

Monthly Market

As Of 12/31/2007

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio:	LQR	LIQUIDITY RESERVE			
		Instrument:	ABSCARDFLOAT	ABSCARD FLOAT BULLET MATURITY			
AEIT 2005-1 A	02586GAA0	5.165	5.3500	8/15/2011	50,000,000	49,681,020.54	49,441,364.58
BOIT A1 A1	TY 1/15/2008) 06423RAP1	4.950	5.4400	9/15/2010	89,362,000	89,355,700.82	89,540,258.58
CHAIT 2005 -A9 A9	9/15/2009) 161571AU8	5.413	5.3500	11/15/2011	12,000,000	12,004,088.09	11,929,957.50
DCMT 2003-4 A1	25466KES4	5.248	5.4300	5/15/2011	20,200,000	20,209,873.07	20,145,674.63
FIRST USA CREDIT CARD MASTER T	337435DL2	5.505	5.4800	4/18/2011	16,000,000	16,027,543.97	15,987,083.33
MBNAS 2006-A4 A4	55264TDW8	5.412	5.3400	9/15/2011	86,048,000	86,056,122.26	85,674,605.46
NMOTR 2007-A A	65474VAC5	5.438	5.3200	5/15/2012	50,000,000	49,913,581.44	49,042,239.58
VOLKSWAGEN CREDIT AUTO MASTER	928667AA2	5.409	5.3400	7/20/2010	10,650,000	10,653,058.25	10,612,919.14
ABSCARD FLOAT BULLET MATURITY TOTAL					334,260,000	333,900,988.44	332,374,102.80
		Instrument:	AGC	AGENCY BONDS WITH COUPONS			
FED HOME LOAN BANK	3133XLX99	5.240	5.2363	2/11/2009	225,000,000	224,988,787.08	226,640,400.00
FEDERAL HOME LOAN BANK	3133XCZS5	4.230	4.2500	9/26/2008	25,000,000	25,002,611.47	25,282,631.94
FEDERAL HOME LOAN BANK	3133XL6T5	5.201	5.2000	12/15/2008	25,000,000	24,994,563.69	25,064,464.46
FEDERAL HOME LOAN BANK	3133XLZ30	5.438	5.4380	2/18/2009	100,000,000	100,000,000.00	100,641,211.81
FEDERAL HOME LOAN BANK	3133XMR60	5.000	5.0000	4/30/2009	100,000,000	100,000,000.00	100,847,222.22
FEDERAL HOME LOAN BANK	3133XMUX7	4.736	4.7413	5/5/2009	100,000,000	100,006,834.84	100,740,527.78
AGENCY BONDS WITH COUPONS TOTAL					575,000,000	574,992,797.08	579,216,458.21
		Instrument:	COR	CORPORATE NOTES/BONDS			
IBM INTL GROUP CAPITAL	44924EAA8	5.631	5.5500	2/13/2009	40,000,000	40,000,000.00	40,237,577.36
PNC BANK NA	69347KHT2	5.301	5.2650	1/2/2008	40,000,000	39,999,958.10	40,160,844.44
PROCTER & GAMBLE INTL FUNDING S.C.A.	742748AB2	5.370	5.3700	7/6/2009	30,000,000	30,000,000.00	30,389,796.71
CORPORATE NOTES/BONDS TOTAL					110,000,000	109,999,958.10	110,788,218.51
		Instrument:	CP	COMMERCIAL PAPER (DISCOUNT)			
ABBAY NATIONAL	0027A0B59	4.407		2/5/2008	40,000,000	39,837,892.06	39,837,892.06
CANADIAN WHEAT BOARD	13679JAH4	4.360		1/17/2008	25,000,000	24,954,025.14	24,954,025.14
CANADIAN WHEAT BOARD	13679JBF7	4.157		2/15/2008	10,000,000	9,950,211.38	9,950,211.38
CANADIAN WHEATBOARD	13679JB67	4.208		2/6/2008	5,000,000	4,979,270.34	4,979,270.34
CARGILL INC	14178LAX8	5.135		1/31/2008	15,000,000	14,936,749.29	14,936,749.29
CARGILL INC	14178LBV1	4.989		2/29/2008	25,000,000	24,801,820.72	24,801,820.72

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio:	LQR	LIQUIDITY RESERVE			
		Instrument:	CP	COMMERCIAL PAPER (DISCOUNT)			
CHEVRON FUNDING	1667X0AB4	4.517		1/11/2008	40,000,000	39,952,034.97	39,952,034.97
COCA-COLA CO	19121AA84	4.729		1/8/2008	12,000,000	11,989,252.30	11,989,252.30
COCA-COLA CO	19121AAX9	4.256		1/31/2008	10,000,000	9,964,955.05	9,964,955.05
COCA-COLA CO	19121AB18	4.383		2/1/2008	18,000,000	17,934,486.31	17,934,486.31
EXPORT DEVELOPMENT	30215GA36	4.600		1/3/2008	10,000,000	9,997,508.11	9,997,508.11
EXPORT DEVELOPMENT CORP	30215GAU6	4.383		1/28/2008	30,000,000	29,904,192.09	29,904,192.09
FC DISCOUNT	313312RY8	3.942		1/18/2008	50,000,000	49,907,916.67	49,907,916.67
FHLB	313384RX9	4.404		1/17/2008	40,000,000	39,922,666.67	39,922,666.67
FHLB DISC CORP	313384TA7	4.340		2/13/2008	33,000,000	32,833,027.53	32,833,027.53
FHLB DISCOUNT	313384RQ4	3.533		1/10/2008	45,633,000	45,593,071.12	45,593,071.12
FHLB DISCOUNT	313384SF7	4.433		1/25/2008	80,000,000	79,769,222.50	79,769,222.50
FHLB DISCOUNT CORP	313384RG6	4.727		1/2/2008	280,000,000	279,964,167.05	279,964,167.05
FHLB DISCOUNT CORP	313384RP6	4.712		1/9/2008	100,000,000	99,897,829.89	99,897,829.89
FHLB DISCOUNT CORP	313384RR2	4.747		1/11/2008	56,000,000	55,928,155.34	55,928,155.34
FHLB DISCOUNT CORP	313384SC4	4.610		1/22/2008	75,000,000	74,803,722.10	74,803,722.10
FHLB DISCOUNT NOTE	313384RY7	4.425		1/18/2008	84,726,000	84,556,330.49	84,556,330.49
FHLB DISCOUNT NOTE	313384SE0	4.415		1/24/2008	100,000,000	99,731,898.69	99,731,898.69
FHLB DISCOUNT NOTE	313384ST7	4.398		2/6/2008	100,000,000	99,568,857.22	99,568,857.22
FHLB DISCOUNT NOTES	313384RJ0	4.720		1/4/2008	74,750,000	74,721,401.19	74,721,401.19
FHLB DISCOUNT NOTES	313384SV2	4.340		2/8/2008	100,000,000	99,553,015.99	99,553,015.99
FNMA DISCOUNT	313588RP2	4.741		1/9/2008	72,000,000	71,926,023.13	71,926,023.13
FNMA DISCOUNT	313588RU1	3.992		1/14/2008	1,205,000	1,203,281.21	1,203,281.21
FNMA DISCOUNT	313588SC0	4.312		1/22/2008	50,000,000	49,883,766.13	49,883,766.13
FNMA DISCOUNT	313588SK2	4.314		1/29/2008	50,000,000	49,843,600.89	49,843,600.89
FNMA DISCOUNT	313588SL0	4.314		1/30/2008	20,000,000	19,933,364.35	19,933,364.35
FNMA DISCOUNT	313588SM8	4.346		1/31/2008	50,000,000	49,821,174.47	49,821,174.47
FNMA DISCOUNT	313588SN6	4.301		2/1/2008	140,000,000	139,497,953.96	139,497,953.96
FNMA DISCOUNT	313588SY2	4.336		2/11/2008	135,000,000	134,342,145.09	134,342,145.09
FNMA DISCOUNT	313588TB1	4.340		2/14/2008	85,000,000	84,555,123.89	84,555,123.89
FNMA DISCOUNT	313588TV7	4.292		3/3/2008	50,000,000	49,634,948.31	49,634,948.31
FNMA DISCOUNT	313588UE3	4.246		3/12/2008	85,000,000	84,295,672.72	84,295,672.72

Group: LIQUIDITY RESERVE

Portfolio: LQR LIQUIDITY RESERVE

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Group: LIQUIDITY RESERVE							
		Portfolio:	LQR	LIQUIDITY RESERVE			
		Instrument:	CP	COMMERCIAL PAPER (DISCOUNT)			
FNMA DISCOUNT	313588UU7	4.175		3/26/2008	33,200,000	32,878,667.61	32,878,667.61
FNMA DISCOUNT NOTE	313588RG2	4.740		1/2/2008	75,000,000	74,990,375.00	74,990,375.00
FNMA DISCOUNT NOTE	313588RH0	4.304		1/3/2008	20,000,000	19,995,320.36	19,995,320.36
FNMA DISCOUNT NOTE	313588RW7	4.639		1/16/2008	100,000,000	99,811,369.64	99,811,369.64
FNMA DISCOUNT NOTE	313588RX5	4.302		1/17/2008	50,000,000	49,905,555.57	49,905,555.57
FREDDIE DISCOUNT	313396RM7	4.681		1/7/2008	100,000,000	99,924,683.40	99,924,683.40
FREDDIE DISCOUNT	313396SR5	4.398		2/4/2008	80,232,000	79,907,168.53	79,907,168.53
FREDDIE DISCOUNT	313396SY0	4.319		2/11/2008	100,000,000	99,524,868.39	99,524,868.39
FREDDIE DISCOUNT	313396UC5	4.221		3/10/2008	90,000,000	89,277,761.86	89,277,761.86
FREDDIE DISCOUNT NOTE	313396RU9	4.743		1/14/2008	100,000,000	99,834,690.30	99,834,690.30
FREDDIE DISCOUNT NOTES	313396SD6	4.405		1/23/2008	40,000,000	39,897,096.78	39,897,096.78
GEN ELEC CAP CRP	36959HAA5	4.516		1/10/2008	20,000,000	19,978,768.93	19,978,768.93
HONEYWELL INC	43851TAR7	4.465		1/25/2008	19,000,000	18,945,935.36	18,945,935.36
HONEYWELL INC	43851TBT2	4.057		2/27/2008	11,000,000	10,930,659.52	10,930,659.52
JOHNSON & JOHNSON	47816FAW1	4.132		1/30/2008	11,000,000	10,964,612.22	10,964,612.22
JOHNSON & JOHNSON	47816FB18	4.100		2/1/2008	29,000,000	28,899,921.87	28,899,921.87
JP MORGAN CHASE	4662J0A36	5.171		1/3/2008	20,000,000	19,994,407.60	19,994,407.60
JP MORGAN CHASE	4662J0BE1	4.567		2/14/2008	20,000,000	19,889,931.26	19,889,931.26
KOCH RESOURCES	50000AAV4	4.326		1/29/2008	40,000,000	39,872,558.20	39,872,558.20
MERRILL LYNCH	59018JAA2	5.383		1/10/2008	25,000,000	24,967,295.80	24,967,295.80
METLIFE FUND	59087ABR9	4.239		2/25/2008	20,000,000	19,872,256.11	19,872,256.11
METLIFE FUNDING	59087AAE9	4.273		1/14/2008	20,000,000	19,969,522.22	19,969,522.22
NATL CITY CREDIT	63541JA85	4.931		1/8/2008	20,000,000	19,982,062.56	19,982,062.56
NESTLE CAPITAL CORP	64105GAP9	4.300		1/23/2008	10,000,000	9,974,492.96	9,974,492.96
NESTLE CAPITAL CORP	64105GB78	4.250		2/7/2008	10,000,000	9,956,938.63	9,956,938.63
NESTLE CAPITAL CORP	64105GBC7	4.177		2/12/2008	20,000,000	19,903,883.39	19,903,883.39
PACCAR FINANCIAL	69372AB43	4.578		2/4/2008	16,734,000	16,664,034.99	16,664,034.99
PACCAR FINANCIAL	69372ABK7	4.557		2/19/2008	6,000,000	5,963,718.86	5,963,718.86
PEPSICO INC	71344TAB8	4.269		1/11/2008	40,000,000	39,953,111.11	39,953,111.11
PROCTER & GAMBLE	74271TAJ2	4.264		1/18/2008	10,000,000	9,980,297.65	9,980,297.65
QUEBEC PROVINCE	74800JA88	4.048		1/8/2008	40,000,000	39,970,629.81	39,970,629.81

Group: LIQUIDITY RESERVE

Portfolio: LQR LIQUIDITY RESERVE

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio: LQR	LIQUIDITY RESERVE				
		Instrument: CP	COMMERCIAL PAPER (DISCOUNT)				
ROYAL BK OF SCOTLAND	78009RAA5	4.991		1/10/2008	15,000,000	14,981,550.00	14,981,550.00
UNILEVER CAP CORP	90477DAQ9	4.245		1/24/2008	20,000,000	19,947,870.82	19,947,870.82
UNITED PARCEL	9113A2B13	4.467		2/1/2008	40,000,000	39,852,292.94	39,852,292.94
WALGREEN CO	93142LAB3	4.251		1/11/2008	5,000,000	4,994,166.67	4,994,166.67
WAL-MART STORES	93114EA72	4.043		1/7/2008	14,000,000	13,990,666.67	13,990,666.67
WAL-MART STORES	93114EAP2	4.576		1/23/2008	3,000,000	2,991,817.07	2,991,817.07
WAL-MART STORES	93114EAU1	4.531		1/28/2008	23,000,000	22,924,307.66	22,924,307.66
WELLS FARGO CO	9497F0A44	4.320		1/4/2008	11,000,000	10,996,085.83	10,996,085.83
WESTPAC BANK	9612C0B57	4.734		2/5/2008	14,000,000	13,937,118.85	13,937,118.85
WESTPAC BANK	9612C0BK4	4.993		2/19/2008	20,000,000	19,866,375.48	19,866,375.48
WESTPAC BANK	9612C0CB3	5.096		3/11/2008	6,000,000	5,941,217.78	5,941,217.78
COMMERCIAL PAPER (DISCOUNT) TOTAL					3,564,480,000	3,553,896,800.62	3,553,896,800.62
		Instrument: FRBES	FLOATING RATE CORPORATE BOND				
AMERICAN EXPRESS CREDIT ACCOUN	02582JCL2	5.457	5.4300	11/15/2010	25,000,000	25,034,693.04	25,033,015.63
AMEX CREDIT ACCT MT (EXP MAT	02582JEP1	5.402	5.3200	10/15/2012	20,000,000	20,000,000.00	19,831,295.83
BANK OF AMERICA NA	06050TJS2	5.579	5.5106	7/25/2008	40,000,000	40,000,000.00	40,364,105.56
CHAIT 2006-A3 A3 9/15/09	161571BF0	5.386	5.3100	7/15/2011	21,230,000	21,230,000.00	21,135,327.47
CHAMT 2002-3 A	16151RBN2	5.500	5.5200	9/15/2011	40,500,000	40,632,538.29	40,420,392.19
DCMT 2003-2 A (EXP MTY 2/15/2008)	25466KEN5	5.492	5.4500	8/15/2010	24,750,000	24,773,670.09	24,786,356.72
DCMT 2005-1 A (EXP MTY 3/17/08)	25466KFC8	5.407	5.3300	9/16/2010	12,563,000	12,564,433.38	12,563,615.07
DISCOVER CARD MASTER TRUST I	25466KDJ5	5.396	5.5400	1/15/2008	39,000,000	39,003,646.38	39,078,251.87
FEDERAL FARM CREDIT BANK	31331V6H4	5.265	5.1725	4/1/2008	50,000,000	49,996,842.06	50,227,006.94
FEDERAL FARM CREDIT BANK	31331VP83	5.256	5.1800	1/18/2008	65,000,000	64,999,394.61	65,134,202.43
FEDERAL FARM CREDIT BANK	31331XBN1	5.268	5.1700	4/23/2008	50,000,000	49,995,295.18	50,065,828.13
FEDERAL HOME LOAN BANK	3133XGX74	5.269	5.1650	3/14/2008	150,000,000	149,991,198.87	150,396,562.50
WELLS FARGO COMPANY	949746JN2	5.357	5.3700	3/10/2008	17,925,000	17,927,575.43	17,982,437.18
WELLS FARGO COMPANY	949746JP7	5.412	5.4300	3/10/2008	3,575,000	3,575,460.46	3,587,996.24
FLOATING RATE CORPORATE BOND TOTAL					559,543,000	559,724,747.79	560,606,393.76
		Instrument: STIF	SHORT TERM INVESTMENT FUND				
FIFTH THIRD US TREASURY MM FUND	99FSQTRI6			12/31/2008	50,000,000	50,000,000.00	50,000,000.00

