.00	(0.19)	(0.61)	(0.67)	(5.64)	(1.65)	0.65	0.91	0.85
		<b>Yield</b>	0.96	0.96	1.19	2.19	4.50	5.21	6.16	7.16	8.17

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>80378TDP4</b>	<b>9081</b>	<b>Price</b>	102.48	102.48	102.34	101.62	98.79	92.37	83.37	75.13	67.87
<b>Description:</b> SARPY CNTY NE GO UNLTD		<b>% Price Change</b>	3.74%	3.74%	3.59%	2.87%		(6.50)%	(15.61)%	(23.95)%	(31.30)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	174,222.84	174,222.84	173,974.06	172,761.05	167,943.00	157,032.53	141,728.01	127,721.07	115,373.60
<b>Maturity Date:</b> 04/15/2034		<b>Avg Life</b>	0.71	0.71	0.71	0.71	15.71	15.71	15.71	15.71	15.71
<b>Coupon Rate:</b> 4.55		<b>Eff Dur</b>	0.00	0.07	0.41	1.11	4.56	8.90	10.18	10.14	9.85
		<b>Conv</b>	0.00	(0.15)	(0.57)	(0.87)	(6.09)	(1.33)	0.76	0.98	0.90
		<b>Yield</b>	1.08	1.08	1.28	2.28	4.55	5.32	6.28	7.29	8.30
<b>80374WAV1</b>	<b>9100</b>	<b>Price</b>	102.99	102.99	102.78	101.93	100.09	92.76	83.67	75.31	67.94
<b>Description:</b> SARPY CNTY NE GO UNLTD		<b>% Price Change</b>	2.90%	2.90%	2.68%	1.84%		(7.32)%	(16.40)%	(24.75)%	(32.12)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	411,950.00	411,950.00	411,100.85	407,719.26	400,352.00	371,028.20	334,692.33	301,249.12	271,757.94
<b>Maturity Date:</b> 06/01/2034		<b>Avg Life</b>	0.84	0.84	0.84	0.84	15.84	15.84	15.84	15.84	15.84
<b>Coupon Rate:</b> 4.45		<b>Eff Dur</b>	0.00	0.10	0.51	1.23	4.54	8.87	10.33	10.35	10.07
		<b>Conv</b>	0.00	(0.21)	(0.63)	(0.83)	(5.83)	(1.58)	0.72	0.99	0.92
		<b>Yield</b>	0.91	0.91	1.16	2.16	4.45	5.18	6.12	7.12	8.14
<b>80379RAU9</b>	<b>9101</b>	<b>Price</b>	107.07	107.07	105.91	103.83	98.76	91.89	82.74	74.41	67.09
<b>Description:</b> SARPY CNTY NE GO LTD		<b>% Price Change</b>	8.42%	8.42%	7.23%	5.13%		(6.96)%	(16.22)%	(24.66)%	(32.07)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	107,073.33	107,073.33	105,905.62	103,832.76	98,762.00	91,888.60	82,739.26	74,411.41	67,093.58
<b>Maturity Date:</b> 08/15/2034		<b>Avg Life</b>	2.04	2.04	2.04	2.04	16.04	16.04	16.04	16.04	16.04
<b>Coupon Rate:</b> 4.45		<b>Eff Dur</b>	0.00	0.53	1.50	2.73	5.84	9.26	10.31	10.23	9.91
		<b>Conv</b>	0.00	(1.17)	(0.91)	(1.63)	(4.55)	(0.90)	0.82	1.01	0.92
		<b>Yield</b>	0.99	0.99	1.55	2.56	30.95	5.25	6.21	7.22	8.23
<b>25933YBR4</b>	<b>8977</b>	<b>Price</b>	104.16	104.16	103.74	102.56	100.07	92.47	83.21	74.71	67.23
<b>Description:</b> DOUGLAS CNTY NE GO UNLTD		<b>% Price Change</b>	4.09%	4.09%	3.67%	2.49%		(7.59)%	(16.85)%	(25.34)%	(32.81)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	260,404.73	260,404.73	259,358.33	256,395.87	250,170.00	231,171.26	208,015.71	186,767.55	168,081.67
<b>Maturity Date:</b> 10/01/2034		<b>Avg Life</b>	1.17	1.17	1.17	1.17	16.17	16.17	16.17	16.17	16.17
<b>Coupon Rate:</b> 4.30		<b>Eff Dur</b>	0.00	0.20	0.76	1.67	4.96	9.09	10.49	10.49	10.19
		<b>Conv</b>	0.00	(0.42)	(0.77)	(1.09)	(5.53)	(1.45)	0.76	1.02	0.95
		<b>Yield</b>	0.77	0.77	1.12	2.12	4.30	5.03	5.98	6.98	7.99
