



FAF ADVISORS.

## Asset Management Portfolio Transactions

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	Trade Date	Settlement Date	Cusip/ Symbol	Security Description	Quantity (units)	Transaction Price	Accrued Int. Pur/Sold	
<b>Buy</b>								
	4/10/2006	4/10/2006	CPSHEFFIELD	Sheffield Receivable	6,400,000	99.91000	0	6,394,076.44
	4/10/2006	4/10/2006	CPSOGEN	Societe Generale NA	6,400,000	99.91000	0	6,394,088.89
	4/11/2006	4/11/2006	CPCAFCO	CAFCO	750,000	99.92000	0	749,403.75
	4/11/2006	4/11/2006	CPRANGER	Ranger Funding Co LL	5,900,000	99.92000	0	5,895,329.16
	4/12/2006	4/12/2006	CPCHESHAM	Chesham Finance LLC	4,200,000	99.99000	0	4,199,441.16
	4/13/2006	4/13/2006	CPCHESHAM	Chesham Finance LLC	4,200,000	99.95000	0	4,197,746.00
	4/17/2006	4/17/2006	CPCHESHAM	Chesham Finance LLC	6,000,000	99.99000	0	5,999,186.66
	4/17/2006	4/17/2006	CPFALCON	Falcon Asset Sec Cor	2,700,000	99.99000	0	2,699,636.25
	4/17/2006	4/17/2006	CPILLINOISTOOL	Illinois Tool Works	6,000,000	99.99000	0	5,999,191.67
	4/17/2006	4/17/2006	CPPARKGRANADA	Park Granada LLC	6,000,000	99.99000	0	5,999,188.33
	4/17/2006	4/17/2006	CPRABOUSA	Rabobank USA Fin Cor	6,000,000	99.99000	0	5,999,191.67
	4/17/2006	4/17/2006	CPTOTALCAP	Total Cap SA	6,000,000	99.99000	0	5,999,191.67
	4/18/2006	4/18/2006	CPCHESHAM	Chesham Finance LLC	7,000,000	99.91000	0	6,993,507.50
	4/18/2006	4/18/2006	CPCONCORDC	Concord Minuteman Ca	6,000,000	99.99000	0	5,999,200.00
	4/18/2006	4/18/2006	CPDANSKE	Danske Corp	7,000,000	99.89000	0	6,992,595.55
	4/18/2006	4/18/2006	CPEKSPORT	Eksportfinans (AS)	7,000,000	99.91000	0	6,993,521.11
	4/18/2006	4/18/2006	CPPARKGRANADA	Park Granada LLC	7,000,000	99.88000	0	6,991,617.50
	4/19/2006	4/19/2006	CPTHAMES	Thames Asset Global	6,400,000	99.89000	0	6,393,230.22
	4/25/2006	4/25/2006	CPCHESHAM	Chesham Finance LLC	7,275,000	99.92000	0	7,269,192.13
	4/25/2006	4/25/2006	CPSHEFFIELD	Sheffield Receivable	7,000,000	99.92000	0	6,994,423.33
	4/26/2006	4/26/2006	CPSOGEN	Societe Generale NA	7,150,000	99.91000	0	7,143,340.57
	4/27/2006	4/27/2006	CPDEUTSCHE	Deutsche Bank Financ	6,500,000	99.91000	0	6,493,908.06
	4/27/2006	4/27/2006	CPMORGANSTAN	Morgan Stanley	7,000,000	99.92000	0	6,994,376.67
	5/1/2006	5/1/2006	CPCHESHAM	Chesham Finance LLC	7,200,000	99.99000	0	7,199,030.00
	5/1/2006	5/1/2006	CPPITNEY	Pitney Bowes Inc	7,200,000	99.91000	0	7,193,280.00
	5/2/2006	5/2/2006	CPCHESHAM	Chesham Finance LLC	7,200,000	99.99000	0	7,199,034.00