Group: LIQUIDITY RESERVE

Portfolio: LQR LIQUIDITY RESERVE

DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
Portfolio: LQR LIQUIDITY RESERVE							
SHORT TERM INVESTMENT FUND TOTAL					50,000,000	50,000,000.00	50,000,000.00
LIQUIDITY RESERVE TOTAL					5,193,283,000	5,182,515,292.03	5,186,881,973.90

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON	F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal										
				Portfolio: FI		FIXED INCOME				
				Instrument: ABSCARD		ABSCARD BULLET MATURITY				
CHAIT 2005 A-7	161571AQ7	AAA	4.556	4.5500	M	3/15/2013	100.21	50,000,000	49,986,939.54	50,204,111.11
DCENT 2007-A1 A1	254683AC9	AAA	5.670	5.6500	M	3/16/2020	101.23	15,000,000	14,973,511.61	15,221,416.67
MBNAS 2003-A7 A7	55264TBY6	AAA	2.655	2.6500	M	11/15/2010	98.92	16,000,000	15,998,078.52	15,845,404.44
								81,000,000	80,958,529.67	81,270,932.22
ABSCARD BULLET MATURITY TOTAL										
				Instrument: ABSCARDFLOAT		ABSCARD FLOAT BULLET MATURITY				
AMXCA 2006 B A (1/18/11)	02582JEB2	AAA	5.906	5.6513	M	8/15/2013	98.50	5,000,000	4,958,612.42	4,935,557.29
AMXCA 2006-1 A (EXP MAT 5/16/11)	02582JEE6	AAA	5.418	5.3500	M	12/15/2013	98.37	36,000,000	36,010,598.17	35,490,502.50
AMXCA 2007-4 A	02582JER7	AAA	5.386	5.3100	M	12/17/2012	98.88	25,000,000	25,000,000.00	24,771,015.63
AMXCA 2007-5 A	02582JET3	AAA	5.434	5.3500	M	12/15/2014	97.75	12,000,000	12,000,000.00	11,755,167.50
CCCIT 2001 -A7 A7	17305EAQ8	AAA	5.498	5.5088	Q	8/15/2013	98.45	50,000,000	50,205,595.09	49,553,633.68
CCCIT 2003 A9 A9	17305EBX2	AAA	5.469	5.4550	Q	11/22/2010	99.63	65,190,000	65,281,001.10	65,330,606.68
CCCIT 2004 A3 A3	17305ECD5	AAA	5.483	5.4456	Q	7/25/2011	99.35	10,000,000	10,012,189.48	10,039,971.18
CHAIT 2005 -A9 A9	9/15/2009) 161571AU8	AAA	5.396	5.3500	M	11/15/2011	99.21	13,000,000	13,009,816.28	12,924,120.63
CHAIT 2006 A1 A	161571BB9	AAA	5.449	5.3600	M	4/15/2013	98.51	29,020,000	29,045,209.05	28,649,456.92
CHAIT 2007-A13 A13	161571CD4	AAA	5.433	5.3600	M	6/15/2014	97.51	20,000,000	20,000,000.00	19,544,429.17
COMET 2004-A3 A3	14041NBM2	AAA	5.459	5.4200	M	2/15/2012	99.30	63,000,000	63,107,305.37	62,695,486.88
COMET 2006 A9 A9	14041NCY5	AAA	5.409	5.3350	M	5/15/2013	98.36	50,000,000	50,014,182.82	49,283,552.08
COMET 2007-A4 A4	14041NDS7	AAA	5.433	5.3500	M	3/16/2015	97.17	5,000,000	4,997,988.48	4,868,836.46
DCMT 2005 2 A (10/15/09)	25466KFE4	AAA	5.858	5.6413	M	4/17/2012	98.91	3,761,000	3,741,663.38	3,728,005.84
DCMT 2007-3 A1	254708AA8	AAA	5.406	5.3300	M	4/15/2010	98.58	30,000,000	30,000,000.00	29,638,168.75
DCMT 2007-3 A2	254708AC4	AAA	5.448	5.3700	M	4/16/2012	97.25	75,000,000	75,000,000.00	73,096,921.88
GEMNT 2007-3 A1 (EXP MAT 6/15/10)	36159JBD2	AAA	5.404	5.3300	M	6/15/2013	98.06	49,875,000	49,875,000.00	49,013,606.80
MBNAS 2005 A9 A9	55264TDL2	AAA	4.456	5.3600	M	4/15/2013	98.62	90,000,000	90,084,022.77	88,950,731.25
								631,846,000	632,343,184.41	624,269,771.12
ABSCARD FLOAT BULLET MATURITY TOTAL										
				Instrument: AGC		AGENCY BONDS WITH COUPONS				
FANNIE MAE	31359MEU3	AAA	6.827	6.2500	S	5/15/2029	118.00	57,800,000	54,262,556.03	68,662,707.19
FANNIE MAE	31359MEV1	AAA	5.563	6.3750	S	6/15/2009	103.90	54,600,000	55,212,437.74	56,881,916.00
FANNIE MAE	31359MVE0	AAA	4.382	4.2500	S	5/15/2009	100.80	56,000,000	55,902,520.04	56,749,311.12
FANNIE MAE	31398ADM1	AAA	4.867	5.3750	S	6/12/2017	106.49	113,200,000	117,509,444.05	120,866,674.39
FEDERAL HOME LOAN BANK	3133X4ZC8	AAA	4.399	3.0000	S	4/15/2009	99.19	22,000,000	21,618,526.46	21,961,353.33

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON	F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal										
Portfolio: FI FIXED INCOME										
Instrument: AGC AGENCY BONDS WITH COUPONS										
FHLB CHICAGO (SUB DEBT)	313771AA5	AA2	5.625	5.6250	S	6/13/2016	107.25	15,000,000	15,000,000.00	16,129,387.50
FREDDIE MAC	3134A33L8	AAA	4.796	7.0000	S	3/15/2010	107.19	55,500,000	58,030,752.50	60,636,031.67
FREDDIE MAC	3134A4VB7	AAA	4.894	4.1250	S	7/12/2010	101.36	1,594,000	1,565,222.71	1,646,561.48
FREDDIE MAC	3137EABA6	AAA	4.914	5.1250	S	11/17/2017	104.52	49,000,000	49,795,756.61	51,764,409.86
								424,694,000	428,897,216.14	455,298,352.54
AGENCY BONDS WITH COUPONS TOTAL										
Instrument: ASB ASSET BACKED NOTES AND BONDS										
CMAOT 2004-A A4	161581DK6	AAA	2.847	2.8300	M	9/15/2010	99.52	11,079,617	11,079,616.83	11,040,813.55
TAOT 2003-B A4	89232YAD0	AAA	2.812	2.7900	M	1/15/2010	99.00	2,171,240	2,171,240.45	2,152,220.39
								13,250,857	13,250,857.28	13,193,033.94
ASSET BACKED NOTES AND BONDS TOTAL										
Instrument: CMBB COMMERCIAL MORTGAGE BACKED - AMORTIZING										
BACM 2005-1 A3	05947UC89	NR	3,237.257	4.8770	M	11/10/2042	99.81	73,895,000	73,262,743.24	74,053,443.19
BAFU 2001-3 A2	05947UDP0	NR	4.741	5.4640	M	4/11/2037	101.49	75,704,000	77,414,618.00	77,179,723.31
BSCMS 2002-TOP8 A2	07383FPW2	NR	5.267	4.8300	M	8/15/2038	98.93	61,300,000	60,281,871.19	60,888,983.50
CSFB 2000-C1 A2	22540ASN9	NR	5.096	7.5450	M	4/16/2062	103.52	36,555,000	37,953,174.97	37,994,231.28
CSFB 2001-CK3 A4	22540A3F3	AAA	5.638	6.5300	M	6/15/2034	104.18	101,635,000	104,173,110.20	106,437,423.14
CSFB 2001-CP4 A4	22540A6G8	NR	5.217	6.1800	M	12/15/2035	103.53	162,699,000	167,224,923.24	169,278,547.56
CSFB 2004-C1 A4	22541SAD0	AAA	5.266	4.7500	M	1/15/2037	98.75	82,617,000	80,610,896.68	81,913,791.63
CSFB 2004-C4 A2	22541SH43	AAA	4.410	3.8800	M	10/15/2039	98.15	25,007,000	24,823,151.23	24,625,726.61
FNGT 2000-T5 B	31358SMD0	AAA	4.374	7.3000	M	5/25/2010	106.14	18,000,000	19,155,555.87	19,215,582.00
FNGT 2001-T2 B	31358S6X4	AAA	4.767	6.0220	M	11/25/2010	103.95	44,850,000	46,311,474.24	46,847,050.90
FNGT 2003-T5 B	31393TH82	AAA	5.416	4.3819	M	3/25/2013	98.16	43,000,000	40,998,986.80	42,367,408.73
FUBOA 2001-C1 A2	337368AB0	AAA	5.023	6.1360	M	3/15/2033	102.78	152,209,390	155,179,136.94	157,220,630.69
FUNBC 2000-C1 A2	33736XAB5	NR	4.711	7.8410	M	5/17/2032	104.89	72,795,000	76,944,411.28	76,833,241.96
FUNBC 2000-C2 A2	33736XAX7	NR	5.036	7.2020	M	10/15/2032	104.67	89,806,437	94,216,308.07	94,538,488.15
GCCFC 2002-C1 A4	396789BF5	AAA	4.709	4.9480	M	1/11/2035	99.38	23,270,000	23,520,887.57	23,220,977.87
GCCFC 2005-GG3 A2	396789JR1	AAA	4.979	4.3050	M	8/10/2042	98.75	92,960,000	91,922,174.02	92,130,564.41
GCCFC 2005-GG3 A3	396789JS9	AAA	4.504	4.5690	M	8/10/2042	98.23	20,000,000	20,059,838.09	19,722,950.00
GCCFC 2006-GG7 A2	20173MAB6	AAA	5.325	5.9132	M	7/10/2038	102.73	25,000,000	25,452,844.40	25,804,941.60
GECMC 2005-C2 A2	36828QLZ7	NR		4.7060	M	5/10/2043	99.65	60,041,949	59,294,960.61	60,064,264.32
GMACC 2000-C1 A2	361849KN1	AAA	4.652	7.7240	M	3/15/2033	104.13	55,475,717	58,234,688.56	58,124,497.95

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
ABBOTT LABORATORIES	002819AA8	A1	5.158	5.1500 S	11/30/2012	102.63	10,000,000	9,996,198.19	10,337,188.89
ABBOTT LABORATORIES	002824AP5	A1	3.774	3.7500 S	3/15/2011	97.79	21,000,000	20,984,950.70	20,768,615.00
ABBOTT LABORATORIES	002824AS9	A1	5.615	5.6000 S	5/15/2011	103.57	7,000,000	6,996,801.09	7,300,268.89
AIG (ASIF GLOBAL FINAN XXIII)	00209LAA0	AA2	3.943	3.9000 S	10/22/2008	99.43	10,000,000	9,996,623.75	10,017,650.00
AIG(AMERICAN GENERAL FINANCE)	02635PSS3	A1	4.743	3.8750 S	10/1/2009	96.63	21,665,000	21,355,304.81	21,144,769.19
ALLSTATE CORP	020002AT8	A1	6.135	5.9500 S	4/1/2036	93.99	5,000,000	4,999,218.12	4,773,925.00
ALLSTATE LIFE GLOB FD	02003MAK0	AA2	4.345	4.2500 S	2/26/2010	99.19	8,000,000	7,984,563.63	8,053,415.56
AMERICAN EXPRESS	025816AQ2	A1	4.913	4.8750 S	7/15/2013	95.29	5,000,000	4,990,940.42	4,876,995.83
AMERICAN EXPRESS	025816AT6	A1	4.788	4.7500 S	6/17/2009	99.75	7,000,000	6,996,294.56	6,995,570.56
AMERICAN HONDA FINANCE	02666QUW1	AA3	4.548	4.5000 S	5/26/2009	100.64	15,000,000	14,990,324.57	15,162,900.00
ANHEUSER-BUSCH COS INC	035229DD2	A2	5.552	5.5000 S	1/15/2018	101.27	2,000,000	1,991,851.83	2,034,872.22
AOL TIME WARNER INC	00184AAG0	BAA2	7.753	7.7000 S	5/1/2032	112.14	18,200,000	18,093,449.39	20,643,046.67
ARCHER DANIELS MIDLAND	039483AN2	A2	6.464	6.7500 S	12/15/2027	113.05	15,000,000	15,477,211.10	17,002,650.00
AT&T CORP	001957BC2	A2	5.780	9.0500 S	11/15/2011	108.20	7,367,000	8,080,557.76	8,039,738.07
AT&T CORP	001957BD0	A2	7.255	9.7500 S	11/15/2031	123.54	10,000,000	12,794,733.10	12,455,822.22
AT&T INC	00206RAG7	A2	6.332	6.3000 S	1/15/2038	101.99	10,000,000	9,955,934.19	10,243,150.00
BANK OF AMERICA CORP	060505BU7	AA1	4.533	4.5000 S	8/1/2010	100.30	10,000,000	9,992,016.40	10,217,100.00
BANK OF AMERICA CORP	060505DP6	AA1	5.844	5.7500 S	12/1/2017	100.35	15,000,000	14,895,143.72	15,117,037.50
BANK OF AMERICA CORP (CAP SECS)	066048AA7	AA2	7.675	8.0000 S	12/15/2026	102.00	15,935,000	16,491,976.59	16,310,357.78
BANK OF AMERICA(FLEET NATIONAL	33901LAA2	AA1	5.898	5.7500 S	1/15/2009	101.28	17,000,000	16,975,003.51	17,667,826.11
BANK OF NEW YORK CO INC	064057BE1	AA2	3.818	3.7500 S	2/15/2008	99.84	5,000,000	4,999,592.45	5,062,983.33
BANK OF NEW YORK MELLON	06406HBE8	AA2	4.973	4.9500 S	11/1/2012	99.80	12,000,000	11,988,240.83	12,075,240.00
BANK OF NOVA SCOTIA	06416LN20	AA1	5.281	5.2625 M	4/2/2008	99.98	50,000,000	49,997,673.08	50,184,231.25
BERKSHIRE HATHAWAY FIN	084664AF8	AAA	4.246	4.2000 S	12/15/2010	99.51	10,000,000	9,987,367.81	9,970,066.67
BERKSHIRE HATHAWAY FIN	084664AR2	AAA	4.153	4.1250 S	1/15/2010	99.51	20,000,000	19,989,118.58	20,283,016.67
BOEING CO.	097023AS4	A2	6.483	6.6250 S	2/15/2038	110.72	5,000,000	5,093,011.23	5,661,138.89
BOEING CO.	580169AM2	A2	6.366	9.7500 S	4/1/2012	118.62	10,000,000	11,241,792.24	12,106,050.00
BOSTON SCIENTIFC	101137AC1	BA2	4.349	4.2500 S	1/12/2011	93.00	5,000,000	4,986,222.97	4,749,756.94
BRITISH TELECOM PLC	111021AE1	BAA1	6.755	8.8750 S	12/15/2030	132.81	20,825,000	25,942,959.00	27,741,931.23
BURLINGTON NORTHERN SANTA FE	12189TAV6	BAA1	5.271	4.3000 S	7/1/2013	94.68	5,750,000	5,485,993.02	5,567,495.00
CADBURY SCHWEPPE US FIN	127210AA0	BAA2	4.024	3.8750 S	10/1/2008	100.04	13,000,000	12,985,882.66	13,130,877.50

