

**Employers Holdings, Inc and Subsidiaries**  
**Supplemental Portfolio Listing**  
**3/31/2015**

Description	Par/Shares	BookValue	MarketValue	Group1
Structured Securities				
U.S. gov't sponsored MBS				
FG G00413	7,140.00	7,249.08	8,293.15	Structured Securities
FG G00485	318.65	319.84	368.92	Structured Securities
FG G00708	6,048.05	6,126.28	7,004.05	Structured Securities
FG G01263	496.80	508.75	570.62	Structured Securities
FG G01563	39.68	39.99	44.69	Structured Securities
FG G01600	28,547.28	30,282.42	33,024.38	Structured Securities
FG G01595	433,149.82	433,763.18	494,673.30	Structured Securities
FG G11723	1,035,355.80	1,032,870.50	1,092,600.62	Structured Securities
FG C64137	10,177.38	10,419.12	11,462.28	Structured Securities
FG C66919	929.62	970.44	1,014.83	Structured Securities
FG C66956	176.56	184.31	203.95	Structured Securities
FG C68591	289.91	302.14	334.35	Structured Securities
FG C71813	1,685.70	1,736.80	1,922.50	Structured Securities
FG C72493	7,958.08	8,191.79	9,083.45	Structured Securities
FG C74477	2,156.99	2,222.37	2,244.01	Structured Securities
FG C74177	16,568.97	17,133.39	18,660.82	Structured Securities
FG C78013	24,826.49	25,224.16	27,960.85	Structured Securities
FG C79736	17,184.31	17,582.38	18,962.68	Structured Securities
FG C79960	8,243.52	8,438.38	8,785.89	Structured Securities
FG G30654	3,689,988.33	3,789,890.59	3,901,065.99	Structured Securities
FG D88676	89.72	91.86	92.44	Structured Securities
FG E81985	1,711.50	1,724.17	1,737.35	Structured Securities
FG E82253	748.94	755.41	754.95	Structured Securities
FG E83270	2,789.35	2,811.58	2,850.05	Structured Securities
FG E83755	2,540.49	2,530.03	2,595.45	Structured Securities
FG E84752	122.41	123.35	124.97	Structured Securities
FG E85007	18,409.85	18,548.37	18,795.10	Structured Securities
FG E88326	45,318.54	45,318.54	46,850.26	Structured Securities
FG E88734	17,360.68	17,572.71	18,202.32	Structured Securities
FG E89844	8,101.14	8,200.60	8,404.76	Structured Securities
FG E89433	7,101.15	7,127.26	7,353.11	Structured Securities
FG E89458	2,665.21	2,699.66	2,712.64	Structured Securities
FG E89532	5,791.24	5,862.33	6,071.35	Structured Securities
FG E89977	2,829.93	2,881.23	2,862.97	Structured Securities
FG E90379	251.35	254.42	259.49	Structured Securities
FG E90932	17,929.65	18,126.53	18,238.93	Structured Securities
FG E90950	815.23	830.51	822.69	Structured Securities
FG E91057	1,222.33	1,231.16	1,271.01	Structured Securities

FG E93198	115,725.36	116,197.94	121,296.70	Structured Securities
FG E94544	8,419.33	8,496.18	8,804.32	Structured Securities
FG E95031	68,884.21	69,787.69	72,047.37	Structured Securities
FG E99396	99,588.70	98,652.22	104,709.46	Structured Securities
FG E99524	660,919.44	654,824.36	696,482.99	Structured Securities
FG A51832	558,413.25	557,748.73	639,822.87	Structured Securities
FG G01962	930,060.36	914,100.37	1,034,108.91	Structured Securities
FG G02087	308,417.44	303,068.67	347,837.29	Structured Securities
FG G11911	117,060.84	115,185.02	124,059.40	Structured Securities
FG G12310	240,265.60	239,476.94	253,775.13	Structured Securities
FG G02478	165,420.74	162,122.02	186,667.10	Structured Securities
FG G02566	393,670.14	377,996.42	431,795.20	Structured Securities
FG G03122	247,116.44	242,558.56	278,546.76	Structured Securities
FG G03432	151,671.58	148,716.06	170,962.43	Structured Securities
FG G03483	890,245.86	874,792.67	1,002,918.31	Structured Securities
FG G05897	644,476.86	654,038.56	713,134.72	Structured Securities
FG G05270	807,064.40	817,066.42	903,406.02	Structured Securities
FG G06784	2,123,287.44	2,169,684.82	2,233,522.58	Structured Securities
FG G06501	1,889,873.88	1,907,664.68	2,032,371.32	Structured Securities
FG G13885	261,740.15	273,007.25	277,193.86	Structured Securities
FG G13997	331,426.25	340,020.96	352,421.17	Structured Securities
FG G15145	5,849,977.58	6,037,343.12	6,136,381.95	Structured Securities
FG G08061	492,300.40	483,051.50	555,222.94	Structured Securities
FG G08072	923,242.80	903,331.06	1,026,528.64	Structured Securities
FG G08073	325,484.13	319,575.57	367,085.33	Structured Securities
FG G08118	432,203.05	436,948.41	496,967.29	Structured Securities
FG G08462	951,579.57	962,730.89	1,000,982.92	Structured Securities
FG G08568	1,621,561.94	1,712,944.01	1,771,439.99	Structured Securities
FG G08632	3,000,000.00	3,134,062.50	3,147,053.40	Structured Securities
FG G18317	299,775.51	310,660.03	317,474.92	Structured Securities
FG G18391	956,433.78	996,189.91	1,017,021.18	Structured Securities
FG G18449	2,948,680.56	3,053,168.44	3,035,655.44	Structured Securities
FH 1G1374	329,452.94	329,427.20	348,154.60	Structured Securities
FG C00689	181,998.87	189,620.07	209,612.07	Structured Securities
FG C00921	1,374.80	1,423.78	1,596.00	Structured Securities
FG C00971	5,460.63	5,655.17	6,310.20	Structured Securities
FG C01197	2,871.82	2,871.39	3,317.41	Structured Securities
FG C01343	577.63	590.85	667.25	Structured Securities
FG C01367	126,558.55	132,748.05	145,796.37	Structured Securities
FG C01458	100,266.44	105,561.76	115,507.67	Structured Securities
FG C01492	86,750.48	82,793.59	96,780.82	Structured Securities
FG C01621	665,763.57	646,263.70	730,863.73	Structured Securities
FG C09029	4,424,321.05	4,520,614.63	4,525,176.54	Structured Securities
FG C17989	68,711.03	70,065.56	75,477.72	Structured Securities
FG C18739	158.96	162.78	165.13	Structured Securities
FG C22289	6,131.53	6,317.39	6,998.60	Structured Securities
FG C25625	658.78	674.63	729.97	Structured Securities

