

## EMPLOYERS HOLDINGS, INC AND SUBSIDIARIES

## Supplemental Portfolio Listing

03/31/11

| Cusip                           | Description | Par/Shares   | Book Value   | Market Value | Group1                | Group2                   |
|---------------------------------|-------------|--------------|--------------|--------------|-----------------------|--------------------------|
| <b>Structured Securities</b>    |             |              |              |              |                       |                          |
| <b>U.S. gov't sponsored MBS</b> |             |              |              |              |                       |                          |
| 31280NNL5                       | FG E67595   | 500.36       | 502.05       | 518.43       | Structured Securities | U.S. gov't sponsored MBS |
| 31280PN55                       | FG E68512   | 2,321.27     | 2,324.40     | 2,405.09     | Structured Securities | U.S. gov't sponsored MBS |
| 31283GN60                       | FG G00413   | 10,576.88    | 10,738.46    | 12,468.98    | Structured Securities | U.S. gov't sponsored MBS |
| 31283GRE9                       | FG G00485   | 718.30       | 720.99       | 844.52       | Structured Securities | U.S. gov't sponsored MBS |
| 31283GYD3                       | FG G00708   | 12,764.73    | 12,929.84    | 15,068.00    | Structured Securities | U.S. gov't sponsored MBS |
| 31283HML6                       | FG G01263   | 1,409.46     | 1,443.38     | 1,592.89     | Structured Securities | U.S. gov't sponsored MBS |
| 31283HWY7                       | FG G01563   | 165.93       | 167.32       | 178.24       | Structured Securities | U.S. gov't sponsored MBS |
| 31283HX59                       | FG G01600   | 57,924.94    | 61,445.69    | 66,661.76    | Structured Securities | U.S. gov't sponsored MBS |
| 31283HXY6                       | FG G01595   | 1,026,446.54 | 1,028,175.24 | 1,129,234.90 | Structured Securities | U.S. gov't sponsored MBS |
| 31283JSN2                       | FG G10525   | 7,528.06     | 7,528.06     | 7,650.84     | Structured Securities | U.S. gov't sponsored MBS |
| 31283JTQ4                       | FG G10559   | 318.00       | 319.60       | 323.19       | Structured Securities | U.S. gov't sponsored MBS |
| 31283K4G0                       | FG G11723   | 4,127,055.15 | 4,116,655.84 | 4,478,927.87 | Structured Securities | U.S. gov't sponsored MBS |
| 31283KC30                       | FG G10990   | 1,908.34     | 1,883.17     | 2,046.54     | Structured Securities | U.S. gov't sponsored MBS |
| 31283KHM3                       | FG G11136   | 21.92        | 21.92        | 22.00        | Structured Securities | U.S. gov't sponsored MBS |
| 31287PS20                       | FG C64137   | 30,391.38    | 31,423.96    | 32,660.70    | Structured Securities | U.S. gov't sponsored MBS |
| 31287SVL8                       | FG C66919   | 5,429.64     | 5,668.04     | 6,136.25     | Structured Securities | U.S. gov't sponsored MBS |
| 31287SWR4                       | FG C66956   | 705.74       | 736.73       | 797.59       | Structured Securities | U.S. gov't sponsored MBS |
| 31287URL8                       | FG C68591   | 1,067.77     | 1,112.82     | 1,209.80     | Structured Securities | U.S. gov't sponsored MBS |
| 31288AAN5                       | FG C71813   | 7,022.29     | 7,235.15     | 7,725.50     | Structured Securities | U.S. gov't sponsored MBS |
| 31288AXW0                       | FG C72493   | 18,136.71    | 18,686.48    | 19,952.92    | Structured Securities | U.S. gov't sponsored MBS |
| 31288C6N6                       | FG C74477   | 19,623.12    | 20,217.95    | 21,588.18    | Structured Securities | U.S. gov't sponsored MBS |
| 31288CUA7                       | FG C74177   | 54,282.40    | 56,250.14    | 58,344.36    | Structured Securities | U.S. gov't sponsored MBS |
| 31288G3W0                       | FG C78013   | 169,676.78   | 173,893.32   | 182,373.69   | Structured Securities | U.S. gov't sponsored MBS |
| 31288JY91                       | FG C79736   | 46,972.83    | 48,675.59    | 50,487.81    | Structured Securities | U.S. gov't sponsored MBS |
| 31288KB51                       | FG C79960   | 44,099.73    | 45,375.24    | 47,371.93    | Structured Securities | U.S. gov't sponsored MBS |
| 3128DXV63                       | FG D94237   | 20,883.49    | 21,340.32    | 23,782.54    | Structured Securities | U.S. gov't sponsored MBS |
| 3128FYT96                       | FG D88676   | 905.16       | 926.94       | 1,022.96     | Structured Securities | U.S. gov't sponsored MBS |
| 3128G4X70                       | FG E70702   | 3,269.24     | 3,191.58     | 3,549.19     | Structured Securities | U.S. gov't sponsored MBS |
| 3128G7UL5                       | FG E73287   | 16,343.76    | 16,417.75    | 17,265.87    | Structured Securities | U.S. gov't sponsored MBS |
| 3128G8UY5                       | FG E74199   | 48,610.76    | 48,542.00    | 52,773.30    | Structured Securities | U.S. gov't sponsored MBS |
| 3128GAEP7                       | FG E75542   | 53,170.21    | 52,253.31    | 57,454.13    | Structured Securities | U.S. gov't sponsored MBS |
| 3128GCEC2                       | FG E77331   | 20,182.11    | 19,955.28    | 21,910.30    | Structured Securities | U.S. gov't sponsored MBS |
| 3128GCV25                       | FG E77833   | 2,649.03     | 2,597.91     | 2,875.87     | Structured Securities | U.S. gov't sponsored MBS |
| 3128GDBQ2                       | FG E78147   | 5,277.73     | 5,473.45     | 5,744.49     | Structured Securities | U.S. gov't sponsored MBS |
| 3128GDP53                       | FG E78544   | 6,881.56     | 7,018.78     | 7,470.83     | Structured Securities | U.S. gov't sponsored MBS |
| 3128GH6A4                       | FG E81765   | 5.66         | 5.73         | 6.16         | Structured Securities | U.S. gov't sponsored MBS |
| 3128GHFF3                       | FG E81066   | 2,041.16     | 2,076.74     | 2,221.68     | Structured Securities | U.S. gov't sponsored MBS |
| 3128GHXG1                       | FG E81579   | 2,656.86     | 2,756.70     | 2,883.41     | Structured Securities | U.S. gov't sponsored MBS |
| 3128GJF28                       | FG E81985   | 24,236.51    | 25,147.27    | 26,303.16    | Structured Securities | U.S. gov't sponsored MBS |

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|-----------|-----------|--------------|--------------|--------------|-----------------------|--------------------------|
| 3128GJQE0 | FG E82253 | 4,159.24     | 4,315.54     | 4,513.90     | Structured Securities | U.S. gov't sponsored MBS |
| 3128GKT38 | FG E83270 | 25,528.24    | 26,391.44    | 27,903.90    | Structured Securities | U.S. gov't sponsored MBS |
| 3128GLE40 | FG E83755 | 28,530.53    | 28,280.07    | 30,973.60    | Structured Securities | U.S. gov't sponsored MBS |
| 3128GMH52 | FG E84752 | 1,311.18     | 1,349.46     | 1,423.46     | Structured Securities | U.S. gov't sponsored MBS |
| 3128GMR44 | FG E85007 | 198,739.31   | 204,379.53   | 215,757.35   | Structured Securities | U.S. gov't sponsored MBS |
| 3128GRHB8 | FG E88326 | 286,400.26   | 287,223.69   | 312,906.60   | Structured Securities | U.S. gov't sponsored MBS |
| 3128GRV30 | FG E88734 | 93,476.88    | 96,776.20    | 101,948.69   | Structured Securities | U.S. gov't sponsored MBS |
| 3128GS5D5 | FG E89844 | 68,056.70    | 70,261.10    | 74,011.66    | Structured Securities | U.S. gov't sponsored MBS |
| 3128GSPS0 | FG E89433 | 42,528.40    | 43,033.88    | 46,249.64    | Structured Securities | U.S. gov't sponsored MBS |
| 3128GSQK6 | FG E89458 | 15,558.59    | 16,137.18    | 16,919.97    | Structured Securities | U.S. gov't sponsored MBS |
| 3128GSSV0 | FG E89532 | 27,456.25    | 28,427.48    | 29,944.61    | Structured Securities | U.S. gov't sponsored MBS |
| 3128GTCN3 | FG E89977 | 7,107.24     | 7,428.00     | 7,751.37     | Structured Securities | U.S. gov't sponsored MBS |
| 3128GUM41 | FG E90379 | 2,697.25     | 2,791.42     | 2,933.26     | Structured Securities | U.S. gov't sponsored MBS |
| 3128GVA91 | FG E90932 | 84,708.28    | 87,511.63    | 92,385.39    | Structured Securities | U.S. gov't sponsored MBS |
| 3128GVBT6 | FG E90950 | 8,002.76     | 8,351.07     | 8,728.05     | Structured Securities | U.S. gov't sponsored MBS |
| 3128GVE63 | FG E91057 | 7,132.60     | 7,270.76     | 7,725.11     | Structured Securities | U.S. gov't sponsored MBS |
| 3128GXRT5 | FG E93198 | 520,110.68   | 525,660.33   | 556,638.05   | Structured Securities | U.S. gov't sponsored MBS |
| 3128GYF82 | FG E93791 | 19,241.20    | 20,102.18    | 20,644.27    | Structured Securities | U.S. gov't sponsored MBS |
| 3128H2BM4 | FG E94544 | 34,721.49    | 35,439.73    | 37,605.80    | Structured Securities | U.S. gov't sponsored MBS |
| 3128H2SU8 | FG E95031 | 374,801.71   | 386,029.53   | 405,936.49   | Structured Securities | U.S. gov't sponsored MBS |
| 3128H7NM0 | FG E99396 | 539,854.92   | 530,559.28   | 565,244.30   | Structured Securities | U.S. gov't sponsored MBS |
| 3128H7SM5 | FG E99524 | 2,584,184.40 | 2,540,941.12 | 2,705,718.59 | Structured Securities | U.S. gov't sponsored MBS |
| 3128KEA94 | FG A51832 | 2,394,307.44 | 2,391,458.22 | 2,616,858.31 | Structured Securities | U.S. gov't sponsored MBS |
| 3128LXFB1 | FG G01962 | 4,243,101.76 | 4,139,212.47 | 4,450,080.26 | Structured Securities | U.S. gov't sponsored MBS |
| 3128LXJ84 | FG G02087 | 1,416,557.92 | 1,383,209.27 | 1,518,564.26 | Structured Securities | U.S. gov't sponsored MBS |
| 3128M1AL3 | FG G11911 | 568,663.42   | 556,437.16   | 607,889.82   | Structured Securities | U.S. gov't sponsored MBS |
| 3128M1N39 | FG G12310 | 1,160,262.35 | 1,156,189.83 | 1,255,195.02 | Structured Securities | U.S. gov't sponsored MBS |
| 3128M4CP6 | FG G02478 | 1,093,512.11 | 1,067,191.27 | 1,170,889.03 | Structured Securities | U.S. gov't sponsored MBS |
| 3128M4FF5 | FG G02566 | 1,654,645.29 | 1,551,363.87 | 1,693,728.01 | Structured Securities | U.S. gov't sponsored MBS |
| 3128M4YT4 | FG G03122 | 1,607,352.96 | 1,568,423.64 | 1,718,324.61 | Structured Securities | U.S. gov't sponsored MBS |
| 3128M5ED8 | FG G03432 | 936,505.70   | 913,814.17   | 1,001,162.05 | Structured Securities | U.S. gov't sponsored MBS |
| 3128M5FY1 | FG G03483 | 3,621,966.81 | 3,538,596.60 | 3,887,312.10 | Structured Securities | U.S. gov't sponsored MBS |
| 3128M73E4 | FG G05897 | 1,420,595.22 | 1,449,092.15 | 1,447,941.68 | Structured Securities | U.S. gov't sponsored MBS |
| 3128M7FK7 | FG G05270 | 2,792,548.60 | 2,851,979.84 | 2,927,009.82 | Structured Securities | U.S. gov't sponsored MBS |
| 3128MCRE7 | FG G13885 | 1,437,411.74 | 1,499,287.83 | 1,509,239.20 | Structured Securities | U.S. gov't sponsored MBS |
| 3128MCRH0 | FG G13888 | 831,434.35   | 878,852.09   | 883,066.42   | Structured Securities | U.S. gov't sponsored MBS |
| 3128MCUW3 | FG G13997 | 1,398,547.53 | 1,436,964.01 | 1,439,846.64 | Structured Securities | U.S. gov't sponsored MBS |
| 3128MJB74 | FG G08061 | 1,807,386.05 | 1,764,731.74 | 1,937,535.92 | Structured Securities | U.S. gov't sponsored MBS |
| 3128MJCJ7 | FG G08072 | 4,499,897.80 | 4,359,007.88 | 4,719,402.82 | Structured Securities | U.S. gov't sponsored MBS |
| 3128MJCK4 | FG G08073 | 1,209,879.45 | 1,181,326.29 | 1,297,002.87 | Structured Securities | U.S. gov't sponsored MBS |
| 3128MJDY3 | FG G08118 | 1,513,668.70 | 1,535,283.89 | 1,700,243.50 | Structured Securities | U.S. gov't sponsored MBS |
| 3128MMK77 | FG G18317 | 1,274,133.36 | 1,325,098.69 | 1,336,604.12 | Structured Securities | U.S. gov't sponsored MBS |
| 3128PSBA4 | FG J12733 | 3,701,578.32 | 3,869,004.78 | 3,810,885.93 | Structured Securities | U.S. gov't sponsored MBS |
| 3128PTJ63 | FG J13885 | 984,349.04   | 987,026.31   | 988,778.61   | Structured Securities | U.S. gov't sponsored MBS |
| 3128QJQ33 | FH 1G1374 | 703,161.52   | 703,106.59   | 738,453.20   | Structured Securities | U.S. gov't sponsored MBS |
| 31292GXS0 | FG C00689 | 476,653.31   | 496,613.17   | 538,684.97   | Structured Securities | U.S. gov't sponsored MBS |
| 31292HAW4 | FG C00921 | 2,617.44     | 2,710.69     | 3,033.64     | Structured Securities | U.S. gov't sponsored MBS |
| 31292HCG7 | FG C00971 | 13,505.48    | 13,986.61    | 15,652.99    | Structured Securities | U.S. gov't sponsored MBS |
| 31292HKJ2 | FG C01197 | 8,045.99     | 8,045.99     | 9,093.10     | Structured Securities | U.S. gov't sponsored MBS |
| 31292HP40 | FG C01343 | 1,666.69     | 1,706.79     | 1,883.59     | Structured Securities | U.S. gov't sponsored MBS |
| 31292HQU1 | FG C01367 | 301,211.44   | 315,942.56   | 346,700.39   | Structured Securities | U.S. gov't sponsored MBS |
| 31292HTP9 | FG C01458 | 230,299.01   | 242,461.68   | 265,274.52   | Structured Securities | U.S. gov't sponsored MBS |
| 31292HUR3 | FG C01492 | 317,459.71   | 301,335.93   | 334,332.69   | Structured Securities | U.S. gov't sponsored MBS |
| 31292HYS7 | FG C01621 | 2,381,149.82 | 2,288,331.36 | 2,444,845.58 | Structured Securities | U.S. gov't sponsored MBS |

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| 31293D2W1 | FG C17989 | 85,084.78    | 86,762.09    | 100,611.90   | Structured Securities | U.S. gov't sponsored MBS |
| 31293EV80 | FG C18739 | 594.22       | 608.52       | 671.55       | Structured Securities | U.S. gov't sponsored MBS |
| 31293KRJ7 | FG C22289 | 14,649.38    | 15,093.44    | 16,116.37    | Structured Securities | U.S. gov't sponsored MBS |
| 31293PHA6 | FG C25625 | 3,619.66     | 3,706.76     | 4,090.72     | Structured Securities | U.S. gov't sponsored MBS |
| 312942H24 | FG A93849 | 4,314,643.83 | 4,392,152.36 | 4,393,644.96 | Structured Securities | U.S. gov't sponsored MBS |
| 312943HT3 | FG A94742 | 1,986,220.92 | 2,044,797.91 | 1,954,302.35 | Structured Securities | U.S. gov't sponsored MBS |
| 312943LN1 | FG A94833 | 2,976,912.78 | 2,938,268.25 | 2,930,026.40 | Structured Securities | U.S. gov't sponsored MBS |
| 31294J5Q7 | FG E00855 | 13,068.99    | 13,259.23    | 14,118.04    | Structured Securities | U.S. gov't sponsored MBS |
| 31294JVL9 | FG E00619 | 42,916.83    | 43,920.23    | 45,266.10    | Structured Securities | U.S. gov't sponsored MBS |
| 31294KCW3 | FG E00985 | 147,204.71   | 153,000.36   | 159,650.87   | Structured Securities | U.S. gov't sponsored MBS |
| 31294KL86 | FG E01251 | 8,799.90     | 9,073.72     | 9,547.01     | Structured Securities | U.S. gov't sponsored MBS |
| 31294KP66 | FG E01345 | 496,618.92   | 505,379.86   | 539,362.91   | Structured Securities | U.S. gov't sponsored MBS |
| 31294MAC5 | FG E02703 | 900,293.87   | 916,049.01   | 926,879.55   | Structured Securities | U.S. gov't sponsored MBS |
| 312969BN7 | FG B16345 | 726,715.05   | 725,981.07   | 788,900.06   | Structured Securities | U.S. gov't sponsored MBS |
| 31296UCR0 | FG A19080 | 1,990,654.27 | 1,970,817.74 | 2,090,246.70 | Structured Securities | U.S. gov't sponsored MBS |
| 31297DL97 | FG A25752 | 350,737.80   | 350,871.08   | 385,530.99   | Structured Securities | U.S. gov't sponsored MBS |
| 31297N3Z7 | FG A33516 | 1,019,826.47 | 998,665.07   | 1,096,140.08 | Structured Securities | U.S. gov't sponsored MBS |
| 31297RL88 | FG A35751 | 1,220,934.06 | 1,158,033.12 | 1,286,595.89 | Structured Securities | U.S. gov't sponsored MBS |
| 31297UW55 | FG A38768 | 590,532.13   | 590,018.37   | 646,496.86   | Structured Securities | U.S. gov't sponsored MBS |
| 31298CPA1 | FG C44017 | 13,197.47    | 13,667.63    | 15,299.56    | Structured Securities | U.S. gov't sponsored MBS |
| 31298HUP1 | FG C48690 | 537.14       | 550.06       | 607.04       | Structured Securities | U.S. gov't sponsored MBS |
| 31298JAJ3 | FG C49009 | 14,366.45    | 14,801.93    | 15,805.11    | Structured Securities | U.S. gov't sponsored MBS |
| 31298PTR1 | FG C53260 | 1,043.12     | 1,068.22     | 1,178.87     | Structured Securities | U.S. gov't sponsored MBS |
| 31298VTV9 | FG C58664 | 2,255.17     | 2,255.17     | 2,548.66     | Structured Securities | U.S. gov't sponsored MBS |
| 31298YGM7 | FG C60204 | 7,455.69     | 7,455.69     | 8,425.97     | Structured Securities | U.S. gov't sponsored MBS |
| 31335HTQ6 | FG C90559 | 96,213.69    | 98,318.36    | 110,780.45   | Structured Securities | U.S. gov't sponsored MBS |
| 31365EJZ7 | FN 125480 | 66,309.14    | 70,432.74    | 76,801.90    | Structured Securities | U.S. gov't sponsored MBS |
| 31368HJL8 | FN 190267 | 23,959.93    | 24,502.68    | 28,014.19    | Structured Securities | U.S. gov't sponsored MBS |
| 31371GKH2 | FN 251496 | 8,730.61     | 9,273.54     | 10,112.14    | Structured Securities | U.S. gov't sponsored MBS |
| 31371H6R4 | FN 252980 | 751.48       | 768.04       | 868.73       | Structured Securities | U.S. gov't sponsored MBS |
| 31371HAD0 | FN 252104 | 835.26       | 872.06       | 921.03       | Structured Securities | U.S. gov't sponsored MBS |
| 31371HHW1 | FN 252345 | 49,905.13    | 49,635.30    | 54,349.68    | Structured Securities | U.S. gov't sponsored MBS |
| 31371JL93 | FN 253352 | 5,122.38     | 5,040.06     | 5,621.56     | Structured Securities | U.S. gov't sponsored MBS |
| 31371KBL4 | FN 253943 | 27,990.74    | 28,767.18    | 30,676.17    | Structured Securities | U.S. gov't sponsored MBS |
| 31371KDL2 | FN 254007 | 10,728.09    | 10,907.46    | 12,135.94    | Structured Securities | U.S. gov't sponsored MBS |
| 31371KEY3 | FN 254051 | 23,583.67    | 24,103.25    | 27,154.24    | Structured Securities | U.S. gov't sponsored MBS |
| 31371LE70 | FN 254958 | 1,096,320.84 | 1,097,534.88 | 1,153,658.42 | Structured Securities | U.S. gov't sponsored MBS |
| 31371MRS8 | FN 256197 | 594,081.05   | 594,140.46   | 650,358.35   | Structured Securities | U.S. gov't sponsored MBS |
| 31371MRV1 | FN 256200 | 702,849.68   | 701,554.48   | 761,453.29   | Structured Securities | U.S. gov't sponsored MBS |
| 31371NHW8 | FN 256845 | 565,881.63   | 573,934.12   | 635,015.39   | Structured Securities | U.S. gov't sponsored MBS |
| 31371NMH5 | FN 256960 | 942,345.83   | 955,755.41   | 1,057,472.22 | Structured Securities | U.S. gov't sponsored MBS |
| 31374GG35 | FN 313518 | 3,111.25     | 3,111.25     | 3,171.67     | Structured Securities | U.S. gov't sponsored MBS |
| 31374TAT6 | FN 323218 | 9,711.49     | 9,820.75     | 11,327.19    | Structured Securities | U.S. gov't sponsored MBS |
| 31374TNR6 | FN 323600 | 28,187.75    | 28,504.86    | 32,870.30    | Structured Securities | U.S. gov't sponsored MBS |
| 31374TZ28 | FN 323961 | 950.13       | 971.06       | 1,098.38     | Structured Securities | U.S. gov't sponsored MBS |
| 31375CXW0 | FN 331093 | 1,032.65     | 1,096.87     | 1,193.56     | Structured Securities | U.S. gov't sponsored MBS |
| 31375YVP9 | FN 349022 | 932.34       | 970.22       | 1,054.69     | Structured Securities | U.S. gov't sponsored MBS |
| 31376KAQ9 | FN 357415 | 436,418.56   | 425,052.58   | 449,524.21   | Structured Securities | U.S. gov't sponsored MBS |
| 31376KCA2 | FN 357465 | 960,185.85   | 947,612.04   | 1,028,070.99 | Structured Securities | U.S. gov't sponsored MBS |
| 31376KNN2 | FN 357797 | 604,454.66   | 591,198.97   | 649,565.11   | Structured Securities | U.S. gov't sponsored MBS |
| 31376SC23 | FN 363789 | 2,956.28     | 2,956.28     | 2,964.35     | Structured Securities | U.S. gov't sponsored MBS |
| 31376YNZ5 | FN 369508 | 1,547.83     | 1,583.91     | 1,792.76     | Structured Securities | U.S. gov't sponsored MBS |
| 31377FWL6 | FN 376051 | 287.82       | 286.30       | 315.07       | Structured Securities | U.S. gov't sponsored MBS |
| 31379EJG3 | FN 417063 | 2,481.48     | 2,582.29     | 2,807.12     | Structured Securities | U.S. gov't sponsored MBS |