5/3/2006	5/3/2006	CPCAFCO	CAFCO	7,100,000	99.99000	0	7,099,049.39
5/3/2006	5/3/2006	CPCHESHAM	Chesham Finance LLC	7,150,000	99.99000	0	7,149,038.73
5/3/2006	5/3/2006	CPOLDLINE	Old Line Funding LLC	7,100,000	99.93000	0	7,095,217.36
5/4/2006	5/4/2006	CPABBOTT	Abbott Laboratories	7,000,000	99.93000	0	6,995,313.89
5/4/2006	5/4/2006	CPCHESHAM	Chesham Finance LLC	7,000,000	99.99000	0	6,999,053.05
5/4/2006	5/4/2006	CPSOCGEN	Societe Generale NA	6,750,000	99.90000	0	6,743,516.25
5/5/2006	5/5/2006	CPCHESHAM	Chesham Finance LLC	7,000,000	99.96000	0	6,997,170.83
5/8/2006	5/8/2006	CPCHESHAM	Chesham Finance LLC	7,200,000	99.99000	0	7,199,018.00
5/8/2006	5/8/2006	CPEKSPORT	Eksportfinans (AS)	7,000,000	99.97000	0	6,998,102.22
5/8/2006	5/8/2006	CPRANGER	Ranger Funding Co LL	7,000,000	99.95000	0	6,996,181.11
5/9/2006	5/9/2006	CPDEUTSCHE	Deutsche Bank Financ	7,275,000	99.90000	0	7,267,934.16
5/9/2006	5/9/2006	CPPARKGRANADA	Park Granada LLC	7,000,000	99.90000	0	6,993,194.44
5/10/2006	5/10/2006	CPMORGANDEAN	Morgan Stanley Dean	7,000,000	99.88000	0	6,991,285.00

**Coupon**

4/15/2006	4/15/2006	02582JCX	AMXCA 2004 - 3 A	0	0.00000	0	18,125.00
4/15/2006	4/15/2006	06423RBR	BOIT 2004 - A6 A6	0	0.00000	0	8,208.33
4/15/2006	4/15/2006	139732EU	CARAT 2004 - 2 A4	0	0.00000	0	9,375.00
4/15/2006	4/15/2006	14041NCC	COMET 2005-A3 A3	0	0.00000	0	13,500.00
4/15/2006	4/15/2006	161571AL	CHAIT 2005 - A4 A4	0	0.00000	0	8,812.50
4/15/2006	4/15/2006	244243BL	JDOT 2005 - A A2	0	0.00000	0	11,862.39
4/15/2006	4/15/2006	31359MLH	FNMA - Debenture	0	0.00000	0	32,812.50
4/15/2006	4/15/2006	34527RKR	FORDO 2005 - A A4	0	0.00000	0	6,200.00
4/15/2006	4/15/2006	34527RLF	FORDO 2005 - C A2	0	0.00000	0	4,690.23
4/15/2006	4/15/2006	55264TDE	MBNAS 2005-A6 A6	0	0.00000	0	7,500.00
4/15/2006	4/15/2006	617446GL	Morgan Stanley Dean	0	0.00000	0	122,000.00
4/15/2006	4/15/2006	65474YAC	NAROT 2005 - A A3	0	0.00000	0	5,162.50
4/15/2006	4/15/2006	892318AD	TAOT 2003 - A A4	0	0.00000	0	7,188.50
4/15/2006	4/15/2006	903278BJ	USAOT 2004 - 2 A3	0	0.00000	0	5,915.11
4/15/2006	4/15/2006	908640AF	BP Amoco	0	0.00000	0	89,250.00
4/15/2006	4/15/2006	912827Z6	US Treasury Note	0	0.00000	0	32,500.00
4/15/2006	4/15/2006	949785AC	WFFOT 2004 - A A3	0	0.00000	0	2,755.50
4/20/2006	4/20/2006	55255PAN	MILT 2003 - 1 A3	0	0.00000	0	1,173.79
4/20/2006	4/20/2006	55255PAU	MILT 2005 - 1 A4	0	0.00000	0	16,200.00
4/20/2006	4/20/2006	92927EAD	WESTO 2004 - 1 A4	0	0.00000	0	7,961.67
4/21/2006	4/21/2006	3128X04Z	FHLMC - Debenture	0	0.00000	0	60,000.00
4/21/2006	4/21/2006	31359MWP	FNMA - Debenture	0	0.00000	0	34,586.25
4/25/2006	4/25/2006	149114BT	CFAT 2004 - A A3	0	0.00000	0	5,645.97
4/27/2006	4/27/2006	3133XDHS	FHLB - Debenture	0	0.00000	0	62,500.00