<b>80379KBH2</b>	<b>8982</b>	<b>Price</b>	101.79	101.79	101.72	101.18	96.81	89.98	80.71	72.41	65.17
<b>Description:</b> SARPY CNTY NE GO UNLTD		<b>% Price Change</b>	5.14%	5.14%	5.07%	4.51%		(7.06)%	(16.64)%	(25.21)%	(32.69)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	203,572.97	203,572.97	203,446.29	202,352.99	193,626.00	179,964.44	161,414.02	144,822.15	130,330.65
<b>Maturity Date:</b> 12/15/2034		<b>Avg Life</b>	0.54	0.54	0.54	0.54	16.38	16.38	16.38	16.38	16.38
<b>Coupon Rate:</b> 4.30		<b>Eff Dur</b>	0.00	0.03	0.30	1.42	5.63	10.01	10.81	10.65	10.31
		<b>Conv</b>	0.00	(0.06)	(0.48)	(1.79)	(6.52)	(0.42)	0.98	1.05	0.94
		<b>Yield</b>	1.03	1.03	1.15	2.15	4.30	5.27	6.24	7.25	8.27
<b>25935PAC5</b>	<b>9099</b>	<b>Price</b>	107.26	107.26	105.76	103.27	95.14	87.65	78.34	70.15	63.07
<b>Description:</b> DOUGLAS CNTY NE GO UNLTD		<b>% Price Change</b>	12.74%	12.74%	11.17%	8.55%		(7.87)%	(17.66)%	(26.26)%	(33.71)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	321,773.12	321,773.12	317,275.85	309,796.50	285,405.00	262,937.45	235,008.97	210,463.14	189,195.57
<b>Maturity Date:</b> 12/15/2035		<b>Avg Life</b>	2.38	2.38	2.38	2.38	17.38	17.38	17.38	17.38	17.38
<b>Coupon Rate:</b> 4.45		<b>Eff Dur</b>	0.00	0.70	1.88	4.08	7.98	10.74	11.09	10.80	10.39
		<b>Conv</b>	0.00	(1.50)	(0.99)	(3.49)	(3.65)	0.32	1.13	1.09	0.95
		<b>Yield</b>	1.38	1.38	2.01	3.06	28.31	5.62	6.62	7.63	8.64
<b>25929YDQ0</b>	<b>8972</b>	<b>Price</b>	112.97	112.97	109.90	106.10	99.38	91.31	81.50	72.65	64.96
<b>Description:</b> DOUGLAS CNTY NE S&I #482 GO		<b>% Price Change</b>	13.67%	13.67%	10.59%	6.77%		(8.12)%	(17.99)%	(26.90)%	(34.63)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	112,966.06	112,966.06	109,898.96	106,104.66	99,377.00	91,312.36	81,499.43	72,647.77	64,963.58
<b>Maturity Date:</b> 10/15/2036		<b>Avg Life</b>	3.71	3.71	3.71	3.71	18.21	18.21	18.21	18.21	18.21
<b>Coupon Rate:</b> 4.30		<b>Eff Dur</b>	0.00	1.34	3.09	4.37	7.27	10.27	11.28	11.19	10.80
		<b>Conv</b>	0.00	(3.07)	(0.73)	(1.80)	(3.60)	(0.62)	0.96	1.17	1.06
		<b>Yield</b>	0.79	0.79	1.59	2.61	21.55	5.08	6.03	7.03	8.04

Cusip	Position ID		Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>25934FCV4</b>	<b>8980</b>	<b>Price</b>	112.10	112.10	109.24	105.61	97.03	90.42	80.55	71.73	64.10
<b>Description:</b> DOUGLAS CNTY NE S&I #523 GO UN		<b>% Price Change</b>	15.54%	15.54%	12.59%	8.84%		(6.80)%	(16.98)%	(26.07)%	(33.94)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	224,201.26	224,201.26	218,480.81	211,213.43	194,050.00	180,846.20	161,104.29	143,456.52	128,195.69
<b>Maturity Date:</b> 02/15/2037		<b>Avg Life</b>	3.54	3.54	3.54	3.54	18.54	18.54	18.54	18.54	18.54
<b>Coupon Rate:</b> 4.30		<b>Eff Dur</b>	0.00	1.25	2.92	4.35	7.45	10.45	11.32	11.16	10.74
		<b>Conv</b>	0.00	(2.86)	(0.77)	(2.10)	(3.71)	(0.42)	1.05	1.19	1.07
		<b>Yield</b>	0.87	0.87	1.65	2.68	22.14	5.15	6.11	7.12	8.13
<b>25933EDC9</b>	<b>9091</b>	<b>Price</b>	111.76	111.76	109.10	105.66	97.68	90.70	80.61	71.59	63.84