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| 31379TTR5 | FN 429060 | 2,813.62     | 2,927.93     | 3,182.85     | Structured Securities | U.S. gov't sponsored MBS |
| 31380ATG7 | FN 434451 | 71,011.82    | 71,011.82    | 77,735.93    | Structured Securities | U.S. gov't sponsored MBS |
| 31381AUJ8 | FN 455185 | 5,104.59     | 5,007.31     | 5,587.94     | Structured Securities | U.S. gov't sponsored MBS |
| 31381C5W3 | FN 457261 | 34,508.47    | 35,252.92    | 40,309.00    | Structured Securities | U.S. gov't sponsored MBS |
| 31382KQD3 | FN 484752 | 716.55       | 709.50       | 780.37       | Structured Securities | U.S. gov't sponsored MBS |
| 31382UN44 | FN 492811 | 7,173.32     | 7,055.51     | 7,852.56     | Structured Securities | U.S. gov't sponsored MBS |
| 31383Q6E9 | FN 510369 | 717.53       | 733.34       | 829.49       | Structured Securities | U.S. gov't sponsored MBS |
| 31383QAH7 | FN 509508 | 647.00       | 682.48       | 747.95       | Structured Securities | U.S. gov't sponsored MBS |
| 31383SYX2 | FN 512026 | 1,667.74     | 1,759.21     | 1,927.96     | Structured Securities | U.S. gov't sponsored MBS |
| 31383XYA1 | FN 516505 | 157,338.31   | 159,584.61   | 181,131.01   | Structured Securities | U.S. gov't sponsored MBS |
| 31384CXH2 | FN 520080 | 4,167.68     | 4,337.00     | 4,714.60     | Structured Securities | U.S. gov't sponsored MBS |
| 31384FQU4 | FN 522567 | 55,119.10    | 56,540.14    | 62,352.38    | Structured Securities | U.S. gov't sponsored MBS |
| 31384HQ55 | FN 524376 | 9,033.61     | 8,833.42     | 9,889.00     | Structured Securities | U.S. gov't sponsored MBS |
| 31384LFY5 | FN 526783 | 360.38       | 382.79       | 418.39       | Structured Securities | U.S. gov't sponsored MBS |
| 31384VME9 | FN 535057 | 50,143.57    | 51,908.97    | 54,891.66    | Structured Securities | U.S. gov't sponsored MBS |
| 31384VVZ2 | FN 535332 | 5,389.75     | 5,445.33     | 6,321.58     | Structured Securities | U.S. gov't sponsored MBS |
| 31384VZD7 | FN 535440 | 18,289.82    | 18,769.93    | 21,444.08    | Structured Securities | U.S. gov't sponsored MBS |
| 31385HS45 | FN 545139 | 68,299.75    | 72,045.56    | 78,994.81    | Structured Securities | U.S. gov't sponsored MBS |
| 31385JG36 | FN 545718 | 87,089.10    | 91,865.39    | 100,308.35   | Structured Securities | U.S. gov't sponsored MBS |
| 31385JG85 | FN 545723 | 13,252.90    | 13,979.74    | 15,722.45    | Structured Securities | U.S. gov't sponsored MBS |
| 31385JK80 | FN 545819 | 2,265.14     | 2,323.54     | 2,562.39     | Structured Securities | U.S. gov't sponsored MBS |
| 31385N5P0 | FN 548154 | 1,872.37     | 1,975.06     | 2,165.56     | Structured Securities | U.S. gov't sponsored MBS |
| 31385NJ67 | FN 547585 | 68,362.55    | 70,049.26    | 79,930.18    | Structured Securities | U.S. gov't sponsored MBS |
| 31385WTW9 | FN 555065 | 183,738.62   | 184,737.58   | 200,102.38   | Structured Securities | U.S. gov't sponsored MBS |
| 31385WX79 | FN 555202 | 504,676.82   | 517,924.59   | 570,905.56   | Structured Securities | U.S. gov't sponsored MBS |
| 31385XAS6 | FN 555417 | 928,272.52   | 951,624.38   | 1,022,102.31 | Structured Securities | U.S. gov't sponsored MBS |
| 31385XFK8 | FN 555570 | 229,266.67   | 235,249.10   | 252,440.95   | Structured Securities | U.S. gov't sponsored MBS |
| 31385XQ59 | FN 555876 | 971,606.90   | 952,008.90   | 1,046,245.74 | Structured Securities | U.S. gov't sponsored MBS |
| 31385XQ91 | FN 555880 | 2,857,033.38 | 2,797,949.93 | 3,076,510.68 | Structured Securities | U.S. gov't sponsored MBS |
| 31386Q3F6 | FN 570598 | 2,633.72     | 2,797.50     | 3,057.70     | Structured Securities | U.S. gov't sponsored MBS |
| 31386QFN6 | FN 569973 | 5,883.88     | 6,071.43     | 6,880.37     | Structured Securities | U.S. gov't sponsored MBS |
| 31387EMK0 | FN 581862 | 11,188.03    | 11,670.51    | 12,656.24    | Structured Securities | U.S. gov't sponsored MBS |
| 31387WM87 | FN 596283 | 10,266.59    | 10,438.23    | 11,613.87    | Structured Securities | U.S. gov't sponsored MBS |
| 31387XRC1 | FN 597283 | 1,614.99     | 1,703.56     | 1,859.50     | Structured Securities | U.S. gov't sponsored MBS |
| 31388BT69 | FN 600073 | 4,227.62     | 4,298.30     | 4,782.41     | Structured Securities | U.S. gov't sponsored MBS |
| 31388JTC9 | FN 606347 | 11,442.69    | 11,694.79    | 13,175.11    | Structured Securities | U.S. gov't sponsored MBS |
| 31388NGG5 | FN 609599 | 19,863.40    | 20,301.01    | 22,870.72    | Structured Securities | U.S. gov't sponsored MBS |
| 31388QLJ6 | FN 611529 | 6,124.02     | 6,226.41     | 6,927.68     | Structured Securities | U.S. gov't sponsored MBS |
| 31388TNW9 | FN 614305 | 83,139.91    | 84,971.59    | 95,727.29    | Structured Securities | U.S. gov't sponsored MBS |
| 31388VFG8 | FN 615867 | 2,476.39     | 2,530.95     | 2,851.32     | Structured Securities | U.S. gov't sponsored MBS |
| 31388VZT8 | FN 616454 | 16,410.18    | 16,771.72    | 18,894.68    | Structured Securities | U.S. gov't sponsored MBS |
| 31388WFF8 | FN 616766 | 35,890.48    | 37,783.14    | 41,324.30    | Structured Securities | U.S. gov't sponsored MBS |
| 31388Y2J0 | FN 619177 | 2,109.81     | 2,156.29     | 2,429.24     | Structured Securities | U.S. gov't sponsored MBS |
| 31389FLD2 | FN 624124 | 871,547.78   | 888,723.95   | 985,921.00   | Structured Securities | U.S. gov't sponsored MBS |
| 31389RCB0 | FN 632866 | 129,937.24   | 135,418.97   | 142,038.30   | Structured Securities | U.S. gov't sponsored MBS |
| 31390AB58 | FN 640060 | 76,513.05    | 80,709.31    | 88,126.97    | Structured Securities | U.S. gov't sponsored MBS |
| 31390CB62 | FN 641861 | 1,991.65     | 2,072.56     | 2,253.01     | Structured Securities | U.S. gov't sponsored MBS |
| 31390EW81 | FN 644271 | 183,870.96   | 188,467.73   | 199,547.80   | Structured Securities | U.S. gov't sponsored MBS |
| 31390EXM9 | FN 644284 | 4,709.51     | 4,967.80     | 5,422.53     | Structured Securities | U.S. gov't sponsored MBS |
| 31390JDS7 | FN 647313 | 2,152.52     | 2,239.97     | 2,435.00     | Structured Securities | U.S. gov't sponsored MBS |
| 31390SMS7 | FN 654769 | 121,864.62   | 127,005.78   | 133,213.87   | Structured Securities | U.S. gov't sponsored MBS |
| 31390SVZ1 | FN 655032 | 164,257.44   | 166,060.85   | 179,554.74   | Structured Securities | U.S. gov't sponsored MBS |
| 31391B6M4 | FN 662476 | 1,689.70     | 1,758.35     | 1,911.44     | Structured Securities | U.S. gov't sponsored MBS |
| 31391LAN5 | FN 669713 | 474,071.16   | 475,678.26   | 521,990.27   | Structured Securities | U.S. gov't sponsored MBS |

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| 31395JSN7 | FHR 2890 PD    | 3,000,000.00 | 2,934,920.07 | 3,208,235.40 | Structured Securities | U.S. gov't sponsored MBS |
| 31395JSP2 | FHR 2890 PE    | 2,000,000.00 | 1,890,333.36 | 2,085,620.00 | Structured Securities | U.S. gov't sponsored MBS |
| 31395MK32 | FHR 2927 OG    | 4,000,000.00 | 3,766,178.32 | 4,166,396.00 | Structured Securities | U.S. gov't sponsored MBS |
| 31396KRW4 | FNR 2006-75 YD | 5,000,000.00 | 4,799,489.30 | 5,341,290.00 | Structured Securities | U.S. gov't sponsored MBS |
| 31400GUL7 | FN 687387      | 8,846.56     | 9,396.71     | 10,175.49    | Structured Securities | U.S. gov't sponsored MBS |
| 31400JY29 | FN 689329      | 233,522.01   | 233,729.19   | 253,576.88   | Structured Securities | U.S. gov't sponsored MBS |
| 31400PZT5 | FN 693854      | 391,076.56   | 394,424.61   | 418,725.67   | Structured Securities | U.S. gov't sponsored MBS |
| 31400SD63 | FN 695925      | 274,130.97   | 281,917.89   | 297,673.34   | Structured Securities | U.S. gov't sponsored MBS |
| 31400SQT9 | FN 696266      | 16,931.22    | 17,386.25    | 18,631.96    | Structured Securities | U.S. gov't sponsored MBS |
| 31400YYH3 | FN 701912      | 264,715.48   | 272,088.90   | 285,050.92   | Structured Securities | U.S. gov't sponsored MBS |
| 31401AMG9 | FN 702459      | 4,613,672.63 | 4,518,261.88 | 4,968,094.96 | Structured Securities | U.S. gov't sponsored MBS |
| 31401MGE5 | FN 712197      | 208,665.64   | 215,610.29   | 224,695.33   | Structured Securities | U.S. gov't sponsored MBS |
| 31401NN54 | FN 713312      | 283,725.28   | 284,300.54   | 312,225.48   | Structured Securities | U.S. gov't sponsored MBS |
| 31402C4H2 | FN 725424      | 4,961,197.92 | 4,858,878.82 | 5,342,317.14 | Structured Securities | U.S. gov't sponsored MBS |
| 31402CV33 | FN 725234      | 31,380.65    | 31,168.88    | 33,079.28    | Structured Securities | U.S. gov't sponsored MBS |
| 31402DF70 | FN 725690      | 799,216.76   | 800,135.92   | 878,003.55   | Structured Securities | U.S. gov't sponsored MBS |
| 31402DJS0 | FN 725773      | 464,769.61   | 455,083.63   | 499,892.25   | Structured Securities | U.S. gov't sponsored MBS |
| 31402DP95 | FN 725948      | 845,758.98   | 827,926.88   | 909,672.99   | Structured Securities | U.S. gov't sponsored MBS |
| 31402QSK8 | FN 735022      | 423,081.15   | 414,080.36   | 455,053.39   | Structured Securities | U.S. gov't sponsored MBS |
| 31402QTR2 | FN 735060      | 978,473.96   | 979,784.18   | 1,074,931.92 | Structured Securities | U.S. gov't sponsored MBS |
| 31402QW80 | FN 735171      | 1,624,222.21 | 1,606,827.63 | 1,720,603.56 | Structured Securities | U.S. gov't sponsored MBS |
| 31402QWA5 | FN 735141      | 2,446,923.12 | 2,395,774.55 | 2,631,837.10 | Structured Securities | U.S. gov't sponsored MBS |
| 31402RRN1 | FN 735893      | 1,131,482.55 | 1,074,796.53 | 1,190,783.55 | Structured Securities | U.S. gov't sponsored MBS |
| 31402RST7 | FN 735930      | 458,354.76   | 459,983.79   | 497,145.32   | Structured Securities | U.S. gov't sponsored MBS |
| 31402TRS6 | FN 737697      | 915,149.49   | 919,153.27   | 986,027.82   | Structured Securities | U.S. gov't sponsored MBS |
| 31402TVP7 | FN 737822      | 284,967.03   | 276,518.64   | 293,524.59   | Structured Securities | U.S. gov't sponsored MBS |
| 31402YR97 | FN 742212      | 1,394,419.95 | 1,398,330.73 | 1,501,539.29 | Structured Securities | U.S. gov't sponsored MBS |
| 31403CTV3 | FN 744964      | 145,197.04   | 141,644.83   | 149,557.31   | Structured Securities | U.S. gov't sponsored MBS |
| 31403CXG1 | FN 745079      | 2,754,586.48 | 2,702,860.70 | 2,945,892.51 | Structured Securities | U.S. gov't sponsored MBS |
| 31403DD97 | FN 745428      | 4,063,203.50 | 3,980,183.83 | 4,366,440.38 | Structured Securities | U.S. gov't sponsored MBS |
| 31403DDX4 | FN 745418      | 3,697,799.27 | 3,616,706.54 | 3,973,766.03 | Structured Securities | U.S. gov't sponsored MBS |
| 31403DED7 | FN 745432      | 501,775.86   | 490,961.04   | 539,223.39   | Structured Securities | U.S. gov't sponsored MBS |
| 31403KW58 | FN 751368      | 81,811.17    | 81,153.93    | 86,240.43    | Structured Securities | U.S. gov't sponsored MBS |
| 31403KWC3 | FN 751343      | 222,759.33   | 221,318.92   | 234,572.26   | Structured Securities | U.S. gov't sponsored MBS |
| 31403KWQ2 | FN 751355      | 211,015.17   | 209,466.30   | 222,447.97   | Structured Securities | U.S. gov't sponsored MBS |
| 31403KXP3 | FN 751386      | 248,410.13   | 242,006.02   | 255,869.89   | Structured Securities | U.S. gov't sponsored MBS |
| 31403MVW6 | FN 753129      | 637,510.80   | 643,877.10   | 686,484.38   | Structured Securities | U.S. gov't sponsored MBS |
| 31403MYG8 | FN 753211      | 688,476.55   | 694,338.95   | 741,365.32   | Structured Securities | U.S. gov't sponsored MBS |
| 31403NTY3 | FN 753967      | 248,111.17   | 248,111.17   | 265,652.63   | Structured Securities | U.S. gov't sponsored MBS |
| 31403UP39 | FN 758342      | 148,481.19   | 147,477.86   | 156,518.48   | Structured Securities | U.S. gov't sponsored MBS |
| 31403YTJ2 | FN 762053      | 447,487.44   | 435,012.32   | 460,925.49   | Structured Securities | U.S. gov't sponsored MBS |
| 31404ADG6 | FN 762503      | 1,527,350.41 | 1,527,350.41 | 1,610,025.89 | Structured Securities | U.S. gov't sponsored MBS |
| 31404BEU2 | FN 763447      | 121,881.08   | 121,090.18   | 128,344.43   | Structured Securities | U.S. gov't sponsored MBS |
| 31404BLC4 | FN 763623      | 69,015.71    | 67,124.60    | 71,088.25    | Structured Securities | U.S. gov't sponsored MBS |
| 31404EBF2 | FN 766038      | 31,864.73    | 31,644.25    | 33,554.52    | Structured Securities | U.S. gov't sponsored MBS |
| 31404ES64 | FN 766541      | 45,273.78    | 44,969.09    | 47,711.32    | Structured Securities | U.S. gov't sponsored MBS |
| 31404FCH4 | FN 766972      | 43,711.19    | 43,409.61    | 46,077.28    | Structured Securities | U.S. gov't sponsored MBS |
| 31404JQF5 | FN 770054      | 217,458.57   | 215,793.25   | 228,990.40   | Structured Securities | U.S. gov't sponsored MBS |
| 31404LRS1 | FN 771897      | 345,697.48   | 343,203.16   | 364,423.91   | Structured Securities | U.S. gov't sponsored MBS |
| 31404MMR6 | FN 772668      | 85,471.02    | 84,906.84    | 90,003.55    | Structured Securities | U.S. gov't sponsored MBS |
| 31404MQP6 | FN 772762      | 707,333.45   | 702,766.22   | 744,843.34   | Structured Securities | U.S. gov't sponsored MBS |
| 31404NXJ0 | FN 773881      | 1,414,180.05 | 1,365,179.98 | 1,456,647.88 | Structured Securities | U.S. gov't sponsored MBS |
| 31404NZR0 | FN 773952      | 16,134.48    | 16,004.10    | 16,990.09    | Structured Securities | U.S. gov't sponsored MBS |
| 31405DXQ5 | FN 786487      | 1,222,124.10 | 1,223,812.86 | 1,334,718.39 | Structured Securities | U.S. gov't sponsored MBS |

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| 31405E6Q3 | FN 787579 | 891,359.17   | 907,377.13   | 1,003,322.80 | Structured Securities | U.S. gov't sponsored MBS |
| 31406XRW4 | FN 823201 | 773,983.92   | 773,983.92   | 849,532.49   | Structured Securities | U.S. gov't sponsored MBS |
| 31407JRN4 | FN 832193 | 543,335.84   | 531,420.49   | 583,884.99   | Structured Securities | U.S. gov't sponsored MBS |
| 31407JVZ2 | FN 832332 | 1,687,971.40 | 1,659,409.35 | 1,813,944.71 | Structured Securities | U.S. gov't sponsored MBS |
| 31407MSX4 | FN 834934 | 2,324,588.42 | 2,324,588.42 | 2,444,281.48 | Structured Securities | U.S. gov't sponsored MBS |
| 31407NQ30 | FN 835774 | 1,874,160.60 | 1,846,015.54 | 2,014,029.21 | Structured Securities | U.S. gov't sponsored MBS |
| 31407NQM8 | FN 835760 | 1,419,042.86 | 1,331,139.54 | 1,455,895.40 | Structured Securities | U.S. gov't sponsored MBS |
| 31407PF45 | FN 836387 | 1,819,038.24 | 1,818,114.52 | 1,945,370.44 | Structured Securities | U.S. gov't sponsored MBS |
| 31407TF21 | FN 839985 | 2,713,523.64 | 2,684,083.54 | 2,916,033.91 | Structured Securities | U.S. gov't sponsored MBS |
| 31407WSM6 | FN 843024 | 1,381,716.45 | 1,381,284.66 | 1,441,682.94 | Structured Securities | U.S. gov't sponsored MBS |
| 31407XXZ9 | FN 844096 | 1,109,960.36 | 1,114,587.87 | 1,215,217.90 | Structured Securities | U.S. gov't sponsored MBS |
| 31407YAN9 | FN 844313 | 870,779.31   | 874,432.09   | 953,355.31   | Structured Securities | U.S. gov't sponsored MBS |
| 31408W2E1 | FN 863073 | 3,632,804.94 | 3,658,781.68 | 3,977,303.83 | Structured Securities | U.S. gov't sponsored MBS |
| 31409JT59 | FN 872772 | 1,211,852.75 | 1,209,586.90 | 1,312,897.03 | Structured Securities | U.S. gov't sponsored MBS |
| 31410CVE9 | FN 885413 | 564,825.71   | 565,649.85   | 618,258.22   | Structured Securities | U.S. gov't sponsored MBS |
| 31410F2H7 | FN 888276 | 666,577.08   | 652,192.05   | 717,563.56   | Structured Securities | U.S. gov't sponsored MBS |
| 31410F2R5 | FN 888284 | 4,013,465.28 | 3,923,563.66 | 4,304,240.84 | Structured Securities | U.S. gov't sponsored MBS |
| 31412AGX6 | FN 919214 | 2,073,323.46 | 2,102,784.37 | 2,326,621.39 | Structured Securities | U.S. gov't sponsored MBS |
| 31412S3B9 | FN 933794 | 2,935,952.94 | 2,799,052.83 | 3,090,736.38 | Structured Securities | U.S. gov't sponsored MBS |
| 31412W6C5 | FN 937467 | 2,847,113.00 | 2,781,981.90 | 3,064,063.01 | Structured Securities | U.S. gov't sponsored MBS |
| 31412XDW1 | FN 937617 | 2,452,480.85 | 2,389,067.40 | 2,639,359.89 | Structured Securities | U.S. gov't sponsored MBS |
| 31417YRW9 | FN MA0500 | 4,762,157.90 | 4,933,830.50 | 4,990,884.34 | Structured Securities | U.S. gov't sponsored MBS |
| 31418T2H9 | FN AD6175 | 890,181.57   | 917,860.65   | 916,468.63   | Structured Securities | U.S. gov't sponsored MBS |
| 31419DNP2 | FN AE3097 | 4,951,338.75 | 5,184,085.84 | 5,055,168.32 | Structured Securities | U.S. gov't sponsored MBS |
| 31419FFW1 | FN AE4680 | 1,974,673.64 | 2,046,371.85 | 1,945,172.02 | Structured Securities | U.S. gov't sponsored MBS |
| 31419GMZ4 | FN AE5775 | 970,607.05   | 980,918.94   | 974,518.60   | Structured Securities | U.S. gov't sponsored MBS |
| 31419KDZ5 | FN AE8219 | 4,964,912.30 | 5,066,209.97 | 5,073,643.88 | Structured Securities | U.S. gov't sponsored MBS |
| 36200ACF4 | GN 595070 | 61,522.20    | 62,680.55    | 68,071.85    | Structured Securities | U.S. gov't sponsored MBS |
| 36200ACG2 | GN 595071 | 10,586.01    | 10,531.43    | 11,539.81    | Structured Securities | U.S. gov't sponsored MBS |
| 36200AEX3 | GN 595150 | 77,643.17    | 79,584.25    | 85,909.06    | Structured Securities | U.S. gov't sponsored MBS |
| 36200AQN2 | GN 595461 | 77,986.66    | 77,584.54    | 85,013.26    | Structured Securities | U.S. gov't sponsored MBS |
| 36200B7F8 | GN 596794 | 2,748.15     | 2,724.96     | 2,995.76     | Structured Securities | U.S. gov't sponsored MBS |
| 36200BBV8 | GN 595952 | 6,565.45     | 6,531.64     | 7,157.00     | Structured Securities | U.S. gov't sponsored MBS |
| 36200D2R3 | GN 598484 | 102,888.76   | 105,382.62   | 113,842.30   | Structured Securities | U.S. gov't sponsored MBS |
| 36200FLX4 | GN 599842 | 58,486.96    | 57,993.48    | 63,756.64    | Structured Securities | U.S. gov't sponsored MBS |
| 36200GMA1 | GN 600753 | 176,844.04   | 175,821.72   | 188,752.72   | Structured Securities | U.S. gov't sponsored MBS |
| 36200JVK3 | GN 602818 | 127,936.32   | 127,085.63   | 139,463.38   | Structured Securities | U.S. gov't sponsored MBS |
| 36200K3X3 | GN 603914 | 43,075.08    | 43,886.10    | 47,660.85    | Structured Securities | U.S. gov't sponsored MBS |
| 36200QSM7 | GN 569424 | 938.04       | 1,000.92     | 947.98       | Structured Securities | U.S. gov't sponsored MBS |
| 36200STB6 | GN 571246 | 87,216.56    | 87,434.60    | 96,501.63    | Structured Securities | U.S. gov't sponsored MBS |
| 36200T6K9 | GN 572474 | 12,355.81    | 12,393.30    | 13,992.95    | Structured Securities | U.S. gov't sponsored MBS |
| 36200TZX9 | GN 572358 | 127,975.92   | 128,295.86   | 141,600.24   | Structured Securities | U.S. gov't sponsored MBS |
| 36200UCT0 | GN 572582 | 38,879.93    | 38,977.13    | 43,019.09    | Structured Securities | U.S. gov't sponsored MBS |
| 36200UZ32 | GN 573262 | 68,557.56    | 68,728.95    | 75,856.20    | Structured Securities | U.S. gov't sponsored MBS |
| 36200UZZ1 | GN 573260 | 36,117.09    | 36,207.38    | 39,962.12    | Structured Securities | U.S. gov't sponsored MBS |
| 36200WFL0 | GN 574471 | 10,473.24    | 10,729.26    | 11,588.22    | Structured Securities | U.S. gov't sponsored MBS |
| 36200XCA5 | GN 575265 | 75,064.32    | 78,629.88    | 83,055.67    | Structured Securities | U.S. gov't sponsored MBS |
| 36201BPH3 | GN 578324 | 9,306.28     | 9,677.24     | 10,539.36    | Structured Securities | U.S. gov't sponsored MBS |
| 36201GAQ8 | GN 582415 | 17,490.82    | 17,820.14    | 19,352.89    | Structured Securities | U.S. gov't sponsored MBS |
| 36201JBC2 | GN 584235 | 274,365.73   | 276,457.88   | 297,601.76   | Structured Securities | U.S. gov't sponsored MBS |
| 36201MGU0 | GN 587111 | 2,635.84     | 2,701.73     | 2,916.45     | Structured Securities | U.S. gov't sponsored MBS |
| 36201P3Q6 | GN 589507 | 29,460.95    | 30,282.66    | 33,364.53    | Structured Securities | U.S. gov't sponsored MBS |
| 36201P4S1 | GN 589533 | 114,398.17   | 113,432.93   | 124,705.45   | Structured Securities | U.S. gov't sponsored MBS |
| 36201R4R9 | GN 591332 | 11,154.78    | 11,104.24    | 12,159.83    | Structured Securities | U.S. gov't sponsored MBS |