FG A93849	2,358,619.25	2,385,566.89	2,593,673.82	Structured Securities
FG A94742	1,300,828.96	1,326,493.21	1,403,790.22	Structured Securities
FG A94833	1,902,323.73	1,883,018.76	2,056,460.46	Structured Securities
FG E00855	126.48	126.35	128.53	Structured Securities
FG E00985	11,584.40	11,695.67	11,794.50	Structured Securities
FG E01251	1,531.87	1,551.90	1,595.14	Structured Securities
FG E01345	109,400.58	110,250.83	114,564.53	Structured Securities
FG E02703	183,787.60	187,003.88	195,889.50	Structured Securities
FG B16345	68,827.05	68,757.53	72,481.94	Structured Securities
FG A19080	375,508.87	372,383.39	418,926.29	Structured Securities
FG A25752	74,004.96	74,033.08	84,793.95	Structured Securities
FG A33516	321,934.87	316,524.73	362,579.40	Structured Securities
FG A35751	554,852.52	530,035.21	625,941.83	Structured Securities
FG A38768	278,662.82	278,420.38	319,288.35	Structured Securities
FG C44017	7,605.38	7,876.32	7,938.84	Structured Securities
FG C53260	304.06	310.51	334.90	Structured Securities
FG C58664	997.55	997.55	1,072.09	Structured Securities
FG J25662	4,379,825.65	4,555,636.58	4,709,648.86	Structured Securities
FG Q01762	2,494,504.16	2,555,865.10	2,743,100.71	Structured Securities
FG Q01213	1,401,764.64	1,453,581.77	1,541,461.28	Structured Securities
FG Q01637	894,649.71	926,992.37	977,098.57	Structured Securities
FG Q01641	2,038,754.16	2,099,814.30	2,241,931.71	Structured Securities
FG Q04411	817,057.58	841,019.07	875,600.16	Structured Securities
FG Q04537	3,343,953.73	3,413,224.67	3,517,562.45	Structured Securities
FG Q06274	3,304,720.80	3,393,397.53	3,469,063.57	Structured Securities
FG Q06581	1,103,737.34	1,140,988.48	1,158,676.75	Structured Securities
FG Q10363	5,555,968.55	5,699,318.71	5,682,620.74	Structured Securities
FG C90559	37,498.87	38,319.16	42,952.74	Structured Securities
FN 125480	32,871.46	34,830.48	38,041.15	Structured Securities
FN 190267	11,999.17	12,265.10	13,784.50	Structured Securities
FN 251496	4,935.45	5,235.16	5,099.89	Structured Securities
FN 252980	363.12	371.12	418.14	Structured Securities
FN 252104	193.50	198.99	208.87	Structured Securities
FN 253352	114.19	113.50	114.84	Structured Securities
FN 253943	3,368.00	3,389.00	3,457.75	Structured Securities
FN 254007	3,564.57	3,624.16	4,119.24	Structured Securities
FN 254051	10,188.47	10,412.93	11,744.87	Structured Securities
FN 256197	115,046.50	115,046.50	131,864.32	Structured Securities
FN 256200	132,681.13	132,422.40	140,934.64	Structured Securities
FN 256845	116,551.94	117,657.11	134,105.37	Structured Securities
FN 256960	157,929.58	159,339.77	181,714.74	Structured Securities
FN 323218	4,334.27	4,383.03	5,025.98	Structured Securities
FN 323600	12,752.12	12,895.58	14,759.35	Structured Securities
FN 323961	363.58	371.59	419.12	Structured Securities
FN 331093	480.70	510.59	496.74	Structured Securities
FN 349022	626.32	651.76	646.45	Structured Securities
FN 357415	126,677.28	124,270.47	139,043.69	Structured Securities

FN 357465	215,427.95	213,461.56	227,522.03	Structured Securities
FN 357797	146,712.98	143,973.80	165,744.26	Structured Securities
FN 369508	1,326.73	1,355.68	1,370.67	Structured Securities
FN 417063	2,061.23	2,144.97	2,153.71	Structured Securities
FN 457261	16,882.75	17,246.96	19,619.30	Structured Securities
FN 510369	521.74	533.24	605.03	Structured Securities
FN 509508	575.74	607.32	597.46	Structured Securities
FN 512026	489.72	516.58	509.53	Structured Securities
FN 516505	61,201.20	61,809.65	68,662.18	Structured Securities
FN 522567	10,469.28	10,739.19	11,448.80	Structured Securities
FN 535332	2,370.00	2,394.44	2,764.10	Structured Securities
FN 535440	8,175.79	8,390.40	9,535.32	Structured Securities
FN 545139	26,158.19	27,592.80	30,121.44	Structured Securities
FN 545718	37,358.87	39,407.77	43,275.99	Structured Securities
FN 545723	5,002.91	5,277.29	5,760.91	Structured Securities
FN 545819	700.69	718.75	809.72	Structured Securities
FN 547585	31,862.24	32,552.21	32,961.96	Structured Securities
FN 555202	160,610.90	164,826.94	184,599.12	Structured Securities
FN 555417	275,694.97	282,179.62	316,686.07	Structured Securities
FN 555570	70,080.19	71,828.24	80,456.11	Structured Securities
FN 555876	249,096.83	244,745.43	281,876.18	Structured Securities
FN 555880	709,954.40	697,652.12	803,379.29	Structured Securities
FN 570598	2,374.57	2,522.24	2,489.91	Structured Securities
FN 569973	1,783.37	1,840.22	1,891.43	Structured Securities
FN 581862	3,659.99	3,817.83	4,116.58	Structured Securities
FN 596283	1,886.14	1,917.67	2,017.75	Structured Securities
FN 600073	3,810.86	3,874.57	3,976.89	Structured Securities
FN 606347	4,496.64	4,595.71	5,177.93	Structured Securities
FN 609599	4,144.46	4,235.77	4,513.76	Structured Securities
FN 611529	2,585.15	2,628.37	2,705.79	Structured Securities
FN 614305	31,783.78	32,484.01	34,703.18	Structured Securities
FN 616454	14,680.81	15,004.25	15,470.39	Structured Securities
FN 616766	9,803.78	10,320.77	10,520.38	Structured Securities
FN 624124	166,663.93	169,324.28	192,597.85	Structured Securities
FN 632866	17,803.48	18,150.72	18,140.82	Structured Securities
FN AH3552	2,253,096.62	2,329,577.60	2,396,221.43	Structured Securities
FN AH5279	3,195,137.31	3,326,119.53	3,398,103.94	Structured Securities
FN AH8113	635,463.72	658,846.80	676,156.66	Structured Securities
FN AI1915	1,764,588.15	1,834,196.32	1,877,586.38	Structured Securities
FN AI4548	1,091,003.88	1,112,542.33	1,160,308.37	Structured Securities
FN AJ7496	3,870,436.57	3,967,222.61	4,072,670.36	Structured Securities
FN AJ7717	2,096,971.16	2,152,139.64	2,206,539.80	Structured Securities
FN AK5553	3,910,615.52	4,023,041.92	4,204,598.39	Structured Securities
FN AL5315	1,826,009.85	1,916,856.76	1,957,574.96	Structured Securities
FN AO0423	5,372,847.20	5,527,779.21	5,510,271.73	Structured Securities
FN AO2108	6,132,672.32	6,373,747.23	6,630,112.39	Structured Securities
FN AO3281	7,581,791.09	7,840,792.04	8,142,279.55	Structured Securities