<b>Description:</b> DOUGLAS CNTY NE GO UNLTD		<b>% Price Change</b>	14.41%	14.41%	11.70%	8.17%		(7.15)%	(17.48)%	(26.71)%	(34.64)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	167,638.18	167,638.18	163,655.36	158,482.63	146,518.50	136,043.98	120,911.30	107,388.46	95,759.52
<b>Maturity Date:</b> 09/15/2038		<b>Avg Life</b>	3.39	3.39	3.39	3.39	20.13	20.13	20.13	20.13	20.13
<b>Coupon Rate:</b> 4.50		<b>Eff Dur</b>	0.00	1.17	2.75	4.15	7.34	10.59	11.60	11.44	10.97
		<b>Conv</b>	0.00	(2.66)	(0.79)	(2.02)	(4.02)	(0.60)	1.07	1.26	1.13
		<b>Yield</b>	1.01	1.01	1.77	2.79	23.01	5.31	6.26	7.26	8.27
<b>25933EBW7</b>	<b>9063</b>	<b>Price</b>	105.93	105.93	105.01	103.18	95.00	88.30	78.11	69.24	61.72
<b>Description:</b> DOUGLAS CNTY NE GO UNLTD		<b>% Price Change</b>	11.51%	11.51%	10.53%	8.61%		(7.06)%	(17.77)%	(27.11)%	(35.03)%
<b>Issuer:</b> MUNI		<b>Mkt Value</b>	635,578.66	635,578.66	630,043.14	619,078.34	570,000.00	529,778.35	468,685.04	415,464.08	370,302.30
<b>Maturity Date:</b> 11/15/2040		<b>Avg Life</b>	1.79	1.79	1.79	1.79	22.29	22.29	22.29	22.29	22.29
<b>Coupon Rate:</b> 4.75		<b>Eff Dur</b>	0.00	0.43	1.30	3.18	7.49	11.34	12.04	11.67	11.08
		<b>Conv</b>	0.00	(0.92)	(0.90)	(2.98)	(5.27)	(0.11)	1.31	1.34	1.16
		<b>Yield</b>	1.44	1.44	1.95	2.97	33.80	5.74	6.71	7.72	8.73
<b>GL Group: MUNICIPAL GO BONDS Totals:</b>											
		<b>Price</b>	104.52	104.52	103.84	102.49	98.44	92.22	83.65	75.61	68.46
		<b>% Price Change</b>	6.17%	6.17%	5.48%	4.12%		(6.32)%	(15.02)%	(23.20)%	(30.46)%
		<b>Mkt Value</b>	3,681,622	3,681,622	3,654,404	3,603,057	3,449,285	3,227,188	2,921,563	2,637,104	2,385,281
		<b>Avg Life</b>	1.31	1.31	1.31	1.31	14.49	14.90	15.84	15.84	15.84
		<b>Eff Dur</b>	0.00	0.31	0.94	1.97	5.12	8.71	9.92	10.01	9.76
		<b>Conv</b>	0.00	(0.68)	(0.67)	(1.42)	(4.73)	(1.07)	0.53	0.90	0.87
		<b>Yield</b>	0.77	0.77	1.11	2.12	13.30	4.96	6.01	7.00	8.01
		<b>Gain / Loss</b>	1,136,987	1,136,987	1,109,769	1,058,422	904,651	682,553	376,928	92,470	(159,353)
<b>HTM Totals</b>											
		<b>Price</b>	109.39	109.21	106.56	103.97	98.00	91.53	84.49	77.95	72.01
		<b>% Price Change</b>	11.62%	11.44%	8.73%	6.10%		(6.61)%	(13.78)%	(20.46)%	(26.52)%
		<b>Mkt Value</b>	7,697,431	7,676,000	7,451,511	7,215,863	6,847,386	6,436,137	5,956,480	5,503,369	5,089,911
		<b>Avg Life</b>	3.32	3.32	3.33	4.47	10.43	10.72	11.62	11.67	11.71
		<b>Eff Dur</b>	0.06	1.12	2.24	3.61	6.54	8.83	9.33	9.18	9.17
		<b>Conv</b>	(0.18)	(2.47)	0.07	(2.59)	(2.10)	0.24	0.49	0.60	0.23
		<b>Yield</b>	0.36	0.37	0.92	2.06	6.07	4.35	5.52	6.46	7.38
		<b>Gain / Loss</b>	1,493,316	1,471,885	1,247,395	1,011,748	643,270	232,021	(247,635)	(700,746)	(1,114,204)
<b>Totals:</b>											
		<b>Price</b>	106.53	106.49	104.80	102.97	99.15	95.04	90.29	85.74	81.50
		<b>% Price Change</b>	7.45%	7.40%	5.69%	3.85%		(4.15)%	(8.94)%	(13.52)%	(17.80)%
		<b>Mkt Value</b>	111,559,235	111,501,426	109,595,814	107,516,422	103,376,245	98,943,166	93,820,488	88,937,552	84,400,285