|           |           |              |              |              |                       |                          |
|-----------|-----------|--------------|--------------|--------------|-----------------------|--------------------------|
| 36201TLE5 | GN 592625 | 119,751.08   | 125,439.26   | 132,499.78   | Structured Securities | U.S. gov't sponsored MBS |
| 36201TLF2 | GN 592626 | 99,262.70    | 99,834.63    | 109,830.21   | Structured Securities | U.S. gov't sponsored MBS |
| 36201UVW1 | GN 593829 | 77,947.65    | 79,415.26    | 86,245.96    | Structured Securities | U.S. gov't sponsored MBS |
| 36202ASS7 | G2 529    | 391.81       | 404.11       | 435.69       | Structured Securities | U.S. gov't sponsored MBS |
| 36202ATG2 | G2 551    | 592.20       | 610.38       | 671.74       | Structured Securities | U.S. gov't sponsored MBS |
| 36202BCA1 | G2 965    | 2,297.77     | 2,405.34     | 2,657.81     | Structured Securities | U.S. gov't sponsored MBS |
| 36202D3J8 | G2 3501   | 259,443.77   | 260,684.21   | 284,334.81   | Structured Securities | U.S. gov't sponsored MBS |
| 36202D5C1 | G2 3543   | 969,973.20   | 968,609.18   | 1,036,814.05 | Structured Securities | U.S. gov't sponsored MBS |
| 36202D5D9 | G2 3544   | 1,429,741.75 | 1,413,129.15 | 1,557,374.80 | Structured Securities | U.S. gov't sponsored MBS |
| 36202D7G0 | G2 3595   | 1,878,955.15 | 1,869,018.61 | 2,008,433.95 | Structured Securities | U.S. gov't sponsored MBS |
| 36202DVB4 | G2 3310   | 12,125.43    | 12,915.48    | 14,123.09    | Structured Securities | U.S. gov't sponsored MBS |
| 36202EBF5 | G2 3638   | 1,023,306.56 | 1,062,557.51 | 1,122,761.72 | Structured Securities | U.S. gov't sponsored MBS |
| 36202ECQ0 | G2 3679   | 563,634.91   | 565,911.11   | 618,414.59   | Structured Securities | U.S. gov't sponsored MBS |
| 36202EDF3 | G2 3702   | 2,127,475.26 | 2,154,795.47 | 2,312,735.81 | Structured Securities | U.S. gov't sponsored MBS |
| 36202EDR7 | G2 3712   | 2,400,487.97 | 2,438,194.52 | 2,629,158.45 | Structured Securities | U.S. gov't sponsored MBS |
| 36202KRU1 | G2 8599   | 33,143.74    | 33,279.82    | 34,534.45    | Structured Securities | U.S. gov't sponsored MBS |
| 36202KSA4 | G2 8613   | 90,733.30    | 90,194.96    | 94,540.47    | Structured Securities | U.S. gov't sponsored MBS |
| 36202KSL0 | G2 8623   | 66,604.07    | 66,267.77    | 69,265.57    | Structured Securities | U.S. gov't sponsored MBS |
| 36202KSU0 | G2 8631   | 19,978.87    | 19,925.45    | 20,777.23    | Structured Securities | U.S. gov't sponsored MBS |
| 36202SEL8 | GN 607739 | 18,563.09    | 18,406.46    | 20,235.62    | Structured Securities | U.S. gov't sponsored MBS |
| 36202ST81 | GN 608175 | 107,267.82   | 108,733.69   | 118,687.55   | Structured Securities | U.S. gov't sponsored MBS |
| 36202X4V6 | GN 612936 | 3,917.63     | 4,015.57     | 4,270.61     | Structured Securities | U.S. gov't sponsored MBS |
| 36205J4K8 | GN 392426 | 40,393.13    | 41,870.99    | 47,367.41    | Structured Securities | U.S. gov't sponsored MBS |
| 36206ARX3 | GN 405602 | 1,368.21     | 1,437.05     | 1,551.21     | Structured Securities | U.S. gov't sponsored MBS |
| 36206FL34 | GN 409946 | 28,366.86    | 28,827.49    | 32,916.62    | Structured Securities | U.S. gov't sponsored MBS |
| 36206FQB1 | GN 410050 | 17,509.30    | 17,806.18    | 20,915.38    | Structured Securities | U.S. gov't sponsored MBS |
| 36206MZ34 | GN 415762 | 25,923.09    | 25,853.38    | 30,461.70    | Structured Securities | U.S. gov't sponsored MBS |
| 36207EM35 | GN 429778 | 8,293.20     | 8,463.65     | 9,040.42     | Structured Securities | U.S. gov't sponsored MBS |
| 36207JYV9 | GN 433724 | 705.40       | 740.89       | 798.87       | Structured Securities | U.S. gov't sponsored MBS |
| 36208PHC5 | GN 456627 | 1,971.56     | 2,070.76     | 2,232.79     | Structured Securities | U.S. gov't sponsored MBS |
| 36208PNS3 | GN 456801 | 776.82       | 815.90       | 879.75       | Structured Securities | U.S. gov't sponsored MBS |
| 36209FG94 | GN 470124 | 893.98       | 927.51       | 1,012.43     | Structured Securities | U.S. gov't sponsored MBS |
| 36209SZ61 | GN 480565 | 301.19       | 316.34       | 341.10       | Structured Securities | U.S. gov't sponsored MBS |
| 36209VNL4 | GN 482895 | 1,919.22     | 2,015.78     | 2,173.52     | Structured Securities | U.S. gov't sponsored MBS |
| 36209WPV8 | GN 483836 | 678.22       | 712.34       | 768.08       | Structured Securities | U.S. gov't sponsored MBS |
| 36209YNW4 | GN 485605 | 8,998.06     | 9,052.89     | 10,190.30    | Structured Securities | U.S. gov't sponsored MBS |
| 36210J2Q0 | GN 494083 | 1,085.38     | 1,161.87     | 1,263.05     | Structured Securities | U.S. gov't sponsored MBS |
| 36210LNM1 | GN 495496 | 30,817.02    | 32,028.32    | 31,854.32    | Structured Securities | U.S. gov't sponsored MBS |
| 36210TRH1 | GN 501888 | 2,632.41     | 2,731.12     | 2,981.20     | Structured Securities | U.S. gov't sponsored MBS |
| 36210Y2A2 | GN 506669 | 2,835.67     | 2,906.56     | 3,137.56     | Structured Securities | U.S. gov't sponsored MBS |
| 36211BUM4 | GN 508288 | 8,125.25     | 8,452.80     | 9,201.85     | Structured Securities | U.S. gov't sponsored MBS |
| 36211GYZ0 | GN 512928 | 70.04        | 73.56        | 79.32        | Structured Securities | U.S. gov't sponsored MBS |
| 36211GZD8 | GN 512940 | 6,330.65     | 6,568.05     | 7,169.46     | Structured Securities | U.S. gov't sponsored MBS |
| 36211MQ60 | GN 517177 | 6,034.76     | 6,239.46     | 6,834.37     | Structured Securities | U.S. gov't sponsored MBS |
| 36211NR75 | GN 518110 | 11,155.51    | 11,941.63    | 12,981.56    | Structured Securities | U.S. gov't sponsored MBS |
| 36211X2Y1 | GN 526491 | 272,022.27   | 282,903.16   | 316,832.50   | Structured Securities | U.S. gov't sponsored MBS |
| 36212KFS7 | GN 535777 | 173,778.67   | 175,002.15   | 192,279.15   | Structured Securities | U.S. gov't sponsored MBS |
| 36212NJJ7 | GN 538565 | 14,590.92    | 14,654.76    | 16,994.48    | Structured Securities | U.S. gov't sponsored MBS |
| 36212QXN5 | GN 540785 | 38,031.33    | 38,925.44    | 44,296.23    | Structured Securities | U.S. gov't sponsored MBS |
| 36212RGS1 | GN 541209 | 1,601.82     | 1,661.89     | 1,814.06     | Structured Securities | U.S. gov't sponsored MBS |
| 36212VHU6 | GN 544843 | 1,016.24     | 1,084.36     | 1,183.65     | Structured Securities | U.S. gov't sponsored MBS |
| 36212VHZ5 | GN 544848 | 16,491.11    | 17,150.75    | 19,207.69    | Structured Securities | U.S. gov't sponsored MBS |
| 36213AEK6 | GN 548338 | 24,024.43    | 24,191.37    | 26,582.07    | Structured Securities | U.S. gov't sponsored MBS |
| 36213BER9 | GN 549244 | 36,541.60    | 37,921.79    | 42,647.70    | Structured Securities | U.S. gov't sponsored MBS |

|                          |                                 |                       |                       |                       |                       |                          |
|--------------------------|---------------------------------|-----------------------|-----------------------|-----------------------|-----------------------|--------------------------|
| 36213C6C9                | GN 550867                       | 668,567.94            | 683,240.93            | 774,114.77            | Structured Securities | U.S. gov't sponsored MBS |
| 36213ECD6                | GN 551868                       | 1,645.95              | 1,728.76              | 1,864.04              | Structured Securities | U.S. gov't sponsored MBS |
| 36213ECX2                | GN 551886                       | 4,015.24              | 4,090.84              | 4,442.70              | Structured Securities | U.S. gov't sponsored MBS |
| 36213EP75                | GN 552246                       | 29,490.13             | 29,573.49             | 33,397.57             | Structured Securities | U.S. gov't sponsored MBS |
| 36213HQG7                | GN 554955                       | 43,210.94             | 44,655.48             | 47,811.18             | Structured Securities | U.S. gov't sponsored MBS |
| 36213JGL3                | GN 555603                       | 96,605.29             | 97,394.03             | 106,889.89            | Structured Securities | U.S. gov't sponsored MBS |
| 36213JUW3                | GN 555997                       | 25,624.90             | 25,688.96             | 28,352.93             | Structured Securities | U.S. gov't sponsored MBS |
| 36213LHB9                | GN 557426                       | 6,412.64              | 6,633.07              | 7,425.00              | Structured Securities | U.S. gov't sponsored MBS |
| 36213LST8                | GN 557730                       | 140,313.20            | 145,136.47            | 162,464.44            | Structured Securities | U.S. gov't sponsored MBS |
| 36213NKD7                | GN 559292                       | 611.59                | 634.52                | 692.63                | Structured Securities | U.S. gov't sponsored MBS |
| 36213NKP0                | GN 559302                       | 62,649.64             | 63,161.15             | 69,319.32             | Structured Securities | U.S. gov't sponsored MBS |
| 36213RYZ4                | GN 562428                       | 46,460.38             | 46,155.48             | 49,706.57             | Structured Securities | U.S. gov't sponsored MBS |
| 36213ULZ1                | GN 564744                       | 6,634.33              | 6,674.76              | 7,513.38              | Structured Securities | U.S. gov't sponsored MBS |
| 36213UV64                | GN 565037                       | 17,543.13             | 18,719.07             | 20,474.59             | Structured Securities | U.S. gov't sponsored MBS |
| 36213VCU0                | GN 565383                       | 90,130.84             | 90,356.17             | 99,726.17             | Structured Securities | U.S. gov't sponsored MBS |
| 36213X2K9                | GN 567878                       | 4,215.52              | 4,320.91              | 4,664.30              | Structured Securities | U.S. gov't sponsored MBS |
| 36213XCW2                | GN 567185                       | 110,704.56            | 111,536.57            | 122,490.17            | Structured Securities | U.S. gov't sponsored MBS |
| 36213YE32                | GN 568154                       | 82,649.51             | 83,324.31             | 91,448.38             | Structured Securities | U.S. gov't sponsored MBS |
| 36213YZD7                | GN 568740                       | 3,373.97              | 3,458.32              | 3,733.16              | Structured Securities | U.S. gov't sponsored MBS |
| 362155J61                | GN 154285                       | 7,640.42              | 7,894.26              | 8,402.40              | Structured Securities | U.S. gov't sponsored MBS |
| 362156TE1                | GN 155449                       | 1,644.04              | 1,766.62              | 1,653.69              | Structured Securities | U.S. gov't sponsored MBS |
| 36215WAJ3                | GN 146809                       | 6,127.68              | 6,456.89              | 6,742.59              | Structured Securities | U.S. gov't sponsored MBS |
| 36215XQT2                | GN 148166                       | 9,272.94              | 9,955.90              | 9,327.28              | Structured Securities | U.S. gov't sponsored MBS |
| 36218SR77                | GN 231010                       | 51,933.30             | 54,323.50             | 60,536.57             | Structured Securities | U.S. gov't sponsored MBS |
| 36218VZF3                | GN 233942                       | 5,459.98              | 5,822.89              | 5,492.25              | Structured Securities | U.S. gov't sponsored MBS |
| 36223XPY2                | GN 320939                       | 3,792.46              | 3,749.80              | 4,413.29              | Structured Securities | U.S. gov't sponsored MBS |
| 36225A4U1                | GN 780835                       | 63,445.04             | 67,684.29             | 73,735.83             | Structured Securities | U.S. gov't sponsored MBS |
| 36225AAA8                | GN 780001                       | 49,566.44             | 51,699.69             | 56,957.79             | Structured Securities | U.S. gov't sponsored MBS |
| 36225AD31                | GN 780122                       | 17,057.71             | 18,074.00             | 20,243.58             | Structured Securities | U.S. gov't sponsored MBS |
| 36225AGK0                | GN 780202                       | 6,558.25              | 6,920.82              | 7,291.27              | Structured Securities | U.S. gov't sponsored MBS |
| 36225AH86                | GN 780255                       | 46,468.03             | 48,659.50             | 50,351.83             | Structured Securities | U.S. gov't sponsored MBS |
| 36225AM49                | GN 780379                       | 30,687.93             | 33,482.02             | 34,562.59             | Structured Securities | U.S. gov't sponsored MBS |
| 36225AM98                | GN 780384                       | 41,953.32             | 44,031.69             | 45,734.57             | Structured Securities | U.S. gov't sponsored MBS |
| 36225ARH5                | GN 780488                       | 18,354.24             | 19,571.35             | 21,061.49             | Structured Securities | U.S. gov't sponsored MBS |
| 36225ARR3                | GN 780496                       | 39,732.08             | 41,734.08             | 44,550.79             | Structured Securities | U.S. gov't sponsored MBS |
| 36225ASE1                | GN 780517                       | 53,493.96             | 56,847.37             | 59,712.63             | Structured Securities | U.S. gov't sponsored MBS |
| 36225ASZ4                | GN 780536                       | 56,494.79             | 59,734.22             | 61,790.61             | Structured Securities | U.S. gov't sponsored MBS |
| 36225BVS4                | GN 781525                       | 52,716.77             | 54,353.15             | 59,701.75             | Structured Securities | U.S. gov't sponsored MBS |
| 36225BVX3                | GN 781530                       | 205,737.72            | 208,984.26            | 232,997.96            | Structured Securities | U.S. gov't sponsored MBS |
| 36290QWB7                | GN 614542                       | 18,078.15             | 17,925.62             | 19,706.99             | Structured Securities | U.S. gov't sponsored MBS |
| 36290RQU0                | GN 615267                       | 6,019.13              | 5,968.34              | 6,561.45              | Structured Securities | U.S. gov't sponsored MBS |
| 36290XHY9                | GN 620447                       | 17,275.10             | 17,129.34             | 18,831.59             | Structured Securities | U.S. gov't sponsored MBS |
| 36290Y2T4                | GN 621886                       | 26,522.58             | 27,185.64             | 28,895.82             | Structured Securities | U.S. gov't sponsored MBS |
| 36291CBF1                | GN 623838                       | 42,726.07             | 43,451.15             | 46,549.20             | Structured Securities | U.S. gov't sponsored MBS |
| 36291CT39                | GN 624370                       | 259,914.43            | 260,008.48            | 283,171.57            | Structured Securities | U.S. gov't sponsored MBS |
| 36291EAA9                | GN 625601                       | 809,412.28            | 797,153.87            | 841,578.32            | Structured Securities | U.S. gov't sponsored MBS |
| 36291HEC4                | GN 628431                       | 716,517.80            | 737,882.61            | 780,560.16            | Structured Securities | U.S. gov't sponsored MBS |
| 36291NZ38                | GN 633562                       | 383,086.82            | 397,901.51            | 423,272.63            | Structured Securities | U.S. gov't sponsored MBS |
| 38373M5U0                | GNR 2009-5 B                    | 5,000,000.00          | 4,913,008.26          | 5,246,767.00          | Structured Securities | U.S. gov't sponsored MBS |
| <b>Subtotal:</b>         | <b>U.S. gov't sponsored MBS</b> | <b>225,177,768.84</b> | <b>224,009,041.82</b> | <b>239,632,460.55</b> |                       |                          |
| <b>Prime MBS / CMO's</b> |                                 |                       |                       |                       |                       |                          |
| 466247TW3                | JPMMT 2005-A6 3A2               | 3,155,894.56          | 3,144,306.52          | 2,841,390.74          | Structured Securities | Prime MBS / CMO's        |
| <b>Subtotal:</b>         | <b>Prime MBS / CMO's</b>        | <b>3,155,894.56</b>   | <b>3,144,306.52</b>   | <b>2,841,390.74</b>   |                       |                          |



|                       |                              |                       |                       |                       |                       |                |
|-----------------------|------------------------------|-----------------------|-----------------------|-----------------------|-----------------------|----------------|
| <b>Alt-A</b>          |                              |                       |                       |                       |                       |                |
| 22541Q7A4             | CSFB 2004-AR2 3A1            | 562,826.34            | 562,826.34            | 522,109.79            | Structured Securities | Alt-A          |
| <b>Subtotal:</b>      | <b>Alt-A</b>                 | <b>562,826.34</b>     | <b>562,826.34</b>     | <b>522,109.79</b>     |                       |                |
| <b>Commercial MBS</b> |                              |                       |                       |                       |                       |                |
| 05947U2Q0             | BACM 2005-5 ASB              | 1,780,274.72          | 1,769,838.87          | 1,872,588.20          | Structured Securities | Commercial MBS |
| 05947U4C9             | BACM 2005-6 ASB              | 2,860,902.69          | 2,860,902.69          | 3,016,312.07          | Structured Securities | Commercial MBS |
| 07383F3X4             | BSCMS 2005-PWR7 A2           | 1,322,924.24          | 1,315,586.24          | 1,347,707.90          | Structured Securities | Commercial MBS |
| 07383FA65             | BSCMS 2004-T14 A3            | 2,832,569.88          | 2,832,569.88          | 2,907,799.82          | Structured Securities | Commercial MBS |
| 07383FU71             | BSCMS 2004-T16 A6            | 2,000,000.00          | 1,971,727.12          | 2,103,249.60          | Structured Securities | Commercial MBS |
| 07387BDY6             | BSCMS 2005-PW10 A2           | 1,791,588.80          | 1,791,588.80          | 1,789,379.59          | Structured Securities | Commercial MBS |
| 201730AC2             | CMAT 1999-C1 A3              | 12,838.47             | 12,838.47             | 12,854.79             | Structured Securities | Commercial MBS |
| 52108HTA2             | LBUBS 2003-C5 A4             | 4,000,000.00          | 3,925,383.44          | 4,207,716.00          | Structured Securities | Commercial MBS |
| 59022HLF7             | MLMT 2005-CK11 ASB           | 1,386,039.12          | 1,386,039.12          | 1,448,443.18          | Structured Securities | Commercial MBS |
| 61745ML27             | MSC 2004-T15 A2              | 648,424.53            | 648,424.53            | 648,105.76            | Structured Securities | Commercial MBS |
| 61745MW41             | MSC 2005-T17 A5              | 3,000,000.00          | 2,956,304.85          | 3,172,588.20          | Structured Securities | Commercial MBS |
| 655356JG9             | NASC 1998-D6 A1C             | 186,542.13            | 186,398.36            | 196,521.35            | Structured Securities | Commercial MBS |
| <b>Subtotal:</b>      | <b>Commercial MBS</b>        | <b>21,822,104.58</b>  | <b>21,657,602.37</b>  | <b>22,723,266.46</b>  |                       |                |
| <b>ABS - Other</b>    |                              |                       |                       |                       |                       |                |
| 14041NCH2             | COMET 2005-A7 A7             | 3,000,000.00          | 2,975,828.01          | 3,157,650.00          | Structured Securities | ABS - Other    |
| 15200NAA3             | CNP 2009-1 A1                | 799,892.72            | 811,484.92            | 808,331.59            | Structured Securities | ABS - Other    |
| 17305EEQ4             | CCCIT 2009-A4 A4             | 1,000,000.00          | 1,093,137.62          | 1,091,268.30          | Structured Securities | ABS - Other    |
| 47215BAB3             | JCPL 2006-A A2               | 5,000,000.00          | 4,999,739.10          | 5,462,419.00          | Structured Securities | ABS - Other    |
| <b>Subtotal:</b>      | <b>ABS - Other</b>           | <b>9,799,892.72</b>   | <b>9,880,189.65</b>   | <b>10,519,668.89</b>  |                       |                |
| <b>ABS - Autos</b>    |                              |                       |                       |                       |                       |                |
| 34529LAE4             | FORDO 2010-A A4              | 850,000.00            | 860,321.32            | 862,393.77            | Structured Securities | ABS - Autos    |
| 43813BAC6             | HAROT 2010-3 A3              | 1,000,000.00          | 995,781.11            | 997,648.30            | Structured Securities | ABS - Autos    |
| 89235UAD5             | TAOT 2010-C A4               | 1,368,000.00          | 1,363,366.24          | 1,358,367.91          | Structured Securities | ABS - Autos    |
| <b>Subtotal:</b>      | <b>ABS - Autos</b>           | <b>3,218,000.00</b>   | <b>3,219,468.67</b>   | <b>3,218,409.98</b>   |                       |                |
| <b>Total:</b>         | <b>Structured Securities</b> | <b>263,736,487.04</b> | <b>262,473,435.37</b> | <b>279,457,306.41</b> |                       |                |

## Bonds

### **U.S. Treasuries**

|           |                 |               |               |               |       |                 |
|-----------|-----------------|---------------|---------------|---------------|-------|-----------------|
| 912810EF1 | US TREASURY N/B | 2,500,000.00  | 3,118,967.03  | 3,589,075.00  | Bonds | U.S. Treasuries |
| 912810EK0 | US TREASURY N/B | 5,500,000.00  | 7,000,062.00  | 7,729,205.00  | Bonds | U.S. Treasuries |
| 912810EW4 | US TREASURY N/B | 2,000,000.00  | 2,253,281.38  | 2,435,000.00  | Bonds | U.S. Treasuries |
| 912810EY0 | US TREASURY N/B | 501,000.00    | 499,028.09    | 640,262.97    | Bonds | U.S. Treasuries |
| 912810FB9 | US TREASURY N/B | 3,000,000.00  | 3,493,288.29  | 3,705,930.00  | Bonds | U.S. Treasuries |
| 912810FG8 | US TREASURY N/B | 13,365,000.00 | 13,950,930.98 | 15,052,331.25 | Bonds | U.S. Treasuries |
| 912810FR4 | TSY INFL IX N/B | 3,504,390.00  | 3,624,051.60  | 3,933,958.13  | Bonds | U.S. Treasuries |
| 912810FT0 | US TREASURY N/B | 4,000,000.00  | 3,907,299.88  | 4,038,760.00  | Bonds | U.S. Treasuries |
| 912810PV4 | TSY INFL IX N/B | 1,051,040.00  | 1,097,555.63  | 1,071,240.99  | Bonds | U.S. Treasuries |
| 9128277B2 | US TREASURY N/B | 5,000,000.00  | 5,010,506.35  | 5,090,800.00  | Bonds | U.S. Treasuries |
| 9128277L0 | US TREASURY N/B | 1,100,000.00  | 1,128,343.79  | 1,144,044.00  | Bonds | U.S. Treasuries |
| 912828AJ9 | US TREASURY N/B | 7,050,000.00  | 7,077,666.25  | 7,426,188.00  | Bonds | U.S. Treasuries |
| 912828BR0 | US TREASURY N/B | 3,000,000.00  | 2,953,334.43  | 3,248,670.00  | Bonds | U.S. Treasuries |
| 912828CJ7 | US TREASURY N/B | 5,000,000.00  | 4,955,557.60  | 5,532,400.00  | Bonds | U.S. Treasuries |
| 912828DM9 | US TREASURY N/B | 2,000,000.00  | 2,123,939.18  | 2,172,180.00  | Bonds | U.S. Treasuries |
| 912828EN6 | US TREASURY N/B | 18,000,000.00 | 17,799,113.89 | 19,970,100.00 | Bonds | U.S. Treasuries |

|                  |                        |                       |                       |                       |       |                 |
|------------------|------------------------|-----------------------|-----------------------|-----------------------|-------|-----------------|
| 912828GH7        | US TREASURY N/B        | 3,000,000.00          | 2,944,308.45          | 3,343,830.00          | Bonds | U.S. Treasuries |
| 912828GS3        | US TREASURY N/B        | 155,000.00            | 150,266.59            | 171,541.60            | Bonds | U.S. Treasuries |
| 912828GU8        | US TREASURY N/B        | 2,000,000.00          | 1,994,697.06          | 2,101,100.00          | Bonds | U.S. Treasuries |
| 912828HN3        | TSY INFL IX N/B        | 5,255,200.00          | 5,403,452.30          | 5,682,185.00          | Bonds | U.S. Treasuries |
| 912828HZ6        | US TREASURY N/B        | 3,000,000.00          | 3,219,899.94          | 3,189,840.00          | Bonds | U.S. Treasuries |
| 912828JK7        | US TREASURY N/B        | 4,500,000.00          | 4,510,042.71          | 4,732,020.00          | Bonds | U.S. Treasuries |
| 912828JX9        | TSY INFL IX N/B        | 2,563,925.00          | 2,666,193.40          | 2,860,981.35          | Bonds | U.S. Treasuries |
| 912828KJ8        | US TREASURY N/B        | 3,600,000.00          | 3,600,521.93          | 3,651,768.00          | Bonds | U.S. Treasuries |
| 912828KQ2        | US TREASURY N/B        | 4,000,000.00          | 4,016,972.55          | 3,999,680.00          | Bonds | U.S. Treasuries |
| 912828KT6        | US TREASURY N/B        | 3,000,000.00          | 3,019,930.23          | 3,020,850.00          | Bonds | U.S. Treasuries |
| 912828KZ2        | US TREASURY N/B        | 500,000.00            | 517,340.55            | 523,125.00            | Bonds | U.S. Treasuries |
| 912828LA6        | TSY INFL IX N/B        | 4,124,960.00          | 4,211,363.52          | 4,524,874.87          | Bonds | U.S. Treasuries |
| 912828MD9        | US TREASURY N/B        | 5,000,000.00          | 5,159,231.44          | 5,196,500.00          | Bonds | U.S. Treasuries |
| 912828MF4        | TSY INFL IX N/B        | 5,600,265.00          | 5,705,601.58          | 5,871,989.86          | Bonds | U.S. Treasuries |
| 912828MH0        | US TREASURY N/B        | 110,000.00            | 109,317.42            | 112,269.30            | Bonds | U.S. Treasuries |
| 912828MU1        | US TREASURY N/B        | 1,208,000.00          | 1,207,239.97          | 1,216,069.44          | Bonds | U.S. Treasuries |
| 912828MV9        | US TREASURY N/B        | 1,425,000.00          | 1,422,766.84          | 1,476,656.25          | Bonds | U.S. Treasuries |
| 912828NH9        | US TREASURY N/B        | 1,000,000.00          | 1,001,324.26          | 1,004,920.00          | Bonds | U.S. Treasuries |
| 912828NM8        | TSY INFL IX N/B        | 1,514,475.00          | 1,626,276.27          | 1,564,043.77          | Bonds | U.S. Treasuries |
| 912828NV8        | US TREASURY N/B        | 2,065,000.00          | 2,061,068.67          | 2,001,439.30          | Bonds | U.S. Treasuries |
| <b>Subtotal:</b> | <b>U.S. Treasuries</b> | <b>130,193,255.00</b> | <b>134,540,742.05</b> | <b>143,025,829.08</b> |       |                 |