FN AO3637	3,322,146.67	3,404,344.49	3,497,959.65	Structured Securities
FN AO6994	6,167,292.45	6,498,398.65	6,657,904.27	Structured Securities
FN AP2133	4,832,036.76	4,995,995.60	5,087,300.22	Structured Securities
FN AQ6298	1,904,404.48	1,962,555.07	1,964,723.83	Structured Securities
FN AR8127	4,485,750.20	4,596,728.46	4,594,877.73	Structured Securities
FN AS0531	2,865,622.28	3,018,256.73	3,097,067.42	Structured Securities
FN AS0613	2,742,237.34	2,889,180.40	2,963,717.16	Structured Securities
FN AS0672	2,980,208.85	3,242,839.75	3,262,484.70	Structured Securities
FN AS1558	2,831,461.88	2,995,817.23	3,045,990.70	Structured Securities
FN AS1959	4,368,703.83	4,662,552.59	4,761,883.24	Structured Securities
FN AS2703	7,514,194.32	7,885,472.85	8,086,122.94	Structured Securities
FN AS3101	6,301,595.76	6,647,230.47	6,781,229.75	Structured Securities
FN AS3856	2,935,057.95	3,049,981.58	3,095,254.88	Structured Securities
FN AS3956	2,923,910.97	3,128,508.69	3,136,407.95	Structured Securities
FN AT0310	1,315,415.75	1,387,381.83	1,385,032.29	Structured Securities
FN AT7899	2,733,473.78	2,872,274.00	2,878,139.05	Structured Securities
FN AU5665	4,203,159.30	4,400,079.88	4,601,269.10	Structured Securities
FN 640060	19,729.84	20,811.90	22,429.36	Structured Securities
FN 641861	1,783.66	1,856.12	1,905.54	Structured Securities
FN 644271	24,139.28	24,346.68	25,035.98	Structured Securities
FN 644284	2,995.61	3,159.90	3,214.16	Structured Securities
FN 647313	1,733.13	1,803.54	1,969.22	Structured Securities
FN 654769	23,007.70	23,483.29	24,028.46	Structured Securities
FN 655032	22,922.80	22,989.75	24,058.78	Structured Securities
FN 662476	251.39	261.60	271.52	Structured Securities
FN 669713	121,695.76	121,978.26	139,181.35	Structured Securities
FHR 2890 PE	1,746,282.84	1,707,596.53	1,929,728.46	Structured Securities
FHR 2927 OG	4,000,000.00	3,912,356.16	4,392,851.60	Structured Securities
FNR 2006-75 YD	344,731.80	343,022.64	346,570.43	Structured Securities
FN 687387	1,842.77	1,957.37	1,896.82	Structured Securities
FN 689329	49,692.42	49,692.42	52,398.70	Structured Securities
FN 693854	96,934.32	97,177.38	101,922.71	Structured Securities
FN 695925	45,913.48	46,506.17	48,678.64	Structured Securities
FN 696266	14,940.61	15,342.14	15,925.96	Structured Securities
FN 701912	67,140.41	68,283.06	76,017.56	Structured Securities
FN 702459	814,747.73	800,166.66	921,962.66	Structured Securities
FN 712197	71,222.90	72,701.72	80,595.33	Structured Securities
FN 713312	135,986.38	136,175.72	156,035.24	Structured Securities
FN 725424	1,201,666.41	1,181,144.90	1,359,797.06	Structured Securities
FN 725234	7,811.48	7,766.55	8,720.03	Structured Securities
FN 725690	234,588.80	234,636.05	269,321.50	Structured Securities
FN 725773	119,127.07	117,100.49	134,877.79	Structured Securities
FN 725948	201,357.50	197,948.92	227,980.55	Structured Securities
FN 735022	102,713.34	100,909.26	116,293.87	Structured Securities
FN 735060	266,268.93	266,337.18	305,359.29	Structured Securities
FN 735171	407,891.77	402,649.72	432,879.14	Structured Securities
FN 735141	588,388.16	578,450.60	666,183.55	Structured Securities

FN 735893	249,026.50	239,712.35	278,068.62	Structured Securities
FN 735930	69,690.94	69,690.94	72,617.42	Structured Securities
FN 737697	304,155.05	305,007.95	344,179.66	Structured Securities
FN 737822	71,254.73	69,627.51	78,255.25	Structured Securities
FN 742212	406,947.60	407,474.11	460,498.97	Structured Securities
FN 744964	42,943.05	42,049.86	46,853.40	Structured Securities
FN 745079	727,500.88	717,406.52	772,434.82	Structured Securities
FN 745428	1,017,302.80	1,000,396.70	1,149,265.08	Structured Securities
FN 745418	745,524.47	732,628.66	842,232.26	Structured Securities
FN 745432	108,496.25	106,645.38	122,570.14	Structured Securities
FN 751368	44,345.36	44,057.25	49,988.20	Structured Securities
FN 751343	62,448.22	62,112.67	68,094.06	Structured Securities
FN 751355	60,038.63	59,625.96	62,368.04	Structured Securities
FN 751386	72,437.59	70,917.70	78,059.41	Structured Securities
FN 753129	100,405.03	101,016.86	113,617.61	Structured Securities
FN 753211	153,443.76	154,108.05	173,635.85	Structured Securities
FN 753967	52,062.32	51,629.19	54,985.09	Structured Securities
FN 762053	132,114.38	128,989.21	145,424.43	Structured Securities
FN 762503	423,210.62	423,210.62	472,434.29	Structured Securities
FN 763447	16,239.98	16,153.06	17,046.10	Structured Securities
FN 763623	40,527.76	39,757.01	44,471.47	Structured Securities
FN 766038	6,619.86	6,582.01	7,389.82	Structured Securities
FN 766541	16,320.97	16,223.97	18,397.77	Structured Securities
FN 766972	10,110.80	10,052.47	11,293.11	Structured Securities
FN 770054	52,841.66	52,510.20	58,987.68	Structured Securities
FN 771897	148,808.80	147,857.32	165,419.22	Structured Securities
FN 772668	16,605.67	16,515.40	18,537.08	Structured Securities
FN 772762	180,533.65	179,535.74	201,531.53	Structured Securities
FN 773881	450,520.65	439,452.84	494,219.53	Structured Securities
FN 773952	14,570.46	14,480.57	15,457.90	Structured Securities
FN 786487	300,069.34	300,069.34	319,673.05	Structured Securities
FN 787579	218,720.45	223,047.35	251,387.68	Structured Securities
FN 823201	225,721.26	225,721.26	258,999.98	Structured Securities
FN 832193	96,757.83	95,170.22	109,309.04	Structured Securities
FN 832332	268,457.45	265,137.37	303,281.16	Structured Securities
FN 834934	1,357,591.76	1,357,591.76	1,454,014.31	Structured Securities
FN 835774	564,735.50	557,909.53	638,874.15	Structured Securities
FN 835760	277,624.81	265,691.37	304,466.66	Structured Securities
FN 836387	524,290.98	524,024.74	556,673.70	Structured Securities
FN 839985	259,824.30	257,449.84	293,609.33	Structured Securities
FN 843024	732,317.60	732,088.75	778,497.77	Structured Securities
FN 844096	162,349.64	162,670.49	186,082.36	Structured Securities
FN 844313	233,054.70	233,313.23	267,123.29	Structured Securities
FN 863073	931,474.91	934,588.28	1,065,602.92	Structured Securities
FN 872772	223,434.36	222,998.66	237,333.23	Structured Securities
FN 885413	146,398.00	146,414.18	167,981.87	Structured Securities
FN 888276	125,336.64	123,202.44	141,595.03	Structured Securities