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
CANADIAN NATIONAL RAILWAY	136375BN1	A3	6.257	6.2000 S	6/1/2036	99.83	10,240,000	10,162,805.65	10,275,601.07
CARGILL, INC. 144A	141781AC8	A2	7.420	7.3750 S	10/1/2025	108.61	13,180,000	13,121,817.55	14,558,067.85
CAROLINA POWER & LIGHT	144141CX4	A2	5.768	5.2500 S	12/15/2015	99.15	15,638,000	15,126,133.21	15,541,096.53
CAROLINA POWER & LIGHT	14414CAA2	A3	5.785	6.6500 S	4/1/2008	100.39	5,000,000	5,010,496.76	5,102,425.00
CATERPILLAR FIN SERV CRP	14912L2L4	A2	3.845	3.8000 S	2/8/2008	99.87	5,000,000	4,999,772.97	5,068,822.22
CATERPILLAR FIN SERV CRP	14912L2R1	A2	4.720	4.7000 S	3/15/2012	99.52	10,000,000	9,992,403.00	10,090,588.89
CINCINNATI GAS & ELECTRIC	172070CN2	BAA1	5.705	5.7000 S	9/15/2012	104.19	7,000,000	6,998,635.96	7,410,853.33
CINTAS CORPORATION NO. 2	17252MAH3	A2	6.138	6.1250 S	12/1/2017	99.06	10,000,000	9,990,266.62	9,947,033.33
CISCO SYSTEMS INC	17275RAB8	A1	5.294	5.2500 S	2/22/2011	102.18	15,000,000	14,981,142.47	15,609,637.50
CISCO SYSTEMS INC	17275RAC6	A1	5.560	5.5000 S	2/22/2016	101.75	10,000,000	9,961,017.08	10,371,683.33
CIT GROUP INC	125581AQ1	A2	4.353	4.2500 S	2/1/2010	95.16	5,000,000	4,989,859.57	4,846,641.67
CITIGROUP	172967AX9	AA2	7.185	6.2000 S	3/15/2009	101.82	5,000,000	4,944,171.10	5,182,077.78
CITIGROUP INC	172967BL4	AA3	6.128	6.6250 S	6/15/2032	99.55	4,000,000	4,250,000.80	3,993,737.78
CITIGROUP INC	172967BP5	AA3	5.269	5.6250 S	8/27/2012	100.93	10,000,000	10,144,781.98	10,286,550.00
CITIGROUP INC	172967CC3	AA3	6.039	6.0000 S	10/31/2033	91.31	6,000,000	5,969,610.15	5,539,360.00
CITIGROUP INC	172967CU3	AA2	4.170	4.1250 S	2/22/2010	99.08	20,000,000	19,981,769.77	20,112,425.00
CITIGROUP INC	172967DA6	AA2	4.628	4.6250 S	8/3/2010	100.11	7,000,000	6,999,503.05	7,141,077.22
COCA COLA ENTERPRISES	191219AY0	A3	6.629	6.9500 S	11/15/2026	110.49	5,000,000	5,170,967.65	5,568,802.78
COCA-COLA ENTERPRISES	191219BB9	A3	6.822	7.1250 S	8/1/2017	113.71	15,000,000	15,316,703.92	17,501,512.50
COMCAST (JONES INTERCABLE)	480206AL5	BAA2	4.600	7.6250 S	4/15/2008	100.77	5,000,000	5,042,706.16	5,119,036.11
COMCAST (TCI COMM)	879240AN9	BAA2	5.095	9.8000 S	2/1/2012	115.55	4,000,000	4,685,650.34	4,785,213.33
COMCAST CABLE COMMUNICAT	20029PAL3	BAA2	7.035	6.7500 S	1/30/2011	104.37	25,000,000	24,804,396.31	26,800,062.51
COMCAST CORP	20030NAL5	BAA2	6.130	5.9000 S	3/15/2016	100.49	10,047,000	9,898,637.99	10,270,568.08
CONOCOPHILLIPS	718507BQ8	A1	4.402	8.7500 S	5/25/2010	109.98	5,000,000	5,489,751.95	5,542,500.00
CONSOLIDATED EDISON CO OF NY	209111ES8	A1	6.342	6.3000 S	8/15/2037	101.86	15,000,000	14,916,778.83	15,601,575.00
CONSTELLATION ENERGY GRP	210371AH3	BAA1	6.192	7.0000 S	4/1/2012	106.79	5,000,000	5,148,591.43	5,427,200.00
COUNTRYWIDE FINANCIAL	22237LPA4	BAA3	4.077	4.0000 S	3/22/2011	72.50	10,000,000	9,979,629.72	7,360,000.00
COX COMMUNICATIONS	224044AY3	BAA3	6.352	7.7500 S	11/1/2010	106.96	5,000,000	5,178,514.45	5,412,733.33
COX COMMUNICATIONS	224044BE6	BAA3	6.134	7.1250 S	10/1/2012	106.94	10,000,000	10,402,987.78	10,871,825.00
CREDIT SUISSE FB USA INC	22541LAC7	AA1	6.485	6.5000 S	1/15/2012	105.44	18,000,000	18,009,817.96	19,518,880.00
CREDIT SUISSE FB USA INC	22541LAL7	AA1	4.019	3.8750 S	1/15/2009	99.40	2,000,000	1,999,266.99	2,023,636.11

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
CREDIT SUISSE FB USA INC	22541LBH5	AA1	4.877	4.8750 S	8/15/2010	100.97	8,000,000	7,999,644.98	8,225,013.33
CRH AMERICA INC	12626PAD5	BAA1	4.834	6.9500 S	3/15/2012	106.35	7,000,000	7,557,255.77	7,587,747.22
DEUTSCHE TELEKOM INT FIN	25156PAC7	A3	7.749	8.2500 S	6/15/2030	125.35	18,000,000	19,305,818.43	22,628,460.00
DEUTSCHE TELEKOM INT FIN	25156PAE3	A3	3.930	3.8750 S	7/22/2008	99.37	8,000,000	7,997,600.14	8,086,836.67
DEUTSCHE TELEKOM INT FIN	25156PAG8	A3	5.464	5.3750 S	3/23/2011	100.67	3,000,000	2,992,196.51	3,063,935.83
DEUTSCHE TELEKOM INT FIN	25156PAJ2	A3	5.110	5.1100 Q	3/23/2009	99.55	8,000,000	8,000,000.00	7,972,036.94
DIAGEO CAPITAL PLC	25243YAF6	A3	3.540	3.3750 S	3/20/2008	99.61	15,000,000	14,994,663.70	15,083,381.25
DIAGEO CAPITAL PLC	25243YAG4	A3	4.451	4.3750 S	5/3/2010	99.99	10,000,000	9,983,319.45	10,069,686.11
DIAGEO CAPITAL PLC	25243YAL3	A3	5.215	5.2000 S	1/30/2013	100.65	3,000,000	2,997,264.33	3,047,786.67
DIAGEO CAPITAL PLC	25243YAM1	A3	5.765	5.7500 S	10/23/2017	100.49	5,000,000	4,994,476.20	5,076,459.72
DTE ENERGY CO	233331AE7	BAA2	4.943	7.0500 S	6/1/2011	106.38	10,000,000	10,657,988.64	10,696,350.00
DUKE ENERGY CAROLINAS	264399EM4	A2	5.707	5.3000 S	10/1/2015	99.79	12,120,000	11,813,608.94	12,254,532.00
DUKE ENERGY CORP	264399DW3	A3	4.667	6.2500 S	1/15/2012	105.47	14,070,000	14,880,946.26	15,245,118.59
ELI LILLY & CO	532457AU2	AA3	4.012	6.0000 S	3/15/2012	105.70	5,000,000	5,380,936.47	5,373,383.33
FIFTH THIRD BANK	31677QAP4	AA2	4.217	4.2000 S	2/23/2010	98.43	20,000,000	19,993,094.14	19,985,466.67
FIRSTENERGY CORP	337932AB3	BAA3	7.004	6.4500 S	11/15/2011	103.28	4,000,000	3,927,918.22	4,164,246.69
FLORIDA POWER & LIGHT	341081EN3	AA3	4.832	4.8500 S	2/1/2013	99.19	7,000,000	7,006,042.12	7,084,408.34
FLORIDA POWER & LIGHT	341081EP8	AA3	5.939	5.8500 S	2/1/2033	99.31	3,150,000	3,113,426.13	3,204,951.75
FLORIDA POWER & LIGHT	341081ER4	AA3	6.027	5.9500 S	10/1/2033	100.49	4,000,000	3,960,084.85	4,078,900.00
FLORIDA POWER & LIGHT	341081EZ6	AA3	5.553	5.5500 S	11/1/2017	102.40	5,000,000	4,998,623.71	5,182,487.50
FRANCE TELECOM	35177PAL1	A3	7.081	8.7500 S	3/1/2031	130.12	28,000,000	36,382,088.38	37,226,093.35
GENENTECH INC (USA)	368710AG4	A1	4.758	4.7500 S	7/15/2015	97.02	7,000,000	6,996,489.08	6,944,859.44
GENERAL DYNAMICS CORP	369550AJ7	A2	3.071	3.0000 S	5/15/2008	99.26	3,000,000	2,999,218.61	2,989,150.00
GENERAL DYNAMICS CORP	369550AL2	A2	4.674	4.5000 S	8/15/2010	100.42	7,500,000	7,468,146.85	7,659,150.00
GENERAL ELEC CAP CORP	36962G3K8	AAA	5.265	5.2500 S	10/19/2012	102.01	15,000,000	14,990,596.00	15,458,850.00
GENERAL ELEC CAP CORP	36962GM68	AAA	4.476	4.3750 S	11/21/2011	99.22	12,000,000	11,957,162.75	11,964,733.33
GENERAL ELEC CAP CORP	36962GP57	AAA	4.176	4.1250 S	3/4/2008	99.86	10,000,000	9,999,128.29	10,120,262.50
GENERAL ELEC CAP CORP	36962GXZ2	AAA	6.047	6.7500 S	3/15/2032	112.80	3,000,000	3,266,005.42	3,443,505.00
GENERAL ELEC CAP CORP	36962GZY3	AAA	5.489	5.4500 S	1/15/2013	102.94	27,000,000	26,952,735.21	28,473,405.01
GEORGIA POWER COMPANY	373334GE5	A2	5.909	5.7000 S	6/1/2017	102.69	8,000,000	7,880,019.62	8,252,800.00
GLAXOSMITHKLINE CAP INC	377372AA5	A1	4.470	4.3750 S	4/15/2014	96.22	15,000,000	14,922,521.81	14,572,141.67

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
GLAXOSMITHKLINE CAP INC	377372AB3	A1	5.493	5.3750 S	4/15/2034	92.87	7,500,000	7,377,515.79	7,050,204.17
GOLDMAN SACHS GROUP	38141GAA2	AA3	6.722	6.6500 S	5/15/2009	102.86	10,000,000	9,990,773.53	10,370,472.22
GOLDMAN SACHS GROUP INC	38141GAZ7	AA3	4.619	6.8750 S	1/15/2011	105.81	5,000,000	5,316,355.17	5,449,206.94
GOLDMAN SACHS GROUP INC	38141GCS1	AA3	3.794	4.1250 S	1/15/2008	99.96	5,000,000	5,000,629.58	5,093,304.17
GOLDMAN SACHS GROUP INC	38143UAA9	AA3	3.925	3.8750 S	1/15/2009	99.40	8,000,000	7,995,972.12	8,094,544.45
HARTFORD FIN SVCS GRP (ITT HARTFORD)	45068HAF3	A2	7.327	7.3000 S	11/1/2015	106.97	10,000,000	9,984,520.40	10,818,366.67
HBOS PLC	4041A2AF1	AA3	5.911	6.0000 S	11/1/2033	89.62	7,645,000	7,733,625.91	6,928,051.90
HBOS PLC (BANK OF SCOTLAND)	809326AC5	AA2	7.732	7.7000 S	8/15/2010	107.37	22,500,000	22,483,046.91	24,813,425.00
HEWLETT-PACKARD CO	428236AG8	A2	4.414	6.5000 S	7/1/2012	107.46	10,000,000	10,842,658.84	11,070,500.00
HEWLETT-PACKARD CO	428236AN3	A2	5.377	5.3700 Q	6/15/2009	99.83	25,000,000	24,994,451.98	25,008,227.98
HOME DEPOT INC	437076AL6	BAA1	3.862	3.7500 S	9/15/2009	98.01	12,000,000	11,978,060.70	11,894,060.00
HOME DEPOT INC	437076AM4	BAA1	4.729	4.6250 S	8/15/2010	99.14	10,000,000	9,974,598.36	10,088,822.22
HOME DEPOT INC	437076AP7	BAA1	5.465	5.4000 S	3/1/2016	94.72	7,000,000	6,970,607.71	6,756,610.00
HSBC BANK USA	4042Q1AA5	AA3	5.621	5.8750 S	11/1/2034	90.79	5,000,000	5,174,333.93	4,588,258.33
HSBC FINANCE CORP	441812JW5	AA3	4.561	6.3750 S	10/15/2011	105.05	10,000,000	10,624,065.03	10,639,883.33
HSBC FINANCE CORP	441812KA1	AA3	5.299	6.3750 S	11/27/2012	105.27	12,500,000	13,078,337.25	13,233,635.42
HSBC FINANCE CORPORATION	441812GD0	AA3	6.827	6.5000 S	11/15/2008	101.61	17,275,000	17,227,915.86	17,695,914.97
HUTCHISON WHAMP INTL LTD	44841SAC3	A3	7.015	7.4500 S	11/24/2033	114.13	7,700,000	8,096,883.33	8,846,891.47
HUTCHISON WHAMPOA FIN	448414AE2	A3	8.385	7.5000 S	8/1/2027	114.00	7,795,000	7,135,297.09	9,129,893.75
HUTCHISON WHAMPOA FINANCE	448414AC6	A3	7.965	7.4500 S	8/1/2017	112.52	10,250,000	9,899,608.78	11,851,477.08
IBM CORP	459200BB6	A1	5.956	5.8750 S	11/29/2032	101.21	15,000,000	14,843,082.25	15,259,833.33
IBM CORP	45920QET7	A1	3.814	3.8000 S	2/1/2008	99.89	14,000,000	13,999,841.07	14,206,546.67
IBM CORPORATION	459200AM3	A1	6.795	7.0000 S	10/30/2025	113.07	6,000,000	6,130,596.71	6,855,186.67
JOHN DEERE CAPITAL CORP	244217BG9	A2	4.518	7.0000 S	3/15/2012	108.30	22,040,000	24,113,623.81	24,323,148.09
JOHNSON & JOHNSON	478160AQ7	AAA	5.550	5.5500 S	8/15/2017	105.07	10,000,000	10,000,000.00	10,714,925.00
JP MORGAN CHASE & CO	46625HGT1	AA2	5.141	5.3750 S	10/1/2012	101.58	15,000,000	15,145,629.43	15,438,712.50
JP MORGAN CHASE & CO	46625HGY0	AA2	6.024	6.0000 S	1/15/2018	102.24	10,000,000	9,981,440.80	10,242,233.33
JPMORGAN CHASE & CO	46625HCE8	AA2	4.802	4.7500 S	3/1/2015	95.70	25,000,000	24,921,712.33	24,320,333.33
JPMORGAN CHASE & CO	46625HDD9	AA2	4.622	4.6000 S	1/17/2011	99.31	21,000,000	20,987,739.26	21,295,586.67
LEHMAN BROTHERS HOLDINGS	52517PYN5	A1	4.284	4.2500 S	1/27/2010	98.10	11,000,000	10,992,587.19	10,991,316.11
LOWE'S COMPANIES INC	548661CH8	A1	5.013	5.0000 S	10/15/2015	95.44	10,000,000	9,991,577.32	9,649,455.56