#### U.S. Agency & Direct Obligations

|                  |   |                       |                       |                       |       |                                  |
|------------------|---|-----------------------|-----------------------|-----------------------|-------|----------------------------------|
| 31331NZ31        | FEDERAL FARM CREDIT BANK                    | 500,000.00            | 551,078.55            | 644,025.00            | Bonds | U.S. Agency & Direct Obligations |
| 3133X1BV8        | FEDERAL HOME LOAN BANK                      | 6,000,000.00          | 5,929,170.06          | 6,481,920.00          | Bonds | U.S. Agency & Direct Obligations |
| 3133X8AS1        | FEDERAL HOME LOAN BANK                      | 7,000,000.00          | 6,958,642.53          | 7,776,090.00          | Bonds | U.S. Agency & Direct Obligations |
| 3133XGDD3        | FEDERAL HOME LOAN BANK                      | 5,000,000.00          | 5,004,385.70          | 5,100,650.00          | Bonds | U.S. Agency & Direct Obligations |
| 3133XGVF8        | FEDERAL HOME LOAN BANK                      | 6,000,000.00          | 6,015,243.36          | 6,567,060.00          | Bonds | U.S. Agency & Direct Obligations |
| 3133XHPH9        | FEDERAL HOME LOAN BANK                      | 5,000,000.00          | 5,001,103.30          | 5,143,250.00          | Bonds | U.S. Agency & Direct Obligations |
| 3133XR4U1        | FEDERAL HOME LOAN BANK                      | 1,000,000.00          | 999,794.31            | 1,005,270.00          | Bonds | U.S. Agency & Direct Obligations |
| 3133XYWB7        | FEDERAL HOME LOAN BANK                      | 3,500,000.00          | 3,512,391.68          | 3,514,105.00          | Bonds | U.S. Agency & Direct Obligations |
| 3134A4SA3        | FREDDIE MAC                                 | 5,000,000.00          | 4,953,677.11          | 5,332,100.00          | Bonds | U.S. Agency & Direct Obligations |
| 3134A4UM4        | FREDDIE MAC                                 | 5,000,000.00          | 4,935,507.15          | 5,434,550.00          | Bonds | U.S. Agency & Direct Obligations |
| 3134A4VG6        | FREDDIE MAC                                 | 4,000,000.00          | 3,992,789.76          | 4,431,520.00          | Bonds | U.S. Agency & Direct Obligations |
| 31359MMQ3        | FANNIE MAE                                  | 5,000,000.00          | 5,059,319.85          | 5,272,700.00          | Bonds | U.S. Agency & Direct Obligations |
| 31359MPF4        | FANNIE MAE                                  | 5,000,000.00          | 4,959,786.35          | 5,271,650.00          | Bonds | U.S. Agency & Direct Obligations |
| 31359MWJ8        | FANNIE MAE                                  | 2,000,000.00          | 1,943,658.14          | 2,200,520.00          | Bonds | U.S. Agency & Direct Obligations |
| 31359MZ30        | FANNIE MAE                                  | 5,000,000.00          | 4,999,024.30          | 5,128,350.00          | Bonds | U.S. Agency & Direct Obligations |
| 31364FBV2        | FANNIE MAE                                  | 100,000.00            | 103,329.50            | 108,244.00            | Bonds | U.S. Agency & Direct Obligations |
| 3137EAAD1        | FREDDIE MAC                                 | 1,000,000.00          | 1,139,673.18          | 1,131,760.00          | Bonds | U.S. Agency & Direct Obligations |
| 3137EAAG4        | FREDDIE MAC                                 | 10,000,000.00         | 10,035,035.40         | 11,444,600.00         | Bonds | U.S. Agency & Direct Obligations |
| 3137EABA6        | FREDDIE MAC                                 | 1,500,000.00          | 1,745,889.99          | 1,689,720.00          | Bonds | U.S. Agency & Direct Obligations |
| 3137EABM0        | FREDDIE MAC                                 | 1,000,000.00          | 1,062,300.99          | 1,062,710.00          | Bonds | U.S. Agency & Direct Obligations |
| 3137EABY4        | FREDDIE MAC                                 | 7,200,000.00          | 7,203,301.91          | 7,322,112.00          | Bonds | U.S. Agency & Direct Obligations |
| 3137EACH0        | FREDDIE MAC                                 | 1,000,000.00          | 1,041,382.59          | 1,035,560.00          | Bonds | U.S. Agency & Direct Obligations |
| 3137EACL1        | FREDDIE MAC                                 | 3,500,000.00          | 3,490,616.36          | 3,470,845.00          | Bonds | U.S. Agency & Direct Obligations |
| 31398ADM1        | FANNIE MAE                                  | 1,000,000.00          | 1,147,210.74          | 1,140,250.00          | Bonds | U.S. Agency & Direct Obligations |
| 31398AP71        | FANNIE MAE                                  | 1,000,000.00          | 1,007,581.10          | 1,009,220.00          | Bonds | U.S. Agency & Direct Obligations |
| 31398AVD1        | FANNIE MAE                                  | 4,000,000.00          | 3,999,114.72          | 4,156,000.00          | Bonds | U.S. Agency & Direct Obligations |
| 31398AWQ1        | FANNIE MAE                                  | 4,000,000.00          | 4,000,381.60          | 4,003,880.00          | Bonds | U.S. Agency & Direct Obligations |
| 31398AXJ6        | FANNIE MAE                                  | 1,000,000.00          | 1,035,679.28          | 1,032,260.00          | Bonds | U.S. Agency & Direct Obligations |
| 31398AYY2        | FANNIE MAE                                  | 3,500,000.00          | 3,698,152.85          | 3,662,715.00          | Bonds | U.S. Agency & Direct Obligations |
| 459056JQ1        | INTL BK RECON & DEVELOP                     | 250,000.00            | 327,476.91            | 362,330.00            | Bonds | U.S. Agency & Direct Obligations |
| <b>Subtotal:</b> | <b>U.S. Agency &amp; Direct Obligations</b> | <b>105,050,000.00</b> | <b>105,852,699.27</b> | <b>111,935,966.00</b> |       |                                  |

**State & Municipals**

|           |                                |              |               |               |       |                    |
|-----------|--------------------------------|--------------|---------------|---------------|-------|--------------------|
| 0121222A4 | ALBANY CNTY N Y                | 2,500,000.00 | 2,448,300.80  | 2,507,775.00  | Bonds | State & Municipals |
| 013518U94 | ALBUQUERQUE N M                | 6,000,000.00 | 6,164,224.74  | 6,545,340.00  | Bonds | State & Municipals |
| 040654PL3 | ARIZONA ST TRANSN BRD HWY REV  | 4,000,000.00 | 4,218,734.20  | 4,548,080.00  | Bonds | State & Municipals |
| 040688FE8 | ARIZONA WTR INFRASTRUCTURE FIN | 4,425,000.00 | 4,512,369.81  | 4,862,455.50  | Bonds | State & Municipals |
| 0414298H7 | ARLINGTON CNTY VA              | 1,500,000.00 | 1,556,247.29  | 1,657,230.00  | Bonds | State & Municipals |
| 0414298J3 | ARLINGTON CNTY VA              | 5,000,000.00 | 5,241,275.75  | 5,658,650.00  | Bonds | State & Municipals |
| 0524295X1 | AUSTIN TEX INDPT SCH DIST      | 1,720,000.00 | 1,754,859.10  | 1,823,045.20  | Bonds | State & Municipals |
| 052455DF6 | AUSTIN TEX REV                 | 9,095,000.00 | 10,209,460.60 | 9,891,085.35  | Bonds | State & Municipals |
| 052476PK8 | AUSTIN TEX WTR & WASTEWATER    | 1,500,000.00 | 1,560,725.40  | 1,691,385.00  | Bonds | State & Municipals |
| 052476PL6 | AUSTIN TEX WTR & WASTEWATER    | 2,000,000.00 | 2,079,498.86  | 2,277,040.00  | Bonds | State & Municipals |
| 09088RRK4 | BIRMINGHAM ALA                 | 3,000,000.00 | 3,163,728.42  | 3,312,660.00  | Bonds | State & Municipals |
| 1008528C9 | BOSTON MASS                    | 2,000,000.00 | 1,904,141.44  | 2,001,960.00  | Bonds | State & Municipals |
| 121637T28 | BURLINGTON CNTY N J            | 1,000,000.00 | 1,000,957.30  | 1,088,480.00  | Bonds | State & Municipals |
| 13033WKY8 | CALIFORNIA INFRASTRUCTURE & EC | 3,400,000.00 | 3,691,978.20  | 3,839,008.00  | Bonds | State & Municipals |
| 13033WTF0 | CALIFORNIA INFRASTRUCTURE & EC | 5,000,000.00 | 4,931,576.15  | 4,705,200.00  | Bonds | State & Municipals |
| 13062PS52 | CALIFORNIA ST                  | 2,000,000.00 | 2,011,275.34  | 2,129,620.00  | Bonds | State & Municipals |
| 13062TSL9 | CALIFORNIA ST                  | 5,000,000.00 | 5,258,584.20  | 5,543,350.00  | Bonds | State & Municipals |
| 13067JLG4 | CALIFORNIA ST ECONOMIC RECOVER | 240,000.00   | 247,409.87    | 272,836.80    | Bonds | State & Municipals |
| 13067JLL3 | CALIFORNIA ST ECONOMIC RECOVER | 760,000.00   | 783,464.59    | 845,925.60    | Bonds | State & Municipals |
| 132375KD7 | CAMBRIDGE MINN INDPT SCH DIST  | 3,000,000.00 | 2,979,313.26  | 3,008,730.00  | Bonds | State & Municipals |
| 132813HE9 | CAMDEN CNTY N J MUN UTILS AUTH | 3,000,000.00 | 3,196,894.86  | 3,333,600.00  | Bonds | State & Municipals |
| 152735RE8 | CENTRAL BUCKS PA SCH DIST      | 4,000,000.00 | 4,310,738.12  | 4,527,840.00  | Bonds | State & Municipals |
| 1653216S4 | CHESAPEAKE VA                  | 2,500,000.00 | 2,622,923.93  | 2,774,425.00  | Bonds | State & Municipals |
| 1674843V4 | CHICAGO ILL                    | 1,050,000.00 | 1,080,706.70  | 1,065,414.00  | Bonds | State & Municipals |
| 1675012P9 | CHICAGO ILL BRD ED             | 5,000,000.00 | 5,504,117.80  | 5,077,150.00  | Bonds | State & Municipals |
| 172252A73 | CINCINNATI OHIO CITY SCH DIST  | 6,000,000.00 | 6,836,483.64  | 6,410,640.00  | Bonds | State & Municipals |
| 172252WZ7 | CINCINNATI OHIO CITY SCH DIST  | 9,500,000.00 | 9,821,747.65  | 10,484,105.00 | Bonds | State & Municipals |
| 1810547T8 | CLARK CNTY NEV SCH DIST        | 4,670,000.00 | 4,686,874.22  | 4,710,488.90  | Bonds | State & Municipals |
| 1810548H3 | CLARK CNTY NEV SCH DIST        | 1,000,000.00 | 1,037,356.62  | 1,072,560.00  | Bonds | State & Municipals |
| 181059DP8 | CLARK CNTY NEV SCH DIST        | 3,000,000.00 | 3,095,043.15  | 3,225,390.00  | Bonds | State & Municipals |
| 181059KD7 | CLARK CNTY NEV SCH DIST        | 5,000,000.00 | 5,334,834.35  | 5,174,800.00  | Bonds | State & Municipals |
| 189342UF3 | CLOVIS CALIF UNI SCH DIST      | 3,050,000.00 | 2,234,857.15  | 2,473,824.50  | Bonds | State & Municipals |
| 199491XM8 | COLUMBUS OHIO                  | 5,295,000.00 | 5,651,678.30  | 6,011,413.50  | Bonds | State & Municipals |
| 20772FK25 | CONNECTICUT ST                 | 2,000,000.00 | 2,018,624.24  | 2,059,260.00  | Bonds | State & Municipals |
| 20772GDU9 | CONNECTICUT ST                 | 1,000,000.00 | 1,015,802.26  | 1,041,720.00  | Bonds | State & Municipals |
| 20772GGV4 | CONNECTICUT ST                 | 2,655,000.00 | 2,719,489.29  | 2,876,798.70  | Bonds | State & Municipals |
| 20772GJJ8 | CONNECTICUT ST                 | 2,500,000.00 | 2,606,802.63  | 2,818,625.00  | Bonds | State & Municipals |
| 20772GUA4 | CONNECTICUT ST                 | 6,300,000.00 | 6,717,970.67  | 7,138,026.00  | Bonds | State & Municipals |
| 207758BU6 | CONNECTICUT ST SPL TAX OBLIG   | 1,500,000.00 | 1,605,382.52  | 1,725,645.00  | Bonds | State & Municipals |
| 207758BV4 | CONNECTICUT ST SPL TAX OBLIG   | 2,250,000.00 | 2,421,153.72  | 2,586,577.50  | Bonds | State & Municipals |
| 207758BW2 | CONNECTICUT ST SPL TAX OBLIG   | 1,000,000.00 | 1,080,353.36  | 1,145,830.00  | Bonds | State & Municipals |
| 213183Q66 | COOK CNTY ILL                  | 5,865,000.00 | 5,875,795.06  | 5,898,195.90  | Bonds | State & Municipals |
| 235416A53 | DALLAS TEX WTRWKS & SWR SYS RE | 1,110,000.00 | 1,133,196.68  | 1,206,547.80  | Bonds | State & Municipals |
| 235416ZA5 | DALLAS TEX WTRWKS & SWR SYS RE | 4,000,000.00 | 4,222,366.40  | 4,580,080.00  | Bonds | State & Municipals |
| 235416ZS6 | DALLAS TEX WTRWKS & SWR SYS RE | 2,390,000.00 | 2,481,303.95  | 2,641,236.80  | Bonds | State & Municipals |
| 240493AT3 | DEKALB CNTY GA PUB SAFETY &    | 1,675,000.00 | 1,658,169.00  | 1,471,671.75  | Bonds | State & Municipals |
| 246380C23 | DELAWARE ST                    | 5,515,000.00 | 5,853,462.77  | 6,329,565.50  | Bonds | State & Municipals |
| 246428TX4 | DELAWARE TRANSN AUTH TRANSN SY | 5,175,000.00 | 5,470,258.69  | 5,836,209.75  | Bonds | State & Municipals |
| 249174HA4 | DENVER COLO CITY & CNTY SCH DI | 4,000,000.00 | 4,150,321.60  | 4,529,680.00  | Bonds | State & Municipals |
| 249174HH9 | DENVER COLO CITY & CNTY SCH DI | 4,000,000.00 | 4,409,180.08  | 4,612,240.00  | Bonds | State & Municipals |
| 24919HGF3 | DENVER COLO CITY & CNTY EXCISE | 4,000,000.00 | 4,287,921.80  | 4,429,000.00  | Bonds | State & Municipals |
| 251237C27 | DETROIT MICH SEW DISP REV      | 3,000,000.00 | 3,294,208.53  | 3,027,660.00  | Bonds | State & Municipals |

|           |                                |              |              |              |       |                    |
|-----------|--------------------------------|--------------|--------------|--------------|-------|--------------------|
| 25476A5M7 | DISTRICT COLUMBIA              | 5,835,000.00 | 6,116,170.74 | 6,347,021.25 | Bonds | State & Municipals |
| 25476RAR3 | DISTRICT COLUMBIA HSG FIN AGY  | 2,000,000.00 | 2,012,750.50 | 2,061,400.00 | Bonds | State & Municipals |
| 25477GBL8 | DISTRICT COLUMBIA INCOME TAX R | 4,000,000.00 | 4,047,191.12 | 4,277,920.00 | Bonds | State & Municipals |
| 258885WB4 | DOUGLAS CNTY COLO SCH DIST NO  | 3,335,000.00 | 3,486,288.24 | 3,788,126.45 | Bonds | State & Municipals |
| 282317GZ3 | EGG HARBOR TWP N J SCH DIST    | 2,520,000.00 | 2,732,222.13 | 2,902,737.60 | Bonds | State & Municipals |
| 282317HG4 | EGG HARBOR TWP N J SCH DIST    | 2,230,000.00 | 2,507,983.26 | 2,445,061.20 | Bonds | State & Municipals |
| 29270CKN4 | ENERGY NORTHWEST WASH ELEC REV | 5,000,000.00 | 5,143,069.90 | 5,440,450.00 | Bonds | State & Municipals |
| 303820K37 | FAIRFAX CNTY VA                | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | Bonds | State & Municipals |
| 303820P40 | FAIRFAX CNTY VA                | 2,425,000.00 | 2,397,574.87 | 2,483,976.00 | Bonds | State & Municipals |
| 303891LQ6 | FAIRFAX CNTY VA WTR AUTH WTR R | 3,300,000.00 | 3,575,459.81 | 3,697,584.00 | Bonds | State & Municipals |
| 341535RW4 | FLORIDA ST BRD ED PUB ED       | 3,000,000.00 | 3,050,479.71 | 3,153,120.00 | Bonds | State & Municipals |
| 34160WRS5 | FLORIDA ST DEPT ENVIRONMENTAL  | 3,000,000.00 | 2,998,418.67 | 3,324,540.00 | Bonds | State & Municipals |
| 346604ES6 | FORSYTH CNTY GA SCH DIST       | 7,500,000.00 | 8,056,366.66 | 8,555,475.00 | Bonds | State & Municipals |
| 358802YJ9 | FRISCO TEX INDPT SCH DIST      | 3,000,000.00 | 3,062,671.44 | 3,082,470.00 | Bonds | State & Municipals |
| 365418CU4 | GARDEN ST PRESERVATION TR N J  | 5,000,000.00 | 5,398,386.50 | 5,715,100.00 | Bonds | State & Municipals |
| 366155QD4 | GARLAND TEX INDPT SCH DIST     | 3,000,000.00 | 3,112,979.10 | 3,384,000.00 | Bonds | State & Municipals |
| 372640ER9 | GEORGETOWN CNTY S C SCH DIST   | 2,230,000.00 | 2,192,925.11 | 2,305,998.40 | Bonds | State & Municipals |
| 373383SM1 | GEORGIA ST                     | 8,500,000.00 | 8,658,668.10 | 9,039,580.00 | Bonds | State & Municipals |
| 373384BQ8 | GEORGIA ST                     | 3,350,000.00 | 3,424,508.21 | 3,521,922.00 | Bonds | State & Municipals |
| 37358MKN9 | GEORGIA ST RD & TWY AUTH REV   | 1,000,000.00 | 1,068,971.16 | 1,113,840.00 | Bonds | State & Municipals |
| 403755UA7 | GWINNETT CNTY GA SCH DIST      | 5,020,000.00 | 5,072,182.75 | 5,212,717.80 | Bonds | State & Municipals |
| 414004B26 | HARRIS CNTY TEX                | 5,000,000.00 | 5,216,536.35 | 5,680,700.00 | Bonds | State & Municipals |
| 41981CHB9 | HAWAII ST HWY REV              | 3,000,000.00 | 3,220,332.42 | 3,444,420.00 | Bonds | State & Municipals |
| 425200P55 | HENDERSON NEV                  | 1,000,000.00 | 1,018,965.38 | 1,041,690.00 | Bonds | State & Municipals |
| 425200T69 | HENDERSON NEV                  | 5,600,000.00 | 5,558,730.18 | 5,455,912.00 | Bonds | State & Municipals |
| 440673WQ0 | HORRY CNTY S C SCH DIST        | 3,000,000.00 | 2,957,736.69 | 3,020,310.00 | Bonds | State & Municipals |
| 440673ZF1 | HORRY CNTY S C SCH DIST        | 3,000,000.00 | 3,121,235.52 | 3,462,750.00 | Bonds | State & Municipals |
| 4423305L6 | HOUSTON TEX                    | 3,000,000.00 | 3,022,211.28 | 3,126,000.00 | Bonds | State & Municipals |
| 4424023M3 | HOUSTON TEX INDPT SCH DIST     | 3,000,000.00 | 2,976,133.71 | 3,017,460.00 | Bonds | State & Municipals |
| 442435AP8 | HOUSTON TEX UTIL SYS REV       | 7,000,000.00 | 7,197,146.17 | 7,806,190.00 | Bonds | State & Municipals |
| 452151BV4 | ILLINOIS ST                    | 3,000,000.00 | 3,104,873.16 | 3,183,540.00 | Bonds | State & Municipals |
| 452151GR8 | ILLINOIS ST                    | 3,145,000.00 | 3,206,743.11 | 3,222,052.50 | Bonds | State & Municipals |
| 452151RM7 | ILLINOIS ST                    | 3,000,000.00 | 2,997,309.51 | 2,736,600.00 | Bonds | State & Municipals |
| 452151XP3 | ILLINOIS ST                    | 2,000,000.00 | 2,074,513.96 | 2,100,600.00 | Bonds | State & Municipals |
| 452252AS8 | ILLINOIS ST TOLL HWY AUTH TOLL | 5,000,000.00 | 5,230,933.90 | 5,343,650.00 | Bonds | State & Municipals |
| 453722JS0 | INDEPENDENCE MO SCH DIST       | 1,000,000.00 | 1,026,697.21 | 1,102,360.00 | Bonds | State & Municipals |
| 455057CN7 | INDIANA ST FIN AUTH REV        | 1,750,000.00 | 1,807,753.43 | 1,960,735.00 | Bonds | State & Municipals |
| 455141MY4 | INDIANA TRANSN FIN AUTH HWY RE | 5,000,000.00 | 5,305,409.90 | 5,759,700.00 | Bonds | State & Municipals |
| 45528SMZ6 | INDIANAPOLIS IND LOC PUB IMPT  | 5,000,000.00 | 5,385,614.06 | 5,536,050.00 | Bonds | State & Municipals |
| 46613CFN0 | JEA FLA ELEC SYS REV           | 1,000,000.00 | 1,000,000.00 | 1,001,680.00 | Bonds | State & Municipals |
| 467578BU3 | JACKSON CNTY MO SPL OBLIG      | 5,000,000.00 | 5,261,001.15 | 5,373,600.00 | Bonds | State & Municipals |
| 468312DK6 | JACKSON MICH PUB SCHS          | 1,000,000.00 | 1,019,106.05 | 1,065,220.00 | Bonds | State & Municipals |
| 472682MJ9 | JEFFERSON CNTY ALA SWR REV     | 9,160,000.00 | 9,319,805.82 | 9,726,362.80 | Bonds | State & Municipals |
| 49151EJW4 | KENTUCKY ST PPTY & BLDGS COMMN | 2,400,000.00 | 2,445,979.18 | 2,499,120.00 | Bonds | State & Municipals |
| 49151EYE7 | KENTUCKY ST PPTY & BLDGS COMMN | 4,000,000.00 | 4,224,755.60 | 4,293,320.00 | Bonds | State & Municipals |
| 49474ELD3 | KING CNTY WASH                 | 2,815,000.00 | 2,893,394.99 | 3,025,533.85 | Bonds | State & Municipals |
| 495260TC5 | KING CNTY WASH SCH DIST NO 414 | 1,500,000.00 | 1,517,592.47 | 1,546,035.00 | Bonds | State & Municipals |
| 499512J85 | KNOX CNTY TENN                 | 2,500,000.00 | 2,545,204.03 | 2,614,400.00 | Bonds | State & Municipals |
| 499512P62 | KNOX CNTY TENN                 | 5,000,000.00 | 5,297,189.45 | 5,689,850.00 | Bonds | State & Municipals |
| 508327AR4 | LAKE CNTY FLA SCH DIST SALES   | 2,500,000.00 | 2,539,207.60 | 2,627,025.00 | Bonds | State & Municipals |
| 508624EX7 | LAKE CNTY ILL CMNTY CONS SCH D | 2,500,000.00 | 2,468,676.45 | 2,412,725.00 | Bonds | State & Municipals |
| 517138SR5 | LARIMER CNTY COLO SCH DIST NO  | 2,000,000.00 | 2,109,369.86 | 2,246,620.00 | Bonds | State & Municipals |
| 517840L36 | LAS VEGAS VY NEV WTR DIST      | 3,000,000.00 | 3,116,240.22 | 3,306,660.00 | Bonds | State & Municipals |
| 539243RA5 | LIVONIA MICH PUB SCHS SCH DIST | 4,215,000.00 | 4,263,148.32 | 4,385,538.90 | Bonds | State & Municipals |