		<b>Avg Life</b>	2.29	2.29	2.33	3.12	5.92	6.67	7.02	7.07	7.24
		<b>Eff Dur</b>	0.01	0.75	1.60	2.46	4.01	5.07	5.38	5.41	5.36
		<b>Conv</b>	(0.04)	(1.65)	(0.13)	(1.51)	(1.27)	(0.14)	0.20	0.30	0.28
		<b>Yield</b>	(0.09)	(0.08)	0.44	1.56	8.57	3.79	4.82	5.82	6.82
		<b>Gain / Loss</b>	29,342,070	29,284,260	27,378,648	25,299,256	21,159,079	16,726,000	11,603,323	6,720,386	2,183,119

## Parallel Simulation

For Portfolio: SAMPLE BANK

Cusip	Position ID	Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>AFS</b>										
<b>GL Group: AGENCIES Totals for 13 Positions</b>										
	Price	101.09	101.09	100.91	100.34	96.84	92.29	87.53	83.11	79.01
	% Price Change	4.39%	4.39%	4.20%	3.61%		(4.69)%	(9.61)%	(14.18)%	(18.41)%
	Mkt Value	13,976,007	13,976,007	13,945,054	13,858,784	13,369,331	12,720,303	12,043,345	11,416,330	10,836,090
	Avg Life	0.46	0.46	0.46	1.04	6.17	6.17	6.17	6.17	6.17
	Eff Dur	0.00	0.09	0.37	1.79	4.13	5.36	5.39	5.34	5.28
	Conv	0.00	(0.18)	(0.39)	(2.46)	(1.98)	0.25	0.34	0.32	0.30
	Yield	0.07	0.07	0.17	1.22	7.38	3.94	4.95	5.95	6.96
	Gain / Loss	3,089,919	3,089,919	3,058,965	2,972,695	2,483,243	1,834,214	1,157,257	530,242	(49,998)
<b>GL Group: CERT PART EXEMPT Totals for 1 Positions</b>										
	Price	106.07	106.07	104.72	102.46	97.86	95.66	91.95	88.40	85.00
	% Price Change	8.39%	8.39%	7.01%	4.70%		(2.25)%	(6.04)%	(9.67)%	(13.14)%
	Mkt Value	795,528	795,528	785,382	768,421	733,950	717,464	689,617	662,980	637,518
	Avg Life	2.21	2.21	2.21	2.21	4.21	4.21	4.21	4.21	4.21
	Eff Dur	0.00	0.63	1.70	2.54	3.37	3.86	3.89	3.87	3.84
	Conv	0.00	(1.35)	(0.91)	(0.75)	(0.76)	0.07	0.16	0.16	0.15
	Yield	(0.47)	(0.47)	0.12	1.13	2.25	3.38	4.38	5.38	6.38
	Gain / Loss	45,528	45,528	35,382	18,421	(16,050)	(32,536)	(60,383)	(87,020)	(112,482)
<b>GL Group: CERTS OF DEPOSIT Totals for 15 Positions</b>										
	Price	109.45	109.38	106.54	103.27	99.90	94.92	89.81	85.03	80.61
	% Price Change	9.56%	9.49%	6.65%	3.38%		(4.98)%	(10.10)%	(14.88)%	(19.30)%
	Mkt Value	4,077,893	4,075,350	3,969,683	3,847,892	3,722,252	3,536,735	3,346,110	3,167,936	3,003,326
	Avg Life	3.26	3.26	3.26	3.26	6.60	6.60	6.60	6.60	6.60
	Eff Dur	0.03	1.24	2.75	3.15	4.15	5.34	5.63	5.61	5.55
	Conv	(0.07)	(2.77)	(0.43)	(0.10)	(1.60)	(0.14)	0.33	0.36	0.34
	Yield	(0.27)	(0.26)	0.35	1.33	2.93	3.65	4.64	5.64	6.65
	Gain / Loss	355,641	353,098	247,431	125,640	0	(185,516)	(376,142)	(554,316)	(718,926)
<b>GL Group: CMO / REMICS Totals for 8 Positions</b>										
	Price	104.94	104.94	103.73	102.75	99.56	95.28	89.97	84.81	80.00
	% Price Change	5.40%	5.40%	4.19%	3.21%		(4.30)%	(9.63)%	(14.82)%	(19.64)%
	Mkt Value	4,191,572	4,191,694	4,145,546	4,108,357	3,979,873	3,807,036	3,592,921	3,384,840	3,191,518
	Avg Life	1.55	1.55	1.45	2.75	5.46	7.09	7.78	8.00	8.04
	Eff Dur	0.00	0.55	1.02	1.83	3.77	5.28	5.84	5.89	5.73
	Conv	0.00	(1.21)	0.25	(1.84)	(1.85)	(0.64)	0.14	0.35	0.48
	Yield	0.16	0.16	0.63	1.97	2.24	4.22	5.19	6.18	7.20