FN 888284	628,509.40	617,196.99	710,038.26	Structured Securities
FN 919214	720,927.56	728,035.44	826,349.59	Structured Securities
FN 933794	893,090.43	860,947.64	1,006,734.04	Structured Securities
FN 937467	733,945.20	721,148.81	830,068.39	Structured Securities
FN 937617	737,036.65	723,358.26	833,564.72	Structured Securities
FN AB3414	2,143,662.80	2,162,116.74	2,258,916.40	Structured Securities
FN AB4727	3,153,721.56	3,262,461.28	3,318,506.34	Structured Securities
FN AB4919	3,760,182.02	3,855,364.44	3,959,176.49	Structured Securities
FN AB5699	2,486,793.90	2,485,239.65	2,631,375.60	Structured Securities
FN AB7069	5,047,513.56	5,279,643.81	5,173,462.14	Structured Securities
FN AB7375	6,143,948.88	6,374,787.80	6,338,549.85	Structured Securities
FN AB7420	1,577,716.32	1,635,583.26	1,627,688.28	Structured Securities
FN AB8801	879,450.43	911,784.82	905,931.65	Structured Securities
FN AB8793	928,471.96	963,152.00	956,429.27	Structured Securities
FN AB9783	5,001,576.25	5,001,976.78	5,132,734.58	Structured Securities
FN AB9788	4,728,165.33	4,864,987.79	4,985,784.62	Structured Securities
FN AB9159	697,328.51	723,161.89	717,052.66	Structured Securities
FN AB9151	927,869.76	979,207.23	976,686.01	Structured Securities
FN MA0500	2,373,580.00	2,426,185.89	2,648,167.84	Structured Securities
FN MA2218	2,994,864.54	3,030,113.86	3,065,099.50	Structured Securities
FN AD6175	166,448.96	171,436.75	177,315.85	Structured Securities
FN AE0828	2,532,326.42	2,604,337.65	2,673,224.56	Structured Securities
FN AE3097	2,228,916.40	2,309,446.57	2,469,492.04	Structured Securities
FN AE5775	218,909.86	221,183.79	232,884.21	Structured Securities
FN AE8219	2,960,018.65	3,001,771.10	3,286,905.05	Structured Securities
G2 MA1135	4,418,922.51	4,653,717.01	4,701,831.21	Structured Securities
G2 MA1204	3,192,238.04	3,352,181.97	3,396,611.82	Structured Securities
GN 595070	16,263.05	16,569.25	18,665.01	Structured Securities
GN 595071	2,790.02	2,776.47	3,185.15	Structured Securities
GN 595150	32,264.76	33,071.38	37,030.08	Structured Securities
GN 595461	33,051.41	32,893.65	37,732.18	Structured Securities
GN 596794	2,470.33	2,449.49	2,569.81	Structured Securities
GN 595952	3,596.36	3,579.21	3,824.11	Structured Securities
GN 598484	55,235.81	56,616.70	64,049.75	Structured Securities
GN 599842	21,231.54	21,052.40	24,238.37	Structured Securities
GN 600753	72,211.59	71,839.61	80,950.34	Structured Securities
GN 602818	56,960.09	56,612.37	65,044.63	Structured Securities
GN 603914	14,341.64	14,611.67	16,459.82	Structured Securities
GN 569424	835.89	891.92	876.95	Structured Securities
GN 571246	18,494.36	18,540.60	20,265.47	Structured Securities
GN 572474	11,124.23	11,157.99	11,629.68	Structured Securities
GN 572582	15,643.87	15,682.98	17,284.88	Structured Securities
GN 573260	32,262.39	32,343.05	33,616.29	Structured Securities
GN 574471	5,592.31	5,691.32	6,233.52	Structured Securities
GN 575265	35,138.56	36,807.64	36,576.07	Structured Securities
GN 578324	3,669.55	3,817.48	3,935.71	Structured Securities
GN 582415	9,247.74	9,421.86	10,622.25	Structured Securities