|           |                                |               |               |               |       |                    |
|-----------|--------------------------------|---------------|---------------|---------------|-------|--------------------|
| 545896L91 | LOUDOUN CNTY VA                | 4,040,000.00  | 4,170,401.18  | 4,411,760.80  | Bonds | State & Municipals |
| 546415UT5 | LOUISIANA ST                   | 2,655,000.00  | 2,784,923.49  | 3,040,187.40  | Bonds | State & Municipals |
| 546415UV0 | LOUISIANA ST                   | 345,000.00    | 361,888.99    | 395,052.60    | Bonds | State & Municipals |
| 546589KE1 | LOUISVILLE & JEFFERSON CNTY KY | 1,525,000.00  | 1,576,413.27  | 1,704,980.50  | Bonds | State & Municipals |
| 562358CH2 | MANCHESTER N H SCH FACS REV    | 4,620,000.00  | 5,219,324.42  | 5,074,053.60  | Bonds | State & Municipals |
| 566897RT3 | MARICOPA CNTY ARIZ SCH DIST NO | 1,000,000.00  | 1,004,301.29  | 1,010,700.00  | Bonds | State & Municipals |
| 574192F21 | MARYLAND ST                    | 5,000,000.00  | 5,228,714.70  | 5,770,900.00  | Bonds | State & Municipals |
| 574192VH0 | MARYLAND ST                    | 1,000,000.00  | 1,038,775.56  | 1,097,400.00  | Bonds | State & Municipals |
| 574300DZ9 | MARYLAND ST TRANSN AUTH TRANSN | 8,475,000.00  | 8,786,884.41  | 9,447,421.50  | Bonds | State & Municipals |
| 575579HD2 | MASSACHUSETTS BAY TRANSN AUTH  | 6,000,000.00  | 6,507,610.26  | 6,550,020.00  | Bonds | State & Municipals |
| 575579LK1 | MASSACHUSETTS BAY TRANSN AUTH  | 2,000,000.00  | 2,175,561.08  | 2,159,320.00  | Bonds | State & Municipals |
| 57582NDM4 | MASSACHUSETTS ST               | 2,000,000.00  | 2,089,699.66  | 2,290,740.00  | Bonds | State & Municipals |
| 57582NH81 | MASSACHUSETTS ST               | 5,000,000.00  | 5,588,798.03  | 5,855,950.00  | Bonds | State & Municipals |
| 57583PET2 | MASSACHUSETTS ST FED HWY       | 1,000,000.00  | 1,021,107.16  | 1,023,710.00  | Bonds | State & Municipals |
| 576004FQ3 | MASSACHUSETTS ST SPL OBLIG REV | 5,000,000.00  | 5,670,365.80  | 5,820,350.00  | Bonds | State & Municipals |
| 576049ZC7 | MASSACHUSETTS ST WTR RES AUTH  | 5,000,000.00  | 5,023,771.20  | 5,016,150.00  | Bonds | State & Municipals |
| 57604PA20 | MASSACHUSETTS ST WTR POLLUTN A | 5,300,000.00  | 5,798,092.83  | 6,250,078.00  | Bonds | State & Municipals |
| 580773DU0 | MC HENRY & KANE CNTYS ILL CMNT | 3,800,000.00  | 2,519,929.07  | 2,188,154.00  | Bonds | State & Municipals |
| 586145PA6 | MEMPHIS TENN                   | 5,000,000.00  | 5,359,337.85  | 5,686,850.00  | Bonds | State & Municipals |
| 586145RH9 | MEMPHIS TENN                   | 5,405,000.00  | 5,612,638.59  | 6,046,519.45  | Bonds | State & Municipals |
| 586158KY2 | MEMPHIS TENN ELEC SYS REV      | 1,000,000.00  | 1,030,092.53  | 1,097,360.00  | Bonds | State & Municipals |
| 590485RK6 | MESA ARIZ                      | 9,500,000.00  | 10,163,338.84 | 10,467,670.00 | Bonds | State & Municipals |
| 591852EP9 | METROPOLITAN COUNCIL MINN      | 4,500,000.00  | 4,640,455.17  | 4,897,350.00  | Bonds | State & Municipals |
| 592663T32 | METROPOLITAN WTR DIST SOUTHN C | 2,000,000.00  | 1,989,272.08  | 1,942,620.00  | Bonds | State & Municipals |
| 59334DEP5 | MIAMI-DADE CNTY FLA WTR & SWR  | 3,000,000.00  | 3,188,811.33  | 3,348,570.00  | Bonds | State & Municipals |
| 59334PBP1 | MIAMI-DADE CNTY FLA TRANSIT SA | 2,000,000.00  | 1,999,997.92  | 2,211,820.00  | Bonds | State & Municipals |
| 594614UK3 | MICHIGAN ST BLDG AUTH REV      | 2,500,000.00  | 2,571,537.53  | 2,682,625.00  | Bonds | State & Municipals |
| 594695K98 | MICHIGAN ST TRUNK LINE         | 3,000,000.00  | 3,312,787.80  | 3,345,300.00  | Bonds | State & Municipals |
| 594700BL9 | MICHIGAN ST TRUNK LINE FD      | 4,660,000.00  | 4,878,792.69  | 5,313,005.80  | Bonds | State & Municipals |
| 594700BQ8 | MICHIGAN ST TRUNK LINE FD      | 340,000.00    | 355,963.40    | 374,778.60    | Bonds | State & Municipals |
| 6023645H0 | MILWAUKEE WIS                  | 2,500,000.00  | 2,652,358.85  | 2,843,225.00  | Bonds | State & Municipals |
| 604114QQ4 | MINNESOTA PUB FACS AUTH WTR PO | 10,000,000.00 | 10,605,027.85 | 11,467,100.00 | Bonds | State & Municipals |
| 6055794Q1 | MISSISSIPPI ST                 | 4,235,000.00  | 4,739,114.58  | 4,973,160.50  | Bonds | State & Municipals |
| 60636PSA9 | MISSOURI ST ENVIRONMENTAL IMPT | 3,720,000.00  | 3,981,139.68  | 4,350,019.20  | Bonds | State & Municipals |
| 641460ZR4 | NEVADA ST                      | 5,475,000.00  | 5,638,310.22  | 5,869,473.75  | Bonds | State & Municipals |
| 641461AJ7 | NEVADA ST                      | 6,000,000.00  | 6,316,929.36  | 6,526,320.00  | Bonds | State & Municipals |
| 644682VM5 | NEW HAMPSHIRE ST               | 8,000,000.00  | 8,507,740.80  | 9,240,960.00  | Bonds | State & Municipals |
| 645788V49 | NEW JERSEY ENVIRONMENTAL INFRA | 140,000.00    | 138,590.24    | 151,904.20    | Bonds | State & Municipals |
| 645788V80 | NEW JERSEY ENVIRONMENTAL INFRA | 4,630,000.00  | 4,570,615.11  | 4,707,182.10  | Bonds | State & Municipals |
| 6459165E3 | NEW JERSEY ECONOMIC DEV AUTH   | 5,000,000.00  | 5,526,092.65  | 5,148,100.00  | Bonds | State & Municipals |
| 646039JJ7 | NEW JERSEY ST                  | 2,475,000.00  | 2,437,338.87  | 2,473,911.00  | Bonds | State & Municipals |
| 646039KT3 | NEW JERSEY ST                  | 2,300,000.00  | 2,507,527.37  | 2,628,072.00  | Bonds | State & Municipals |
| 64605L5K0 | NEW JERSEY ST EDL FACS AUTH    | 5,265,000.00  | 5,753,489.12  | 5,821,036.65  | Bonds | State & Municipals |
| 646136DZ1 | NEW JERSEY ST TRANSN TR FD     | 5,420,000.00  | 5,736,948.05  | 5,645,309.40  | Bonds | State & Municipals |
| 64966CV24 | NEW YORK N Y                   | 5,000,000.00  | 5,014,205.97  | 5,074,800.00  | Bonds | State & Municipals |
| 64966FU51 | NEW YORK N Y                   | 2,285,000.00  | 2,227,944.88  | 2,469,330.95  | Bonds | State & Municipals |
| 64966GE24 | NEW YORK N Y                   | 5,000,000.00  | 5,209,137.45  | 5,445,500.00  | Bonds | State & Municipals |
| 64971MDU3 | NEW YORK N Y CITY TRANSITIONAL | 6,190,000.00  | 6,515,820.37  | 6,950,132.00  | Bonds | State & Municipals |
| 64972FZL3 | NEW YORK N Y CITY MUN WTR FIN  | 4,000,000.00  | 3,741,726.16  | 3,859,120.00  | Bonds | State & Municipals |
| 649787L63 | NEW YORK ST                    | 3,000,000.00  | 2,984,601.51  | 3,044,310.00  | Bonds | State & Municipals |
| 64983RGL5 | NEW YORK ST DORM AUTH REVS ST  | 5,190,000.00  | 5,675,694.84  | 5,894,594.40  | Bonds | State & Municipals |
| 64983RHK6 | NEW YORK ST DORM AUTH REVS ST  | 3,500,000.00  | 4,027,721.15  | 3,843,630.00  | Bonds | State & Municipals |
| 649876H51 | NEW YORK ST LOC GOVT ASSISTANC | 3,000,000.00  | 3,085,998.48  | 3,247,500.00  | Bonds | State & Municipals |
| 649902AR4 | NEW YORK ST DORM AUTH ST PERS  | 4,105,000.00  | 4,511,002.40  | 4,748,335.60  | Bonds | State & Municipals |

|           |                                |               |               |               |       |                    |
|-----------|--------------------------------|---------------|---------------|---------------|-------|--------------------|
| 649902ASZ | NEW YORK ST DORM AUTH ST PERS  | 4,000,000.00  | 4,562,325.36  | 4,619,680.00  | Bonds | State & Municipals |
| 650013S89 | NEW YORK ST TWY AUTH HWY & BRD | 1,000,000.00  | 1,013,641.05  | 1,084,280.00  | Bonds | State & Municipals |
| 650034Y47 | NEW YORK ST URBAN DEV CORP REV | 2,055,000.00  | 2,276,764.67  | 2,380,224.30  | Bonds | State & Municipals |
| 650264SH8 | NEWARK CALIF UNI SCH DIST      | 2,830,000.00  | 2,796,088.36  | 2,659,322.70  | Bonds | State & Municipals |
| 65037RCG3 | NEWARK N J HSG AUTH            | 5,000,000.00  | 5,290,169.85  | 5,020,000.00  | Bonds | State & Municipals |
| 658256MA7 | NORTH CAROLINA ST              | 2,000,000.00  | 2,000,000.00  | 2,000,000.00  | Bonds | State & Municipals |
| 658256MD1 | NORTH CAROLINA ST              | 3,000,000.00  | 3,060,846.81  | 3,247,500.00  | Bonds | State & Municipals |
| 658256PY2 | NORTH CAROLINA ST              | 5,000,000.00  | 5,056,688.65  | 5,212,800.00  | Bonds | State & Municipals |
| 658256SG8 | NORTH CAROLINA ST              | 2,500,000.00  | 2,611,738.15  | 2,800,975.00  | Bonds | State & Municipals |
| 67227RAQ9 | OAKLAND CALIF JT PWRS FING     | 4,000,000.00  | 4,126,818.64  | 4,281,960.00  | Bonds | State & Municipals |
| 677519MN7 | OHIO ST                        | 1,000,000.00  | 1,006,344.91  | 1,014,920.00  | Bonds | State & Municipals |
| 677520AX6 | OHIO ST                        | 6,225,000.00  | 6,473,065.94  | 6,995,904.00  | Bonds | State & Municipals |
| 677520CF3 | OHIO ST                        | 5,080,000.00  | 5,515,809.90  | 5,922,162.40  | Bonds | State & Municipals |
| 67756BSX9 | OHIO ST HIGHER EDL FAC REV     | 3,320,000.00  | 3,800,012.44  | 3,511,630.40  | Bonds | State & Municipals |
| 677659RH9 | OHIO ST WTR DEV AUTH REV       | 5,000,000.00  | 5,056,801.60  | 5,619,650.00  | Bonds | State & Municipals |
| 67766WEZ1 | OHIO ST WTR DEV AUTH WTR       | 4,000,000.00  | 4,125,029.12  | 4,414,200.00  | Bonds | State & Municipals |
| 681712PH2 | OMAHA NEB                      | 3,000,000.00  | 3,233,282.91  | 3,513,510.00  | Bonds | State & Municipals |
| 681712PL3 | OMAHA NEB                      | 2,500,000.00  | 2,706,416.48  | 2,908,675.00  | Bonds | State & Municipals |
| 68607DKX2 | OREGON ST DEPT TRANSN HWY USER | 5,000,000.00  | 5,342,272.40  | 5,678,900.00  | Bonds | State & Municipals |
| 70253QAG4 | PASCO CNTY FLA SCH DIST SALES  | 5,000,000.00  | 5,146,465.20  | 5,324,500.00  | Bonds | State & Municipals |
| 709141D28 | PENNSYLVANIA ST                | 1,000,000.00  | 1,038,761.38  | 1,092,300.00  | Bonds | State & Municipals |
| 709141V93 | PENNSYLVANIA ST                | 10,000,000.00 | 10,830,551.45 | 11,755,000.00 | Bonds | State & Municipals |
| 709141W27 | PENNSYLVANIA ST                | 4,000,000.00  | 4,430,584.12  | 4,685,520.00  | Bonds | State & Municipals |
| 70917RTT2 | PENNSYLVANIA ST HIGHER EDL     | 2,800,000.00  | 3,061,080.46  | 3,193,148.00  | Bonds | State & Municipals |
| 709518EH3 | PENSACOLA FLA SALES & EXCISE T | 2,000,000.00  | 2,011,257.28  | 2,086,840.00  | Bonds | State & Municipals |
| 718814HH2 | PHOENIX ARIZ                   | 1,000,000.00  | 1,130,986.59  | 1,209,550.00  | Bonds | State & Municipals |
| 7252765B1 | PITTSBURGH PA SCH DIST         | 1,000,000.00  | 1,031,641.42  | 1,083,610.00  | Bonds | State & Municipals |
| 727818GE0 | PLATTE RIV PWR AUTH COLO PWR R | 2,000,000.00  | 2,067,477.98  | 2,110,820.00  | Bonds | State & Municipals |
| 735388Y0  | PORT SEATTLE WASH REV          | 3,000,000.00  | 3,108,942.90  | 3,343,500.00  | Bonds | State & Municipals |
| 736742KT3 | PORTLAND ORE SWR SYS REV       | 3,000,000.00  | 2,974,714.29  | 3,083,220.00  | Bonds | State & Municipals |
| 741701ME3 | PRINCE GEORGES CNTY MD         | 1,000,000.00  | 1,047,022.01  | 1,093,980.00  | Bonds | State & Municipals |
| 752147EE4 | RANCHO SANTIAGO CALIF CMNTY CO | 2,705,000.00  | 3,033,697.21  | 2,954,265.75  | Bonds | State & Municipals |
| 759911WG1 | REGIONAL TRANSN AUTH ILL       | 5,770,000.00  | 6,478,070.80  | 5,976,739.10  | Bonds | State & Municipals |
| 76222NGW5 | RHODE IS ST & PROVIDENCE       | 2,000,000.00  | 2,041,752.64  | 2,118,180.00  | Bonds | State & Municipals |
| 76222RBJ0 | RHODE ISLAND ST & PROVIDENCE P | 4,000,000.00  | 4,211,714.04  | 4,444,720.00  | Bonds | State & Municipals |
| 763665UW4 | RICHLAND CNTY S C SCH DIST NO  | 5,850,000.00  | 6,161,524.32  | 6,202,170.00  | Bonds | State & Municipals |
| 793257BJ4 | ST PETERSBURG FLA EXCISE TAX R | 7,735,000.00  | 7,976,706.45  | 8,502,930.80  | Bonds | State & Municipals |
| 795200GY4 | SALINE MICH AREA SCHS          | 2,235,000.00  | 2,345,945.06  | 2,460,042.15  | Bonds | State & Municipals |
| 795608MX3 | SALT LAKE CITY UTAH SCH DIST   | 2,290,000.00  | 2,260,565.26  | 2,319,541.00  | Bonds | State & Municipals |
| 79575DB74 | SALT RIVER PROJ ARIZ AGRIC IMP | 4,000,000.00  | 3,952,353.20  | 3,888,600.00  | Bonds | State & Municipals |
| 796253X72 | SAN ANTONIO TEX ELEC & GAS     | 50,000.00     | 48,750.45     | 58,096.50     | Bonds | State & Municipals |
| 796253X80 | SAN ANTONIO TEX ELEC & GAS     | 1,950,000.00  | 1,898,153.17  | 1,941,966.00  | Bonds | State & Municipals |
| 797415GQ3 | SAN DIEGO CNTY CALIF WTR AUTH  | 5,000,000.00  | 5,000,000.00  | 5,253,150.00  | Bonds | State & Municipals |
| 79771TBK2 | SAN FRANCISCO CALIF CITY & CNT | 2,115,000.00  | 2,100,408.07  | 2,163,750.75  | Bonds | State & Municipals |
| 79771TBN6 | SAN FRANCISCO CALIF CITY & CNT | 4,150,000.00  | 4,021,674.26  | 3,951,505.50  | Bonds | State & Municipals |
| 804328EE8 | SAUK COUNTY WIS                | 1,350,000.00  | 1,364,859.91  | 1,383,979.50  | Bonds | State & Municipals |
| 810489EF7 | SCOTTSDALE ARIZ MUN PPTY CORP  | 3,000,000.00  | 3,058,866.51  | 3,163,800.00  | Bonds | State & Municipals |
| 810489HK3 | SCOTTSDALE ARIZ MUN PPTY CORP  | 4,000,000.00  | 4,166,564.36  | 4,643,600.00  | Bonds | State & Municipals |
| 810489JQ8 | SCOTTSDALE ARIZ MUN PPTY CORP  | 2,500,000.00  | 2,785,110.90  | 2,773,925.00  | Bonds | State & Municipals |
| 812643CE2 | SEATTLE WASH MUN LT & PWR REV  | 5,000,000.00  | 5,203,920.10  | 5,662,700.00  | Bonds | State & Municipals |
| 833153QJ1 | SNOHOMISH CNTY WASH SCH DIST N | 6,000,000.00  | 6,373,254.30  | 6,843,180.00  | Bonds | State & Municipals |
| 83703EKN4 | SOUTH CAROLINA JOBS ECONOMIC D | 2,000,000.00  | 2,040,482.78  | 2,171,600.00  | Bonds | State & Municipals |
| 837147YZ4 | SOUTH CAROLINA ST PUB SVC AUTH | 3,000,000.00  | 2,987,014.92  | 2,903,640.00  | Bonds | State & Municipals |
| 837152EQ6 | SOUTH CAROLINA TRANSN INFRASTR | 5,000,000.00  | 5,031,166.60  | 5,115,450.00  | Bonds | State & Municipals |

|                  |                                |                       |                       |                       |       |                    |
|------------------|--------------------------------|-----------------------|-----------------------|-----------------------|-------|--------------------|
| 831152KV8        | SOUTH CAROLINA TRANSN INFRASTR | 4,000,000.00          | 4,270,464.84          | 4,446,520.00          | Bonds | State & Municipals |
| 848797MU7        | SPOKANE CNTY WASH SCH DIST NO  | 1,000,000.00          | 1,028,702.52          | 1,071,850.00          | Bonds | State & Municipals |
| 848797NE2        | SPOKANE CNTY WASH SCH DIST NO  | 3,475,000.00          | 3,536,420.94          | 3,654,518.50          | Bonds | State & Municipals |
| 850578RJ6        | SPRINGFIELD ILL ELEC REV       | 5,000,000.00          | 5,167,838.50          | 5,138,600.00          | Bonds | State & Municipals |
| 852631U65        | STAMFORD CONN                  | 2,000,000.00          | 2,034,847.84          | 2,121,640.00          | Bonds | State & Municipals |
| 870462NX2        | SWEETWATER CALIF UN HIGH SCH D | 6,205,000.00          | 4,210,885.33          | 3,998,688.15          | Bonds | State & Municipals |
| 870462NY0        | SWEETWATER CALIF UN HIGH SCH D | 6,410,000.00          | 4,124,638.25          | 3,827,026.40          | Bonds | State & Municipals |
| 875128HQ6        | TAMPA BAY WTR FLA UTIL SYS REV | 4,000,000.00          | 4,489,860.04          | 4,556,240.00          | Bonds | State & Municipals |
| 875128HS2        | TAMPA BAY WTR FLA UTIL SYS REV | 3,000,000.00          | 3,448,980.90          | 3,365,550.00          | Bonds | State & Municipals |
| 88256CAH2        | TEXAS MUN GAS ACQUISITION & SU | 1,000,000.00          | 1,059,031.66          | 1,029,360.00          | Bonds | State & Municipals |
| 8827204U6        | TEXAS ST                       | 2,000,000.00          | 2,011,391.26          | 2,027,800.00          | Bonds | State & Municipals |
| 882720L52        | TEXAS ST                       | 1,000,000.00          | 1,008,825.43          | 1,022,090.00          | Bonds | State & Municipals |
| 882721NL3        | TEXAS ST                       | 5,000,000.00          | 5,327,327.90          | 5,617,300.00          | Bonds | State & Municipals |
| 8827975A7        | TEXAS TECH UNIV REVS           | 1,000,000.00          | 1,017,739.42          | 1,042,640.00          | Bonds | State & Municipals |
| 897404MS5        | TROY MICH CITY SCH DIST        | 2,000,000.00          | 2,036,087.18          | 2,084,660.00          | Bonds | State & Municipals |
| 897825AS4        | TRUCKEE MEADOWS NEV WTR AUTH   | 5,000,000.00          | 5,023,576.55          | 5,063,000.00          | Bonds | State & Municipals |
| 899518BL7        | TULSA CNTY OKLA INDL AUTH CAP  | 5,210,000.00          | 5,373,361.27          | 5,718,756.50          | Bonds | State & Municipals |
| 910678RV5        | UNITED INDPT SCH DIST TEX      | 2,000,000.00          | 1,881,625.52          | 1,816,900.00          | Bonds | State & Municipals |
| 91417KME8        | UNIVERSITY COLO ENTERPRISE SYS | 2,000,000.00          | 1,977,936.06          | 2,074,440.00          | Bonds | State & Municipals |
| 917565DD2        | UTAH TRAN AUTH SALES TAX REV   | 4,150,000.00          | 4,061,081.02          | 4,684,769.00          | Bonds | State & Municipals |
| 927734PX5        | VIRGINIA BEACH VA              | 2,000,000.00          | 2,118,179.54          | 2,302,100.00          | Bonds | State & Municipals |
| 9277805L6        | VIRGINIA COLLEGE BLDG AUTH VA  | 5,450,000.00          | 5,449,819.22          | 5,601,891.50          | Bonds | State & Municipals |
| 927793EY1        | VIRGINIA COMWLTH TRANSN BRD TR | 1,000,000.00          | 1,003,273.47          | 1,005,660.00          | Bonds | State & Municipals |
| 92817LDS9        | VIRGINIA ST RES AUTH CLEAN WTR | 5,450,000.00          | 5,653,999.28          | 6,363,801.50          | Bonds | State & Municipals |
| 930863A70        | WAKE CNTY N C                  | 2,420,000.00          | 2,471,204.15          | 2,597,095.60          | Bonds | State & Municipals |
| 938395PF1        | WASHINGTON & CLACKAMAS CNTYS   | 5,260,000.00          | 5,468,459.96          | 5,937,225.00          | Bonds | State & Municipals |
| 93974BFB3        | WASHINGTON ST                  | 3,000,000.00          | 3,091,883.13          | 3,271,980.00          | Bonds | State & Municipals |
| 93974BLA8        | WASHINGTON ST                  | 5,280,000.00          | 5,427,120.28          | 5,644,214.40          | Bonds | State & Municipals |
| 9401565W8        | WASHINGTON SUBN SAN DIST MD    | 2,000,000.00          | 2,007,888.88          | 2,015,400.00          | Bonds | State & Municipals |
| 940157EX4        | WASHINGTON SUBN SAN DIST MD    | 3,055,000.00          | 3,115,755.24          | 3,216,823.35          | Bonds | State & Municipals |
| 955686PX2        | WEST ST PAUL MINN INDPT SCH DI | 2,010,000.00          | 1,989,698.26          | 2,039,145.00          | Bonds | State & Municipals |
| 956553UQ2        | WEST VIRGINIA ST               | 6,010,000.00          | 6,298,817.46          | 6,632,155.20          | Bonds | State & Municipals |
| 97705LEN3        | WISCONSIN ST                   | 4,175,000.00          | 4,152,070.48          | 4,406,044.50          | Bonds | State & Municipals |
| 97705LUB1        | WISCONSIN ST                   | 2,000,000.00          | 2,051,477.16          | 2,273,620.00          | Bonds | State & Municipals |
| 980116JA6        | WOODS HOLE MARTHAS VINEYARD &  | 3,130,000.00          | 3,124,868.93          | 3,220,676.10          | Bonds | State & Municipals |
| <b>Subtotal:</b> | <b>State &amp; Municipals</b>  | <b>879,265,000.00</b> | <b>911,484,919.76</b> | <b>946,853,945.35</b> |       |                    |