	Gain / Loss	58,909	59,031	12,883	(24,306)	(152,790)	(325,627)	(539,741)	(747,823)	(941,145)
<b>GL Group: CORPORATES Totals for 16 Positions</b>										
	Price	112.28	112.15	107.82	103.18	98.32	93.89	89.48	85.37	81.53
	% Price Change	14.20%	14.06%	9.66%	4.94%		(4.51)%	(8.99)%	(13.18)%	(17.08)%
	Mkt Value	15,139,828	15,117,673	14,535,522	13,910,226	13,241,937	12,629,280	12,016,736	11,447,123	10,917,914
	Avg Life	4.75	4.75	4.75	4.76	5.72	5.72	5.72	5.72	5.72
	Eff Dur	0.05	1.89	4.03	4.42	4.69	4.86	4.85	4.80	4.74
	Conv	(0.13)	(4.19)	(0.31)	0.01	(0.03)	0.25	0.30	0.28	0.26
	Yield	0.99	1.00	1.79	2.80	13.61	4.87	5.88	6.88	7.89
	Gain / Loss	5,651,357	5,629,202	5,047,051	4,421,755	3,753,466	3,140,809	2,528,265	1,958,652	1,429,444
<b>GL Group: FNMA / FHLMC MBS Totals for 17 Positions</b>										
	Price	104.79	104.78	104.06	103.97	100.60	96.54	91.88	87.54	83.54
	% Price Change	4.16%	4.15%	3.44%	3.35%		(4.04)%	(8.67)%	(12.98)%	(16.96)%
	Mkt Value	15,466,028	15,465,364	15,362,672	15,354,511	14,813,468	14,175,423	13,463,362	12,806,225	12,203,274
	Avg Life	1.53	1.54	1.63	3.39	5.34	6.06	6.22	6.28	6.30
	Eff Dur	0.00	0.34	0.39	1.42	3.67	4.79	4.92	4.80	4.66
	Conv	(0.01)	(0.71)	0.63	(2.77)	(1.71)	(0.08)	0.31	0.33	0.31
	Yield	0.24	0.25	0.85	2.14	1.63	4.22	5.21	6.21	7.21
	Gain / Loss	577,429	576,764	474,073	465,911	(75,131)	(713,176)	(1,425,238)	(2,082,374)	(2,685,325)

Cusip	Position ID	Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>GL Group: GNMA MBS Totals for 3 Positions</b>										
	Price	105.21	105.23	104.84	105.49	99.33	92.16	84.71	78.22	72.57
	% Price Change	5.92%	5.94%	5.55%	6.20%		(7.22)%	(14.72)%	(21.25)%	(26.93)%
	Mkt Value	8,216,776	8,218,027	8,187,986	8,238,601	7,757,293	7,197,151	6,615,468	6,108,892	5,667,740
	Avg Life	1.70	1.71	2.01	6.32	10.79	12.10	12.31	12.35	12.35
	Eff Dur	(0.01)	0.17	(0.13)	2.22	6.64	8.36	8.20	7.73	7.27
	Conv	0.02	(0.40)	1.03	(5.98)	(2.67)	0.55	0.96	0.84	0.70
	Yield	0.31	0.32	0.96	2.49	9.16	4.45	5.44	6.44	7.44
	Gain / Loss	3,871,382	3,872,633	3,842,592	3,893,208	3,411,899	2,851,757	2,270,075	1,763,498	1,322,347
<b>GL Group: MUNI TAXABLE GO Totals for 9 Positions</b>										
	Price	106.28	106.28	105.46	104.01	102.20	100.84	97.86	94.30	90.81
	% Price Change	3.99%	3.99%	3.19%	1.77%		(1.34)%	(4.25)%	(7.73)%	(11.14)%
	Mkt Value	7,229,117	7,229,117	7,163,207	7,052,379	6,915,876	6,812,749	6,602,727	6,356,493	6,115,637
	Avg Life	1.42	1.42	1.42	1.42	1.42	3.94	5.07	5.07	5.07
	Eff Dur	0.00	0.36	1.03	1.34	1.50	2.30	3.33	3.78	3.84
	Conv	0.00	(0.82)	(0.63)	0.02	(0.31)	(1.24)	(0.58)	0.07	0.20
	Yield	1.04	1.04	1.39	2.38	15.88	4.69	5.85	6.82	7.82
	Gain / Loss	2,222,168	2,222,168	2,156,258	2,045,430	1,908,927	1,805,800	1,595,778	1,349,543	1,108,688
<b>GL Group: MUNI TAXABLE REV Totals for 3 Positions</b>										
	Price	117.59	116.94	112.82	108.64	104.73	101.67	98.73	96.07	93.65
	% Price Change	12.28%	11.65%	7.72%	3.73%		(2.92)%	(5.73)%	(8.27)%	(10.58)%