GN 584235	32,984.20	33,020.25	34,339.81	Structured Securities
GN 587111	1,320.44	1,353.45	1,516.70	Structured Securities
GN 589507	18,412.99	18,926.55	19,924.43	Structured Securities
GN 589533	24,384.07	24,178.58	27,669.72	Structured Securities
GN 591332	4,770.55	4,750.11	5,306.52	Structured Securities
GN 592625	60,887.49	63,779.65	69,880.23	Structured Securities
GN 592626	52,522.51	52,833.26	60,279.79	Structured Securities
GN 593829	51,216.39	52,180.70	58,780.76	Structured Securities
G2 529	24.64	24.70	25.79	Structured Securities
G2 551	108.07	108.56	113.31	Structured Securities
G2 965	991.30	1,015.52	1,096.60	Structured Securities
G2 3501	108,039.66	108,519.67	123,899.41	Structured Securities
G2 3543	339,812.70	339,334.84	374,983.65	Structured Securities
G2 3544	540,106.70	534,224.80	603,138.39	Structured Securities
G2 3595	594,251.87	591,374.74	655,757.53	Structured Securities
G2 3310	9,276.16	9,880.56	9,889.38	Structured Securities
G2 3638	407,621.68	422,815.70	467,458.75	Structured Securities
G2 3679	224,587.35	225,518.89	257,555.78	Structured Securities
G2 3702	788,577.48	797,643.16	879,374.13	Structured Securities
G2 3712	951,447.39	963,895.32	1,070,302.77	Structured Securities
G2 8599	18,580.94	18,628.86	19,262.51	Structured Securities
G2 8613	60,506.65	60,147.65	62,784.25	Structured Securities
G2 8623	38,784.87	38,589.03	40,610.60	Structured Securities
G2 8631	12,279.82	12,246.99	12,617.39	Structured Securities
GN 607739	7,519.07	7,455.63	8,532.23	Structured Securities
GN 608175	41,589.52	42,200.55	47,498.11	Structured Securities
GN 612936	2,328.14	2,386.34	2,658.58	Structured Securities
GN 405602	766.29	804.84	884.96	Structured Securities
GN 409946	6,987.12	7,100.58	7,304.52	Structured Securities
GN 410050	8,383.11	8,525.25	9,045.39	Structured Securities
GN 415762	12,013.49	11,980.46	13,942.29	Structured Securities
GN 429778	3,310.96	3,375.86	3,798.49	Structured Securities
GN 433724	594.79	624.72	615.99	Structured Securities
GN 456801	123.85	130.08	128.04	Structured Securities
GN 470124	452.18	469.14	468.74	Structured Securities
GN 480565	259.77	272.84	268.17	Structured Securities
GN 482895	1,661.79	1,745.40	1,721.20	Structured Securities
GN 483836	464.02	487.37	479.77	Structured Securities
GN 485605	3,165.44	3,184.73	3,435.24	Structured Securities
GN 494083	322.38	345.10	344.65	Structured Securities
GN 495496	25,835.83	26,851.34	26,738.91	Structured Securities
GN 506669	2,040.14	2,091.14	2,229.88	Structured Securities
GN 508288	6,216.86	6,467.48	6,455.08	Structured Securities
GN 512940	5,541.05	5,713.20	5,766.17	Structured Securities
GN 517177	5,212.51	5,370.84	5,393.58	Structured Securities
GN 518110	3,731.64	3,994.60	4,066.17	Structured Securities
GN 526491	244,338.89	254,112.44	265,857.01	Structured Securities



GN 535777	72,766.79	73,172.68	76,273.77	Structured Securities
GN 538565	13,131.30	13,188.75	13,774.63	Structured Securities
GN 540785	34,233.70	34,913.19	36,128.77	Structured Securities
GN 541209	1,347.05	1,397.56	1,437.01	Structured Securities
GN 544843	874.25	932.85	914.76	Structured Securities
GN 544848	9,783.59	10,174.93	10,210.01	Structured Securities
GN 548338	21,355.00	21,437.81	22,339.23	Structured Securities
GN 550867	364,160.55	370,985.42	422,686.49	Structured Securities
GN 551886	2,033.66	2,071.95	2,340.38	Structured Securities
GN 552246	11,599.31	11,632.10	13,402.85	Structured Securities
GN 555603	38,992.72	39,287.44	44,702.98	Structured Securities
GN 555997	22,355.04	22,410.93	23,250.10	Structured Securities
GN 557730	85,979.91	88,935.47	91,111.95	Structured Securities
GN 559302	55,788.18	56,243.67	58,323.04	Structured Securities
GN 562428	20,324.46	20,191.08	21,131.88	Structured Securities
GN 564744	1,267.04	1,274.76	1,336.76	Structured Securities
GN 565037	14,444.41	15,412.64	15,154.59	Structured Securities
GN 565383	54,868.85	55,006.02	58,799.79	Structured Securities
GN 567878	1,640.37	1,681.38	1,745.21	Structured Securities
GN 567185	43,692.32	43,964.98	46,356.69	Structured Securities
GN 568154	25,272.62	25,458.18	26,399.47	Structured Securities
GN 568740	2,993.86	3,068.71	3,119.91	Structured Securities
GN 155449	408.28	415.66	417.06	Structured Securities
GN 146809	1,289.87	1,302.99	1,317.97	Structured Securities
GN 231010	13,063.85	13,282.78	13,540.74	Structured Securities
GN 320939	1,590.33	1,572.44	1,691.63	Structured Securities
GN 780835	21,134.48	22,085.35	24,146.89	Structured Securities
GN 780001	6,214.10	6,299.17	6,543.03	Structured Securities
GN 780122	7,296.99	7,658.36	8,366.11	Structured Securities
GN 780202	2,598.27	2,709.23	2,743.86	Structured Securities
GN 780255	3,227.12	3,250.00	3,298.03	Structured Securities
GN 780379	10,934.30	11,684.77	12,558.49	Structured Securities
GN 780384	3,701.82	3,754.04	3,874.53	Structured Securities
GN 780488	7,321.64	7,680.07	8,391.46	Structured Securities
GN 780496	8,332.35	8,525.10	9,108.94	Structured Securities
GN 780517	10,138.35	10,428.92	11,050.69	Structured Securities
GN 780536	13,062.39	13,550.81	14,469.11	Structured Securities
GN 781525	23,661.93	24,191.98	27,481.54	Structured Securities
GN 781530	92,747.04	94,081.00	107,718.64	Structured Securities
G2 757211	1,273,335.00	1,312,089.84	1,407,018.11	Structured Securities
GN 614542	9,924.43	9,840.69	10,726.18	Structured Securities
GN 615267	1,675.46	1,661.32	1,913.26	Structured Securities
GN 620447	9,056.54	8,982.66	9,897.85	Structured Securities
GN 621886	7,298.07	7,450.36	8,333.91	Structured Securities
GN 624370	86,424.16	86,451.44	98,069.46	Structured Securities
GN 625601	97,470.67	96,364.95	101,561.12	Structured Securities
GN 628431	305,666.43	310,002.78	331,564.42	Structured Securities