**Corporate & Other**

|           |                         |              |              |              |       |                   |
|-----------|-------------------------|--------------|--------------|--------------|-------|-------------------|
| 00184AAF2 | TIME WARNER INC         | 2,000,000.00 | 1,929,428.46 | 2,123,080.00 | Bonds | Corporate & Other |
| 00206RAS1 | AT&T INC                | 4,000,000.00 | 3,978,186.92 | 4,168,960.00 | Bonds | Corporate & Other |
| 00206RAV4 | AT&T INC                | 1,000,000.00 | 1,021,803.45 | 992,580.00   | Bonds | Corporate & Other |
| 002824AS9 | ABBOTT LABORATORIES     | 3,000,000.00 | 3,001,483.50 | 3,018,450.00 | Bonds | Corporate & Other |
| 02361DAE0 | AMEREN ILLINOIS CO      | 2,000,000.00 | 2,124,933.50 | 2,222,460.00 | Bonds | Corporate & Other |
| 02580ECN1 | AMERICAN EXPRESS BK FSB | 2,000,000.00 | 2,095,856.56 | 2,145,080.00 | Bonds | Corporate & Other |
| 02581FYA1 | AMERICAN EXPR CENTURION | 4,000,000.00 | 4,520,662.26 | 4,398,520.00 | Bonds | Corporate & Other |
| 02581FYH6 | AMERICAN EXPR CENTURION | 1,455,000.00 | 1,496,206.85 | 1,541,907.15 | Bonds | Corporate & Other |
| 02666QZH9 | AMERICAN HONDA FINANCE  | 3,000,000.00 | 2,999,345.07 | 3,114,780.00 | Bonds | Corporate & Other |
| 031162AJ9 | AMGEN INC               | 2,000,000.00 | 2,149,890.10 | 2,188,480.00 | Bonds | Corporate & Other |
| 031162BA7 | AMGEN INC               | 1,000,000.00 | 995,496.31   | 1,109,000.00 | Bonds | Corporate & Other |
| 031162BB5 | AMGEN INC               | 925,000.00   | 924,597.49   | 945,488.75   | Bonds | Corporate & Other |
| 035229CH4 | ANHEUSER-BUSCH COS INC  | 1,540,000.00 | 1,538,628.01 | 1,542,263.80 | Bonds | Corporate & Other |
| 037735BZ9 | APPALACHIAN POWER CO    | 65,000.00    | 66,244.52    | 64,852.45    | Bonds | Corporate & Other |
| 037735CQ8 | APPALACHIAN POWER CO    | 725,000.00   | 723,335.10   | 738,137.00   | Bonds | Corporate & Other |
| 039483AM4 | ARCHER DANIELS          | 1,000,000.00 | 1,099,771.31 | 1,250,910.00 | Bonds | Corporate & Other |

|           |                          |              |              |              |       |                   |
|-----------|--------------------------|--------------|--------------|--------------|-------|-------------------|
| 05348EAP4 | AVALONBAY COMMUNITIES    | 3,000,000.00 | 2,992,102.62 | 2,896,110.00 | Bonds | Corporate & Other |
| 054937AC1 | BB&T CORPORATION         | 2,000,000.00 | 1,999,461.34 | 2,037,880.00 | Bonds | Corporate & Other |
| 060505AQ7 | BANK OF AMERICA CORP     | 1,250,000.00 | 1,262,206.71 | 1,316,787.50 | Bonds | Corporate & Other |
| 060505BS2 | BANK OF AMERICA CORP     | 6,500,000.00 | 6,345,907.69 | 6,786,520.00 | Bonds | Corporate & Other |
| 060505DA9 | BANK OF AMERICA CORP     | 3,500,000.00 | 3,500,000.00 | 3,573,080.00 | Bonds | Corporate & Other |
| 067383AB5 | CR BARD INC              | 4,000,000.00 | 3,996,193.04 | 4,005,040.00 | Bonds | Corporate & Other |
| 073928X73 | BEAR STEARNS COS LLC     | 1,000,000.00 | 1,077,207.85 | 1,076,600.00 | Bonds | Corporate & Other |
| 084664AM3 | BERKSHIRE HATHAWAY FIN   | 1,400,000.00 | 1,369,906.68 | 1,539,146.00 | Bonds | Corporate & Other |
| 084664AT8 | BERKSHIRE HATHAWAY FIN   | 2,000,000.00 | 1,926,294.62 | 2,182,020.00 | Bonds | Corporate & Other |
| 084664BG5 | BERKSHIRE HATHAWAY FIN   | 2,000,000.00 | 1,949,358.64 | 2,164,140.00 | Bonds | Corporate & Other |
| 091797AM2 | BLACK & DECKER           | 2,000,000.00 | 1,767,150.94 | 2,151,060.00 | Bonds | Corporate & Other |
| 097014AG9 | BOEING CAPITAL CORP      | 1,000,000.00 | 1,011,619.38 | 1,050,860.00 | Bonds | Corporate & Other |
| 097023AV7 | BOEING CO                | 2,000,000.00 | 2,127,832.12 | 2,185,220.00 | Bonds | Corporate & Other |
| 097023AW5 | BOEING CO                | 1,900,000.00 | 1,875,476.82 | 2,186,140.00 | Bonds | Corporate & Other |
| 097023AX3 | BOEING CO                | 1,000,000.00 | 979,579.65   | 1,216,470.00 | Bonds | Corporate & Other |
| 097023AY1 | BOEING CO                | 1,000,000.00 | 1,039,388.36 | 1,048,560.00 | Bonds | Corporate & Other |
| 10138MAB1 | BOTTLING GROUP LLC       | 1,000,000.00 | 993,311.23   | 1,059,280.00 | Bonds | Corporate & Other |
| 10138MAK1 | BOTTLING GROUP LLC       | 2,550,000.00 | 2,632,069.84 | 2,793,295.50 | Bonds | Corporate & Other |
| 115637AK6 | BROWN-FORMAN CORPORATION | 3,000,000.00 | 2,979,856.60 | 2,967,840.00 | Bonds | Corporate & Other |
| 134429AT6 | CAMPBELL SOUP CO         | 350,000.00   | 347,962.06   | 366,352.00   | Bonds | Corporate & Other |
| 134429AU3 | CAMPBELL SOUP CO         | 1,000,000.00 | 1,047,782.78 | 1,048,780.00 | Bonds | Corporate & Other |
| 144141CS5 | CAROLINA POWER & LIGHT   | 525,000.00   | 529,346.21   | 560,479.50   | Bonds | Corporate & Other |
| 144141CT3 | CAROLINA POWER & LIGHT   | 335,000.00   | 333,938.82   | 363,572.15   | Bonds | Corporate & Other |
| 149123BN0 | CATERPILLAR INC          | 1,000,000.00 | 963,398.99   | 1,123,490.00 | Bonds | Corporate & Other |
| 14912L4A6 | CATERPILLAR FIN SERV CRP | 1,000,000.00 | 1,087,272.92 | 1,078,430.00 | Bonds | Corporate & Other |
| 14912L4E8 | CATERPILLAR FINANCIAL SE | 1,000,000.00 | 991,313.80   | 1,224,020.00 | Bonds | Corporate & Other |
| 14912L4Q1 | CATERPILLAR FINANCIAL SE | 550,000.00   | 549,445.47   | 551,248.50   | Bonds | Corporate & Other |
| 166751AJ6 | CHEVRON CORP             | 4,500,000.00 | 4,498,841.60 | 4,965,165.00 | Bonds | Corporate & Other |
| 172070CN2 | DUKE ENERGY OHIO INC     | 355,000.00   | 354,975.54   | 377,780.35   | Bonds | Corporate & Other |
| 17275RAC6 | CISCO SYSTEMS INC        | 4,000,000.00 | 3,789,494.88 | 4,491,280.00 | Bonds | Corporate & Other |
| 17275RAE2 | CISCO SYSTEMS INC        | 1,000,000.00 | 993,123.33   | 1,073,530.00 | Bonds | Corporate & Other |
| 172967CQ2 | CITIGROUP INC            | 4,747,000.00 | 4,505,544.00 | 4,956,817.40 | Bonds | Corporate & Other |
| 172967EM9 | CITIGROUP INC            | 2,000,000.00 | 2,158,774.50 | 2,179,320.00 | Bonds | Corporate & Other |
| 191216AM2 | COCA-COLA CO/THE         | 1,405,000.00 | 1,468,381.25 | 1,517,034.70 | Bonds | Corporate & Other |
| 199575AT8 | COLUMBUS SOUTHERN POWER  | 65,000.00    | 68,632.21    | 72,981.35    | Bonds | Corporate & Other |
| 20030NAJ0 | COMCAST CORP             | 2,000,000.00 | 2,175,451.74 | 2,227,180.00 | Bonds | Corporate & Other |
| 20030NAW1 | COMCAST CORP             | 1,000,000.00 | 962,450.98   | 1,088,520.00 | Bonds | Corporate & Other |
| 20030NBA8 | COMCAST CORP             | 1,000,000.00 | 1,100,517.31 | 1,040,960.00 | Bonds | Corporate & Other |
| 208251AE8 | CONOCO INC               | 1,725,000.00 | 1,797,814.15 | 2,059,581.00 | Bonds | Corporate & Other |
| 20825CAF1 | CONOCOPHILLIPS           | 1,000,000.00 | 1,009,994.99 | 1,069,790.00 | Bonds | Corporate & Other |
| 20825CAT1 | CONOCOPHILLIPS           | 2,000,000.00 | 2,166,203.98 | 2,179,660.00 | Bonds | Corporate & Other |
| 20825TAA5 | CONOCOPHILLIPS CANADA    | 3,000,000.00 | 2,722,270.74 | 3,388,230.00 | Bonds | Corporate & Other |
| 209111EV1 | CONS EDISON CO OF NY     | 3,000,000.00 | 3,237,791.31 | 3,622,890.00 | Bonds | Corporate & Other |
| 209615BX0 | CONSOLIDATED NATURAL GAS | 240,000.00   | 240,029.61   | 247,516.80   | Bonds | Corporate & Other |
| 22546QAF4 | CREDIT SUISSE NEW YORK   | 5,000,000.00 | 5,041,270.76 | 4,883,800.00 | Bonds | Corporate & Other |
| 244217BG9 | JOHN DEERE CAPITAL CORP  | 1,500,000.00 | 1,524,633.17 | 1,591,890.00 | Bonds | Corporate & Other |
| 24422EQM4 | JOHN DEERE CAPITAL CORP  | 3,000,000.00 | 2,901,488.79 | 3,200,310.00 | Bonds | Corporate & Other |
| 24422EQR3 | JOHN DEERE CAPITAL CORP  | 2,000,000.00 | 2,201,890.60 | 2,202,540.00 | Bonds | Corporate & Other |
| 24422EQY8 | JOHN DEERE CAPITAL CORP  | 2,000,000.00 | 2,003,097.16 | 2,051,260.00 | Bonds | Corporate & Other |
| 257469AF3 | DOMINION RESOURCES INC   | 1,000,000.00 | 968,058.17   | 1,062,920.00 | Bonds | Corporate & Other |
| 25746UAM1 | DOMINION RESOURCES INC   | 355,000.00   | 354,721.43   | 379,747.05   | Bonds | Corporate & Other |
| 263534BQ1 | E.I. DU PONT DE NEMOURS  | 1,000,000.00 | 999,412.47   | 1,114,310.00 | Bonds | Corporate & Other |
| 263534CB3 | E.I. DU PONT DE NEMOURS  | 6,500,000.00 | 6,490,985.80 | 6,172,400.00 | Bonds | Corporate & Other |
| 263534CD9 | E.I. DU PONT DE NEMOURS  | 500,000.00   | 504,230.50   | 481,325.00   | Bonds | Corporate & Other |



|           |                          |              |              |              |       |                   |
|-----------|--------------------------|--------------|--------------|--------------|-------|-------------------|
| 264399EF9 | DUKE ENERGY CAROLINAS    | 1,000,000.00 | 986,948.77   | 1,071,240.00 | Bonds | Corporate & Other |
| 26441CAD7 | DUKE ENERGY CORP         | 1,500,000.00 | 1,495,103.96 | 1,562,310.00 | Bonds | Corporate & Other |
| 26875PAE1 | EOG RESOURCES INC        | 2,225,000.00 | 2,219,527.45 | 2,232,542.75 | Bonds | Corporate & Other |
| 26875PAF8 | EOG RESOURCES INC        | 1,100,000.00 | 1,098,115.49 | 1,109,383.00 | Bonds | Corporate & Other |
| 26875PAG6 | EOG RESOURCES INC        | 2,000,000.00 | 1,991,665.42 | 1,936,320.00 | Bonds | Corporate & Other |
| 278058DH2 | EATON CORP               | 3,000,000.00 | 2,987,161.59 | 3,624,450.00 | Bonds | Corporate & Other |
| 278642AB9 | EBAY INC                 | 1,700,000.00 | 1,694,224.98 | 1,623,296.00 | Bonds | Corporate & Other |
| 291011AY0 | EMERSON ELECTRIC CO      | 1,900,000.00 | 1,893,835.11 | 2,024,754.00 | Bonds | Corporate & Other |
| 30161MAH6 | EXELON GENERATION CO LLC | 3,000,000.00 | 2,996,954.61 | 2,742,720.00 | Bonds | Corporate & Other |
| 309601AA0 | FARMERS INS EXCH         | 760,000.00   | 777,456.81   | 862,546.80   | Bonds | Corporate & Other |
| 341081EN3 | FLORIDA POWER & LIGHT    | 3,000,000.00 | 2,980,790.58 | 3,188,040.00 | Bonds | Corporate & Other |
| 341081FB8 | FLORIDA POWER & LIGHT    | 1,000,000.00 | 999,324.01   | 1,079,140.00 | Bonds | Corporate & Other |
| 341099CM9 | FLORIDA POWER CORP       | 2,000,000.00 | 1,989,853.42 | 2,058,900.00 | Bonds | Corporate & Other |
| 354613AE1 | FRANKLIN RESOURCES INC   | 650,000.00   | 649,173.77   | 657,111.00   | Bonds | Corporate & Other |
| 362320BA0 | GTE CORP                 | 665,000.00   | 678,847.99   | 737,285.50   | Bonds | Corporate & Other |
| 368710AG4 | GENENTECH INC            | 3,000,000.00 | 2,877,252.07 | 3,263,220.00 | Bonds | Corporate & Other |
| 369550AK4 | GENERAL DYNAMICS CORP    | 5,000,000.00 | 4,841,013.25 | 5,321,250.00 | Bonds | Corporate & Other |
| 36962G3H5 | GENERAL ELEC CAP CORP    | 5,000,000.00 | 5,515,867.10 | 5,425,600.00 | Bonds | Corporate & Other |
| 36962G4B7 | GENERAL ELEC CAP CORP    | 1,000,000.00 | 985,150.18   | 1,115,990.00 | Bonds | Corporate & Other |
| 36962G4C5 | GENERAL ELEC CAP CORP    | 1,000,000.00 | 1,099,700.70 | 1,103,730.00 | Bonds | Corporate & Other |
| 36962GP65 | GENERAL ELEC CAP CORP    | 1,500,000.00 | 1,352,577.35 | 1,617,315.00 | Bonds | Corporate & Other |
| 36962GXS8 | GENERAL ELEC CAP CORP    | 3,000,000.00 | 3,002,663.97 | 3,138,810.00 | Bonds | Corporate & Other |
| 373334JN2 | GEORGIA POWER COMPANY    | 1,000,000.00 | 996,363.58   | 1,062,460.00 | Bonds | Corporate & Other |
| 377372AA5 | GLAXOSMITHKLINE CAP INC  | 5,000,000.00 | 4,873,666.60 | 5,384,850.00 | Bonds | Corporate & Other |
| 38141EA33 | GOLDMAN SACHS GROUP INC  | 2,000,000.00 | 2,146,005.24 | 2,196,180.00 | Bonds | Corporate & Other |
| 38141GDQ4 | GOLDMAN SACHS GROUP INC  | 2,000,000.00 | 1,834,833.30 | 2,147,680.00 | Bonds | Corporate & Other |
| 38141GER1 | GOLDMAN SACHS GROUP INC  | 2,000,000.00 | 2,202,371.02 | 2,173,180.00 | Bonds | Corporate & Other |
| 38141GFG4 | GOLDMAN SACHS GROUP INC  | 1,000,000.00 | 1,099,372.23 | 1,073,800.00 | Bonds | Corporate & Other |
| 38144LAB6 | GOLDMAN SACHS GROUP INC  | 2,500,000.00 | 2,570,588.76 | 2,737,325.00 | Bonds | Corporate & Other |
| 40428EJQ3 | HSBC BANK USA            | 1,000,000.00 | 979,950.25   | 1,063,190.00 | Bonds | Corporate & Other |
| 427866AN8 | HERSHEY COMPANY          | 3,000,000.00 | 2,993,501.64 | 3,059,970.00 | Bonds | Corporate & Other |
| 428236AQ6 | HEWLETT-PACKARD CO       | 2,500,000.00 | 2,417,118.80 | 2,662,950.00 | Bonds | Corporate & Other |
| 428236AV5 | HEWLETT-PACKARD CO       | 2,000,000.00 | 2,125,651.26 | 2,174,720.00 | Bonds | Corporate & Other |
| 428236AY9 | HEWLETT-PACKARD CO       | 1,000,000.00 | 1,027,805.19 | 1,027,650.00 | Bonds | Corporate & Other |
| 428236BC6 | HEWLETT-PACKARD CO       | 1,000,000.00 | 1,012,591.45 | 980,610.00   | Bonds | Corporate & Other |
| 438516AW6 | HONEYWELL INTERNATIONAL  | 3,000,000.00 | 2,980,914.34 | 3,182,580.00 | Bonds | Corporate & Other |
| 438516AZ9 | HONEYWELL INTERNATIONAL  | 1,000,000.00 | 986,769.70   | 1,088,200.00 | Bonds | Corporate & Other |
| 441812JY1 | HSBC FINANCE CORP        | 2,500,000.00 | 2,539,962.83 | 2,658,950.00 | Bonds | Corporate & Other |
| 443510AE2 | HUBBELL INC              | 500,000.00   | 497,041.33   | 563,425.00   | Bonds | Corporate & Other |
| 459200GJ4 | IBM CORP                 | 2,000,000.00 | 2,177,562.94 | 2,263,680.00 | Bonds | Corporate & Other |
| 459200GM7 | IBM CORP                 | 1,000,000.00 | 1,132,729.33 | 1,251,520.00 | Bonds | Corporate & Other |
| 460146BU6 | INTL PAPER CO            | 280,000.00   | 279,002.33   | 301,744.80   | Bonds | Corporate & Other |
| 46623EJD2 | JPMORGAN CHASE & CO      | 1,000,000.00 | 1,005,721.29 | 998,260.00   | Bonds | Corporate & Other |
| 46625HGY0 | JPMORGAN CHASE & CO      | 5,000,000.00 | 5,433,908.30 | 5,482,400.00 | Bonds | Corporate & Other |
| 494550AY2 | KINDER MORGAN ENER PART  | 2,000,000.00 | 2,248,771.56 | 2,202,240.00 | Bonds | Corporate & Other |
| 494550AZ9 | KINDER MORGAN ENER PART  | 1,000,000.00 | 1,000,000.00 | 1,269,170.00 | Bonds | Corporate & Other |
| 50075NAX2 | KRAFT FOODS INC          | 1,000,000.00 | 1,059,996.15 | 1,128,160.00 | Bonds | Corporate & Other |
| 518439AA2 | ESTEE LAUDER CO INC      | 29,000.00    | 28,813.70    | 30,109.25    | Bonds | Corporate & Other |
| 532457BC1 | ELI LILLY & CO           | 1,100,000.00 | 1,089,413.35 | 1,195,282.00 | Bonds | Corporate & Other |
| 532457BE7 | ELI LILLY & CO           | 700,000.00   | 699,807.51   | 750,358.00   | Bonds | Corporate & Other |
| 548661CN5 | LOWES COMPANIES INC      | 2,000,000.00 | 1,786,317.04 | 2,285,540.00 | Bonds | Corporate & Other |
| 5526E2AB5 | FIA CARD SERVICES NA     | 200,000.00   | 199,795.05   | 210,228.00   | Bonds | Corporate & Other |
| 565849AD8 | MARATHON OIL CORP        | 1,017,000.00 | 1,180,332.70 | 1,144,480.95 | Bonds | Corporate & Other |
| 58013MEH3 | MCDONALDS CORP           | 1,225,000.00 | 1,219,575.14 | 1,299,480.00 | Bonds | Corporate & Other |

|           |                          |              |              |              |       |                   |
|-----------|--------------------------|--------------|--------------|--------------|-------|-------------------|
| 585055AP1 | MEDTRONIC INC            | 1,000,000.00 | 1,073,480.97 | 1,075,170.00 | Bonds | Corporate & Other |
| 585055AR7 | MEDTRONIC INC            | 2,000,000.00 | 1,994,455.56 | 2,057,920.00 | Bonds | Corporate & Other |
| 59018YJ69 | MERRILL LYNCH & CO       | 2,000,000.00 | 2,033,361.82 | 2,180,160.00 | Bonds | Corporate & Other |
| 59018YUW9 | MERRILL LYNCH & CO       | 2,000,000.00 | 1,769,066.26 | 2,115,900.00 | Bonds | Corporate & Other |
| 59156RAR9 | METLIFE INC              | 800,000.00   | 802,233.70   | 925,008.00   | Bonds | Corporate & Other |
| 59562VAF4 | MIDAMERICAN ENERGY HLDGS | 245,000.00   | 245,000.00   | 261,645.30   | Bonds | Corporate & Other |
| 59562VAT4 | MIDAMERICAN ENERGY HLDGS | 1,000,000.00 | 1,005,429.42 | 1,115,190.00 | Bonds | Corporate & Other |
| 61166WAA9 | MONSANTO CO              | 500,000.00   | 511,602.83   | 542,110.00   | Bonds | Corporate & Other |
| 617446HD4 | MORGAN STANLEY           | 375,000.00   | 374,677.65   | 438,487.50   | Bonds | Corporate & Other |
| 617446V71 | MORGAN STANLEY           | 3,000,000.00 | 3,094,724.76 | 3,260,670.00 | Bonds | Corporate & Other |
| 61747YCE3 | MORGAN STANLEY           | 1,000,000.00 | 1,073,881.80 | 1,089,110.00 | Bonds | Corporate & Other |
| 61747YCK9 | MORGAN STANLEY           | 2,000,000.00 | 2,003,076.22 | 2,064,800.00 | Bonds | Corporate & Other |
| 61980AAC7 | MOTIVA ENTERPRISES LLC   | 3,150,000.00 | 3,572,031.74 | 3,443,737.50 | Bonds | Corporate & Other |
| 637432CU7 | NATIONAL RURAL UTIL COOP | 1,000,000.00 | 1,020,294.89 | 1,059,480.00 | Bonds | Corporate & Other |
| 637432HT5 | NATIONAL RURAL UTIL COOP | 3,000,000.00 | 3,434,380.74 | 3,318,030.00 | Bonds | Corporate & Other |
| 637432ML6 | NATIONAL RURAL UTIL COOP | 1,175,000.00 | 1,173,918.75 | 1,135,755.00 | Bonds | Corporate & Other |
| 638585AN9 | BANK OF AMERICA CORP     | 500,000.00   | 498,413.66   | 569,225.00   | Bonds | Corporate & Other |
| 652482BX7 | NEWS AMERICA INC         | 900,000.00   | 897,662.16   | 979,461.00   | Bonds | Corporate & Other |
| 66989HAD0 | NOVARTIS CAPITAL CORP    | 1,000,000.00 | 1,110,384.60 | 1,034,410.00 | Bonds | Corporate & Other |
| 67019EAB3 | NSTAR                    | 575,000.00   | 570,745.14   | 589,254.25   | Bonds | Corporate & Other |
| 67021CAA5 | NSTAR ELECTRIC CO        | 1,000,000.00 | 1,003,405.96 | 1,054,600.00 | Bonds | Corporate & Other |
| 670346AH8 | NUCOR CORP               | 335,000.00   | 326,808.28   | 382,017.25   | Bonds | Corporate & Other |
| 674599BY0 | OCCIDENTAL PETROLEUM COR | 3,600,000.00 | 3,599,293.18 | 3,565,584.00 | Bonds | Corporate & Other |
| 674599BZ7 | OCCIDENTAL PETROLEUM COR | 3,000,000.00 | 2,998,326.60 | 2,969,370.00 | Bonds | Corporate & Other |
| 677415CF6 | OHIO POWER COMPANY       | 125,000.00   | 125,249.06   | 137,817.50   | Bonds | Corporate & Other |
| 68389XAC9 | ORACLE CORP              | 2,000,000.00 | 1,798,283.38 | 2,239,560.00 | Bonds | Corporate & Other |
| 68389XAG0 | ORACLE CORP              | 1,500,000.00 | 1,572,205.28 | 1,606,695.00 | Bonds | Corporate & Other |
| 68389XAJ4 | ORACLE CORP              | 4,500,000.00 | 4,708,719.02 | 4,422,285.00 | Bonds | Corporate & Other |
| 68402LAC8 | ORACLE CORP              | 2,000,000.00 | 2,086,802.01 | 2,223,300.00 | Bonds | Corporate & Other |
| 693476BH5 | PNC FUNDING CORP         | 2,000,000.00 | 2,109,788.52 | 2,067,700.00 | Bonds | Corporate & Other |
| 693476BJ1 | PNC FUNDING CORP         | 4,740,000.00 | 5,070,027.06 | 4,989,181.80 | Bonds | Corporate & Other |
| 693476BL6 | PNC FUNDING CORP         | 1,260,000.00 | 1,278,388.26 | 1,254,330.00 | Bonds | Corporate & Other |
| 69362BAN2 | PSEG POWER LLC           | 2,000,000.00 | 2,221,713.10 | 2,176,560.00 | Bonds | Corporate & Other |
| 69371RJ98 | PACCAR FINANCIAL CORP    | 2,750,000.00 | 2,747,286.03 | 2,779,837.50 | Bonds | Corporate & Other |
| 69373UAA5 | PACCAR INC               | 2,400,000.00 | 2,399,625.94 | 2,735,352.00 | Bonds | Corporate & Other |
| 694308GD3 | PACIFIC GAS & ELECTRIC   | 1,500,000.00 | 1,479,150.23 | 1,610,865.00 | Bonds | Corporate & Other |
| 713409AC4 | PEPSI BOTTLING GROUP INC | 2,085,000.00 | 2,166,525.27 | 2,580,062.40 | Bonds | Corporate & Other |
| 713448BH0 | PEPSICO INC              | 1,000,000.00 | 1,143,336.80 | 1,090,340.00 | Bonds | Corporate & Other |
| 717081DB6 | PFIZER INC               | 4,375,000.00 | 4,371,191.29 | 5,041,531.25 | Bonds | Corporate & Other |
| 724479AF7 | PITNEY BOWES INC         | 2,000,000.00 | 1,979,815.48 | 2,097,640.00 | Bonds | Corporate & Other |
| 724479AH3 | PITNEY BOWES INC         | 4,325,000.00 | 4,318,591.18 | 4,700,280.25 | Bonds | Corporate & Other |
| 74005PAN4 | PRAXAIR INC              | 1,675,000.00 | 1,673,125.12 | 1,869,015.25 | Bonds | Corporate & Other |
| 74005PAU8 | PRAXAIR INC              | 2,000,000.00 | 2,191,768.36 | 2,083,200.00 | Bonds | Corporate & Other |
| 74005PAV6 | PRAXAIR INC              | 1,000,000.00 | 1,033,318.44 | 1,036,940.00 | Bonds | Corporate & Other |
| 743917AH9 | PRUDENTIAL INSURANCE CO  | 495,000.00   | 527,559.06   | 605,375.10   | Bonds | Corporate & Other |
| 744448BU4 | PUBLIC SERVICE COLORADO  | 1,255,000.00 | 1,302,966.67 | 1,379,132.05 | Bonds | Corporate & Other |
| 74456QAW6 | PUB SVC ELEC & GAS       | 550,000.00   | 549,178.75   | 551,452.00   | Bonds | Corporate & Other |
| 74834LAL4 | QUEST DIAGNOSTIC INC     | 1,500,000.00 | 1,293,209.73 | 1,637,790.00 | Bonds | Corporate & Other |
| 78387GAH6 | AT&T INC                 | 2,000,000.00 | 1,980,329.56 | 2,085,040.00 | Bonds | Corporate & Other |
| 78387GAP8 | AT&T INC                 | 2,000,000.00 | 2,131,532.98 | 2,187,100.00 | Bonds | Corporate & Other |
| 805901AP0 | SCANA CORPORATION        | 500,000.00   | 500,411.39   | 503,420.00   | Bonds | Corporate & Other |
| 816851AN9 | SEMPRA ENERGY            | 2,000,000.00 | 2,162,463.84 | 2,282,600.00 | Bonds | Corporate & Other |
| 828807BM8 | SIMON PROPERTY GROUP LP  | 2,000,000.00 | 2,091,936.63 | 2,180,760.00 | Bonds | Corporate & Other |
| 828807BZ9 | SIMON PROPERTY GROUP LP  | 1,000,000.00 | 1,155,523.53 | 1,120,710.00 | Bonds | Corporate & Other |