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON	F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal										
				Portfolio:	FI	FIXED INCOME				
				Instrument:	COR	CORPORATE NOTES/BONDS				
LOWE'S COMPANIES INC	548661CJ4	A1	5.557	5.5000	S	10/15/2035	85.37	10,000,000	9,919,587.84	8,652,811.11
MANULIFE(JOHN HANCOCK)	144A 41020VAA9	AA3	8.017	7.3750	S	2/15/2024	113.38	13,000,000	12,252,743.56	15,101,074.44
MARATHON OIL CORP	565849AD8	BAA1	6.090	6.0000	S	10/1/2017	101.96	10,000,000	9,934,489.65	10,352,966.67
MARATHON OIL CORP	565849AE6	BAA1	6.615	6.6000	S	10/1/2037	103.83	5,000,000	4,990,227.95	5,277,516.67
MEDTRONIC INC	585055AG1	A1	4.433	4.3750	S	9/15/2010	99.87	6,000,000	5,991,207.99	6,069,191.67
MERRILL LYNCH & CO	59018YQU8	A1	3.594	3.7000	S	4/21/2008	99.37	5,000,000	5,001,589.32	5,004,222.22
MERRILL LYNCH & CO	59018YSK8	A1	4.139	4.1250	S	1/15/2009	98.85	5,000,000	4,999,338.79	5,037,554.17
MERRILL LYNCH & CO	59018YUZ2	A1	4.314	4.2500	S	2/8/2010	98.08	15,000,000	14,980,921.34	14,964,479.17
METLIFE INC	59156RAE8	A2	6.199	6.5000	S	12/15/2032	100.46	3,000,000	3,113,769.64	3,022,466.67
MIDAMERICAN ENERGY HLDGS	59562VAH0	BAA1	3.535	3.5000	S	5/15/2008	99.30	15,000,000	14,998,080.33	14,961,933.33
MONUMENTAL GLOBAL FUNDNG	61532XAC0	AA3	5.583	5.2500	S	1/15/2014	97.68	6,400,000	6,291,459.23	6,406,453.33
MORGAN STANLEY	617446GM5	AA3	4.805	6.7500	S	4/15/2011	104.48	6,500,000	6,880,227.50	6,883,955.00
MORGAN STANLEY	617446HW2	AA3	3.711	3.6250	S	4/1/2008	99.63	5,000,000	4,998,928.70	5,026,912.50
MORGAN STANLEY	61746BAL0	AA3	3.940	3.8750	S	1/15/2009	98.90	7,000,000	6,995,409.16	7,047,796.39
NATIONAL CITY BANK	634902LJ7	A1	4.530	4.2500	S	1/29/2010	97.91	10,000,000	9,944,776.71	9,970,044.44
NATIONAL CITY CORP	634902NCC	A3	6.117	5.7500	S	2/1/2009	99.92	22,000,000	21,916,622.31	22,508,383.33
NEW YORK LIFE GLOBAL FDG	64952WAJ2	AAA	5.260	5.2500	S	10/16/2012	101.92	10,000,000	9,995,858.97	10,301,375.00
NEWS AMERICA INC	652482BP4	BAA2	6.660	6.6500	S	11/15/2037	103.82	5,000,000	4,993,559.13	5,234,209.72
NISOURCE FINANCE CORP	65473QAJ2	BAA3	7.197	7.8750	S	11/15/2010	106.15	10,000,000	10,172,664.02	10,715,625.00
NISOURCE FINANCE CORP	65473QAA6	BAA3	5.291	5.2500	S	9/15/2017	92.91	5,000,000	4,984,458.06	4,722,941.67
NISOURCE FINANCE CORP	65473QAR4	BAA3	5.491	5.4500	S	9/15/2020	90.74	5,000,000	4,981,260.98	4,617,136.11
NORTHERN STATES POWER (MN)	665772BW8	A2	4.275	8.0000	S	8/28/2012	111.68	10,255,000	11,852,443.65	11,733,292.44
NSTAR ELECTRIC CO	67021CAE7	A1	5.683	5.6250	S	11/15/2017	101.07	8,000,000	7,965,348.77	8,137,860.00
OHIO POWER COMPANY	677415CD1	A3	5.119	5.5000	S	2/15/2013	98.97	19,000,000	19,326,130.04	19,199,457.78
OHIO POWER COMPANY	677415CJ8	A3	6.437	6.3750	S	7/15/2033	92.13	4,000,000	3,969,086.72	3,802,823.33
ORACLE CORP	68389XAA3	A2	5.380	5.3800	Q	5/14/2009	99.86	30,000,000	30,000,000.00	30,149,525.00
PACIFIC GAS & ELECTRIC	694308GB7	BAA1	3.622	3.6000	S	3/1/2009	98.95	2,000,000	1,999,510.61	2,003,080.00
PACIFIC GAS & ELECTRIC	694308GC5	BAA1	4.244	4.2000	S	3/1/2011	98.12	4,000,000	3,994,878.36	3,980,880.00
PACIFIC GAS & ELECTRIC	694308GE1	BAA1	6.086	6.0500	S	3/1/2034	99.18	3,000,000	2,986,100.51	3,035,960.00
PACIFICORP	695114CG1	A3	6.259	6.2500	S	10/15/2037	103.26	10,000,000	9,987,535.57	10,478,977.78
PEPSI BOTTLING HLDGS INC	713411AB2	AA2	6.487	5.6250	S	2/17/2009	101.35	16,710,000	16,560,931.83	17,286,119.03

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
PITNEY BOWES INC	724479AG5	A1	5.100	5.0000 S	3/15/2015	97.44	7,000,000	6,958,324.02	6,923,785.56
PNC FUNDING CORP	693476AP8	A2	8.444	7.5000 S	11/1/2009	104.45	14,000,000	13,779,653.11	14,797,860.00
PROCTER & GAMBLE CO	742718BY4	AA3	3.528	3.5000 S	12/15/2008	99.28	15,000,000	14,996,046.45	14,915,183.33
PROCTER & GAMBLE CO	742718DB2	AA3	5.174	5.8000 S	8/15/2034	102.57	10,000,000	10,899,105.21	10,476,211.12
PROGRESS ENERGY INC	743263AD7	BAA2	7.119	7.1000 S	3/1/2011	106.39	7,043,000	7,039,170.57	7,659,520.74
PROTECTIVE LIFE CORP (GIC)	74367FAN8	NR	5.489	5.4500 S	9/28/2012	101.26	15,000,000	14,975,806.01	15,400,187.50
PUBLIC SERVICE OF COLORADO	744448BU4	A3	5.428	7.8750 S	10/1/2012	111.59	5,185,000	5,709,610.43	5,887,813.79
PUBLIC SERVICE OF COLORADO	744448BY6	A3	5.679	4.8750 S	3/1/2013	98.17	4,200,000	4,050,517.27	4,191,390.00
ROYAL BK OF SCOTLAND GRP	780097AN1	AA2	5.045	5.0000 S	11/12/2013	96.87	12,000,000	11,972,887.69	11,706,066.67
SBC (PACIFIC BELL)	694032BE2	NR	4.215	6.1250 S	2/15/2008	100.56	3,890,000	3,898,887.74	4,001,755.38
SBC COMMUNICATIONS	78387GAN3	A2	4.367	4.1250 S	9/15/2009	99.05	15,000,000	14,940,964.86	15,039,987.50
SCOTTISH POWER PLC	81013TAA9	BAA1	4.917	4.9100 S	3/15/2010	100.69	10,000,000	9,998,583.20	10,213,172.22
SCOTTISH POWER PLC	81013TAB7	BAA1	5.376	5.3750 S	3/15/2015	99.06	15,000,000	14,999,188.91	15,096,995.83
SHELL INTERNATIONAL FINANCE	822582AA0	AA1	5.646	5.6250 S	6/27/2011	104.27	12,000,000	11,992,153.53	12,519,420.00
SLM CORP	78442FBG2	BAA1	5.096	5.0000 S	10/1/2013	87.79	7,000,000	6,966,831.50	6,232,800.00
SLM CORP	78442FBK3	BAA1	4.041	4.0000 S	1/15/2009	96.04	10,000,000	9,995,637.42	9,788,444.45
SOUTH CAROLINA ELEC & GAS	837004BX7	A1	6.046	5.3000 S	5/15/2033	90.78	4,450,000	4,021,743.36	4,069,890.89
SOUTHERN CAL EDISON	842400EY5	A2	4.972	5.0000 S	1/15/2016	97.53	16,000,000	16,029,669.34	15,973,048.89
SOUTHWESTERN ELECTRIC POWER	845437BJ0	BAA1	5.919	5.8750 S	3/1/2018	98.85	10,000,000	9,963,794.71	9,929,262.50
SPRINT CAPITAL CORP	852060AJ1	BAA3	7.043	7.6250 S	1/30/2011	103.95	7,000,000	7,110,686.34	7,500,168.47
SPRINT CAPITAL CORP	852060AT9	BAA3	8.803	8.7500 S	3/15/2032	113.08	18,000,000	17,905,040.68	20,818,510.00
SPRINT CAPITAL CORPORATION	852060AC6	BAA3	5.928	6.1250 S	11/15/2008	101.00	3,000,000	3,004,903.01	3,053,389.17
SPRINT CAPITAL CORPORATION	852060AD4	BAA3	6.888	6.8750 S	11/15/2028	95.34	5,000,000	4,992,858.68	4,811,123.61
ST PAUL TRAVELERS	89420GAG4	A3	3.492	3.7500 S	3/15/2008	99.58	5,000,000	5,002,605.09	5,034,008.33
TARGET CORP	87612EAG1	A2	4.310	5.4000 S	10/1/2008	100.54	10,500,000	10,583,365.88	10,698,450.00
TARGET CORP (DAYTON HUDSON)	239753DL7	A2	6.792	6.6500 S	8/1/2028	101.27	20,000,000	19,686,684.49	20,808,966.67
TELECOM ITALIA CAPITAL	87927VAF5	BAA2	6.425	6.3750 S	11/15/2033	100.79	5,000,000	4,967,995.55	5,079,979.17
TELECOM ITALIA CAPITAL	87927VAN8	BAA2	4.918	4.8750 S	10/1/2010	99.61	15,000,000	14,983,417.53	15,124,012.50
TELEFONICA EUROPE BV	879385AC6	BAA1	6.837	7.7500 S	9/15/2010	106.80	16,300,000	16,674,856.86	17,780,193.94
TELEFONICA EUROPE BV	879385AD4	BAA1	6.166	8.2500 S	9/15/2030	123.90	10,000,000	12,527,125.57	12,632,816.67
THOMSON CORPORATION	884903AZ8	BAA1	5.838	5.7000 S	10/1/2014	100.15	20,000,000	19,847,958.16	20,312,433.33

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
TIME WARNER CABLE INC	88732JAJ7	NR	6.599	6.5500 S	5/1/2037	102.07	5,000,000	4,968,058.25	5,157,933.33
TOYOTA MOTOR CREDIT CORP	892332AM9	AAA	4.369	4.3500 S	12/15/2010	100.06	8,000,000	7,995,783.11	8,020,506.67
UNILEVER (CPC INTL)	126149AD5	A1	6.467	7.2500 S	12/15/2026	113.89	5,380,000	5,836,245.56	6,144,348.56
UNION PACIFIC CORP	907818CW6	BAA2	5.759	5.6500 S	5/1/2017	99.04	4,000,000	3,968,786.04	3,999,386.67
UNION PACIFIC CORP	907818CZ9	BAA2	5.759	5.7500 S	11/15/2017	99.74	10,000,000	9,992,891.02	10,071,730.56
UNITED TECHNOLOGIES CORP	913017BH1	A2	4.947	4.8750 S	5/1/2015	98.43	15,000,000	14,934,240.95	14,886,975.00
UNITED TECHNOLOGIES CORP	913017BJ7	A2	5.452	5.4000 S	5/1/2035	93.73	8,000,000	7,941,229.95	7,570,480.00
UNITEDHEALTH GROUP INC	91324PAF9	A3	3.348	3.3000 S	1/30/2008	99.80	5,000,000	4,999,803.52	5,059,358.33
UNITEDHEALTH GROUP INC	91324PAM4	A3	5.033	4.8750 S	3/15/2015	95.55	6,000,000	5,943,246.62	5,819,365.00
VERIZON COMM (GTE CORP)	362320AV5	BAA1	5.015	7.5100 S	4/1/2009	103.05	5,000,000	5,149,074.67	5,246,225.00
VERIZON GLOBAL FDG CORP	92344GAT3	A3	4.656	7.3750 S	9/1/2012	110.01	10,000,000	11,128,392.01	11,246,533.33
VERIZON NEW JERSEY	92344UAA3	A3	5.793	5.8750 S	1/17/2012	102.45	5,000,000	5,014,355.52	5,256,269.44
VIRGINIA ELECTRIC POWER	927804EV2	BAA1	4.606	4.5000 S	12/15/2010	99.29	5,000,000	4,985,498.76	4,974,650.00
VODAFONE AIRTOUCH PLC	92857TAG2	BAA1	7.931	7.7500 S	2/15/2010	105.41	12,000,000	11,957,996.87	13,000,533.34
VODAFONE AIRTOUCH PLC	92857TAH0	BAA1	7.902	7.8750 S	2/15/2030	117.82	7,000,000	6,980,381.25	8,455,440.00
VODAFONE GROUP PLC	92857WAM2	BAA1	5.560	5.5000 S	6/15/2011	101.11	15,000,000	14,969,238.71	15,202,866.67
VODAFONE GROUP PLC	92857WAQ3	BAA1	6.379	6.1500 S	2/27/2037	99.16	5,000,000	4,848,735.41	5,063,716.67
WACHOVIA BANK NA	92976GAH4	AA2	6.108	6.0000 S	11/15/2017	100.71	7,000,000	6,944,669.43	7,096,576.67
WACHOVIA CORP	33738MAC5	AA2	6.673	5.8000 S	12/1/2008	101.13	7,000,000	6,946,575.08	7,112,723.33
WACHOVIA CORP	929771AM5	A1	7.593	6.1500 S	3/15/2009	101.52	15,000,000	14,755,023.96	15,500,075.01
WACHOVIA CORPORATION	337358BK0	A1	3.347	6.4000 S	4/1/2008	100.13	5,335,000	5,375,037.69	5,427,402.20
WAL-MART STORES	931142CA9	AA2	4.779	4.7500 S	8/15/2010	101.41	8,000,000	7,994,331.28	8,256,115.56
WAL-MART STORES	931142CB7	AA2	5.279	5.2500 S	9/1/2035	87.95	10,000,000	9,959,439.94	8,969,900.00
WAL-MART STORES GLOBAL	931142BE2	AA2	6.334	6.8750 S	8/10/2009	104.31	35,490,000	35,786,246.07	37,974,906.28
WASHINGTON MUTUAL INC	939322AL7	A3	4.108	4.0000 S	1/15/2009	95.00	5,000,000	4,994,461.28	4,842,222.23
WELLS FARGO COMPANY	949746JJ1	AA1	4.227	4.2000 S	1/15/2010	99.66	15,000,000	14,991,777.93	15,239,200.00
WELLS FARGO COMPANY	949746NJ6	AA1	5.075	5.3000 S	8/26/2011	101.67	7,575,000	7,630,580.94	7,840,676.29
WELLS FARGO COMPANY	949746NW7	AA1	5.276	5.2500 S	10/23/2012	101.50	15,000,000	14,983,617.94	15,373,450.00
WELLS FARGO COMPANY	949746NX5	AA1	5.680	5.6250 S	12/11/2017	100.69	10,000,000	9,958,583.30	10,102,212.50
CORPORATE NOTES/BONDS TOTAL							2,247,105,000	2,279,068,643.42	2,337,200,068.97

Instrument: FHLMC

FEDERAL HOME LOAN MORTGAGE POOL

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

Monthly Market

As Of 12/31/2007

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON	F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal										
				Portfolio:	FI	FIXED INCOME				
				Instrument:	FHLMC	FEDERAL HOME LOAN MORTGAGE POOL				
FHLMC GR 14-0013	31340AAN1	AAA	8.929	8.2500	M	10/1/2009	104.55	10,800	10,799.73	11,365.27
FHLMC GR 14-0437	31340AL41	AAA	10.187	8.0000	M	7/1/2008	100.00	695	690.99	700.10
FHLMC GR 14-1104	PART. 31340BGM5	AAA	8.302	8.0000	M	9/1/2011	100.00	1,508	1,508.27	1,518.32
FHLMC GR 16-0039	313401ER8	AAA	8.425	8.5000	M	3/1/2008	100.00	19	18.76	18.80
FHLMC GR 17-0021	313401JF9	AAA	5.716	6.7500	M	7/1/2008	100.00	692	692.10	695.99
FHLMC GR 18-0117	31340LDW4	AAA	8.142	8.0000	M	1/1/2009	100.00	1,902	1,899.42	1,914.43
FHLMC GR 18-0408	31340LNZ6	AAA	8.370	8.0000	M	4/1/2009	100.00	206	206.19	207.56
FHLMC GR 18-0478	31340LQ75	AAA	8.264	8.0000	M	7/1/2009	100.00	410	409.81	412.54
FHLMC GR 18-0660	31340LWV5	AAA	8.166	8.0000	M	6/1/2009	104.22	1,250	1,250.43	1,311.55
FHLMC GR 18-1263	31340MML6	AAA	8.412	8.0000	M	6/1/2009	100.00	2,142	2,142.21	2,156.47
FHLMC GR 18-1293	31340MNJ0	AAA	9.121	8.5000	M	11/1/2008	100.00	1,945	1,944.96	1,958.78
FHLMC GR 18-1689	31340M2W4	AAA	8.404	8.0000	M	3/1/2009	100.00	742	741.52	746.46
FHLMC GR 18-3326	31340PVT2	AAA	9.903	8.5000	M	9/1/2008	104.49	112	112.31	118.15
FHLMC GR 18-4245	31340QWE2	AAA	8.599	8.5000	M	10/1/2009	100.00	4,771	4,770.92	4,804.64
FHLMC GR 18-4517	31340RAS3	AAA	8.500	8.5000	M	10/1/2009	100.00	397	396.63	399.44
FHLMC GR 18-5864	31340SQR6	AAA	8.784	8.0000	M	12/1/2008	104.05	3,814	3,814.40	3,994.31
FHLMC GR 18-9823	31340W4G5	AAA	8.569	8.7500	M	12/1/2008	100.00	1,847	1,847.18	1,860.66
FHLMC GR 25-0016	31341AAR1	AAA	9.071	8.2500	M	9/1/2008	104.46	4,886	4,886.29	5,137.80
FHLMC GR 25-1228	31341BLH9	AAA	8.336	8.5000	M	10/1/2010	100.00	10,318	10,317.86	10,390.96
FHLMC GR 25-6500	31341HGH2	AAA	9.375	8.5000	M	11/1/2009	100.00	8,925	8,925.43	8,988.65
FHLMC GR 25-7266	31341JCB5	AAA	6.244	8.5000	M	4/1/2010	104.49	5,199	5,199.24	5,469.41
FHLMC GR 27-1360	31343BQM1	AAA	8.333	8.5000	M	8/1/2012	104.84	132	131.83	139.14
FHLMC GR 27-2204	PART. 31343CNV2	AAA	8.201	8.0000	M	7/1/2008	104.05	555	554.81	581.05
FHLMC GR 27-4621	31343FD20	AAA	8.206	8.0000	M	6/1/2008	104.05	889	888.99	930.91
FHLMC GR 27-5221	31343FYS0	AAA	11.135	7.0000	M	8/1/2016	104.86	16,368	15,148.69	17,258.84
FHLMC GR 27-7196	31343H7H0	AAA	9.745	8.0000	M	8/1/2016	104.23	15,483	14,944.58	16,241.60
FHLMC GR 28-0463	31344JQQ4	AAA	8.754	8.0000	M	11/1/2016	104.23	10,374	10,175.86	10,881.79
FHLMC GR 28-1274	31344KMX0	AAA	8.680	8.2500	M	8/1/2008	100.00	3,502	3,502.15	3,526.23
FHLMC GR 28-1743	31344K5C5	AAA	8.886	8.5000	M	11/1/2016	104.84	29,553	29,249.98	31,193.20
FHLMC GR 28-2813	31344MDS7	AAA	8.224	8.0000	M	6/1/2014	104.23	19,908	19,908.43	20,883.28
FHLMC GR 28-4656	31344PE59	AAA	8.595	8.5000	M	3/1/2011	104.85	7,959	7,959.34	8,401.75