GN 633562	186,635.72	193,827.09	213,909.13	Structured Securities
GNR 2009-5 B	361,311.20	359,050.24	365,206.14	Structured Securities
Total: U.S. gov't sponsored MBS	274,447,079.22	282,012,276.80	293,745,036.90	
Prime MBS / CMO's				
JPMMT 2005-A6 3A2	367,725.00	320,529.32	361,537.30	Structured Securities
Total : Prime MBS / CMO's	367,725.00	320,529.32	361,537.30	
Alt-A				
CSFB 2004-AR2 3A1	214,700.46	214,700.46	206,198.54	Structured Securities
Total: Alt-A	214,700.46	214,700.46	206,198.54	
Commercial MBS				
COMM 2015-CR22 A2	995,000.00	1,024,733.98	1,032,004.05	Structured Securities
COMM 2012-9W57 A	4,000,000.00	4,014,893.68	4,085,800.00	Structured Securities
COMM 2012-LC4 A4	3,700,000.00	3,725,451.90	3,881,966.00	Structured Securities
COMM 2012-CR5 A4	1,850,000.00	1,886,142.28	1,893,641.50	Structured Securities
COMM 2012-CR4 A3	4,100,000.00	4,179,064.15	4,208,732.00	Structured Securities
COMM 2013-LC6 A2	3,000,000.00	3,050,322.18	3,030,240.00	Structured Securities
DBUBS 2011-LC1A A1	1,769,165.46	1,776,932.31	1,797,082.89	Structured Securities
GSMS 2012-GCJ7 A4	1,025,000.00	1,089,172.89	1,081,938.75	Structured Securities
GSMS 2013-GC16 A2	3,000,000.00	3,065,063.10	3,138,990.00	Structured Securities
GSMS 2015-GC28 A2	1,195,000.00	1,230,165.12	1,243,266.05	Structured Securities
JPMCC 2011-C4 A3	2,150,000.00	2,250,433.84	2,306,627.50	Structured Securities
JPMBB 2013-C15 A2	9,000,000.00	9,237,714.66	9,421,560.00	Structured Securities
JPMBB 2014-C24 A2	1,475,000.00	1,515,356.49	1,537,864.50	Structured Securities
MSC 2012-C4 A2	3,000,000.00	3,009,427.17	3,050,160.00	Structured Securities
UBSBB 2012-C3 A4	2,500,000.00	2,547,509.85	2,578,125.00	Structured Securities
WFRBS 2014-C20 A3	900,000.00	961,839.87	954,243.00	Structured Securities
WFRBS 2012-C9 A3	6,500,000.00	6,642,585.89	6,663,540.00	Structured Securities
WFRBS 2012-C8 A3	8,000,000.00	8,258,991.18	8,285,600.00	Structured Securities
WFRBS 2013-C11 A2	1,500,000.00	1,525,138.35	1,524,435.00	Structured Securities
WFRBS 2013-C17 A2	3,025,000.00	3,090,426.76	3,142,460.75	Structured Securities
WFRBS 2013-UBS1 A4	2,400,000.00	2,463,355.47	2,658,840.00	Structured Securities
WFCM 2012-LC5 A2	3,700,000.00	3,744,613.79	3,748,581.00	Structured Securities
Total: Commercial MBS	68,784,165.46	70,289,334.91	71,265,697.99	
ABS - Other				
AMXCA 2013-3 A	1,000,000.00	1,000,783.14	1,000,596.20	Structured Securities
AMXCA 2012-5 A	2,600,000.00	2,599,954.32	2,598,850.54	Structured Securities
CNH 2015-A A3	2,200,000.00	2,199,926.36	2,202,457.40	Structured Securities
CNH 2013-D A3	1,435,000.00	1,434,975.49	1,434,452.98	Structured Securities
CNH 2012-C A3	298,709.61	298,705.03	298,744.26	Structured Securities
COMET 2013-A1 A1	1,500,000.00	1,499,207.87	1,497,790.80	Structured Securities
COMET 2013-A2 A2	5,000,000.00	5,001,484.37	4,999,270.00	Structured Securities
COMET 2013-A3 A3	855,000.00	854,944.15	854,067.28	Structured Securities
CHAIT 2012-A3 A3	2,000,000.00	2,000,016.28	2,001,355.80	Structured Securities
CHAIT 2012-A5 A5	4,000,000.00	4,001,389.23	4,000,623.60	Structured Securities
CHAIT 2013-A8 A8	1,000,000.00	1,001,324.97	1,001,653.80	Structured Securities
CHAIT 2015-A2 A	2,495,000.00	2,494,880.12	2,514,343.49	Structured Securities
CCCIT 2006-A3 A3	2,000,000.00	2,087,280.64	2,081,548.60	Structured Securities

CCCIT 2013-A3 A3	3,000,000.00	3,008,671.50	3,007,425.60	Structured Securities
CCCIT 2013-A6 A6	4,000,000.00	4,023,865.60	4,023,242.80	Structured Securities
CCCIT 2013-A10 A10	2,000,000.00	2,001,640.98	1,997,370.20	Structured Securities
DCENT 2013-A2 A2	500,000.00	500,066.18	499,445.80	Structured Securities
GEMNT 2012-6 A	3,000,000.00	3,022,117.53	2,998,255.50	Structured Securities
GEEMT 2013-1 A3	1,190,000.00	1,189,993.55	1,191,807.61	Structured Securities
JDOT 2014-B A3	2,850,000.00	2,849,530.09	2,853,551.10	Structured Securities
JDOT 2013-B A3	788,376.03	788,342.99	789,715.48	Structured Securities
RSBBC 2007-A A2	342,879.08	350,673.19	347,600.52	Structured Securities
Total: ABS - Other	44,054,964.72	44,209,773.58	44,194,169.36	
ABS - Autos				
ALLYA 2013-2 A3	1,695,000.00	1,694,974.24	1,696,450.92	Structured Securities
CARMX 2013-1 A3	1,998,093.27	1,996,664.57	1,997,302.03	Structured Securities
CARMX 2013-4 A2	208,465.83	208,462.70	208,458.33	Structured Securities
CARMX 2013-4 A3	725,000.00	724,972.25	724,987.68	Structured Securities
FORDO 2012-D A3	615,289.11	615,280.89	615,307.57	Structured Securities
FORDO 2014-A A4	200,000.00	199,968.17	200,340.00	Structured Securities
FORDO 2014-B A3	600,000.00	599,997.44	601,065.60	Structured Securities
FORDO 2015-A A4	900,000.00	899,988.94	905,400.90	Structured Securities
HART 2013-A A3	875,204.89	875,199.79	875,419.32	Structured Securities
HART 2013-B A3	1,004,431.36	1,003,400.02	1,005,305.22	Structured Securities
TAOT 2012-B A3	278,691.88	278,688.41	278,734.52	Structured Securities
VALET 2012-2 A4	8,200,000.00	8,199,336.86	8,192,193.60	Structured Securities
VALET 2013-2 A3	2,310,000.00	2,309,754.54	2,304,030.96	Structured Securities
WOART 2013-B A3	3,000,000.00	2,999,837.10	3,003,039.00	Structured Securities
WOART 2015-A A3	820,000.00	819,994.66	822,341.10	Structured Securities
total: ABS - Autos	23,430,176.34	23,426,520.58	23,430,376.75	
Total: Structured Securities	411,298,811.20	420,473,135.65	433,203,016.84	
Bonds				
U.S. Treasuries				
US TREASURY N/B	2,500,000.00	2,883,285.86	3,411,718.77	Bonds
US TREASURY N/B	5,500,000.00	6,506,404.14	7,674,218.77	Bonds
US TREASURY N/B	2,000,000.00	2,201,649.90	2,784,687.60	Bonds
US TREASURY N/B	501,000.00	499,362.23	732,869.06	Bonds
US TREASURY N/B	165,000.00	173,218.49	225,585.96	Bonds
TSY INFL IX N/B	3,720,120.00	3,813,958.26	4,511,226.58	Bonds
TSY INFL IX N/B	1,115,740.00	1,154,419.25	1,306,287.42	Bonds
US TREASURY N/B	3,000,000.00	2,998,933.11	3,000,937.50	Bonds
US TREASURY N/B	4,000,000.00	3,987,703.16	4,015,000.00	Bonds
US TREASURY N/B	18,000,000.00	17,970,380.74	18,480,938.41	Bonds
US TREASURY N/B	3,000,000.00	2,980,448.22	3,228,750.00	Bonds
US TREASURY N/B	155,000.00	153,193.08	167,714.84	Bonds
US TREASURY N/B	325,000.00	325,295.54	323,222.64	Bonds
US TREASURY N/B	2,000,000.00	1,996,603.66	2,007,500.00	Bonds
TSY INFL IX N/B	5,578,700.00	5,644,901.82	5,941,315.50	Bonds
US TREASURY N/B	3,000,000.00	3,101,629.83	3,270,000.00	Bonds
US TREASURY N/B	500,000.00	495,049.19	500,078.10	Bonds