|                  |                              |                       |                       |                       |       |                   |
|------------------|------------------------------|-----------------------|-----------------------|-----------------------|-------|-------------------|
| 828807CB1        | SIMON PROPERTY GROUP LP      | 1,000,000.00          | 1,117,249.54          | 1,117,440.00          | Bonds | Corporate & Other |
| 843646AC4        | SOUTHERN POWER CO            | 3,500,000.00          | 3,546,344.05          | 3,713,920.00          | Bonds | Corporate & Other |
| 844741AY4        | SOUTHWEST AIRLINES CO        | 2,000,000.00          | 1,650,990.18          | 2,163,260.00          | Bonds | Corporate & Other |
| 84755TAD9        | SPECTRA ENERGY CAPITAL       | 900,000.00            | 898,319.38            | 950,454.00            | Bonds | Corporate & Other |
| 863667AA9        | STRYKER CORP                 | 2,050,000.00          | 2,061,191.79          | 2,100,655.50          | Bonds | Corporate & Other |
| 86787GAB8        | SUNTRUST BANK                | 2,500,000.00          | 2,500,000.00          | 2,500,000.00          | Bonds | Corporate & Other |
| 87612EAM8        | TARGET CORP                  | 1,000,000.00          | 979,597.50            | 1,063,060.00          | Bonds | Corporate & Other |
| 87612EAP1        | TARGET CORP                  | 5,000,000.00          | 4,221,873.05          | 5,568,000.00          | Bonds | Corporate & Other |
| 87612EAV8        | TARGET CORP                  | 2,000,000.00          | 2,106,083.26          | 1,968,500.00          | Bonds | Corporate & Other |
| 882389CC1        | TEXAS EASTERN TRANSMISS      | 340,000.00            | 368,067.79            | 397,307.00            | Bonds | Corporate & Other |
| 883203BH3        | TEXTRON INC                  | 500,000.00            | 505,546.95            | 526,205.00            | Bonds | Corporate & Other |
| 88731EAF7        | TIME WARNER ENT              | 980,000.00            | 1,056,126.16          | 1,208,291.00          | Bonds | Corporate & Other |
| 88732JAL2        | TIME WARNER CABLE INC        | 1,500,000.00          | 1,633,733.81          | 1,704,030.00          | Bonds | Corporate & Other |
| 88732JAV0        | TIME WARNER CABLE INC        | 2,000,000.00          | 2,083,904.38          | 2,049,560.00          | Bonds | Corporate & Other |
| 88732JAX6        | TIME WARNER CABLE INC        | 2,000,000.00          | 1,987,654.02          | 1,868,820.00          | Bonds | Corporate & Other |
| 89837LAA3        | PRINCETON UNIVERSITY         | 1,000,000.00          | 996,828.79            | 1,084,260.00          | Bonds | Corporate & Other |
| 90261XEM0        | UBS AG STAMFORD CT           | 2,000,000.00          | 2,233,859.48          | 2,183,920.00          | Bonds | Corporate & Other |
| 90261XFA5        | UBS AG STAMFORD CT           | 500,000.00            | 543,171.39            | 538,650.00            | Bonds | Corporate & Other |
| 90331HKP7        | US BANK NA                   | 5,000,000.00          | 4,924,291.05          | 5,441,200.00          | Bonds | Corporate & Other |
| 90333WAA6        | US BANK NA                   | 290,000.00            | 290,229.67            | 295,608.60            | Bonds | Corporate & Other |
| 904764AK3        | UNILEVER CAPITAL CORP        | 1,350,000.00          | 1,348,858.82          | 1,445,296.50          | Bonds | Corporate & Other |
| 904764AL1        | UNILEVER CAPITAL CORP        | 1,000,000.00          | 999,267.53            | 1,004,000.00          | Bonds | Corporate & Other |
| 911312AK2        | UNITED PARCEL SERVICE        | 1,500,000.00          | 1,499,124.59          | 1,668,600.00          | Bonds | Corporate & Other |
| 911312AL0        | UNITED PARCEL SERVICE        | 2,875,000.00          | 2,871,050.07          | 3,064,146.25          | Bonds | Corporate & Other |
| 91159HGX2        | US BANCORP                   | 2,000,000.00          | 2,028,849.54          | 1,977,340.00          | Bonds | Corporate & Other |
| 913017BH1        | UNITED TECHNOLOGIES CORP     | 1,000,000.00          | 990,821.45            | 1,101,170.00          | Bonds | Corporate & Other |
| 913017BQ1        | UNITED TECHNOLOGIES CORP     | 2,900,000.00          | 3,080,862.95          | 3,382,937.00          | Bonds | Corporate & Other |
| 914744AA5        | UNIV OF NOTRE DAME           | 1,100,000.00          | 1,100,000.00          | 1,173,469.00          | Bonds | Corporate & Other |
| 92343VAL8        | VERIZON COMMUNICATIONS       | 2,000,000.00          | 2,268,932.52          | 2,180,360.00          | Bonds | Corporate & Other |
| 92343VAQ7        | VERIZON COMMUNICATIONS       | 3,000,000.00          | 3,419,506.56          | 3,838,350.00          | Bonds | Corporate & Other |
| 92344GAM8        | VERIZON COMMUNICATIONS       | 195,000.00            | 223,744.66            | 234,873.60            | Bonds | Corporate & Other |
| 92344SAP5        | CELLCO PART/VERI WIRELSS     | 3,500,000.00          | 3,733,742.09          | 3,843,140.00          | Bonds | Corporate & Other |
| 92344UAA3        | VERIZON NEW JERSEY INC       | 1,000,000.00          | 980,227.41            | 1,039,300.00          | Bonds | Corporate & Other |
| 92553PAB8        | VIACOM INC                   | 1,000,000.00          | 1,161,126.05          | 1,126,000.00          | Bonds | Corporate & Other |
| 92553PAD4        | VIACOM INC                   | 2,000,000.00          | 2,271,589.38          | 2,188,300.00          | Bonds | Corporate & Other |
| 927804EZ3        | VIRGINIA ELEC & POWER CO     | 500,000.00            | 581,151.77            | 555,820.00            | Bonds | Corporate & Other |
| 929160AJ8        | VULCAN MATERIALS             | 1,500,000.00          | 1,456,259.94          | 1,586,640.00          | Bonds | Corporate & Other |
| 929903AJ1        | WELLS FARGO & CO             | 2,000,000.00          | 1,787,090.24          | 2,138,940.00          | Bonds | Corporate & Other |
| 931142BT9        | WAL-MART STORES INC          | 1,000,000.00          | 1,067,158.29          | 1,071,810.00          | Bonds | Corporate & Other |
| 939333AC4        | WASHINGTON MUTUAL FIN CP     | 980,000.00            | 979,902.81            | 986,291.60            | Bonds | Corporate & Other |
| 94707VAA8        | WEATHERFORD BERMUDA          | 950,000.00            | 948,730.12            | 943,312.00            | Bonds | Corporate & Other |
| 949746CR0        | WELLS FARGO & COMPANY        | 1,500,000.00          | 1,487,924.22          | 1,603,170.00          | Bonds | Corporate & Other |
| 94974BET3        | WELLS FARGO & COMPANY        | 1,000,000.00          | 1,043,314.05          | 1,047,800.00          | Bonds | Corporate & Other |
| 94980VAA6        | WELLS FARGO BANK NA          | 5,000,000.00          | 4,886,232.35          | 5,320,550.00          | Bonds | Corporate & Other |
| 976657AC0        | WISCONSIN ENERGY CORP        | 1,000,000.00          | 1,000,000.00          | 1,000,000.00          | Bonds | Corporate & Other |
| 976657AG1        | WISCONSIN ENERGY CORP        | 85,000.00             | 84,591.66             | 88,998.40             | Bonds | Corporate & Other |
| 98956PAA0        | ZIMMER HOLDINGS INC          | 1,275,000.00          | 1,274,184.24          | 1,320,466.50          | Bonds | Corporate & Other |
| <b>Subtotal:</b> | <b>Corporate &amp; Other</b> | <b>403,973,000.00</b> | <b>410,156,782.26</b> | <b>432,239,624.85</b> |       |                   |

**Non-U.S. Corporate**

|           |                          |              |              |              |       |                    |
|-----------|--------------------------|--------------|--------------|--------------|-------|--------------------|
| 013716AS4 | RIO TINTO ALCAN INC      | 1,000,000.00 | 981,975.22   | 1,062,100.00 | Bonds | Non-U.S. Corporate |
| 055451AB4 | BHP BILLITON FIN USA LTD | 2,450,000.00 | 2,662,515.40 | 2,725,821.00 | Bonds | Non-U.S. Corporate |
| 05565QBH0 | BP CAPITAL MARKETS PLC   | 2,000,000.00 | 2,071,525.36 | 2,076,740.00 | Bonds | Non-U.S. Corporate |
| 06738GUZ1 | BARCLAYS BANK PLC        | 1,000,000.00 | 1,061,266.70 | 1,060,710.00 | Bonds | Non-U.S. Corporate |

|                  |                           |                      |                      |                      |       |                    |
|------------------|---------------------------|----------------------|----------------------|----------------------|-------|--------------------|
| 25243YAJ8        | DIAGEO CAPITAL PLC        | 2,000,000.00         | 2,321,763.46         | 2,227,500.00         | Bonds | Non-U.S. Corporate |
| 25244SAC5        | DIAGEO FINANCE BV         | 1,000,000.00         | 999,238.17           | 1,106,440.00         | Bonds | Non-U.S. Corporate |
| 292505AH7        | ENCANA CORP               | 2,000,000.00         | 2,195,716.18         | 2,335,180.00         | Bonds | Non-U.S. Corporate |
| 453258AN5        | VALE INCO LTD             | 340,000.00           | 346,676.29           | 364,157.00           | Bonds | Non-U.S. Corporate |
| 453258AP0        | VALE INCO LTD             | 130,000.00           | 136,374.19           | 141,713.00           | Bonds | Non-U.S. Corporate |
| 66989GAA8        | NOVARTIS SECS INVEST LTD  | 1,500,000.00         | 1,584,130.91         | 1,623,750.00         | Bonds | Non-U.S. Corporate |
| 88166CAA6        | TEVA PHARMA FIN II/III    | 4,000,000.00         | 4,150,347.70         | 4,039,120.00         | Bonds | Non-U.S. Corporate |
| 8935268Y2        | TRANS-CANADA PIPELINES    | 2,000,000.00         | 2,116,447.00         | 2,419,420.00         | Bonds | Non-U.S. Corporate |
| 8935268Z9        | TRANS-CANADA PIPELINES    | 600,000.00           | 595,010.48           | 743,538.00           | Bonds | Non-U.S. Corporate |
| 893526DH3        | TRANS-CANADA PIPELINES    | 2,000,000.00         | 2,111,393.54         | 2,059,320.00         | Bonds | Non-U.S. Corporate |
| 902133AK3        | TYCO ELECTRONICS GROUP S  | 1,575,000.00         | 1,566,129.75         | 1,613,178.00         | Bonds | Non-U.S. Corporate |
| 92857WAU4        | VODAFONE GROUP PLC        | 2,000,000.00         | 2,086,777.50         | 2,033,840.00         | Bonds | Non-U.S. Corporate |
| <b>Subtotal:</b> | <b>Non-U.S. Corporate</b> | <b>25,595,000.00</b> | <b>26,987,287.85</b> | <b>27,632,527.00</b> |       |                    |

#### Cash Equivalent

|                  |                                     |                       |                       |                       |       |                 |
|------------------|-------------------------------------|-----------------------|-----------------------|-----------------------|-------|-----------------|
| 31846V708        | FIRST AMERICAN PRIME OBLI-D         | 108,631.31            | 108,631.31            | 108,631.31            | Bonds | Cash Equivalent |
| 60934N625        | FEDERATED INV PRM CSH OBL-I         | 138,645,633.14        | 138,645,633.14        | 138,645,633.14        | Bonds | Cash Equivalent |
| 94975P405        | WELLS FARGO ADVANTAGE GOVERNMENT    | 6,544,593.26          | 6,544,593.26          | 6,544,593.26          | Bonds | Cash Equivalent |
| 94975P504        | WELLS FARGO ADV PR IN MMK-I         | 411,687.56            | 411,687.56            | 411,687.56            | Bonds | Cash Equivalent |
| 992925917        | WELLS FARGO BANK INSTITUTIONAL MMKT | 2,017,000.72          | 2,017,000.72          | 2,017,000.72          | Bonds | Cash Equivalent |
| BONYCASH5        | BANK OF NEW YORK CASH RESERVES      | 133,569.13            | 133,569.13            | 133,569.13            | Bonds | Cash Equivalent |
| <b>Subtotal:</b> | <b>Cash Equivalent</b>              | <b>147,861,115.12</b> | <b>147,861,115.12</b> | <b>147,861,115.12</b> |       |                 |

#### Total:

#### Bonds

|                         |                         |                         |
|-------------------------|-------------------------|-------------------------|
| <b>1,691,937,370.12</b> | <b>1,736,883,546.31</b> | <b>1,809,549,007.40</b> |
|-------------------------|-------------------------|-------------------------|

#### Equity Securities

#### Common Stock - Consumer

|           |                           |           |            |              |                   |                         |
|-----------|---------------------------|-----------|------------|--------------|-------------------|-------------------------|
| 002824100 | ABBOTT LABORATORIES       | 23,353.00 | 925,640.03 | 1,145,464.65 | Equity Securities | Common Stock - Consumer |
| 018490102 | ALLERGAN INC              | 1,640.00  | 71,310.56  | 116,472.80   | Equity Securities | Common Stock - Consumer |
| 02209S103 | ALTRIA GROUP INC          | 26,537.00 | 414,922.73 | 690,758.11   | Equity Securities | Common Stock - Consumer |
| 037604105 | APOLLO GROUP INC-CL A     | 5,300.00  | 161,751.05 | 221,063.00   | Equity Securities | Common Stock - Consumer |
| 039483102 | ARCHER-DANIELS-MIDLAND CO | 27,147.00 | 354,415.10 | 977,563.47   | Equity Securities | Common Stock - Consumer |
| 053015103 | AUTOMATIC DATA PROCESSING | 2,700.00  | 105,351.03 | 138,537.00   | Equity Securities | Common Stock - Consumer |
| 053332102 | AUTOZONE INC              | 570.00    | 56,423.16  | 155,929.20   | Equity Securities | Common Stock - Consumer |
| 054303102 | AVON PRODUCTS INC         | 21,868.00 | 530,718.45 | 591,310.72   | Equity Securities | Common Stock - Consumer |
| 067383109 | CR BARD INC               | 800.00    | 37,780.00  | 79,488.00    | Equity Securities | Common Stock - Consumer |
| 071813109 | BAXTER INTERNATIONAL INC  | 10,760.00 | 514,883.58 | 578,565.20   | Equity Securities | Common Stock - Consumer |
| 075887109 | BECTON DICKINSON AND CO   | 900.00    | 61,764.84  | 71,658.00    | Equity Securities | Common Stock - Consumer |
| 075896100 | BED BATH & BEYOND INC     | 1,630.00  | 41,434.60  | 78,680.10    | Equity Securities | Common Stock - Consumer |
| 086516101 | BEST BUY CO INC           | 5,900.00  | 160,627.50 | 169,448.00   | Equity Securities | Common Stock - Consumer |
| 09062X103 | BIOGEN IDEC INC           | 1,500.00  | 67,962.60  | 110,205.00   | Equity Securities | Common Stock - Consumer |
| 110122108 | BRISTOL-MYERS SQUIBB CO   | 20,437.00 | 510,639.53 | 540,149.91   | Equity Securities | Common Stock - Consumer |
| 125509109 | CIGNA CORP                | 2,330.00  | 39,260.50  | 103,172.40   | Equity Securities | Common Stock - Consumer |
| 126650100 | CVS CAREMARK CORP         | 22,849.00 | 334,329.34 | 784,177.68   | Equity Securities | Common Stock - Consumer |
| 134429109 | CAMPBELL SOUP CO          | 11,937.00 | 409,231.82 | 395,234.07   | Equity Securities | Common Stock - Consumer |
| 189054109 | CLOROX COMPANY            | 700.00    | 41,108.69  | 49,049.00    | Equity Securities | Common Stock - Consumer |
| 191216100 | COCA-COLA CO/THE          | 11,386.00 | 656,425.90 | 755,347.24   | Equity Securities | Common Stock - Consumer |
| 194162103 | COLGATE-PALMOLIVE CO      | 5,817.00  | 465,850.51 | 469,780.92   | Equity Securities | Common Stock - Consumer |
| 22160K105 | COSTCO WHOLESALE CORP     | 3,600.00  | 127,130.40 | 263,952.00   | Equity Securities | Common Stock - Consumer |
| 23918K108 | DAVITA INC                | 500.00    | 27,974.55  | 42,755.00    | Equity Securities | Common Stock - Consumer |
| 242370104 | DEAN FOODS CO             | 13,100.00 | 109,385.00 | 131,000.00   | Equity Securities | Common Stock - Consumer |
| 302182100 | EXPRESS SCRIPTS INC       | 2,900.00  | 111,771.51 | 161,269.00   | Equity Securities | Common Stock - Consumer |
| 370334104 | GENERAL MILLS INC         | 14,218.00 | 487,172.46 | 519,667.90   | Equity Securities | Common Stock - Consumer |

|                  |                                |                   |                      |                      |                   |                         |
|------------------|--------------------------------|-------------------|----------------------|----------------------|-------------------|-------------------------|
| 382550101        | GOODYEAR TIRE & RUBBER CO      | 6,900.00          | 82,869.00            | 103,362.00           | Equity Securities | Common Stock - Consumer |
| 423074103        | HJ HEINZ CO                    | 12,001.00         | 483,914.71           | 585,888.82           | Equity Securities | Common Stock - Consumer |
| 437076102        | HOME DEPOT INC                 | 10,723.00         | 377,342.37           | 397,394.38           | Equity Securities | Common Stock - Consumer |
| 441060100        | HOSPIRA INC                    | 1,470.00          | 40,271.35            | 81,144.00            | Equity Securities | Common Stock - Consumer |
| 459902102        | INTL GAME TECHNOLOGY           | 21,400.00         | 254,446.00           | 347,322.00           | Equity Securities | Common Stock - Consumer |
| 46120E602        | INTUITIVE SURGICAL INC         | 300.00            | 76,215.81            | 100,038.00           | Equity Securities | Common Stock - Consumer |
| 462846106        | IRON MOUNTAIN INC              | 900.00            | 23,864.49            | 28,107.00            | Equity Securities | Common Stock - Consumer |
| 478160104        | JOHNSON & JOHNSON              | 21,260.00         | 1,088,421.70         | 1,259,655.00         | Equity Securities | Common Stock - Consumer |
| 478366107        | JOHNSON CONTROLS INC           | 11,100.00         | 133,200.00           | 461,427.00           | Equity Securities | Common Stock - Consumer |
| 487836108        | KELLOGG CO                     | 7,502.00          | 384,927.62           | 404,957.96           | Equity Securities | Common Stock - Consumer |
| 494368103        | KIMBERLY-CLARK CORP            | 6,097.00          | 385,330.40           | 397,951.19           | Equity Securities | Common Stock - Consumer |
| 500255104        | KOHL'S CORP                    | 1,935.00          | 70,047.00            | 102,632.40           | Equity Securities | Common Stock - Consumer |
| 50075N104        | KRAFT FOODS INC-CLASS A        | 7,349.00          | 90,941.26            | 230,464.64           | Equity Securities | Common Stock - Consumer |
| 53217V109        | LIFE TECHNOLOGIES CORP         | 900.00            | 41,543.73            | 47,178.00            | Equity Securities | Common Stock - Consumer |
| 532457108        | ELI LILLY & CO                 | 11,626.00         | 408,711.32           | 408,886.42           | Equity Securities | Common Stock - Consumer |
| 580135101        | MCDONALD'S CORP                | 8,709.00          | 413,645.28           | 662,667.81           | Equity Securities | Common Stock - Consumer |
| 58155Q103        | MCKESSON CORP                  | 1,400.00          | 81,394.60            | 110,670.00           | Equity Securities | Common Stock - Consumer |
| 582839106        | MEAD JOHNSON NUTRITION CO      | 3,569.00          | 126,287.68           | 206,752.17           | Equity Securities | Common Stock - Consumer |
| 58405U102        | MEDCO HEALTH SOLUTIONS INC     | 4,400.00          | 126,638.82           | 247,104.00           | Equity Securities | Common Stock - Consumer |
| 585055106        | MEDTRONIC INC                  | 10,065.00         | 370,593.30           | 396,057.75           | Equity Securities | Common Stock - Consumer |
| 58933Y105        | MERCK & CO. INC.               | 28,629.00         | 911,500.93           | 945,043.29           | Equity Securities | Common Stock - Consumer |
| 654106103        | NIKE INC -CL B                 | 6,500.00          | 225,815.20           | 492,050.00           | Equity Securities | Common Stock - Consumer |
| 693718108        | PACCAR INC                     | 2,190.00          | 56,414.40            | 114,668.40           | Equity Securities | Common Stock - Consumer |
| 704326107        | PAYCHEX INC                    | 1,700.00          | 48,847.29            | 53,354.50            | Equity Securities | Common Stock - Consumer |
| 713448108        | PEPSICO INC                    | 14,636.00         | 855,592.72           | 942,704.76           | Equity Securities | Common Stock - Consumer |
| 717081103        | PFIZER INC                     | 7,439.00          | 130,294.08           | 151,086.09           | Equity Securities | Common Stock - Consumer |
| 718172109        | PHILIP MORRIS INTERNATIONAL    | 10,700.00         | 197,378.43           | 702,241.00           | Equity Securities | Common Stock - Consumer |
| 742718109        | PROCTER & GAMBLE CO/THE        | 21,873.00         | 1,272,889.01         | 1,347,376.80         | Equity Securities | Common Stock - Consumer |
| 74834L100        | QUEST DIAGNOSTICS INC          | 6,600.00          | 275,155.52           | 380,952.00           | Equity Securities | Common Stock - Consumer |
| 761713106        | REYNOLDS AMERICAN INC          | 14,867.00         | 434,124.65           | 528,224.51           | Equity Securities | Common Stock - Consumer |
| 855030102        | STAPLES INC                    | 31,650.00         | 394,637.52           | 614,643.00           | Equity Securities | Common Stock - Consumer |
| 855244109        | STARBUCKS CORP                 | 9,380.00          | 106,228.50           | 346,591.00           | Equity Securities | Common Stock - Consumer |
| 863667101        | STRYKER CORP                   | 8,200.00          | 266,349.94           | 498,560.00           | Equity Securities | Common Stock - Consumer |
| 868536103        | SUPERVALU INC                  | 14,750.00         | 136,732.50           | 131,717.50           | Equity Securities | Common Stock - Consumer |
| 871829107        | SYSCO CORP                     | 18,998.00         | 518,422.58           | 526,244.60           | Equity Securities | Common Stock - Consumer |
| 872540109        | TJX COMPANIES INC              | 2,200.00          | 55,514.53            | 109,406.00           | Equity Securities | Common Stock - Consumer |
| 91324P102        | UNITEDHEALTH GROUP INC         | 12,160.00         | 175,201.48           | 549,632.00           | Equity Securities | Common Stock - Consumer |
| 92220P105        | VARIAN MEDICAL SYSTEMS INC     | 600.00            | 24,943.14            | 40,584.00            | Equity Securities | Common Stock - Consumer |
| 931142103        | WAL-MART STORES INC            | 7,730.00          | 411,467.96           | 402,346.50           | Equity Securities | Common Stock - Consumer |
| 94973V107        | WELLPOINT INC                  | 13,300.00         | 468,688.36           | 928,207.00           | Equity Securities | Common Stock - Consumer |
| 963320106        | WHIRLPOOL CORP                 | 2,550.00          | 75,454.50            | 217,668.00           | Equity Securities | Common Stock - Consumer |
| 988498101        | YUM! BRANDS INC                | 24,400.00         | 290,752.84           | 1,253,672.00         | Equity Securities | Common Stock - Consumer |
| <b>Subtotal:</b> | <b>Common Stock - Consumer</b> | <b>651,037.00</b> | <b>19,218,277.96</b> | <b>27,197,331.86</b> |                   |                         |