5/1/2006	5/1/2006	38142EBR	Goldman Sachs Group	0	0.00000	0	180,000.00
<b>Income</b>							
5/1/2006	5/1/2006	-CASH-	US Dollars	0	0.00000	0	589.45
<b>Management Fee</b>							
5/1/2006	5/1/2006	-CASH-	US Dollars	0	0.00000	0	77,595.75
5/5/2006	5/5/2006	-CASH-	US Dollars	0	0.00000	0	63,874.09
<b>Mature Long</b>							
4/10/2006	4/10/2006	CPCHESHAM	Chesham Finance LLC	4,350,000	99.85000	6,353	4,343,646.58
4/10/2006	4/10/2006	CPDEUTSCHE	Deutsche Bank Financ	5,100,000	99.96000	2,015	5,097,985.50
4/10/2006	4/10/2006	CPNATCOOP	National Cooperative	3,350,000	99.69000	10,519	3,339,481.00
4/11/2006	4/11/2006	CPCONCORDC	Concord Minuteman Ca	675,000	99.65000	2,384	672,615.56
4/11/2006	4/11/2006	CPCONCORDC	Concord Minuteman Ca	670,000	99.66000	2,289	667,711.21
4/11/2006	4/11/2006	CPTHAMES	Thames Asset Global	5,300,000	99.59000	21,954	5,278,046.22
4/12/2006	4/12/2006	CPOLDLINE	Old Line Funding LLC	4,200,000	99.93000	2,771	4,197,229.17
4/13/2006	4/13/2006	CPCHESHAM	Chesham Finance LLC	4,200,000	99.99000	559	4,199,441.16
4/15/2006	4/15/2006	617446GL	Morgan Stanley Dean	2,000,000	109.42000	0	2,000,000.00
4/15/2006	4/15/2006	617446GL	Morgan Stanley Dean	2,000,000	108.33000	0	2,000,000.00
4/17/2006	4/17/2006	CPCAFCO	CAFCO	750,000	99.92000	596	749,403.75
4/17/2006	4/17/2006	CPCHESHAM	Chesham Finance LLC	4,200,000	99.95000	2,254	4,197,746.00
4/17/2006	4/17/2006	CPRABOUSA	Rabobank USA Fin Cor	4,700,000	99.84000	7,410	4,692,589.67
4/17/2006	4/17/2006	CPRANGER	Ranger Funding Co LL	5,900,000	99.92000	4,671	5,895,329.16
4/17/2006	4/17/2006	CPSHEFFIELD	Sheffield Receivable	6,400,000	99.91000	5,924	6,394,076.44
4/17/2006	4/17/2006	CPSOGEN	Societe Generale NA	6,400,000	99.91000	5,911	6,394,088.89
4/18/2006	4/18/2006	CPCHESHAM	Chesham Finance LLC	6,000,000	99.99000	813	5,999,186.66
4/18/2006	4/18/2006	CPFALCON	Falcon Asset Sec Cor	2,700,000	99.99000	364	2,699,636.25
4/18/2006	4/18/2006	CPILLINOISTOOL	Illinois Tool Works	6,000,000	99.99000	808	5,999,191.67
4/18/2006	4/18/2006	CPPARKGRANADA	Park Granada LLC	6,000,000	99.99000	812	5,999,188.33
4/18/2006	4/18/2006	CPRABOUSA	Rabobank USA Fin Cor	6,000,000	99.99000	808	5,999,191.67
4/18/2006	4/18/2006	CPTOTALCAP	Total Cap SA	6,000,000	99.99000	808	5,999,191.67
4/19/2006	4/19/2006	CPCONCORDC	Concord Minuteman Ca	6,000,000	99.99000	800	5,999,200.00
4/25/2006	4/25/2006	CPCHESHAM	Chesham Finance LLC	7,000,000	99.91000	6,493	6,993,507.50
4/25/2006	4/25/2006	CPEKSPORT	Eksportfinans (AS)	7,000,000	99.91000	6,479	6,993,521.11
4/26/2006	4/26/2006	CPDANSKE	Danske Corp	7,000,000	99.89000	7,404	6,992,595.55
4/27/2006	4/27/2006	CPPARKGRANADA	Park Granada LLC	7,000,000	99.88000	8,383	6,991,617.50
4/27/2006	4/27/2006	CPTHAMES	Thames Asset Global	6,400,000	99.89000	6,770	6,393,230.22
5/1/2006	5/1/2006	CPCHESHAM	Chesham Finance LLC	7,275,000	99.92000	5,808	7,269,192.13
5/1/2006	5/1/2006	CPSHEFFIELD	Sheffield Receivable	7,000,000	99.92000	5,577	6,994,423.33