TSY INFL IX N/B	2,721,750.00	2,776,227.02	2,994,775.55	Bonds
US TREASURY N/B	5,500,000.00	5,609,240.93	5,915,937.52	Bonds
US TREASURY N/B	3,000,000.00	3,004,155.93	3,061,406.41	Bonds
US TREASURY N/B	500,000.00	504,334.85	517,890.60	Bonds
TSY INFL IX N/B	4,378,880.00	4,427,858.08	4,829,768.02	Bonds
US TREASURY N/B	5,000,000.00	5,051,007.10	5,239,062.51	Bonds
TSY INFL IX N/B	5,945,005.00	6,007,303.32	6,428,965.27	Bonds
US TREASURY N/B	3,895,000.00	4,010,037.96	4,101,313.49	Bonds
TSY INFL IX N/B	1,607,685.00	1,675,856.78	1,743,333.42	Bonds
US TREASURY N/B	2,065,000.00	2,064,620.29	2,074,679.70	Bonds
US TREASURY N/B	4,000,000.00	4,027,641.99	4,031,250.00	Bonds
US TREASURY N/B	7,000,000.00	7,082,468.47	7,101,718.40	Bonds
US TREASURY N/B	4,000,000.00	4,068,756.92	4,071,875.20	Bonds
US TREASURY N/B	1,000,000.00	1,016,805.77	1,016,250.00	Bonds
US TREASURY N/B	500,000.00	506,793.90	506,953.10	Bonds
US TREASURY N/B	3,500,000.00	3,536,444.11	3,550,312.51	Bonds
US TREASURY N/B	8,000,000.00	8,012,484.46	8,121,249.60	Bonds
US TREASURY N/B	3,000,000.00	3,018,183.45	3,025,312.50	Bonds
US TREASURY N/B	1,000,000.00	1,006,802.73	1,008,593.80	Bonds
US TREASURY N/B	500,000.00	499,963.97	500,000.00	Bonds
US TREASURY N/B	5,000,000.00	5,000,084.61	5,003,125.00	Bonds
US TREASURY N/B	5,000,000.00	4,940,411.75	4,978,125.00	Bonds
US TREASURY N/B	2,500,000.00	2,492,905.13	2,498,437.51	Bonds
US TREASURY N/B	8,000,000.00	7,833,496.97	7,925,000.00	Bonds
US TREASURY N/B	3,000,000.00	2,999,477.79	3,000,937.50	Bonds
US TREASURY N/B	2,500,000.00	2,498,690.00	2,501,172.00	Bonds
US TREASURY N/B	3,000,000.00	3,001,236.30	3,007,031.40	Bonds
Total: U.S. Treasuries	151,173,880.00	153,559,727.06	160,336,527.16	
U.S. Agency & Direct Obligations				
FEDERAL FARM CREDIT BANK	500,000.00	535,189.77	667,163.45	Bonds
FEDERAL HOME LOAN BANK	7,000,000.00	6,976,197.69	8,110,074.00	Bonds
FREDDIE MAC	4,000,000.00	3,998,928.48	4,113,236.80	Bonds
FREDDIE MAC	1,000,000.00	1,030,316.64	1,051,127.80	Bonds
FREDDIE MAC	10,000,000.00	10,009,509.90	10,650,336.00	Bonds
FREDDIE MAC	1,500,000.00	1,602,213.47	1,666,198.50	Bonds
FREDDIE MAC	1,500,000.00	1,604,222.88	1,643,518.20	Bonds
FANNIE MAE	9,000,000.00	9,041,802.40	9,072,399.60	Bonds
FANNIE MAE	1,000,000.00	1,055,077.07	1,100,702.00	Bonds
INTL BK RECON & DEVELOP	250,000.00	312,643.80	396,403.70	Bonds
Total: U.S. Agency & Direct Oblig	35,750,000.00	36,166,102.10	38,471,160.05	
State & Municipals				
ALPINE UT SCH DIST	3,000,000.00	3,585,772.11	3,686,430.00	Bonds
AMERICAN MUNI PWR-OHIO IN	2,225,000.00	2,476,831.97	2,607,277.25	Bonds
ARIZONA ST SCH FACS BRD C	1,175,000.00	1,175,000.00	1,187,302.25	Bonds
ARIZONA ST TRANSPRTN BRE	1,500,000.00	1,806,566.87	1,853,790.00	Bonds
ARIZONA ST TRANSPRTN BRE	4,000,000.00	4,013,747.44	4,048,400.00	Bonds
ARIZONA ST TRANSPRTN BRE	3,500,000.00	4,306,162.77	4,249,035.00	Bonds