#### Common Stock - Energy / Utilities

|           |                           |           |            |              |                   |                                   |
|-----------|---------------------------|-----------|------------|--------------|-------------------|-----------------------------------|
| 032511107 | ANADARKO PETROLEUM CORP   | 8,720.00  | 182,989.20 | 714,342.40   | Equity Securities | Common Stock - Energy / Utilities |
| 037411105 | APACHE CORP               | 900.00    | 31,965.88  | 117,828.00   | Equity Securities | Common Stock - Energy / Utilities |
| 057224107 | BAKER HUGHES INC          | 500.00    | 14,487.49  | 36,715.00    | Equity Securities | Common Stock - Energy / Utilities |
| 127097103 | CABOT OIL & GAS CORP      | 3,550.00  | 130,533.50 | 188,043.50   | Equity Securities | Common Stock - Energy / Utilities |
| 166764100 | CHEVRON CORP              | 17,248.00 | 564,648.61 | 1,853,987.52 | Equity Securities | Common Stock - Energy / Utilities |
| 20825C104 | CONOCOPHILLIPS            | 20,781.00 | 504,850.26 | 1,659,570.66 | Equity Securities | Common Stock - Energy / Utilities |
| 25271C102 | DIAMOND OFFSHORE DRILLING | 2,600.00  | 168,792.00 | 202,020.00   | Equity Securities | Common Stock - Energy / Utilities |
| 25746U109 | DOMINION RESOURCES INC/VA | 1,900.00  | 60,119.42  | 84,930.00    | Equity Securities | Common Stock - Energy / Utilities |
| 26441C105 | DUKE ENERGY CORP          | 4,156.00  | 56,960.95  | 75,431.40    | Equity Securities | Common Stock - Energy / Utilities |

|                  |  |                   |                     |                      |                   |                                   |
|------------------|--|-------------------|---------------------|----------------------|-------------------|-----------------------------------|
| 2964G103         | ENERGY CORP                              | 1,700.00          | 89,759.41           | 114,257.00           | Equity Securities | Common Stock - Energy / Utilities |
| 30161N101        | EXELON CORP                              | 22,921.00         | 662,263.06          | 945,262.04           | Equity Securities | Common Stock - Energy / Utilities |
| 30231G102        | EXXON MOBIL CORP                         | 31,938.00         | 1,143,639.19        | 2,686,943.94         | Equity Securities | Common Stock - Energy / Utilities |
| 337932107        | FIRSTENERGY CORP                         | 12,200.00         | 370,602.66          | 452,498.00           | Equity Securities | Common Stock - Energy / Utilities |
| 42809H107        | HESS CORP                                | 1,460.00          | 49,819.09           | 124,406.60           | Equity Securities | Common Stock - Energy / Utilities |
| 565849106        | MARATHON OIL CORP                        | 8,101.00          | 296,010.54          | 431,864.31           | Equity Securities | Common Stock - Energy / Utilities |
| 629377508        | NRG ENERGY INC                           | 16,850.00         | 322,003.50          | 362,949.00           | Equity Securities | Common Stock - Energy / Utilities |
| 65339F101        | NEXTERA ENERGY INC                       | 1,980.00          | 80,722.62           | 109,137.60           | Equity Securities | Common Stock - Energy / Utilities |
| 674599105        | OCCIDENTAL PETROLEUM CORP                | 4,300.00          | 60,078.52           | 449,307.00           | Equity Securities | Common Stock - Energy / Utilities |
| 69351T106        | PPL CORPORATION                          | 3,040.00          | 46,360.00           | 76,912.00            | Equity Securities | Common Stock - Energy / Utilities |
| 806857108        | SCHLUMBERGER LTD                         | 7,180.00          | 140,310.92          | 669,606.80           | Equity Securities | Common Stock - Energy / Utilities |
| <b>Subtotal:</b> | <b>Common Stock - Energy / Utilities</b> | <b>172,025.00</b> | <b>4,976,916.82</b> | <b>11,356,012.77</b> |                   |                                   |

|                                 |                              |            |            |              |                   |                          |
|---------------------------------|------------------------------|------------|------------|--------------|-------------------|--------------------------|
| <b>Common Stock - Financial</b> |                              |            |            |              |                   |                          |
| 001055102                       | AFLAC INC                    | 6,110.00   | 118,289.60 | 322,485.80   | Equity Securities | Common Stock - Financial |
| 025816109                       | AMERICAN EXPRESS CO          | 14,571.00  | 270,838.60 | 658,609.20   | Equity Securities | Common Stock - Financial |
| 03076C106                       | AMERIPRISE FINANCIAL INC     | 3,466.00   | 71,018.34  | 211,703.28   | Equity Securities | Common Stock - Financial |
| 053484101                       | AVALONBAY COMMUNITIES INC    | 500.00     | 36,135.00  | 60,040.00    | Equity Securities | Common Stock - Financial |
| 054937107                       | BB&T CORP                    | 3,600.00   | 97,949.88  | 98,820.00    | Equity Securities | Common Stock - Financial |
| 060505104                       | BANK OF AMERICA CORP         | 60,750.00  | 813,442.50 | 809,797.50   | Equity Securities | Common Stock - Financial |
| 064058100                       | BANK OF NEW YORK MELLON CORP | 3,914.00   | 83,092.88  | 116,911.18   | Equity Securities | Common Stock - Financial |
| 084670108                       | BERKSHIRE HATHAWAY INC-CL A  | 2.00       | 228,242.00 | 250,600.00   | Equity Securities | Common Stock - Financial |
| 084670702                       | BERKSHIRE HATHAWAY INC-CL B  | 252.00     | 19,206.18  | 21,074.76    | Equity Securities | Common Stock - Financial |
| 101121101                       | BOSTON PROPERTIES INC        | 800.00     | 52,558.40  | 75,880.00    | Equity Securities | Common Stock - Financial |
| 14040H105                       | CAPITAL ONE FINANCIAL CORP   | 2,000.00   | 85,100.00  | 103,920.00   | Equity Securities | Common Stock - Financial |
| 171232101                       | CHUBB CORP                   | 18,140.00  | 522,854.21 | 1,112,163.40 | Equity Securities | Common Stock - Financial |
| 172967101                       | CITIGROUP INC                | 107,750.00 | 510,735.00 | 476,255.00   | Equity Securities | Common Stock - Financial |
| 269246401                       | E*TRADE FINANCIAL CORP       | 4,850.00   | 77,794.00  | 75,805.50    | Equity Securities | Common Stock - Financial |
| 29476L107                       | EQUITY RESIDENTIAL           | 1,400.00   | 42,665.00  | 78,974.00    | Equity Securities | Common Stock - Financial |
| 316773100                       | FIFTH THIRD BANCORP          | 4,200.00   | 40,403.16  | 58,317.00    | Equity Securities | Common Stock - Financial |
| 37247D106                       | GENWORTH FINANCIAL INC-CL A  | 5,350.00   | 71,797.00  | 72,011.00    | Equity Securities | Common Stock - Financial |
| 38141G104                       | GOLDMAN SACHS GROUP INC      | 7,810.00   | 536,580.14 | 1,238,666.00 | Equity Securities | Common Stock - Financial |
| 40414L109                       | HCP INC                      | 1,500.00   | 43,005.60  | 56,910.00    | Equity Securities | Common Stock - Financial |
| 416515104                       | HARTFORD FINANCIAL SVCS GRP  | 2,900.00   | 79,576.00  | 78,097.00    | Equity Securities | Common Stock - Financial |
| 42217K106                       | HEALTH CARE REIT INC         | 600.00     | 25,300.68  | 31,464.00    | Equity Securities | Common Stock - Financial |
| 44107P104                       | HOST HOTELS & RESORTS INC    | 3,207.00   | 35,590.74  | 56,475.27    | Equity Securities | Common Stock - Financial |
| 443683107                       | HUDSON CITY BANCORP INC      | 2,400.00   | 31,287.84  | 23,232.00    | Equity Securities | Common Stock - Financial |
| 46625H100                       | JPMORGAN CHASE & CO          | 23,444.00  | 792,252.10 | 1,080,768.40 | Equity Securities | Common Stock - Financial |
| 47102X105                       | JANUS CAPITAL GROUP INC      | 1,200.00   | 9,636.00   | 14,964.00    | Equity Securities | Common Stock - Financial |
| 493267108                       | KEYCORP                      | 3,200.00   | 20,222.08  | 28,416.00    | Equity Securities | Common Stock - Financial |
| 49446R109                       | KIMCO REALTY CORP            | 1,900.00   | 25,023.00  | 34,846.00    | Equity Securities | Common Stock - Financial |
| 571837103                       | MARSHALL & ILSLEY CORP       | 13,950.00  | 95,278.50  | 111,460.50   | Equity Securities | Common Stock - Financial |
| 59156R108                       | METLIFE INC                  | 7,800.00   | 213,873.74 | 348,894.00   | Equity Securities | Common Stock - Financial |
| 665859104                       | NORTHERN TRUST CORP          | 1,200.00   | 69,211.80  | 60,900.00    | Equity Securities | Common Stock - Financial |
| 712704105                       | PEOPLES UNITED FINANCIAL     | 1,800.00   | 28,270.98  | 22,644.00    | Equity Securities | Common Stock - Financial |
| 729251108                       | PLUM CREEK TIMBER CO         | 800.00     | 24,634.64  | 34,888.00    | Equity Securities | Common Stock - Financial |
| 743410102                       | PROLOGIS                     | 2,300.00   | 27,179.79  | 36,754.00    | Equity Securities | Common Stock - Financial |
| 74460D109                       | PUBLIC STORAGE               | 800.00     | 59,827.76  | 88,728.00    | Equity Securities | Common Stock - Financial |
| 828806109                       | SIMON PROPERTY GROUP INC     | 1,512.00   | 103,412.18 | 162,025.92   | Equity Securities | Common Stock - Financial |
| 867914103                       | SUNTRUST BANKS INC           | 2,600.00   | 57,755.62  | 74,984.00    | Equity Securities | Common Stock - Financial |
| 89417E109                       | TRAVELERS COS INC/THE        | 5,170.00   | 190,173.36 | 307,511.60   | Equity Securities | Common Stock - Financial |
| 902973304                       | US BANCORP                   | 10,200.00  | 224,718.24 | 269,586.00   | Equity Securities | Common Stock - Financial |
| 92276F100                       | VENTAS INC                   | 800.00     | 30,724.00  | 43,440.00    | Equity Securities | Common Stock - Financial |
| 929042109                       | VORNADO REALTY TRUST         | 904.00     | 57,872.54  | 79,100.00    | Equity Securities | Common Stock - Financial |

|   |   |                   |                     |                      |                   |  |
|---|---|-------------------|---------------------|----------------------|-------------------|--|
| 949746101   | WELLS FARGO & CO                                  | 24,900.00         | 703,965.33          | 789,579.00           | Equity Securities | Common Stock - Financial                   |
| <b>Subtotal:</b>                                  | <b>Common Stock - Financial</b>                   | <b>360,552.00</b> | <b>6,627,494.41</b> | <b>9,677,701.31</b>  |                   |  |
| <b>Common Stock - Technology / Communications</b> |   |                   |                     |                      |                   |  |
| 00184X105   | AOL INC   | 244.00            | 3,405.49            | 4,765.32             | Equity Securities | Common Stock - Technology / Communications |
| 00206R102   | AT&T INC  | 45,832.00         | 1,058,692.48        | 1,402,917.52         | Equity Securities | Common Stock - Technology / Communications |
| 021441100   | ALTERA CORP                                       | 1,500.00          | 30,739.05           | 66,030.00            | Equity Securities | Common Stock - Technology / Communications |
| 029912201   | AMERICAN TOWER CORP-CL A                          | 2,100.00          | 76,614.93           | 108,822.00           | Equity Securities | Common Stock - Technology / Communications |
| 032654105   | ANALOG DEVICES INC                                | 11,575.00         | 436,400.48          | 455,823.50           | Equity Securities | Common Stock - Technology / Communications |
| 037833100   | APPLE INC   | 17,888.00         | 185,945.76          | 6,234,102.16         | Equity Securities | Common Stock - Technology / Communications |
| 111320107   | BROADCOM CORP-CL A                                | 2,200.00          | 64,392.90           | 86,636.00            | Equity Securities | Common Stock - Technology / Communications |
| 124857202   | CBS CORP-CLASS B NON VOTING                       | 3,600.00          | 41,936.40           | 90,144.00            | Equity Securities | Common Stock - Technology / Communications |
| 12673P105   | CA INC  | 2,100.00          | 45,573.57           | 50,778.00            | Equity Securities | Common Stock - Technology / Communications |
| 156700106   | CENTURYLINK INC                                   | 1,512.00          | 45,870.50           | 62,823.60            | Equity Securities | Common Stock - Technology / Communications |
| 177376100   | CITRIX SYSTEMS INC                                | 900.00            | 33,723.00           | 66,114.00            | Equity Securities | Common Stock - Technology / Communications |
| 192446102   | COGNIZANT TECH SOLUTIONS-A                        | 1,500.00          | 56,694.60           | 122,100.00           | Equity Securities | Common Stock - Technology / Communications |
| 20030N101   | COMCAST CORP-CLASS A                              | 15,300.00         | 255,869.55          | 378,216.00           | Equity Securities | Common Stock - Technology / Communications |
| 205363104   | COMPUTER SCIENCES CORP                            | 700.00            | 35,673.12           | 34,111.00            | Equity Securities | Common Stock - Technology / Communications |
| 254687106   | WALT DISNEY CO/THE                                | 9,810.00          | 211,426.36          | 422,712.90           | Equity Securities | Common Stock - Technology / Communications |
| 25490A101   | DIRECTV-CLASS A                                   | 2,400.00          | 64,080.00           | 112,320.00           | Equity Securities | Common Stock - Technology / Communications |
| 268648102   | EMC CORP/MASS                                     | 24,000.00         | 253,200.00          | 637,440.00           | Equity Securities | Common Stock - Technology / Communications |
| 278642103   | EBAY INC  | 5,900.00          | 138,396.30          | 183,136.00           | Equity Securities | Common Stock - Technology / Communications |
| 337738108   | FISERV INC  | 800.00            | 38,860.64           | 50,176.00            | Equity Securities | Common Stock - Technology / Communications |
| 364730101   | GANNETT CO  | 4,700.00          | 72,803.00           | 71,581.00            | Equity Securities | Common Stock - Technology / Communications |
| 38259P508   | GOOGLE INC-CL A                                   | 1,300.00          | 643,374.03          | 762,788.00           | Equity Securities | Common Stock - Technology / Communications |
| 413875105   | HARRIS CORP                                       | 700.00            | 26,202.40           | 34,720.00            | Equity Securities | Common Stock - Technology / Communications |
| 428236103   | HEWLETT-PACKARD CO                                | 2,400.00          | 46,296.00           | 98,328.00            | Equity Securities | Common Stock - Technology / Communications |
| 458140100   | INTEL CORP  | 23,600.00         | 468,338.26          | 476,248.00           | Equity Securities | Common Stock - Technology / Communications |
| 459200101   | INTL BUSINESS MACHINES CORP                       | 9,340.00          | 784,388.09          | 1,523,073.80         | Equity Securities | Common Stock - Technology / Communications |
| 461202103   | INTUIT INC  | 1,700.00          | 47,242.66           | 90,287.00            | Equity Securities | Common Stock - Technology / Communications |
| 482480100   | KLA-TENCOR CORPORATION                            | 900.00            | 31,500.90           | 42,588.00            | Equity Securities | Common Stock - Technology / Communications |
| 535678106   | LINEAR TECHNOLOGY CORP                            | 1,200.00          | 33,230.52           | 40,356.00            | Equity Securities | Common Stock - Technology / Communications |
| 580645109   | MCGRAW-HILL COMPANIES INC                         | 1,700.00          | 40,089.57           | 66,980.00            | Equity Securities | Common Stock - Technology / Communications |
| 594918104   | MICROSOFT CORP                                    | 25,356.00         | 651,854.95          | 643,788.84           | Equity Securities | Common Stock - Technology / Communications |
| 595112103   | MICRON TECHNOLOGY INC                             | 4,500.00          | 36,464.85           | 51,615.00            | Equity Securities | Common Stock - Technology / Communications |
| 620076307   | MOTOROLA SOLUTIONS INC                            | 1,742.00          | 29,617.20           | 77,849.98            | Equity Securities | Common Stock - Technology / Communications |
| 620097105   | MOTOROLA MOBILITY HOLDINGS I                      | 1,525.00          | 46,116.00           | 37,210.00            | Equity Securities | Common Stock - Technology / Communications |
| 67066G104   | NVIDIA CORP                                       | 2,900.00          | 42,195.00           | 53,534.00            | Equity Securities | Common Stock - Technology / Communications |
| 68389X105   | ORACLE CORP                                       | 9,857.00          | 120,945.39          | 329,544.15           | Equity Securities | Common Stock - Technology / Communications |
| 747525103   | QUALCOMM INC                                      | 14,300.00         | 359,716.50          | 784,069.00           | Equity Securities | Common Stock - Technology / Communications |
| 749121109   | QWEST COMMUNICATIONS INTL                         | 7,900.00          | 28,203.00           | 53,957.00            | Equity Securities | Common Stock - Technology / Communications |
| 852061100   | SPRINT NEXTEL CORP                                | 15,300.00         | 61,423.38           | 70,992.00            | Equity Securities | Common Stock - Technology / Communications |
| 882508104   | TEXAS INSTRUMENTS INC                             | 6,700.00          | 157,014.50          | 231,552.00           | Equity Securities | Common Stock - Technology / Communications |
| 887317303   | TIME WARNER INC                                   | 13,212.00         | 388,104.06          | 471,668.40           | Equity Securities | Common Stock - Technology / Communications |
| 88732J207   | TIME WARNER CABLE                                 | 653.00            | 15,602.84           | 46,585.02            | Equity Securities | Common Stock - Technology / Communications |
| 92343V104   | VERIZON COMMUNICATIONS INC                        | 10,883.00         | 382,972.77          | 419,430.82           | Equity Securities | Common Stock - Technology / Communications |
| 92553P201   | VIACOM INC-CLASS B                                | 3,200.00          | 85,500.48           | 148,864.00           | Equity Securities | Common Stock - Technology / Communications |
| 958102105   | WESTERN DIGITAL CORP                              | 1,200.00          | 42,470.16           | 44,748.00            | Equity Securities | Common Stock - Technology / Communications |
| 983919101   | XILINX INC  | 1,400.00          | 32,613.14           | 45,920.00            | Equity Securities | Common Stock - Technology / Communications |
| 984121103   | XEROX CORP  | 16,789.00         | 141,984.57          | 178,802.85           | Equity Securities | Common Stock - Technology / Communications |
| <b>Subtotal:</b>                                  | <b>Common Stock - Technology / Communications</b> | <b>334,818.00</b> | <b>7,893,759.35</b> | <b>17,466,248.86</b> |                   |  |
| <b>Common Stock - Industrial / Other</b>          |   |                   |                     |                      |                   |  |
| 001547108   | AK STEEL HOLDING CORP                             | 6,350.00          | 106,045.00          | 100,203.00           | Equity Securities | Common Stock - Industrial / Other          |

|                     |  |                         |                         |                         |                   |                                   |
|---------------------|--|-------------------------|-------------------------|-------------------------|-------------------|-----------------------------------|
| 00846U101           | AGILENT TECHNOLOGIES INC                 | 1,800.00                | 49,540.86               | 80,604.00               | Equity Securities | Common Stock - Industrial / Other |
| 009158106           | AIR PRODUCTS & CHEMICALS INC             | 8,168.00                | 480,851.21              | 736,590.24              | Equity Securities | Common Stock - Industrial / Other |
| 032095101           | AMPHENOL CORP-CL A                       | 900.00                  | 33,566.58               | 48,951.00               | Equity Securities | Common Stock - Industrial / Other |
| 097023105           | BOEING CO/THE                            | 9,480.00                | 546,781.27              | 700,856.40              | Equity Securities | Common Stock - Industrial / Other |
| 149123101           | CATERPILLAR INC                          | 3,900.00                | 109,044.00              | 434,265.00              | Equity Securities | Common Stock - Industrial / Other |
| 231021106           | CUMMINS INC                              | 1,040.00                | 19,811.48               | 114,004.80              | Equity Securities | Common Stock - Industrial / Other |
| 235851102           | DANAHER CORP                             | 34,040.00               | 552,265.66              | 1,766,676.00            | Equity Securities | Common Stock - Industrial / Other |
| 244199105           | DEERE & CO                               | 13,860.00               | 302,644.10              | 1,342,895.40            | Equity Securities | Common Stock - Industrial / Other |
| 260543103           | DOW CHEMICAL CO/THE                      | 3,900.00                | 134,082.00              | 147,225.00              | Equity Securities | Common Stock - Industrial / Other |
| 263534109           | DU PONT (E.I.) DE NEMOURS                | 7,323.00                | 364,758.63              | 402,545.31              | Equity Securities | Common Stock - Industrial / Other |
| 278058102           | EATON CORP                               | 7,254.00                | 370,643.13              | 402,161.76              | Equity Securities | Common Stock - Industrial / Other |
| 291011104           | EMERSON ELECTRIC CO                      | 31,945.00               | 855,431.58              | 1,866,546.35            | Equity Securities | Common Stock - Industrial / Other |
| 35671D857           | FREEPORT-MCMORAN COPPER                  | 1,610.00                | 19,674.20               | 89,435.50               | Equity Securities | Common Stock - Industrial / Other |
| 369550108           | GENERAL DYNAMICS CORP                    | 7,679.00                | 450,377.20              | 587,904.24              | Equity Securities | Common Stock - Industrial / Other |
| 382388106           | GOODRICH CORP                            | 700.00                  | 37,025.31               | 59,871.00               | Equity Securities | Common Stock - Industrial / Other |
| 438516106           | HONEYWELL INTERNATIONAL INC              | 16,438.00               | 483,132.36              | 981,512.98              | Equity Securities | Common Stock - Industrial / Other |
| 446413106           | HUNTINGTON INGALLS INDUSTRIE             | 1,287.62                | 43,600.99               | 53,436.02               | Equity Securities | Common Stock - Industrial / Other |
| 450911102           | ITT CORP                                 | 980.00                  | 44,569.42               | 58,849.00               | Equity Securities | Common Stock - Industrial / Other |
| 452308109           | ILLINOIS TOOL WORKS                      | 7,427.00                | 398,283.01              | 398,978.44              | Equity Securities | Common Stock - Industrial / Other |
| 460146103           | INTERNATIONAL PAPER CO                   | 2,750.00                | 74,250.00               | 82,995.00               | Equity Securities | Common Stock - Industrial / Other |
| 469814107           | JACOBS ENGINEERING GROUP INC             | 600.00                  | 27,097.32               | 30,858.00               | Equity Securities | Common Stock - Industrial / Other |
| 502424104           | L-3 COMMUNICATIONS HOLDINGS              | 600.00                  | 47,404.26               | 46,986.00               | Equity Securities | Common Stock - Industrial / Other |
| 539830109           | LOCKHEED MARTIN CORP                     | 6,776.00                | 487,315.22              | 544,790.40              | Equity Securities | Common Stock - Industrial / Other |
| 61166W101           | MONSANTO CO                              | 13,100.00               | 188,623.50              | 946,606.00              | Equity Securities | Common Stock - Industrial / Other |
| 655844108           | NORFOLK SOUTHERN CORP                    | 6,127.00                | 384,040.36              | 424,417.29              | Equity Securities | Common Stock - Industrial / Other |
| 666807102           | NORTHROP GRUMMAN CORP                    | 7,726.00                | 426,125.88              | 484,497.46              | Equity Securities | Common Stock - Industrial / Other |
| 693506107           | PPG INDUSTRIES INC                       | 8,846.00                | 466,549.61              | 842,227.66              | Equity Securities | Common Stock - Industrial / Other |
| 701094104           | PARKER HANNIFIN CORP                     | 6,000.00                | 211,000.00              | 568,080.00              | Equity Securities | Common Stock - Industrial / Other |
| 74005P104           | PRAXAIR INC                              | 1,300.00                | 33,359.94               | 132,080.00              | Equity Securities | Common Stock - Industrial / Other |
| 755111507           | RAYTHEON COMPANY                         | 8,546.00                | 391,110.19              | 434,735.02              | Equity Securities | Common Stock - Industrial / Other |
| 760759100           | REPUBLIC SERVICES INC                    | 1,700.00                | 44,748.25               | 51,068.00               | Equity Securities | Common Stock - Industrial / Other |
| 773903109           | ROCKWELL AUTOMATION INC                  | 700.00                  | 29,639.26               | 66,255.00               | Equity Securities | Common Stock - Industrial / Other |
| 774341101           | ROCKWELL COLLINS INC                     | 800.00                  | 39,574.00               | 51,864.00               | Equity Securities | Common Stock - Industrial / Other |
| 854502101           | STANLEY BLACK & DECKER INC               | 5,299.00                | 355,986.82              | 405,903.40              | Equity Securities | Common Stock - Industrial / Other |
| 883556102           | THERMO FISHER SCIENTIFIC INC             | 1,500.00                | 66,177.45               | 83,325.00               | Equity Securities | Common Stock - Industrial / Other |
| 88579Y101           | 3M CO                                    | 8,327.00                | 390,975.89              | 778,574.50              | Equity Securities | Common Stock - Industrial / Other |
| 907818108           | UNION PACIFIC CORP                       | 8,500.00                | 247,791.70              | 835,805.00              | Equity Securities | Common Stock - Industrial / Other |
| 911312106           | UNITED PARCEL SERVICE-CL B               | 5,444.00                | 396,624.12              | 404,598.08              | Equity Securities | Common Stock - Industrial / Other |
| 913017109           | UNITED TECHNOLOGIES CORP                 | 10,510.00               | 609,782.77              | 889,671.50              | Equity Securities | Common Stock - Industrial / Other |
| 94106L109           | WASTE MANAGEMENT INC                     | 13,441.00               | 463,397.47              | 501,886.94              | Equity Securities | Common Stock - Industrial / Other |
| <b>Subtotal:</b>    | <b>Common Stock - Industrial / Other</b> | <b>284,673.62</b>       | <b>10,783,702.00</b>    | <b>18,980,735.69</b>    |                   |                                   |
| <b>Total:</b>       | <b>Equity Securities</b>                 | <b>1,803,105.62</b>     | <b>49,500,150.54</b>    | <b>84,678,030.49</b>    |                   |                                   |
| <b>Grand Total:</b> |  | <b>1,957,476,962.78</b> | <b>2,048,857,132.22</b> | <b>2,173,684,344.30</b> |                   |                                   |