	Mkt Value	1,841,116	1,830,358	1,761,794	1,692,310	1,627,774	1,576,337	1,527,355	1,483,079	1,442,762
	Avg Life	4.42	4.42	4.42	4.42	4.42	4.42	4.42	4.42	4.42
	Eff Dur	0.17	1.42	2.89	3.10	3.00	2.91	2.81	2.72	2.63
	Conv	(0.65)	(3.47)	(0.06)	0.49	0.41	0.34	0.28	0.24	0.20
	Yield	1.18	1.20	1.69	2.68	18.20	4.69	5.70	6.71	7.71
	Gain / Loss	756,784	746,027	677,463	607,979	543,443	492,005	443,024	398,747	358,430
<b>GL Group: MUNICIPAL GO BONDS Totals for 32 Positions</b>										
	Price	106.71	106.71	105.06	102.79	97.74	93.00	86.16	79.57	73.67
	% Price Change	9.18%	9.18%	7.49%	5.17%		(4.84)%	(11.85)%	(18.59)%	(24.62)%
	Mkt Value	10,421,895	10,421,734	10,260,767	10,042,415	9,552,941	9,076,860	8,387,523	7,731,373	7,145,439
	Avg Life	2.13	2.13	2.13	2.28	10.47	11.62	12.62	12.62	12.62
	Eff Dur	0.00	0.74	1.79	2.88	4.95	7.08	8.10	8.28	8.11
	Conv	0.00	(1.65)	(0.61)	(1.52)	(2.22)	(0.84)	0.26	0.69	0.69
	Yield	(4.99)	(4.99)	(4.53)	(3.55)	15.84	(1.13)	(0.07)	0.88	1.86
	Gain / Loss	4,153,939	4,153,778	3,992,811	3,774,458	3,284,985	2,808,903	2,119,567	1,463,416	877,482
<b>GL Group: MUNICIPAL GO ZEROS Totals for 4 Positions</b>										
	Price	100.70	100.69	97.02	92.99	89.08	85.50	82.03	78.73	75.59
	% Price Change	13.05%	13.04%	8.92%	4.39%		(4.01)%	(7.91)%	(11.61)%	(15.14)%
	Mkt Value	2,344,898	2,344,754	2,255,296	2,157,793	2,063,864	1,977,192	1,893,563	1,814,055	1,738,440
	Avg Life	4.30	4.30	4.30	4.30	4.30	4.30	4.30	4.30	4.30
	Eff Dur	0.00	1.83	4.00	4.27	4.25	4.23	4.21	4.19	4.17
	Conv	(0.01)	(3.66)	(0.37)	0.20	0.19	0.18	0.17	0.16	0.15
	Yield	(0.24)	(0.24)	0.59	1.59	15.48	3.59	4.60	5.60	6.60
	Gain / Loss	1,126,604	1,126,459	1,037,002	939,498	845,569	758,897	675,268	595,760	520,146
<b>GL Group: MUNICIPAL REV BONDS Totals for 9 Positions</b>										
	Price	106.73	106.71	105.20	103.17	100.62	97.66	94.07	90.58	86.81
	% Price Change	6.07%	6.05%	4.56%	2.54%		(2.95)%	(6.51)%	(9.98)%	(13.72)%
	Mkt Value	7,162,207	7,161,282	7,071,292	6,942,389	6,780,971	6,580,263	6,333,976	6,091,948	5,840,015
	Avg Life	2.00	2.00	2.00	2.00	2.58	5.34	5.57	5.57	8.10
	Eff Dur	0.01	0.65	1.59	2.00	2.70	3.58	3.99	4.35	4.89
	Conv	(0.02)	(1.49)	(0.52)	(0.21)	(1.03)	(0.31)	0.09	(0.28)	(0.31)
	Yield	0.48	0.48	0.90	1.88	18.24	4.07	5.12	6.16	7.41
	Gain / Loss	2,536,192	2,535,267	2,445,277	2,316,374	2,154,956	1,954,248	1,707,962	1,465,933	1,214,001
<b>GL Group: SBA Totals for 5 Positions</b>										
	Price	113.06	113.04	111.83	109.98	109.79	110.27	107.62	102.40	96.43
	% Price Change	2.97%	2.96%	1.85%	0.18%		0.44%	(1.98)%	(6.73)%	(12.17)%
	Mkt Value	2,287,035	2,286,798	2,262,302	2,224,475	2,220,658	2,227,992	2,174,407	2,069,195	1,948,595
	Avg Life	2.10	2.11	2.33	2.51	3.20	5.40	7.84	8.99	9.69
	Eff Dur	0.00	0.53	1.36	0.83	(0.07)	1.15	3.63	5.38	6.03
	Conv	(0.01)	(1.21)	(0.62)	1.90	0.17	(2.89)	(2.56)	(0.75)	0.14
	Yield	(0.72)	(0.70)	0.01	0.96	8.62	3.42	4.50	5.43	6.37
	Gain / Loss	556,421	556,184	531,688	493,861	490,044	497,379	443,793	338,581	217,981

