

9/15/08



ASSETS	
Gov & Ag	\$40.0
Commercial Paper	1.1
Mortgages	2.9
Total Corp Debt	5.0
Corp Equity	8.9
Derivatives	4.6
Cash	0.7
<b>Total</b>	<b>\$63.2</b>
Collateralized ST Agr	10.0
Receivables	0.0
Other Assets	0.0
Inv In Con Subs	0.0
Due From Subs	0.0
<b>Total</b>	<b>10.0</b>
<b>Adj. Total Assets</b>	<b>\$73.15</b>

LIABILITIES	
ST Borrowings	\$0.0
Gov & Ag	35.0
Commercial Paper	0.0
Mortgages	0.0
Corp Debt	2.1
Corp Equities	6.3
Derivatives	4.5
<b>Total</b>	<b>\$47.9</b>
Collateralized ST Fund	21.0
Payables	0.0
Deposits	0.0
Due To Subs	0.0
Sub Notes	0.0
<b>Total</b>	<b>21.0</b>
<b>Total</b>	<b>68.9</b>
Cure pmt	2.25
Comp	2.0
<b>Total</b>	<b>\$73.15</b>

9/16/2008  
10:09 AM