5/2/2006	5/2/2006	CPCHESHAM	Chesham Finance LLC	7,200,000	99.99000	970	7,199,030.00
5/3/2006	5/3/2006	CPCHESHAM	Chesham Finance LLC	7,200,000	99.99000	966	7,199,034.00
5/3/2006	5/3/2006	CPMORGANSTAN	Morgan Stanley	7,000,000	99.92000	5,623	6,994,376.67
5/3/2006	5/3/2006	CPSOGEN	Societe Generale NA	7,150,000	99.91000	6,659	7,143,340.57
5/4/2006	5/4/2006	CPCAFCO	CAFCO	7,100,000	99.99000	951	7,099,049.39
5/4/2006	5/4/2006	CPCHESHAM	Chesham Finance LLC	7,150,000	99.99000	961	7,149,038.73
5/4/2006	5/4/2006	CPDEUTSCHE	Deutsche Bank Financ	6,500,000	99.91000	6,092	6,493,908.06
5/5/2006	5/5/2006	CPCHESHAM	Chesham Finance LLC	7,000,000	99.99000	947	6,999,053.05
5/8/2006	5/8/2006	CPCHESHAM	Chesham Finance LLC	7,000,000	99.96000	2,829	6,997,170.83
5/8/2006	5/8/2006	CPOLDLINE	Old Line Funding LLC	7,100,000	99.93000	4,783	7,095,217.36
5/8/2006	5/8/2006	CPPITNEY	Pitney Bowes Inc	7,200,000	99.91000	6,720	7,193,280.00
5/9/2006	5/9/2006	CPABBOTT	Abbott Laboratories	7,000,000	99.93000	4,686	6,995,313.89
5/9/2006	5/9/2006	CPCHESHAM	Chesham Finance LLC	7,200,000	99.99000	982	7,199,018.00
5/10/2006	5/10/2006	CPEKSPORT	Eksporthfinans (AS)	7,000,000	99.97000	1,898	6,998,102.22

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4/15/2006	4/15/2006	244243BL	JDOT 2005 - A A2	603,334	100.00000	0	603,333.80
4/15/2006	4/15/2006	34527RLF	FORDO 2005 - C A2	149,425	100.00000	0	149,424.96
4/15/2006	4/15/2006	892318AD	TAOT 2003 - A A4	338,883	100.00000	0	338,883.32
4/15/2006	4/15/2006	903278BJ	USAOT 2004 - 2 A3	243,906	100.00000	0	243,905.91
4/15/2006	4/15/2006	949785AC	WFFOT 2004 - A A3	303,244	100.00000	0	303,243.80
4/20/2006	4/20/2006	55255PAN	MILT 2003 - 1 A3	111,856	100.00000	0	111,855.82
4/25/2006	4/25/2006	149114BT	CFAT 2004 - A A3	179,076	100.00000	0	179,075.55

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.