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI Instrument: FHLMC			FIXED INCOME FEDERAL HOME LOAN MORTGAGE POOL		
FHLMC GR 29-7793	313447US1	AAA	9.224	8.5000 M	7/1/2017	104.84	38,529	37,839.20	40,667.28
FHLMC GR 29-7925	313447YW8	AAA	9.127	8.5000 M	6/1/2017	104.34	119,933	118,154.69	125,988.10
FHLMC GR 29-9968	313454CD0	AAA	7.120	9.0000 M	7/1/2009	100.00	20,888	20,888.40	21,045.07
FHLMC GR 30-4342	31345FZF5	AAA	9.521	8.5000 M	4/1/2013	104.49	1,697	1,696.48	1,784.66
FHLMC GR 30-4396	31345F3D5	AAA	9.018	8.0000 M	3/1/2014	104.05	409	409.26	428.55
FHLMC GR 30-6578	31345JJX6	AAA	9.308	8.5000 M	10/1/2018	104.34	20,613	20,271.15	21,653.73
FHLMC GR 30-6610	31345JKX4	AAA	8.981	8.0000 M	12/1/2018	104.23	10,621	10,390.61	11,140.99
FHLMC GR 30-6645	31345JL21	AAA	9.766	8.5000 M	2/1/2019	104.84	35,127	34,162.27	37,076.27
FHLMC GR 53-0976	31347NCM6	AAA	8.854	8.0000 M	1/1/2017	104.22	7,391	7,391.42	7,752.67
FHLMC GR 53-5060	31347STR6	AAA	6.551	8.5000 M	8/1/2017	104.85	56,355	58,307.43	59,487.89
FHLMC GR 55-4908	31290KNZ8	AAA	6.792	8.5000 M	4/1/2011	104.49	14,299	14,299.09	15,042.12
FHLMC GR 55-5129	31290KVV6	AAA	0.025	12.0000 M	6/1/2020	110.02	80,621	87,278.30	89,507.33
FHLMC GR 55-5155	31290KWQ8	AAA	6.382	8.0000 M	7/1/2016	104.23	3,460	3,460.05	3,629.44
FHLMC GR 55-5187	31290KXQ7	AAA	6.348	8.0000 M	7/1/2017	104.23	7,015	7,015.07	7,358.56
FHLMC GR 55-5188	31290KXR5	AAA	7.008	8.5000 M	12/1/2018	104.49	98,690	98,690.34	103,818.63
FEDERAL HOME LOAN MORTGAGE POOL TOTAL							682,954	685,293.07	720,589.37
				Instrument: FHLMC-G			FHLMC GOLD		
FHLMC GOLD #A31402	31297LRX0	AAA	5.419	5.5000 M	2/1/2035	99.84	16,211,381	16,276,336.65	16,259,096.16
FHLMC GOLD 15YR #B14204	312966U51	AAA	4.513	4.5000 M	5/1/2019	98.46	11,020,219	11,017,564.27	10,891,723.64
FHLMC 10/20 #H09112	3128UNDR0	AAA	5.989	5.5000 M	11/1/2037	98.71	124,014,109	120,892,431.44	122,983,841.18
FHLMC GOLD # C00210	31292GGT7	AAA	7.578	8.0000 M	1/1/2023	104.72	1,060,276	1,075,338.38	1,117,411.13
FHLMC GOLD # G00198	31283GGF8	AAA	7.205	8.0000 M	1/1/2024	104.74	1,013,693	1,039,956.74	1,068,490.01
FHLMC GOLD #A00850	POOL # 31295V5K2	AAA	5.153	10.2500 M	10/1/2022	109.10	15,671	16,185.71	17,231.61
FHLMC GOLD #A00854	POOL # 31295V5P1	AAA	7.486	10.2500 M	11/1/2009	100.00	15,855	16,102.52	15,990.36
FHLMC GOLD #A01179	31295WJY5	AAA	7.238	8.0000 M	12/1/2019	104.73	115,818	117,481.90	122,072.29
FHLMC GOLD #A11732	31296K4R1	AAA	5.381	5.0000 M	8/1/2033	97.75	21,577,283	21,166,596.79	21,181,699.76
FHLMC GOLD #A11756	31296K5R0	AAA	4.848	5.0000 M	8/1/2033	97.75	15,903,834	16,039,811.79	15,612,263.22
FHLMC GOLD #A11952	31296LEZ0	AAA	4.756	5.0000 M	8/1/2033	97.75	24,655,724	24,975,444.21	24,203,702.84
FHLMC GOLD #A13227	31296MSQ3	AAA	5.172	5.0000 M	9/1/2033	97.75	31,509,704	31,272,016.61	30,932,026.04
FHLMC GOLD #A13315	31296MVG1	AAA	5.085	5.0000 M	9/1/2033	97.75	20,476,316	20,407,569.11	20,100,917.36
FHLMC GOLD #A13562	31296M5X3	AAA	5.172	5.0000 M	9/1/2033	97.75	14,719,043	14,603,404.59	14,449,194.32
Group: FIXED INCOME - Internal	Portfolio: FI	FIXED INCOME							

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD #A13802	31296NGK7	AAA	5.153	5.0000 M	9/1/2033	97.75	38,666,753	38,391,266.59	37,957,862.33
FHLMC GOLD #A14276	31296NXD4	AAA	5.344	5.5000 M	10/1/2033	99.98	43,101,881	43,403,182.63	43,289,087.03
FHLMC GOLD #A15228	31296PYZ9	AAA	5.797	5.0000 M	10/1/2033	97.75	62,000,021	59,474,209.30	60,863,354.33
FHLMC GOLD #A16641	31296RLW6	AAA	4.882	5.5000 M	12/1/2033	99.98	15,596,998	15,859,313.62	15,664,741.10
FHLMC GOLD #A16855	31296RTL2	AAA	5.317	5.5000 M	12/1/2033	99.98	16,159,755	16,267,534.72	16,229,942.70
FHLMC GOLD #A17666	31296SQT6	AAA	5.093	5.5000 M	1/1/2034	99.98	20,396,330	20,671,562.21	20,484,918.22
FHLMC GOLD #A24899	31297CNQ9	AAA	5.211	6.0000 M	7/1/2034	101.64	11,176,398	11,475,764.64	11,415,237.48
FHLMC GOLD #A26688	31297END4	AAA	5.407	6.0000 M	9/1/2034	101.64	8,732,327	8,902,046.52	8,918,937.17
FHLMC GOLD #A36194	31297R3B1	AAA	5.190	5.0000 M	8/1/2035	97.64	15,471,951	15,341,825.43	15,171,589.31
FHLMC GOLD #A36554	31297SH73	AAA	5.307	5.0000 M	8/1/2035	97.64	38,935,234	38,340,684.79	38,179,371.17
FHLMC GOLD #A39275	31297VJU3	AAA	5.617	5.0000 M	11/1/2035	97.64	35,081,837	33,902,648.79	34,400,781.28
FHLMC GOLD #A39572	31297VT57	AAA	5.472	5.0000 M	11/1/2035	97.64	21,187,658	20,646,175.84	20,776,334.63
FHLMC GOLD #A40359	3128K0MG5	AAA	5.734	5.5000 M	12/1/2035	99.84	32,405,979	32,060,196.45	32,501,361.08
FHLMC GOLD #A41947	3128K2EU9	AAA	5.875	5.5000 M	1/1/2036	99.79	32,907,866	32,324,835.02	32,989,587.54
FHLMC GOLD #A43419	3128K3YQ4	AAA	5.634	5.0000 M	3/1/2036	97.59	27,399,383	26,479,645.63	26,853,495.83
FHLMC GOLD #A44893	3128K5NJ7	AAA	5.808	5.0000 M	4/1/2036	97.59	26,454,365	25,306,266.61	25,927,305.64
FHLMC GOLD #A46033	3128K6V23	AAA	5.452	6.0000 M	7/1/2035	101.54	12,987,093	13,223,832.50	13,252,549.11
FHLMC GOLD #A46280	3128K66R6	AAA	5.221	5.0000 M	7/1/2035	97.64	37,149,187	36,748,325.71	36,427,997.45
FHLMC GOLD #A46696	3128K7NM6	AAA	5.984	4.5000 M	8/1/2035	94.42	27,461,800	25,149,399.91	26,031,314.47
FHLMC GOLD #A47209	3128K8AJ5	AAA	5.589	4.5000 M	10/1/2035	94.42	47,590,096	44,603,474.54	45,111,128.26
FHLMC GOLD #A47753	3128K8TJ5	AAA	5.751	5.0000 M	11/1/2035	97.64	101,876,416	97,711,375.73	99,898,654.96
FHLMC GOLD #A47758	3128K8TP1	AAA	5.592	5.0000 M	11/1/2035	97.64	99,341,647	96,137,541.74	97,413,094.11
FHLMC GOLD #A47759	3128K8TQ9	AAA	5.568	5.0000 M	11/1/2035	97.64	53,221,466	51,571,047.17	52,188,259.56
FHLMC GOLD #A48073	3128K86J0	AAA	6.136	5.5000 M	1/1/2036	99.79	33,264,158	32,216,027.06	33,346,764.42
FHLMC GOLD #A48406	3128K9KT0	AAA	6.127	5.5000 M	3/1/2036	99.79	39,979,199	38,738,720.97	40,078,480.74
FHLMC GOLD #A61874	3128KSCK6	AAA	6.165	6.0000 M	6/1/2037	101.51	47,667,470	47,374,313.86	48,623,202.77
FHLMC GOLD #A68332	3128L0HH8	AAA	5.861	5.5000 M	11/1/2037	99.79	42,942,902	42,168,000.45	43,049,543.56
FHLMC GOLD #C00290	31292GKB1	AAA	8.486	6.5000 M	1/1/2024	104.05	2,713,037	2,527,043.81	2,837,583.89
FHLMC GOLD #C00425	31292GPJ9	AAA	7.367	7.5000 M	10/1/2025	108.01	1,358,500	1,369,101.81	1,475,819.62
FHLMC GOLD #C00428	31292GPM2	AAA	7.337	7.5000 M	11/1/2025	108.01	919,695	927,873.23	999,119.97
FHLMC GOLD #C00438	31292GPX8	AAA	7.072	7.0000 M	12/1/2025	104.97	1,071,277	1,070,455.02	1,130,736.89

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD #C00742	31292GZF6	AAA	7.208	6.5000 M	4/1/2029	103.54	1,135,798	1,078,323.77	1,182,168.86
FHLMC GOLD #C00760	31292GZZ2	AAA	7.291	6.5000 M	5/1/2029	103.54	2,532,413	2,387,860.37	2,635,802.82
FHLMC GOLD #C00785	31292G2S4	AAA	7.279	6.5000 M	6/1/2029	103.54	1,352,404	1,276,024.13	1,407,617.98
FHLMC GOLD #C00835	31292G4U7	AAA	7.020	6.5000 M	7/1/2029	103.54	4,370,613	4,204,670.27	4,549,050.06
FHLMC GOLD #C00896	31292G7H3	AAA	7.585	7.5000 M	12/1/2029	105.56	995,152	992,464.04	1,056,712.10
FHLMC GOLD #C00910	31292HAK0	AAA	7.703	7.5000 M	1/1/2030	105.55	519,062	513,482.38	551,114.34
FHLMC GOLD #C01271	31292HMU5	AAA	6.454	6.5000 M	12/1/2031	103.41	1,761,175	1,770,326.85	1,830,841.47
FHLMC GOLD #C01277	31292HM27	AAA	6.427	7.0000 M	11/1/2031	104.73	1,325,604	1,357,306.86	1,396,078.00
FHLMC GOLD #C01598	31292HX33	AAA	5.279	5.0000 M	8/1/2033	97.75	21,533,985	21,235,092.92	21,139,195.59
FHLMC GOLD #C01622	31292HYT5	AAA	5.213	5.0000 M	9/1/2033	97.75	25,517,188	25,256,689.05	25,049,372.89
FHLMC GOLD #C01623	31292HYU2	AAA	5.727	5.5000 M	9/1/2033	99.98	14,393,763	14,254,170.92	14,456,279.91
FHLMC GOLD #C01674	31292H2F0	AAA	5.394	5.5000 M	11/1/2033	99.98	31,490,279	31,651,874.00	31,627,051.54
FHLMC GOLD #C19467	31293FQU4	AAA	6.342	6.5000 M	12/1/2028	103.63	974,956	985,056.39	1,015,657.15
FHLMC GOLD #C22347	31293KTC0	AAA	6.236	6.0000 M	2/1/2029	101.99	1,680,896	1,658,505.31	1,722,800.26
FHLMC GOLD #C23918	31293MK76	AAA	6.556	6.5000 M	3/1/2029	103.54	2,720,821	2,718,883.52	2,831,902.97
FHLMC GOLD #C25795	31293PNL5	AAA	6.556	6.5000 M	4/1/2029	103.54	1,013,191	1,012,472.31	1,054,556.11
FHLMC GOLD #C28188	31293SCZ0	AAA	7.231	6.5000 M	6/1/2029	103.54	507,069	480,041.08	527,771.22
FHLMC GOLD #C29186	31293TF36	AAA	7.052	6.5000 M	7/1/2029	103.54	1,167,064	1,121,517.15	1,214,710.88
FHLMC GOLD #C29188	31293TF51	AAA	7.462	6.5000 M	5/1/2029	103.54	706,844	658,486.94	735,701.74
FHLMC GOLD #C29245	31293THW0	AAA	7.457	6.5000 M	7/1/2029	103.54	619,038	575,523.02	644,311.05
FHLMC GOLD #C29249	31293TH26	AAA	7.157	6.0000 M	7/1/2029	101.99	840,564	760,002.72	861,519.41
FHLMC GOLD #C29986	31293UCX0	AAA	7.138	6.5000 M	8/1/2029	103.54	657,375	626,155.50	684,213.43
FHLMC GOLD #C30083	31293VCU4	AAA	7.138	6.5000 M	8/1/2029	103.54	771,719	735,462.44	803,225.19
FHLMC GOLD #C30265	31293VJJ2	AAA	7.335	6.5000 M	8/1/2029	103.54	358,411	335,638.26	373,043.23
FHLMC GOLD #C32961	31293YJE7	AAA	7.214	6.5000 M	11/1/2029	103.54	9,681	9,121.57	10,075.99
FHLMC GOLD #C35366	31294B6B6	AAA	7.703	7.5000 M	1/1/2030	105.56	267,333	264,452.62	283,869.69
FHLMC GOLD #C64130	31287PST1	AAA	6.424	6.5000 M	2/1/2032	103.29	2,332,552	2,351,204.95	2,422,021.34
FHLMC GOLD #C70138	31287XEK8	AAA	4.625	6.5000 M	8/1/2032	103.29	8,754,443	8,990,706.70	9,090,234.23
FHLMC GOLD #C80343	31335GLY9	AAA	7.387	7.0000 M	9/1/2025	104.97	813,472	801,650.14	858,622.19
FHLMC GOLD #C80349	31335GL60	AAA	7.393	7.5000 M	10/1/2025	108.01	957,313	963,796.40	1,039,986.39
FHLMC GOLD #D06779	MBS 313939Q86	AAA	6.140	9.0000 M	12/1/2014	106.04	8,977	8,976.90	9,586.34