Cusip	Position ID	Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
<b>GL Group: TREASURY N/B Totals for 5 Positions</b>										
	Price	106.26	106.26	103.92	100.89	97.72	95.20	92.52	89.94	87.46
	% Price Change	8.74%	8.74%	6.34%	3.25%		(2.57)%	(5.32)%	(7.96)%	(10.50)%
	Mkt Value	10,711,904	10,711,739	10,437,799	10,102,008	9,748,672	9,472,244	9,176,896	8,893,716	8,622,104
	Avg Life	3.04	3.04	3.04	3.04	3.04	3.04	3.04	3.04	3.04
	Eff Dur	0.00	1.08	2.55	2.92	2.90	2.89	2.87	2.85	2.84
	Conv	0.00	(2.34)	(0.68)	0.12	0.11	0.11	0.10	0.10	0.09
	Yield	0.05	0.05	0.73	1.73	6.94	3.74	4.74	5.74	6.74
	Gain / Loss	2,846,481	2,846,316	2,572,376	2,236,584	1,883,248	1,606,820	1,311,473	1,028,292	756,680
<b>AFS Totals for 140 Positions</b>										
	Price	106.30	106.27	104.65	102.89	99.24	95.32	90.76	86.38	82.27
	% Price Change	7.11%	7.08%	5.45%	3.67%		(3.95)%	(8.54)%	(12.96)%	(17.10)%
	Mkt Value	103,861,804	103,825,425	102,144,303	100,300,559	96,528,859	92,507,030	87,864,008	83,434,183	79,310,374
	Avg Life	2.21	2.21	2.25	3.00	5.56	6.34	6.65	6.70	6.87
	Eff Dur	0.01	0.72	1.54	2.37	3.80	4.76	5.06	5.10	5.05
	Conv	(0.03)	(1.59)	(0.14)	(1.42)	(1.20)	(0.18)	0.18	0.28	0.29
	Yield	(0.12)	(0.12)	0.40	1.51	8.77	3.75	4.77	5.76	6.78
	Gain / Loss	27,848,754	27,812,375	26,131,253	24,287,508	20,515,809	16,493,979	11,850,957	7,421,132	3,297,323
<b>HTM</b>										
<b>GL Group: AGENCIES Totals for 1 Positions</b>										
	Price	112.22	112.22	107.79	103.00	98.37	94.12	90.01	86.10	82.38
	% Price Change	14.08%	14.08%	9.58%	4.70%		(4.32)%	(8.50)%	(12.48)%	(16.25)%
	Mkt Value	224,443	224,443	215,585	206,000	196,744	188,242	180,018	172,200	164,765
	Avg Life	4.74	4.74	4.74	4.74	4.74	4.74	4.74	4.74	4.74
	Eff Dur	0.00	1.96	4.26	4.52	4.49	4.46	4.43	4.40	4.38
	Conv	0.00	(4.43)	(0.36)	0.24	0.23	0.21	0.20	0.19	0.18
	Yield	(0.65)	(0.65)	0.23	1.23	2.03	3.23	4.23	5.23	6.23
	Gain / Loss	24,911	24,911	16,052	6,467	(2,788)	(11,291)	(19,514)	(27,332)	(34,767)
<b>GL Group: CERTS OF DEPOSIT Totals for 8 Positions</b>										
	Price	113.55	113.53	109.19	104.47	100.00	95.76	91.73	87.91	84.27
	% Price Change	13.55%	13.53%	9.19%	4.47%		(4.24)%	(8.27)%	(12.09)%	(15.73)%
	Mkt Value	2,241,495	2,241,022	2,155,405	2,062,297	1,974,000	1,890,234	1,810,735	1,735,255	1,663,561
	Avg Life	4.70	4.70	4.70	4.70	4.70	4.70	4.70	4.70	4.70
	Eff Dur	0.01	1.89	4.10	4.36	4.33	4.30	4.27	4.24	4.21
	Conv	(0.02)	(4.31)	(0.38)	0.24	0.23	0.22	0.20	0.19	0.18
	Yield	0.00	0.01	0.87	1.87	2.85	3.87	4.88	5.88	6.88
	Gain / Loss	267,495	267,022	181,405	88,297	0	(83,766)	(163,265)	(238,745)	(310,439)
<b>GL Group: CMO / REMICS Totals for 2 Positions</b>										
	Price	101.74	101.78	101.91	104.77	89.44	75.05	63.01	53.19	44.87
	% Price Change	13.75%	13.79%	13.94%	17.14%		(16.09)%	(29.55)%	(40.53)%	(49.83)%
	Mkt Value	270,760	270,867	271,154	278,519	238,806	201,479	169,985	143,900	121,554
	Avg Life	1.67	1.67	1.76	10.20	14.31	15.23	15.67	16.07	16.37
	Eff Dur	(0.02)	(0.08)	(1.45)	4.96	17.46	23.68	23.29	21.23	21.62
