



FAF ADVISORS.

Asset Management Portfolio Holdings

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Quantity	Security Description	Date	Book Price	Book Value	Market Price	Market Value	% Asset
Asset Backed							
5,000,000.00	AMXCA 2004 - 3 A	12/15/2011	101.513	5,075,631.35	97.30	4,864,880.00	0.0
2,500,000.00	BOIT 2004 - A6 A6	4/16/2012	99.971	2,499,287.19	95.91	2,397,615.00	0.0
3,000,000.00	CARAT 2004 - 2 A4	7/15/2009	99.983	2,999,488.53	97.19	2,915,709.00	0.0
4,000,000.00	COMET 2005-A3 A3	3/15/2013	99.986	3,999,427.02	95.32	3,812,892.00	0.0
1,985,512.00	CFAT 2004 - A A3	1/26/2009	99.988	1,985,270.00	98.58	1,957,287.15	0.0
2,500,000.00	CHAIT 2005 - A4 A4	1/15/2013	99.994	2,499,854.79	95.97	2,399,292.50	0.0
4,000,000.00	CCIMT 1999 - 5 A	5/15/2008	103.998	4,159,906.37	100.02	4,000,780.00	0.0
3,152,567.45	JDOT 2005 - A A2	12/17/2007	99.993	3,152,362.21	99.58	3,139,238.39	0.0
2,000,000.00	FORDO 2005 - A A4	10/15/2009	99.990	1,999,800.77	97.43	1,948,592.00	0.0
1,178,000.00	FORDO 2005 - C A2	3/15/2008	99.997	1,177,962.45	99.58	1,173,084.21	0.0
497,902.70	MILT 2003 - 1 A3	2/20/2008	99.646	496,138.66	99.49	495,361.40	0.0
4,000,000.00	MILT 2005 - 1 A4	3/21/2011	99.990	3,999,585.13	98.82	3,952,932.00	0.0
2,000,000.00	MBNAS 2005-A6 A6	1/15/2013	99.909	1,998,181.21	96.75	1,934,924.00	0.0
1,750,000.00	NAROT 2005 - A A3	10/15/2008	99.999	1,749,983.74	98.68	1,726,821.25	0.0
3,582,118.33	TAOT 2003 - A A4	3/15/2010	99.999	3,582,078.75	99.55	3,565,972.29	0.0
2,098,713.09	USAOT 2004 - 2 A3	6/16/2008	99.992	2,098,542.72	99.20	2,081,996.84	0.0
3,400,000.00	WESTO 2004 - 1 A4	8/22/2011	98.983	3,365,420.80	97.35	3,309,815.00	0.0
1,301,897.92	WFFOT 2004 - A A3	6/16/2008	99.992	1,301,788.46	99.50	1,295,383.22	0.0
Cash							
23,668.69	US Dollars	5/11/2006	1.000	23,668.69	1.00	23,668.69	0.0
Comm Paper							
7,275,000.00	Deutsche Bank Financial Inc	5/16/2006	99.931	7,269,952.97	99.93	0.00	0.0
7,000,000.00	Morgan Stanley Dean Witter Discover	5/19/2006	99.889	6,992,253.33	99.89	0.00	0.0
7,000,000.00	Park Granada LLC	5/16/2006	99.931	6,995,138.89	99.93	0.00	0.0
7,000,000.00	Ranger Funding Co LLC	5/12/2006	99.986	6,999,045.28	99.99	0.00	0.0
6,750,000.00	Societe Generale NA	5/11/2006	100.000	6,750,000.00	100.00	0.00	0.0
Corporate							
4,200,000.00	Bank of America Corp	2/1/2007	101.320	4,255,432.33	99.95	4,198,059.60	0.0
4,000,000.00	Bank One Na	1/15/2008	100.360	4,014,401.57	97.30	3,892,096.00	0.0
1,645,000.00	Bayerische Landesbk NY	12/1/2008	104.563	1,720,066.49	100.93	1,660,301.79	0.0
3,000,000.00	General Electric Capital Corp	12/1/2006	101.657	3,049,713.67	101.47	3,043,968.00	0.0
2,500,000.00	General Elec Cap Corp	6/15/2007	101.449	2,536,216.38	99.65	2,491,347.50	0.0
5,000,000.00	Goldman Sachs Group Lp	11/1/2006	101.114	5,055,679.15	100.78	5,038,990.00	0.0
3,675,000.00	HBOS Treasury Services PLC	9/15/2009	97.108	3,568,722.49	95.45	3,507,614.78	0.0
3,000,000.00	Eli Lilly & Co	7/15/2006	100.436	3,013,090.01	100.01	3,000,156.00	0.0
2,900,000.00	Citigroup Global Markets	2/15/2008	104.632	3,034,315.19	101.86	2,953,980.60	0.0
2,031,000.00	Swiss Bank Corp - New York	9/1/2006	101.286	2,057,127.35	100.47	2,040,561.95	0.0
2,825,000.00	Toyota Motor Credit Corp	7/14/2006	100.025	2,825,711.49	99.61	2,814,024.88	0.0
2,600,000.00	USAA Capital Corp	11/8/2006	101.832	2,647,636.30	100.85	2,622,027.20	0.0
2,100,000.00	BP Amoco	4/15/2007	104.935	2,203,635.12	102.80	2,158,705.50	0.0