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON	F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal										
				Portfolio:	FI	FIXED INCOME				
				Instrument:	FHLMC-G	FHLMC GOLD				
FHLMC GOLD #D64823	3128F4LC3	AAA	7.386	7.0000	M	10/1/2025	104.97	595,273	586,680.72	628,312.32
FHLMC GOLD #D67588	3128F7ND2	AAA	7.015	7.0000	M	1/1/2026	104.97	439,158	439,886.87	463,533.22
FHLMC GOLD #E69095	31280QC89	AAA	3.737	6.5000	M	2/1/2013	102.84	244,674	245,558.41	252,950.62
FHLMC GOLD #G00474	31283GQ34	AAA	7.110	9.0000	M	4/1/2025	106.36	816,840	841,485.77	874,908.66
FHLMC GOLD #G00853	31283G5N3	AAA	6.478	7.0000	M	1/1/2028	104.98	1,966,268	1,994,977.07	2,075,657.95
FHLMC GOLD #G00920	31283HAV7	AAA	6.392	7.0000	M	5/1/2028	105.35	649,158	656,857.24	687,701.08
FHLMC GOLD #G00921	31283HAW5	AAA	6.644	7.5000	M	4/1/2028	108.07	813,646	824,811.25	884,367.76
FHLMC GOLD #G00983	31283HCU7	AAA	6.552	6.5000	M	11/1/2028	103.63	764,935	764,476.59	796,868.76
FHLMC GOLD #G01309	31283HN27	AAA	6.410	7.0000	M	8/1/2031	104.73	611,923	626,897.45	644,455.33
FHLMC GOLD #G01477	31283HUA1	AAA	5.623	6.0000	M	12/1/2032	101.78	5,224,355	5,317,270.44	5,343,260.95
FHLMC GOLD #G01534	31283HV36	AAA	5.753	6.0000	M	4/1/2033	101.70	7,280,690	7,363,136.37	7,440,864.81
FHLMC GOLD #G01823	3128LXAY6	AAA	5.461	6.0000	M	5/1/2035	101.54	11,935,773	12,149,293.80	12,179,739.84
FHLMC GOLD #G01886	3128LXCX6	AAA	5.674	4.5000	M	8/1/2035	94.42	17,880,465	16,687,181.68	16,949,071.35
FHLMC GOLD #G01890	3128LXC32	AAA	5.504	4.5000	M	10/1/2035	94.42	17,522,628	16,504,832.27	16,609,874.02
FHLMC GOLD #G01922	3128LXD31	AAA	5.462	5.5000	M	10/1/2035	99.84	22,239,851	22,288,335.86	22,305,309.91
FHLMC GOLD #G01953	3128LXE22	AAA	5.498	4.5000	M	10/1/2035	94.42	37,814,152	35,345,459.50	35,844,413.08
FHLMC GOLD #G01959	3128LXE89	AAA	5.602	5.0000	M	12/1/2035	97.64	34,837,483	33,697,897.34	34,161,171.55
FHLMC GOLD #G02092	3128LXKD1	AAA	5.513	4.5000	M	2/1/2036	94.40	23,562,320	22,190,740.53	22,330,246.32
FHLMC GOLD #G02178	3128LXM31	AAA	5.897	4.5000	M	3/1/2036	94.40	21,725,468	19,962,869.45	20,589,443.15
FHLMC GOLD #G02231	3128LXPQ7	AAA	5.943	4.5000	M	6/1/2036	94.40	20,034,816	18,344,703.17	18,987,195.58
FHLMC GOLD #G02422	3128M4AX1	AAA	6.281	6.0000	M	12/1/2036	101.50	142,341,974	140,668,794.89	145,188,813.30
FHLMC GOLD #G02738	3128M4LT8	AAA	6.190	5.5000	M	3/1/2037	99.79	75,963,018	72,953,268.67	76,151,659.44
FHLMC GOLD #G03054	3128M4WP4	AAA	6.147	5.0000	M	6/1/2037	97.59	32,105,720	29,913,481.81	31,464,782.50
FHLMC GOLD #G03483	3128M5FY1	AAA	5.812	5.5000	M	10/1/2037	99.79	67,552,422	66,471,314.93	67,720,177.53
FHLMC GOLD #G08003	3128MJAD2	AAA	5.152	6.0000	M	7/1/2034	101.64	25,373,853	25,993,032.68	25,916,092.23
FHLMC GOLD #G08006	3128MJAG5	AAA	5.028	6.0000	M	8/1/2034	101.64	24,576,203	25,177,336.23	25,101,396.51
FHLMC GOLD #G08072	3128MJCJ7	AAA	5.189	5.0000	M	8/1/2035	97.64	22,907,918	22,716,690.40	22,463,198.75
FHLMC GOLD #G08122	3128MJD49	AAA	5.962	5.5000	M	4/1/2036	99.79	84,346,557	82,290,623.09	84,556,017.51
FHLMC GOLD #G10186	31283JF30	AAA	6.628	7.5000	M	9/1/2008	100.00	17,909	17,909.41	18,021.34
FHLMC GOLD #G10790	31283J2X8	AAA	6.350	6.5000	M	3/1/2013	102.83	1,006,480	1,010,081.76	1,040,394.50
FHLMC GOLD #GO1041	31283HEN1	AAA	7.162	6.0000	M	6/1/2029	101.99	2,212,796	2,016,469.32	2,267,961.45

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD #GO8080	3128MJCS7	AAA	5.532	5.5000 M	9/1/2035	99.84	30,978,259	30,963,300.02	31,069,438.49
FHLMC GOLD #GOO487	31283GRG4	AAA	6.427	7.0000 M	6/1/2026	104.98	693,217	703,350.30	731,783.02
FHLMC GOLD #N30126(RELO)	31281AD74	AAA	4.861	6.0000 M	8/1/2032	101.50	12,142,327	12,453,786.70	12,385,173.98
FHLMC GOLD 15YR #B11726	3129634K4	AAA	4.238	5.0000 M	1/1/2019	100.28	25,109,274	25,622,676.58	25,284,955.61
FHLMC GOLD 15YR #B11949	312964EW5	AAA	4.267	5.0000 M	1/1/2019	100.28	13,620,040	13,891,140.22	13,715,335.13
FHLMC GOLD 15YR #B12454	312964WP0	AAA	4.267	4.5000 M	2/1/2019	98.46	19,591,875	19,724,046.01	19,363,433.89
FHLMC GOLD 15YR #B13741	312966EN0	AAA	4.280	4.5000 M	4/1/2019	98.46	18,643,697	18,791,909.14	18,426,311.00
FHLMC GOLD 15YR #B14872	312967MV1	AAA	4.614	4.5000 M	5/1/2019	98.46	17,574,368	17,504,970.90	17,369,451.01
FHLMC GOLD 15YR #B15067	312967TY8	AAA	5.171	4.5000 M	6/1/2019	98.46	15,882,385	15,501,017.35	15,697,196.49
FHLMC GOLD 15YR #E01200	31294KKM6	AAA	5.059	5.5000 M	9/1/2017	101.65	10,860,738	10,985,433.50	11,089,283.78
FHLMC GOLD 15YR #E76026	3128GAVT0	AAA	6.113	6.0000 M	4/1/2014	102.32	1,701,010	1,697,465.19	1,748,910.70
FHLMC GOLD 15YR #E90954	3128GVBX7	AAA	4.774	5.5000 M	8/1/2017	101.65	3,210,884	3,288,920.09	3,278,451.70
FHLMC GOLD 15YR #E94584	3128H2CV3	AAA	4.588	5.0000 M	2/1/2018	100.39	8,124,649	8,232,482.69	8,190,188.09
FHLMC GOLD 15YR #E96175	3128H32G5	AAA	4.080	4.5000 M	5/1/2018	98.61	10,543,242	10,695,617.61	10,436,650.10
FHLMC GOLD 15YR #E98671	3128H6T46	AAA	4.573	4.5000 M	8/1/2018	98.61	36,719,275	36,632,093.63	36,348,043.35
FHLMC GOLD 15YR #E99643	3128H7WC2	AAA	4.572	4.5000 M	10/1/2018	98.61	37,432,024	37,345,051.70	37,053,586.51
FHLMC GOLD 15YR #G10703	31283JX89	AAA	7.115	7.5000 M	7/1/2012	102.06	1,674,152	1,683,941.47	1,719,069.88
FHLMC GOLD 15YR #G10707	31283JYC9	AAA	6.891	7.0000 M	7/1/2012	101.63	793,018	795,330.67	810,586.12
FHLMC GOLD 15YR #G10710	31283JYF2	AAA	7.046	7.5000 M	7/1/2012	102.08	1,372,464	1,383,952.99	1,409,547.58
FHLMC GOLD 15YR #G11295	31283KNL8	AAA	4.712	5.5000 M	9/1/2017	101.65	3,362,063	3,440,672.75	3,432,812.32
FHLMC GOLD 15YR #G11337	31283KPW2	AAA	4.376	5.5000 M	11/1/2017	101.65	11,964,047	12,279,370.97	12,215,810.25
FHLMC GOLD 15YR #G11964	3128M1B99	AAA	5.573	5.0000 M	4/1/2021	100.08	85,361,935	83,475,250.91	85,788,460.06
FHLMC GOLD 15YR #G12924	3128MBPH4	AAA	5.388	5.5000 M	12/1/2022	101.22	87,500,000	87,986,423.40	88,969,416.67
FHLMC GOLD 15YR #G18002	3128MMAC7	AAA	5.018	5.0000 M	7/1/2019	100.28	17,388,033	17,381,850.63	17,509,691.27
FHLMC GOLD 15YR #G18110	3128MMDQ3	AAA	5.675	5.5000 M	4/1/2021	101.22	24,032,461	23,865,670.83	24,435,805.70
FHLMC GOLD 15YR #J01571	3128PCW81	AAA	5.692	5.5000 M	4/1/2021	101.22	24,477,140	24,316,591.16	24,887,948.10
FHLMC GOLD 15YR #J05893	3128PHRN3	AAA	5.630	5.5000 M	2/1/2021	101.22	32,604,651	32,466,686.19	33,151,865.91
FHLMC GOLD 15YR #J05894	3128PHRP8	AAA	5.629	5.5000 M	2/1/2021	101.22	50,736,260	50,521,596.55	51,587,783.09
FHLMC GOLD 20YR #C90524	31335HSM6	AAA	6.351	6.5000 M	2/1/2022	102.87	4,335,314	4,368,779.88	4,483,393.87
FHLMC GOLD 20YR #C90945	3128P7BN2	AAA	5.483	5.0000 M	1/1/2026	98.57	37,589,579	36,784,251.83	37,209,798.79
FHLMC GOLD POOL #A44111	3128K4R80	AAA	5.766	5.5000 M	3/1/2036	99.79	31,949,069	31,561,838.48	32,028,409.37

Portfolio: FI FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA DWARF POOL #254991	31371LF87	AAA	4.644	5.5000 M	11/1/2018	101.52	15,628,468	15,941,629.78	15,938,120.42
FNMA DWARF POOL #313313	31374GAN7	AAA	5.514	6.0000 M	12/1/2011	102.27	2,811,254	2,832,582.58	2,889,097.38
FNMA DWARF POOL #323980	31374T2M0	AAA	6.148	6.0000 M	4/1/2014	102.38	2,263,161	2,249,661.60	2,328,271.71
FNMA DWARF POOL #357350	31376J5K1	AAA	4.673	5.5000 M	2/1/2018	101.52	9,068,370	9,259,990.04	9,248,044.95
FNMA DWARF POOL #357740	31376KLV6	AAA	4.855	5.5000 M	3/1/2020	101.31	11,586,307	11,799,133.92	11,791,075.40
FNMA DWARF POOL #420835	31379JPU4	AAA	6.236	6.0000 M	7/1/2013	102.34	1,370,012	1,361,290.01	1,408,878.83
FNMA DWARF POOL #429755	31379UMC2	AAA	6.180	6.0000 M	5/1/2013	102.34	1,104,987	1,099,871.91	1,136,335.49
FNMA DWARF POOL #431241	31379WBJ5	AAA	6.236	6.0000 M	7/1/2013	102.34	1,292,897	1,284,551.36	1,329,576.95
FNMA DWARF POOL #433207	31379YGQ0	AAA	6.236	6.0000 M	7/1/2013	102.34	1,556,247	1,546,798.59	1,600,398.04
FNMA DWARF POOL #437914	31380EN75	AAA	6.236	6.0000 M	8/1/2013	102.34	1,353,689	1,345,276.00	1,392,093.42
FNMA DWARF POOL #437946	31380EP73	AAA	6.178	6.0000 M	7/1/2013	102.34	1,409,342	1,402,524.98	1,449,325.47
FNMA DWARF POOL #535213	31384VSA1	AAA	6.025	7.0000 M	3/1/2015	101.83	1,837,602	1,877,038.87	1,881,858.04
FNMA DWARF POOL #545299	31385HX49	AAA	5.676	6.5000 M	11/1/2016	103.09	2,287,537	2,337,334.51	2,370,498.47
FNMA DWARF POOL #545305	31385HYA4	AAA	4.365	6.0000 M	11/1/2016	102.51	4,094,208	4,251,326.07	4,217,484.65
FNMA DWARF POOL #555028	31385WSR1	AAA	4.355	6.0000 M	10/1/2017	102.52	12,545,534	13,022,489.48	12,924,032.96
FNMA DWARF POOL #555249	31385WZN2	AAA	4.673	5.5000 M	2/1/2018	101.52	8,782,001	8,967,757.82	8,956,001.56
FNMA DWARF POOL #555902	31385XR7	AAA	4.886	6.0000 M	9/1/2018	102.51	9,852,086	10,175,201.33	10,148,732.32
FNMA DWARF POOL #657369	31390VJN5	AAA	3.152	5.5000 M	9/1/2017	101.58	6,351,341	6,514,597.80	6,481,056.19
FNMA DWARF POOL #668818	31391KAT4	AAA	4.781	5.0000 M	11/1/2017	100.51	12,739,672	12,915,747.13	12,857,853.29
FNMA DWARF POOL #672338	31391N4X6	AAA	4.880	5.0000 M	12/1/2017	100.51	8,702,433	8,756,872.06	8,783,162.82
FNMA DWARF POOL #678432	31391VVZ3	AAA	4.739	5.0000 M	12/1/2017	100.51	8,375,789	8,438,168.54	8,453,487.90
FNMA DWARF POOL #712352	31401ML90	AAA	3.603	5.0000 M	6/1/2018	100.45	9,117,122	9,274,280.98	9,196,137.15
FNMA DWARF POOL #720692	31401WUR8	AAA	3.604	5.0000 M	6/1/2018	100.45	8,890,023	9,065,473.41	8,967,069.42
FNMA DWARF POOL #820408	31406UNZ7	AAA	4.856	5.5000 M	4/1/2020	101.31	9,376,461	9,548,843.77	9,542,174.00
FNMA DWARF POOL #941248	31413CEV7	AAA	5.170	5.5000 M	6/1/2022	101.29	33,600,000	33,928,138.10	34,185,760.42
FNMA POOL # 125248	31365EBR3	AAA	6.686	7.0000 M	10/1/2023	104.76	1,389,764	1,406,354.48	1,464,010.19
FNMA POOL # 190605	31368HU68	AAA	6.576	7.5000 M	2/1/2009	101.85	8,359	8,359.23	8,566.05
FNMA POOL # 266202	31371YU33	AAA	6.706	6.5000 M	1/1/2024	103.70	1,403,486	1,393,046.76	1,463,003.60
FNMA POOL # 268312	31372CAM0	AAA	6.801	6.5000 M	1/1/2024	103.70	739,656	731,665.86	771,022.07
FNMA POOL # 50965	313615TW6	AAA	6.711	6.5000 M	1/1/2024	103.84	3,451,429	3,424,705.69	3,602,762.83
FNMA POOL #001171	31360BJQ8	AAA	8.205	7.7500 M	5/1/2009	100.00	5,635	5,634.92	5,671.31