	Conv	0.04	0.09	2.74	(16.46)	(2.52)	4.08	2.22	1.50	(1.70)
	Yield	(0.18)	(0.17)	0.24	2.27	(9.06)	3.79	5.26	6.02	6.46
	Gain / Loss	(563,226)	(563,120)	(562,833)	(555,468)	(595,180)	(632,508)	(664,002)	(690,087)	(712,433)
<b>GL Group: MUNI TAXABLE REV Totals for 2 Positions</b>										
	Price	124.73	123.04	114.78	107.52	101.05	96.28	91.67	86.17	80.28
	% Price Change	23.43%	21.76%	13.58%	6.40%		(4.72)%	(9.28)%	(14.73)%	(20.56)%
	Mkt Value	1,279,111	1,258,047	1,154,963	1,065,991	988,550	928,994	874,180	814,910	754,749
	Avg Life	8.66	8.66	8.66	8.66	8.66	8.66	12.98	12.98	12.98
	Eff Dur	0.52	3.19	5.80	5.74	5.48	5.34	5.95	6.97	7.40
	Conv	(1.68)	(6.58)	1.01	1.16	0.95	0.54	(0.89)	(0.39)	0.34
	Yield	0.87	0.94	1.44	2.44	8.15	4.45	6.32	7.07	8.00
	Gain / Loss	627,150	606,086	503,002	414,030	336,589	277,033	222,218	162,949	102,788
<b>GL Group: MUNICIPAL GO BONDS Totals for 18 Positions</b>										
	Price	104.52	104.52	103.84	102.49	98.44	92.22	83.65	75.61	68.46
	% Price Change	6.17%	6.17%	5.48%	4.12%		(6.32)%	(15.02)%	(23.20)%	(30.46)%
	Mkt Value	3,681,622	3,681,622	3,654,404	3,603,057	3,449,285	3,227,188	2,921,563	2,637,104	2,385,281
	Avg Life	1.31	1.31	1.31	1.31	14.49	14.90	15.84	15.84	15.84
	Eff Dur	0.00	0.31	0.94	1.97	5.12	8.71	9.92	10.01	9.76
	Conv	0.00	(0.68)	(0.67)	(1.42)	(4.73)	(1.07)	0.53	0.90	0.87
	Yield	0.77	0.77	1.11	2.12	13.30	4.96	6.01	7.00	8.01
	Gain / Loss	1,136,987	1,136,987	1,109,769	1,058,422	904,651	682,553	376,928	92,470	(159,353)



Cusip	Position ID	Down 400	Down 300	Down 200	Down 100	No Chg	Up 100	Up 200	Up 300	Up 400
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**HTM Totals for 31 Positions**

<b>Price</b>	109.39	109.21	106.56	103.97	98.00	91.53	84.49	77.95	72.01
<b>% Price Change</b>	11.62%	11.44%	8.73%	6.10%	(6.61)%	(13.78)%	(20.46)%	(26.52)%	
<b>Mkt Value</b>	7,697,431	7,676,000	7,451,511	7,215,863	6,847,386	6,436,137	5,956,480	5,503,369	5,089,911
<b>Avg Life</b>	3.32	3.32	3.33	4.47	10.43	10.72	11.62	11.67	11.71
<b>Eff Dur</b>	0.06	1.12	2.24	3.61	6.54	8.83	9.33	9.18	9.17
<b>Conv</b>	(0.18)	(2.47)	0.07	(2.59)	(2.10)	0.24	0.49	0.60	0.23
<b>Yield</b>	0.36	0.37	0.92	2.06	6.07	4.35	5.52	6.46	7.38
<b>Gain / Loss</b>	1,493,316	1,471,885	1,247,395	1,011,748	643,270	232,021	(247,635)	(700,746)	(1,114,204)

**Totals for 171 Positions**

<b>Price</b>	106.53	106.49	104.80	102.97	99.15	95.04	90.29	85.74	81.50
<b>% Price Change</b>	7.45%	7.40%	5.69%	3.85%	(4.15)%	(8.94)%	(13.52)%	(17.80)%	
<b>Mkt Value</b>	111,559,235	111,501,426	109,595,814	107,516,422	103,376,245	98,943,166	93,820,488	88,937,552	84,400,285
<b>Avg Life</b>	2.29	2.29	2.33	3.12	5.92	6.67	7.02	7.07	7.24
<b>Eff Dur</b>	0.01	0.75	1.60	2.46	4.01	5.07	5.38	5.41	5.36
<b>Conv</b>	(0.04)	(1.65)	(0.13)	(1.51)	(1.27)	(0.14)	0.20	0.30	0.28
<b>Yield</b>	(0.09)	(0.08)	0.44	1.56	8.57	3.79	4.82	5.82	6.82
<b>Gain / Loss</b>	29,342,070	29,284,260	27,378,648	25,299,256	21,159,079	16,726,000	11,603,323	6,720,386	2,183,119