2,690,000.00	BP PLC	4/1/2009	106.819	2,873,431.30	102.86	2,767,006.63	0.0
5,000,000.00	Wal-Mart Stores	7/12/2007	102.029	5,101,464.06	98.98	4,949,080.00	0.0
4,000,000.00	Wells Fargo Company	5/21/2006	100.098	4,003,928.70	100.01	4,000,504.00	0.0
US Agency							
3,000,000.00	FHLMC - Debenture	4/21/2009	99.516	2,985,482.34	96.55	2,896,569.00	0.0
2,880,000.00	FHLMC - Debenture	12/17/2007	98.958	2,849,996.68	96.13	2,768,457.60	0.0
1,170,000.00	FHLMC - Debenture	11/17/2006	99.754	1,167,121.16	98.82	1,156,164.75	0.0
3,000,000.00	FHLMC - Debenture	3/29/2007	100.000	3,000,000.00	97.50	2,925,087.00	0.0
5,000,000.00	FHLMC - Debenture	9/1/2010	99.578	4,978,912.88	98.53	4,926,470.00	0.0
2,750,000.00	FFCB - Debenture	12/11/2013	105.194	2,892,839.79	100.47	2,762,861.75	0.0
2,000,000.00	FHLB - Debenture	11/15/2006	101.177	2,023,547.03	99.39	1,987,852.00	0.0
3,200,000.00	FHLB - Debenture	8/15/2007	100.809	3,225,883.51	98.18	3,141,689.60	0.0
2,300,000.00	FHLB - Debenture	2/12/2010	98.623	2,268,319.53	95.16	2,188,726.00	0.0
3,000,000.00	FHLB - Debenture	5/14/2010	97.648	2,929,434.06	93.02	2,790,615.00	0.0
2,600,000.00	FHLB - Debenture	8/15/2008	100.198	2,605,143.47	96.79	2,516,449.00	0.0
5,000,000.00	FHLB - Debenture	9/15/2006	100.072	5,003,615.04	99.18	4,958,775.00	0.0
2,500,000.00	FHLB - Debenture	9/17/2008	99.980	2,499,500.44	97.27	2,431,782.50	0.0
5,000,000.00	FHLB - Debenture	8/23/2007	100.000	5,000,000.00	98.96	4,948,075.00	0.0
5,000,000.00	FHLB - Debenture	8/16/2010	99.331	4,966,535.94	98.19	4,909,490.00	0.0
5,000,000.00	FHLB - Debenture	9/11/2009	98.377	4,918,874.03	97.26	4,862,835.00	0.0
2,500,000.00	FHLB - Debenture	10/27/2008	99.959	2,498,964.70	98.88	2,472,085.00	0.0
3,900,000.00	FHLMC - Debenture	3/15/2011	105.892	4,129,787.33	101.13	3,944,050.50	0.0
2,450,000.00	FHLMC - Debenture	3/15/2007	101.369	2,483,547.15	99.65	2,441,353.95	0.0
3,000,000.00	FHLMC - Debenture	7/15/2014	102.107	3,063,213.21	97.42	2,922,480.00	0.0
1,500,000.00	FNMA - Debenture	10/15/2006	100.794	1,511,913.42	99.64	1,494,589.50	0.0
3,000,000.00	FNMA - Debenture	11/15/2011	105.362	3,160,857.77	100.00	2,999,943.00	0.0
2,000,000.00	FNMA - Subordinated	1/2/2007	101.411	2,028,216.61	99.59	1,991,846.00	0.0
3,000,000.00	FNMA - Debenture	9/15/2012	100.055	3,001,646.71	94.74	2,842,044.00	0.0
1,725,000.00	FNMA - Debenture	10/21/2009	99.120	1,709,813.29	95.96	1,655,306.55	0.0
1,500,000.00	FNMA - Debenture	5/28/2007	100.062	1,500,925.82	97.71	1,465,660.50	0.0
US Treasury							
2,500,000.00	US Treasury Note	2/15/2011	105.216	2,630,401.01	100.07	2,501,660.00	0.0
2,425,000.00	US Treasury Note	8/15/2011	105.683	2,562,811.06	100.01	2,425,189.15	0.0
2,250,000.00	US Treasury Note	11/15/2006	100.556	2,262,499.47	99.22	2,232,423.00	0.0
1,000,000.00	US Treasury Note	10/15/2006	100.946	1,009,458.45	100.61	1,006,094.00	0.0
3,500,000.00	US Treasury Note	2/15/2008	99.602	3,486,082.71	96.67	3,383,380.00	0.0
1,700,000.00	US Treasury Note	5/15/2006	100.003	1,700,050.37	99.96	1,699,335.30	0.0
2,500,000.00	US Treasury Note	5/15/2013	97.512	2,437,798.73	91.58	2,289,452.50	0.0
5,000,000.00	US Treasury Note	8/15/2006	100.021	5,001,053.98	99.33	4,966,405.00	0.0
850,000.00	US Treasury Note	9/15/2008	99.437	845,212.95	95.92	815,303.00	0.0
850,000.00	US Treasury Note	2/15/2009	97.783	831,154.70	94.91	806,769.85	0.0
1,125,000.00	US Treasury Note	5/31/2006	100.001	1,125,013.56	99.86	1,123,462.13	0.0
4,460,000.00	US Treasury Note	8/15/2009	98.848	4,408,629.44	95.56	4,261,739.62	0.0
2,500,000.00	US Treasury Note	11/15/2009	99.748	2,493,709.46	95.24	2,380,957.50	0.0
2,300,000.00	US Treasury Note	2/15/2010	98.133	2,257,064.51	94.91	2,182,842.60	0.0
Portfolio Total				246,586,373.22		206,610,941.22	0.0

Not FDIC-insured

No bank guarantee

May lose value

The Summary information in this report reflects information as of 5/10/2006, is shown on a trade-date basis, is unreconciled, and subject to change. If you have any questions, please contact the client services department at 612-303-3309.