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL #007	31360AAG1	AAA	8.604	8.5000 M	1/1/2010	105.50	3,996	3,995.69	4,243.64
FNMA POOL #1464	31360BTV6	AAA	8.446	7.7500 M	6/1/2008	100.00	4,525	4,524.89	4,554.13
FNMA POOL #1500	31360BUZ5	AAA	8.300	14.7500 M	3/1/2012	114.00	17,046	17,796.04	19,641.36
FNMA POOL #190031	31368HA86	AAA	7.101	8.0000 M	12/1/2019	105.24	281,359	286,682.40	297,963.68
FNMA POOL #190101	31368HDE0	AAA	7.216	8.0000 M	1/1/2023	105.24	546,366	556,236.20	578,611.04
FNMA POOL #190377	31368HM26	AAA	5.717	5.0000 M	11/1/2036	100.27	29,092,839	27,915,632.48	29,291,154.90
FNMA POOL #190700	31368HX57	AAA	6.612	7.5000 M	2/1/2009	100.00	4,574	4,574.01	4,602.53
FNMA POOL #2114	31360CK35	AAA	8.931	8.2500 M	11/1/2008	100.00	3,995	3,995.13	4,022.57
FNMA POOL #2436	31360CV58	AAA	15.014	15.0000 M	11/1/2012	114.00	2,660	2,660.39	3,066.10
FNMA POOL #2440	31360CV90	AAA	8.875	14.7500 M	8/1/2012	114.00	10,243	10,740.18	11,802.33
FNMA POOL #2459	31360CWU2	AAA	9.084	8.5000 M	6/1/2015	105.77	35,214	35,214.08	37,495.37
FNMA POOL #252645	31371HTA6	AAA	7.498	6.5000 M	8/1/2029	103.49	1,789,688	1,700,798.43	1,861,878.52
FNMA POOL #252981	31371H6S2	AAA	7.054	7.5000 M	1/1/2030	105.76	590,686	598,817.61	628,372.03
FNMA POOL #253481	31371JRA4	AAA	7.865	8.0000 M	9/1/2030	104.73	1,134,904	1,142,767.91	1,196,151.19
FNMA POOL #254479	31371KUC3	AAA	4.738	6.5000 M	10/1/2032	103.34	3,123,254	3,205,401.23	3,244,395.13
FNMA POOL #254514	31371KVF5	AAA	5.748	5.5000 M	11/1/2032	100.09	11,316,528	11,185,750.32	11,378,580.19
FNMA POOL #254548	31371KWH0	AAA	5.694	5.5000 M	11/1/2032	100.09	29,560,077	29,273,157.70	29,722,165.23
FNMA POOL #254981	31371LFW4	AAA	5.298	6.0000 M	11/1/2033	101.76	8,306,814	8,483,315.79	8,494,382.27
FNMA POOL #255028	31371LHD4	AAA	5.458	5.5000 M	1/1/2034	100.03	16,758,902	16,778,111.91	16,840,406.43
FNMA POOL #255230	31371LPP8	AAA	5.608	5.0000 M	6/1/2034	97.69	18,019,910	17,419,488.12	17,678,192.60
FNMA POOL #256514	31371M3X3	AAA	6.034	6.0000 M	12/1/2036	101.58	59,969,737	59,781,650.36	61,214,709.09
FNMA POOL #27070	31361CCF6	AAA	6.222	7.5000 M	10/1/2014	104.76	1,003	1,002.97	1,057.00
FNMA POOL #277	31360AJW7	AAA	8.500	8.5000 M	9/1/2009	100.00	6,798	6,798.03	6,846.16
FNMA POOL #28017	31361DDW6	AAA	8.775	8.5000 M	6/1/2016	105.77	7,103	7,063.00	7,563.03
FNMA POOL #30349	31361FWJ9	AAA	8.956	8.5000 M	8/1/2016	105.77	19,473	19,298.64	20,734.90
FNMA POOL #313945	31374GWE3	AAA	6.101	6.5000 M	1/1/2028	103.89	4,003,273	4,110,606.15	4,180,685.12
FNMA POOL #323500	31374TKM0	AAA	7.839	7.0000 M	1/1/2029	105.09	973,435	919,017.41	1,028,690.69
FNMA POOL #357705	31376KKS4	AAA	5.366	5.5000 M	2/1/2035	99.90	37,276,091	37,456,329.42	37,411,154.70
FNMA POOL #408220	31378TPD1	AAA	6.433	6.0000 M	1/1/2028	102.19	889,815	867,767.73	913,751.00
FNMA POOL #433690	31379YXT5	AAA	6.205	6.0000 M	11/1/2028	102.19	1,756,310	1,734,727.05	1,803,555.19
FNMA POOL #440702	31380HRX7	AAA	6.205	6.0000 M	11/1/2028	102.19	3,868,940	3,821,990.73	3,973,013.98

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL #44599	31361XRU1	AAA	8.381	8.2500 M	9/1/2010	100.00	905	905.22	911.43
FNMA POOL #481713	31382GDS3	AAA	6.237	6.0000 M	2/1/2029	102.19	6,248,880	6,166,223.72	6,417,036.97
FNMA POOL #487317	31382NK68	AAA	6.498	6.5000 M	4/1/2029	103.49	1,910,342	1,911,921.89	1,987,398.39
FNMA POOL #487367	31382NMQ2	AAA	6.527	6.5000 M	4/1/2029	103.49	976,939	975,957.76	1,016,345.65
FNMA POOL #490228	31382RSR5	AAA	6.497	6.5000 M	3/1/2029	103.49	1,715,557	1,716,948.69	1,784,756.52
FNMA POOL #490800	31382SGH8	AAA	7.516	6.5000 M	4/1/2029	103.49	1,676,886	1,592,591.53	1,744,526.50
FNMA POOL #493925	31382VVS0	AAA	6.498	6.5000 M	4/1/2029	103.49	1,599,804	1,601,157.28	1,664,334.92
FNMA POOL #493926	31382VVT8	AAA	6.516	6.5000 M	4/1/2029	103.49	1,039,610	1,039,267.65	1,081,544.66
FNMA POOL #494126	31382V4K7	AAA	6.516	6.5000 M	4/1/2029	103.49	1,927,037	1,926,420.99	2,004,767.57
FNMA POOL #494181	31382V6S8	AAA	6.530	6.5000 M	4/1/2029	103.49	1,698,234	1,696,300.16	1,766,735.27
FNMA POOL #494232	31382WA93	AAA	6.530	6.5000 M	4/1/2029	103.49	1,907,627	1,905,510.08	1,984,574.43
FNMA POOL #50930	313615ST4	AAA	6.778	7.0000 M	11/1/2023	104.76	1,810,546	1,827,098.73	1,907,271.48
FNMA POOL #50947	313615TC0	AAA	6.775	7.0000 M	12/1/2023	104.76	1,717,358	1,733,442.68	1,809,104.53
FNMA POOL #535041	31384VLW0	AAA	7.753	7.0000 M	12/1/2029	104.98	489,703	460,138.23	516,941.81
FNMA POOL #535116	31384VN99	AAA	7.053	7.5000 M	1/1/2030	105.76	1,498,619	1,518,915.19	1,594,231.15
FNMA POOL #535704	31384WDH0	AAA	5.179	5.5000 M	12/1/2030	100.26	8,275,710	8,321,402.43	8,334,909.09
FNMA POOL #545998	31385JRT7	AAA	5.490	6.0000 M	11/1/2032	101.82	15,744,316	16,052,215.52	16,109,741.10
FNMA POOL #555783	31385XM87	AAA	5.739	4.5000 M	10/1/2033	94.76	19,444,255	18,048,703.94	18,497,903.42
FNMA POOL #558684	31386BUH5	AAA	7.194	7.5000 M	1/1/2031	105.62	648,462	655,657.11	688,925.92
FNMA POOL #563868	31386HMR9	AAA	7.195	7.5000 M	1/1/2031	105.62	136,224	137,820.54	144,724.80
FNMA POOL #593826	31387TVT8	AAA	6.699	6.5000 M	8/1/2029	103.61	2,673,485	2,636,593.93	2,784,586.54
FNMA POOL #636697	31389VKJ5	AAA	6.562	6.0000 M	5/1/2032	101.82	3,276,381	3,093,926.25	3,352,425.65
FNMA POOL #655619	31390TK81	AAA	4.666	6.5000 M	8/1/2032	103.34	2,744,682	2,808,471.84	2,851,139.46
FNMA POOL #683040	31400BZD1	AAA	4.127	6.0000 M	2/1/2033	101.76	3,716,103	3,840,635.73	3,800,012.31
FNMA POOL #685522	31400ESK7	AAA	5.280	6.0000 M	10/1/2033	101.76	16,823,094	17,166,834.39	17,202,959.28
FNMA POOL #695206	31400RKT7	AAA	5.236	6.0000 M	3/1/2033	101.76	14,235,164	14,547,073.68	14,556,594.40
FNMA POOL #70189	31362S7A7	AAA	8.736	8.2500 M	3/1/2011	104.70	877	876.67	923.84
FNMA POOL #70816	MBS 31362TVH3	AAA	9.558	8.0000 M	1/1/2019	104.44	15,998	15,998.14	16,815.23
FNMA POOL #708935	31401HSY9	AAA	5.695	5.5000 M	6/1/2033	100.03	23,030,965	22,768,931.71	23,142,971.76
FNMA POOL #709592	31401JKD9	AAA	5.124	5.5000 M	5/1/2033	100.03	16,133,563	16,240,724.75	16,212,025.90
FNMA POOL #713975	31401PFQ2	AAA	5.556	5.5000 M	7/1/2033	100.03	22,539,118	22,473,093.05	22,648,733.66

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL #725424	31402C4H2	AAA	5.182	5.5000 M	4/1/2034	99.97	59,621,801	60,177,192.53	59,874,795.83
FNMA POOL #7265	31360JCA3	AAA	8.485	8.5000 M	2/1/2011	105.79	1,530	1,530.03	1,629.48
FNMA POOL #734917	31402QPA3	AAA	5.353	5.0000 M	8/1/2033	97.73	15,790,419	15,492,093.66	15,498,401.99
FNMA POOL #735230	31402QY39	AAA	5.133	5.5000 M	2/1/2035	99.90	22,662,009	22,918,023.78	22,744,120.77
FNMA POOL #735503	31402RDG1	AAA	5.354	6.0000 M	4/1/2035	101.62	20,448,530	20,816,846.30	20,881,834.67
FNMA POOL #739713	31402VYJ3	AAA	5.246	6.0000 M	10/1/2033	101.76	7,351,663	7,510,175.29	7,517,663.96
FNMA POOL #740242	31402WLX4	AAA	5.234	5.5000 M	9/1/2033	100.03	25,676,644	25,890,332.25	25,801,517.58
FNMA POOL #741907	31402YGQ1	AAA	5.416	4.5000 M	10/1/2033	94.76	15,035,297	14,225,513.41	14,303,529.46
FNMA POOL #745147	31403CZL8	AAA	5.675	4.5000 M	12/1/2035	94.64	58,775,685	54,832,750.66	55,843,365.82
FNMA POOL #745418	31403DDX4	AAA	5.898	5.5000 M	4/1/2036	99.87	26,583,598	26,043,156.37	26,671,944.09
FNMA POOL #745754	31403DQF9	AAA	5.736	5.0000 M	9/1/2034	97.59	19,147,451	18,376,224.74	18,765,778.53
FNMA POOL #751558	31403K5T6	AAA	5.187	6.0000 M	11/1/2033	101.76	2,976,622	3,045,633.96	3,043,834.57
FNMA POOL #773358	31404NE77	AAA	5.749	4.5000 M	5/1/2034	94.68	13,248,009	12,289,202.19	12,593,425.05
FNMA POOL #773572	31404NMV5	AAA	5.249	4.5000 M	5/1/2034	94.68	11,828,947	11,302,467.48	11,244,478.63
FNMA POOL #783691	31405AUQ4	AAA	5.742	4.5000 M	6/1/2034	94.68	12,517,185	11,619,450.91	11,898,710.46
FNMA POOL #791281	31405KCS8	AAA	5.213	5.5000 M	9/1/2034	99.97	18,741,310	18,915,973.05	18,820,835.92
FNMA POOL #791403	31405KGL9	AAA	5.200	5.5000 M	10/1/2034	99.97	6,473,063	6,536,428.49	6,500,530.72
FNMA POOL #795056	31405PH94	AAA	5.200	5.5000 M	10/1/2034	99.97	12,571,386	12,694,462.25	12,624,730.82
FNMA POOL #797847	31405SL44	AAA	5.310	4.5000 M	2/1/2035	94.64	14,661,017	13,968,028.85	13,929,579.13
FNMA POOL #808198	31406E3F9	AAA	5.305	4.5000 M	3/1/2035	94.64	8,214,252	7,828,112.82	7,804,442.62
FNMA POOL #810101	31406HAA5	AAA	5.605	5.5000 M	3/1/2035	99.90	14,697,095	14,623,468.26	14,750,347.72
FNMA POOL #8245	31360KES9	AAA	8.278	8.0000 M	12/1/2008	100.00	8,796	8,796.46	8,855.10
FNMA POOL #827944	31407DZH1	AAA	5.130	5.5000 M	5/1/2035	99.90	31,849,819	32,194,529.43	31,965,221.56
FNMA POOL #8307	31360KGQ1	AAA	8.472	8.0000 M	5/1/2008	100.00	3,797	3,796.77	3,822.06
FNMA POOL #832443	31407JZG0	AAA	6.012	5.0000 M	9/1/2035	97.63	45,740,342	43,199,170.09	44,844,593.46
FNMA POOL #835751	31407NQC0	AAA	5.686	4.5000 M	8/1/2035	94.64	19,112,116	17,809,265.49	18,158,612.94
FNMA POOL #83648	31407MHZ1	AAA	5.810	5.0000 M	8/1/2035	97.63	24,437,565	23,357,609.72	23,958,995.83
FNMA POOL #842755	31407WH89	AAA	5.986	5.0000 M	10/1/2035	97.63	46,635,597	44,101,323.88	45,722,316.82
FNMA POOL #844154	31407XZT1	AAA	5.792	5.5000 M	11/1/2035	99.90	17,948,732	17,679,486.91	18,013,766.14
FNMA POOL #844738	31407YPX1	AAA	5.840	5.5000 M	12/1/2035	99.90	30,789,249	30,247,753.09	30,900,808.38
FNMA POOL #85	31360ACW4	AAA	8.630	8.5000 M	3/1/2011	105.69	6,544	6,543.59	6,961.93

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON	F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal										
				Portfolio:	FI	FIXED INCOME				
				Instrument:	FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL #867439	31409CV85	AAA	5.928	5.0000	M	5/1/2036	97.59	44,179,014	41,873,400.84	43,298,378.75
FNMA POOL #868350	31409DWK5	AAA	5.937	5.0000	M	4/1/2036	97.59	42,455,436	40,223,360.37	41,609,157.68
FNMA POOL #928205	31412LGN4	AAA	6.220	6.0000	M	4/1/2037	101.58	90,828,728	89,932,367.05	92,719,782.26
FNMA POOL #928213	31412LGW4	AAA	6.224	6.0000	M	3/1/2037	101.58	24,437,676	24,191,715.55	24,946,468.57
FNMA POOL #945841	31413HHS0	AAA	6.177	6.0000	M	8/1/2037	101.58	71,073,674	70,452,037.34	72,553,427.88
FNMA POOL #948631	31413LLL1	AAA	6.210	6.0000	M	8/1/2037	101.58	261,912,759	259,195,310.64	267,365,782.74
FNMA POOL #948711	31413LN47	AAA	6.203	6.0000	M	8/1/2037	101.58	49,698,619	49,200,770.65	50,733,344.28
								2,163,916,568	2,143,787,298.29	2,176,422,351.18
FEDERAL NATIONAL MORTGAGE ASSN POOL TOTAL										
				Instrument:	FRBES	FLOATING RATE CORPORATE BOND				
BANK OF AMERICA NA	06050TJS2	AAA	5.435	5.5106	Q	7/25/2008	99.95	12,000,000	12,000,279.29	12,109,231.67
HBOS TREASURY SRVCS PLC	4041A0CA4	AA1	5.468	5.4138	Q	7/17/2009	99.86	30,600,000	30,606,163.12	30,897,204.95
ROYAL BANK OF CANADA NY	78009HZS1	AA2	5.352	5.2650	M	3/24/2008	99.97	65,000,000	64,997,360.89	65,051,729.17
ROYAL BK OF SCOTLAND PLC	78010JCD2	AAA	5.398	5.3700	Q	4/11/2008	99.99	65,000,000	65,008,847.52	65,773,202.08
								172,600,000	172,612,650.82	173,831,367.87
FLOATING RATE CORPORATE BOND TOTAL										
				Instrument:	GNMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				
GNMA POOL # 377622	36204RPF9	AAA	7.077	7.0000	M	10/15/2025	106.66	1,007,830	1,006,934.35	1,080,840.06
GNMA POOL # 410297	36206FX23	AAA	7.320	7.5000	M	11/15/2025	105.01	274,960	278,097.09	290,464.96
GNMA POOL # 414637	36206LS26	AAA	7.077	7.0000	M	10/15/2025	106.66	377,110	376,769.89	404,429.50
GNMA POOL #103871	VA 36214EJQ9	AAA	9.308	9.0000	M	10/1/2009	100.00	2,142	2,138.27	2,157.68
GNMA POOL #196063	36217KWY0	AAA	9.553	8.5000	M	3/1/2017	105.44	33,173	32,350.76	35,210.92
GNMA POOL #221981	36218GRA6	AAA	9.724	9.0000	M	10/1/2017	107.54	400,964	394,633.31	434,199.73
GNMA POOL #327203	36224FNU0	AAA	7.731	6.5000	M	2/1/2024	104.00	79,288	74,503.89	82,885.36
GNMA POOL #337519	36224S4C3	AAA	7.877	6.5000	M	9/1/2023	104.00	735,635	686,613.66	769,015.79
GNMA POOL #345139	36203CLU4	AAA	8.181	6.5000	M	12/1/2023	104.00	816,741	750,765.76	853,801.59
GNMA POOL #345605	36203C3N0	AAA	7.738	6.5000	M	3/1/2024	104.00	1,320,952	1,241,305.02	1,380,919.10
GNMA POOL #345921	36203DG61	AAA	8.179	6.5000	M	1/1/2024	104.00	1,361,528	1,250,876.79	1,423,309.72
GNMA POOL #345990	36203DKB5	AAA	7.866	6.5000	M	12/1/2023	104.00	832,149	777,221.36	869,908.69
GNMA POOL #346013	36203DK25	AAA	8.512	6.5000	M	1/1/2024	104.00	1,995,829	1,805,320.95	2,086,392.57
GNMA POOL #346691	36203EC48	AAA	8.520	7.5000	M	8/15/2023	105.03	355,622	340,750.63	375,729.09
GNMA POOL #346927	36203ELG1	AAA	7.872	6.5000	M	12/1/2023	104.00	1,186,886	1,109,228.55	1,240,743.08

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: GNMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				
GNMA POOL #347041	36203EP28	AAA	8.392	6.5000 M	1/1/2024	104.00	667,018	606,750.23	697,285.23
GNMA POOL #351410	36203KKX1	AAA	8.149	6.5000 M	1/1/2024	104.00	2,206,431	2,032,185.45	2,306,551.73
GNMA POOL #352113	36203LDS8	AAA	8.520	7.5000 M	8/15/2023	105.03	352,989	338,239.14	372,947.29
GNMA POOL #354587	36203N2U1	AAA	8.524	7.5000 M	5/15/2023	105.03	175,920	168,544.64	185,866.01
GNMA POOL #354610	36203N3T3	AAA	8.518	7.5000 M	7/15/2023	105.03	207,665	198,967.58	219,406.38
GNMA POOL #354687	36203N6Y9	AAA	7.736	6.5000 M	11/1/2023	104.00	398,028	374,058.67	416,089.35
GNMA POOL #354693	36203N7E2	AAA	8.109	7.0000 M	11/1/2023	106.68	688,377	654,293.36	738,362.57
GNMA POOL #354733	36203PBA0	AAA	8.510	6.5000 M	1/1/2024	104.00	883,308	798,885.44	923,389.54
GNMA POOL #354739	36203PBG7	AAA	8.507	6.5000 M	1/1/2024	104.00	2,595,847	2,347,945.98	2,713,637.70
GNMA POOL #354798	36203PDB6	AAA	7.452	7.0000 M	4/1/2024	106.30	1,649,363	1,618,582.95	1,762,811.31
GNMA POOL #354809	36203PDN0	AAA	7.842	6.5000 M	4/1/2024	104.00	1,320,168	1,232,624.91	1,380,099.07
GNMA POOL #366657	36204DJA8	AAA	8.183	6.5000 M	12/1/2023	104.00	1,537,296	1,412,657.00	1,607,053.59
GNMA POOL #366685	36204DJ67	AAA	8.415	6.5000 M	1/1/2024	104.00	512,621	465,830.98	535,882.34
GNMA POOL #366737	36204DLS6	AAA	8.208	6.5000 M	4/1/2024	104.00	2,599,651	2,384,824.93	2,717,665.97
GNMA POOL #366792	36204DNH8	AAA	8.127	6.5000 M	5/1/2024	104.00	1,231,373	1,133,739.44	1,287,273.32
GNMA POOL #371713	36204J3W4	AAA	7.729	6.5000 M	4/1/2024	104.00	825,769	775,759.24	863,256.08
GNMA POOL #376371	36204QCG3	AAA	7.241	7.0000 M	1/1/2024	106.68	2,361,644	2,340,816.02	2,533,130.34
GNMA POOL #376506	36204QGP9	AAA	7.789	6.5000 M	5/1/2024	104.00	1,219,052	1,141,206.92	1,274,392.45
GNMA POOL #376507	36204QGG7	AAA	8.171	6.5000 M	5/1/2024	104.00	244,433	224,489.97	255,529.27
GNMA POOL #379194	36204TGB4	AAA	8.177	6.5000 M	1/1/2024	104.00	1,471,865	1,354,586.45	1,538,682.72
GNMA POOL #385849	36205BTE2	AAA	8.467	7.5000 M	8/15/2024	105.02	37,894	36,344.15	40,034.32
GNMA POOL #412373	36206JCJ1	AAA	6.954	7.0000 M	11/15/2027	105.99	228,454	229,640.13	243,464.08
GNMA POOL #412383	36206JCU6	AAA	6.930	7.0000 M	12/15/2027	105.99	635,206	649,803.91	676,940.76
GNMA POOL #412389	36206JC28	AAA	6.798	7.0000 M	12/15/2027	105.99	693,493	703,229.45	739,057.99
GNMA POOL #413442	36206KHT1	AAA	7.495	7.5000 M	10/15/2025	105.01	1,167,653	1,171,702.83	1,233,497.46
GNMA POOL #413451	36206KH46	AAA	7.349	7.5000 M	10/15/2025	105.01	989,153	999,159.81	1,044,931.45
GNMA POOL #414636	36206LSZ3	AAA	7.495	7.5000 M	10/15/2025	105.01	174,305	174,913.85	184,134.03
GNMA POOL #414675	36206LT82	AAA	7.349	7.5000 M	10/15/2025	105.01	240,379	242,822.77	253,934.09
GNMA POOL #416782	36206N6T7	AAA	7.265	7.5000 M	11/15/2025	105.01	761,687	772,163.62	804,638.16
GNMA POOL #461111	36208UGU5	AAA	6.798	7.0000 M	12/15/2027	105.99	439,526	445,689.12	468,404.16
GNMA POOL #462363	36208VTU9	AAA	6.954	7.0000 M	11/15/2027	105.99	319,932	321,593.32	340,952.54

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: GNMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				
GNMA POOL #462495	36208VXY6	AAA	6.748	7.0000 M	1/15/2028	106.04	1,230,111	1,247,898.83	1,311,598.08
GNMA POOL #462599	36208V3G8	AAA	6.252	6.5000 M	3/15/2028	103.93	1,057,424	1,073,768.18	1,104,698.00
GNMA POOL #477482	36209PM79	AAA	6.269	6.5000 M	10/15/2028	103.93	1,033,066	1,048,529.85	1,079,251.46
GNMA POOL #780047	36225ABQ2	AAA	7.682	9.0000 M	12/15/2017	107.54	627,638	643,564.99	679,674.92
GNMA POOL #780109	36225ADN7	AAA	7.692	12.5000 M	11/15/2015	112.56	1,028,311	1,075,421.48	1,168,209.07
GNMA POOL #780141	36225AEN6	AAA	8.000	10.0000 M	12/15/2020	109.18	727,217	750,417.34	800,014.11
GNMA POOL #780158	36225AE71	AAA	7.428	8.0000 M	11/15/2017	105.23	3,022,696	3,092,312.58	3,200,964.93
GNMA POOL #780421	36225APE4	AAA	6.870	7.5000 M	8/15/2026	105.01	338,561	346,485.00	357,638.68
GNMA POOL #780465	36225AQS2	AAA	6.943	7.0000 M	11/15/2026	105.99	1,456,656	1,466,060.36	1,552,362.96
GNMA POOL #780498	36225ART9	AAA	6.888	7.5000 M	1/15/2027	105.01	267,194	273,447.44	282,250.67
GNMA POOL #780587	36225AUL2	AAA	6.947	7.0000 M	6/15/2027	105.99	388,227	390,734.98	413,734.39
GNMA POOL# 423911	36206W3U7	AAA	7.559	8.0000 M	5/15/2026	105.26	373,441	382,539.81	395,554.73
GNMA POOL# 442138	36207UEK0	AAA	7.569	8.0000 M	11/15/2026	105.26	239,826	245,440.47	254,027.31
GNMA POOL# 447754	36208DMB8	AAA	6.843	7.5000 M	7/15/2027	105.01	208,510	213,889.07	220,259.91
GNMA POOL# 455273	36208MXA8	AAA	6.828	7.5000 M	8/15/2027	105.01	222,621	228,544.13	235,165.65
GNMA POOL# 455322	36208MYT6	AAA	6.859	7.5000 M	10/15/2027	105.01	271,128	278,081.07	286,406.24
GNMA POOL# 462481	36208VXJ9	AAA	6.622	7.0000 M	1/15/2028	105.99	1,444,694	1,470,778.25	1,539,615.12
GNMA POOL# 462738	36208WBF9	AAA	6.754	7.0000 M	5/15/2028	106.04	495,094	501,660.94	527,890.61
GNMA POOL# 464819	36208YK81	AAA	6.418	6.5000 M	9/15/2028	103.93	768,961	773,664.64	803,338.23
GNMA POOL# 464837	36208YLS6	AAA	6.764	7.0000 M	9/15/2028	106.04	431,720	437,317.75	460,318.99
GNMA POOL# 475562	36209MJF2	AAA	6.418	6.5000 M	9/15/2028	103.93	1,357,729	1,366,018.62	1,418,428.48
GNMA POOL# 780137	36225AEJ5	AAA	7.912	9.5000 M	5/15/2015	108.29	1,772,212	1,817,211.13	1,933,211.23
GNMA POOL# 780220	36225AG53	AAA	6.794	7.5000 M	8/15/2025	105.02	679,768	698,827.77	718,167.76
GNMA POOL# 780545	36225ATA8	AAA	6.822	7.5000 M	4/15/2027	105.01	964,490	991,547.93	1,018,791.13
GNMA POOL# 780601	36225AU24	AAA	6.604	7.0000 M	7/15/2027	105.98	844,106	860,276.16	899,532.56
GNMA POOL# 780798	36225A3F5	AAA	6.925	7.5000 M	12/15/2027	105.01	1,653,726	1,694,344.15	1,746,913.97
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TOTAL							62,522,433	60,848,345.46	66,097,328.33
				Instrument: GNMA II	GNMA II				
GNMA POOL #2699	36202C7L1	AAA	7.703	6.0000 M	1/20/2029	102.44	4,279,547	3,891,641.67	4,405,408.86
GNMA POOL #3415	36202DYL9	AAA	5.257	5.5000 M	7/20/2033	100.49	14,204,967	14,326,321.63	14,340,103.66
GNMA POOL #3458	36202DZX2	AAA	5.024	5.0000 M	10/20/2033	98.09	23,918,899	23,899,961.81	23,561,470.97

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

Monthly Market

As Of 12/31/2007

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: GNMA II	GNMA II				
GNMA POOL #3544	36202D5D9	AAA	5.799	5.5000 M	4/20/2034	100.45	12,943,573	12,769,599.30	13,060,755.23
							55,346,986	54,887,524.41	55,367,738.72
GNMA II TOTAL									
				Instrument: IRSWAP	INTEREST RATE SWAP				
CSFB 1 RCV FIX IRS	FIR061217			0.0000	6/12/2017	8.65	100,000,000	0.00	8,671,244.72
LEHMAN BROS 4 RCV FIX IRS	LEH061417T			0.0000	6/14/2017	9.52	50,000,000	0.00	4,775,472.94
							150,000,000	0.00	13,446,717.66
INTEREST RATE SWAP TOTAL									
				Instrument: NONAGY	NON AGENCY MBS				
CMLTI 2007-10 1A1A	17313QAA6	NR	6.035	5.6534 M	9/25/2037	98.77	59,307,965	58,413,380.35	58,859,918.96
CWHL 2007-17 1A4	12544KAD5	AAA	6.669	6.0000 M	10/25/2037	89.05	12,792,373	12,430,846.90	11,455,170.03
CWHL 2007-17 2A1	12544KAF0	NR	6.271	6.5000 M	10/25/2037	100.19	28,992,195	29,224,744.91	29,203,596.24
CWHL 2007-17 2A2	12544KAG8	AAA	6.733	6.5000 M	10/25/2037	90.19	10,342,482	10,236,494.72	9,383,647.95
JPMMT 2007-S3 1A97	46631NEA3	AAA	6.228	6.0000 M	8/25/2037	99.36	49,743,648	49,240,015.72	49,673,509.30
LMT 2007-10 2A1	52522QAD4	NR	6.421	6.5000 M	11/25/2037	100.81	65,179,159	65,838,266.44	66,061,793.77
WFMB 2007-14 1A1	949834AA3	NR	6.241	6.0000 M	10/25/2037	99.51	74,068,326	73,264,664.61	74,074,103.33
							300,426,149	298,648,413.65	298,711,739.58
NON AGENCY MBS TOTAL									
				Instrument: PAC1	PLANNED AMORTIZATION CLASS I				
FHR 2544 QB	31393FQK5	AAA	4.552	5.0000 M	9/15/2015	100.06	17,231,875	17,330,471.81	17,313,255.20
							17,231,875	17,330,471.81	17,313,255.20
PLANNED AMORTIZATION CLASS I TOTAL									
				Instrument: SEQ	SEQUENTIAL				
FHR 2521 BN	31392XHM3	AAA	3.559	5.0000 M	8/15/2016	100.81	29,233,697	29,485,009.58	29,593,466.48
							29,233,697	29,485,009.58	29,593,466.48
SEQUENTIAL TOTAL									
				Instrument: TSY	U S TREASURIES				
U S TREASURY	912810FG8	AAA	5.035	5.2500 S	2/15/2029	110.01	14,910,000	15,331,400.84	16,698,456.94
US TREASURY N/B	912810DZ8	AAA	4.905	8.8750 S	8/15/2017	137.60	5,440,000	7,080,873.71	7,667,747.57
US TREASURY N/B	912810EG9	AAA	6.342	8.7500 S	8/15/2020	142.40	69,960,000	84,792,583.04	101,933,837.77
US TREASURY N/B	912810EL8	AAA	6.858	8.0000 S	11/15/2021	136.89	36,700,000	40,409,310.78	50,618,829.90
US TREASURY N/B	912810EM6	AAA	5.415	7.2500 S	8/15/2022	129.86	51,860,000	61,519,991.95	68,766,593.92
US TREASURY N/B	912810EQ7	AAA	5.073	6.2500 S	8/15/2023	119.73	43,600,000	49,088,237.61	53,232,431.89

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: TSY	U S TREASURIES				
US TREASURY N/B	912810EW4	AAA	4.927	6.0000 S	2/15/2026	118.35	28,860,000	32,545,476.91	34,811,019.84
US TREASURY N/B	912810EY0	AAA	4.987	6.5000 S	11/15/2026	125.13	45,900,000	54,325,746.73	57,821,279.14
US TREASURY N/B	912810FP8	AAA	4.909	5.3750 S	2/15/2031	112.65	60,550,000	64,477,908.25	69,439,485.36
US TREASURY N/B	912828DC1	AAA	4.908	4.2500 S	11/15/2014	103.16	34,155,000	32,856,591.47	35,420,362.05
US TREASURY N/B	912828EE6	AAA	4.719	4.2500 S	8/15/2015	102.63	2,875,000	2,789,780.60	2,996,851.09
US TREASURY N/B	912828EN6	AAA	4.845	4.5000 S	11/15/2015	104.15	34,653,000	33,877,031.48	36,293,141.73
US TREASURY N/B	912828HA1	AAA	4.248	4.7500 S	8/15/2017	105.61	20,400,000	21,200,513.20	21,910,244.15
US TREASURY N/B (08 CALL)	912810DF2	AAA	6.560	12.0000 S	8/15/2013	105.25	34,900,000	36,040,815.46	38,312,385.43
U S TREASURIES TOTAL							484,763,000	536,336,262.03	595,922,666.78
FIXED INCOME TOTAL							12,554,321,637	12,445,227,862.59	12,706,324,479.11
FIXED INCOME - Internal TOTAL							12,554,321,637	12,445,227,862.59	12,706,324,479.11