ATLANTA GA WTR & WSTWTR	4,505,000.00	5,576,333.10	5,588,497.55	Bonds
ATLANTA GA WTR & WSTWTR	2,500,000.00	2,930,530.10	2,999,925.00	Bonds
AUBURN UNIV AL GEN FEE RE	2,000,000.00	2,367,399.52	2,401,800.00	Bonds
AUSTIN TX REVENUE	9,095,000.00	9,951,788.39	11,055,882.00	Bonds
AUSTIN TX WTR & WSTWTR S	1,500,000.00	1,508,830.22	1,543,110.00	Bonds
AUSTIN TX WTR & WSTWTR S	2,000,000.00	2,024,863.88	2,163,540.00	Bonds
BALTIMORE MD REVENUE	3,875,000.00	4,441,940.79	4,669,723.75	Bonds
BURLINGTON CNTY NJ	1,000,000.00	1,000,271.59	1,051,640.00	Bonds
CALIFORNIA ST INFRASTRUC	3,400,000.00	3,632,399.62	4,463,690.00	Bonds
CALIFORNIA ST	7,000,000.00	8,233,649.97	8,578,710.00	Bonds
CALIFORNIA ST	1,290,000.00	1,290,000.00	1,290,000.00	Bonds
CALIFORNIA ST DEPT OF WTR	3,000,000.00	3,692,311.47	3,684,030.00	Bonds
CAMDEN CNTY NJ MUNI UTILI	3,000,000.00	3,077,106.90	3,248,010.00	Bonds
CENTRL BUCKS PA SCH DIST	2,015,000.00	2,109,755.27	2,382,979.30	Bonds
CENTRL BUCKS PA SCH DIST	1,985,000.00	2,078,344.53	2,331,382.50	Bonds
CHICAGO IL WTR REVENUE	500,000.00	572,466.46	582,490.00	Bonds
CINCINNATI OH CITY SCH DIS	6,000,000.00	6,669,901.92	7,773,360.00	Bonds
CLACKAMAS & WASHINGTON	8,205,000.00	9,749,203.65	9,893,753.10	Bonds
CLACKAMAS CNTY OR SCH DI	1,000,000.00	1,188,133.60	1,203,660.00	Bonds
CLARK CNTY NV SCH DIST	3,000,000.00	3,015,452.91	3,101,010.00	Bonds
CLARK CNTY NV SCH DIST	5,000,000.00	5,204,588.40	5,569,500.00	Bonds
CLOVIS CA UNIF SCH DIST	3,050,000.00	2,647,972.33	2,939,681.50	Bonds
COLORADO SPRINGS CO UTIL	2,000,000.00	2,326,783.24	2,397,980.00	Bonds
COLUMBUS OH	5,295,000.00	5,409,448.25	5,696,519.85	Bonds
COLUMBUS OH	3,380,000.00	3,823,994.33	4,006,922.40	Bonds
CONNECTICUT ST SPL TAX OI	1,000,000.00	1,044,728.12	1,162,890.00	Bonds
CONNECTICUT ST SPL TAX OI	2,000,000.00	2,398,491.92	2,425,720.00	Bonds
DALLAS TX	1,085,000.00	1,207,831.12	1,239,872.90	Bonds
DALLAS TX AREA RAPID TRAN	8,000,000.00	9,684,808.24	9,759,120.00	Bonds
DALLAS TX WTRWKS & SWR S	4,000,000.00	4,092,391.64	4,423,960.00	Bonds
DELAWARE ST	5,515,000.00	5,747,193.19	6,732,270.80	Bonds
DELAWARE ST TRANSPRTN A	5,175,000.00	5,250,613.58	5,477,375.25	Bonds
DENVER CITY & CNTY CO SCH	4,000,000.00	4,237,000.04	4,744,160.00	Bonds
DISTRICT OF COLUMBIA	5,835,000.00	5,847,028.39	5,881,738.35	Bonds
DIST OF COLUMBIA HSG FIN A	2,000,000.00	2,000,819.14	2,021,700.00	Bonds
DIST OF COLUMBIA INCOME T	4,000,000.00	4,027,812.00	4,671,920.00	Bonds
DIST OF COLUMBIA WTR & SV	2,550,000.00	3,071,588.86	3,116,941.50	Bonds
DOUGLAS CNTY CO SCH DIST	3,335,000.00	3,383,924.18	3,603,434.15	Bonds
EGG HARBOR TWP NJ SCH DI	2,520,000.00	2,575,565.75	2,655,248.40	Bonds
ENERGY N W WA ELEC REVEI	6,000,000.00	7,275,783.66	7,271,280.00	Bonds
FAIRFAX CNTY VA WTR AUTH	3,300,000.00	3,478,091.99	3,778,962.00	Bonds
FLORIDA ST HURRICANE CAT.	8,100,000.00	8,100,000.00	8,207,892.00	Bonds
FLORIDA ST BRD OF EDU PUE	7,000,000.00	8,457,787.31	8,525,300.00	Bonds
FLORIDA ST DEPT ENVRNMNT	3,000,000.00	2,999,373.96	3,278,220.00	Bonds
FLORIDA ST TURNPIKE AUTH	2,500,000.00	2,835,859.65	2,944,625.00	Bonds
FORSYTH CNTY GA SCH DIST	7,500,000.00	7,793,191.91	8,615,850.00	Bonds
FORT LAUDERDALE FL WTR &	1,000,000.00	1,195,536.31	1,227,290.00	Bonds

GARDEN ST PRESERVATION 1	5,000,000.00	5,251,244.40	5,958,900.00	Bonds
GEORGIA ST ROAD & TOLLWA	1,000,000.00	1,037,963.77	1,143,700.00	Bonds
HAMILTON CNTY OH SWR SY\$	4,170,000.00	5,014,695.67	5,057,334.30	Bonds
HAMPTON ROADS VA SANTN I	3,000,000.00	3,657,268.89	3,690,930.00	Bonds
HAWAII ST	3,000,000.00	3,448,091.61	3,673,830.00	Bonds
HAWAII ST HIGHWAY REVENU	3,000,000.00	3,135,504.42	3,569,130.00	Bonds
HONOLULU CITY & CNTY HI	5,030,000.00	5,844,593.06	6,163,359.60	Bonds
HORRY CNTY SC SCH DIST	3,000,000.00	3,042,587.31	3,240,570.00	Bonds
ILLINOIS ST	3,000,000.00	2,998,101.00	2,990,160.00	Bonds
INDIANA ST FIN AUTH REVENU	4,000,000.00	4,941,495.76	5,000,520.00	Bonds
INDIANA ST TRANSPRTN FIN /	5,000,000.00	5,047,137.90	5,171,650.00	Bonds
INDIANAPOLIS IN LOCAL PUBL	5,000,000.00	5,255,822.10	6,001,200.00	Bonds
JACKSON CNTY MO SPL OBLG	5,000,000.00	5,082,837.40	5,374,150.00	Bonds
JACKSON CNTY MO SPL OBLG	3,000,000.00	3,500,248.20	3,530,730.00	Bonds
JACKSON CNTY OR SCH DIST	1,630,000.00	1,991,697.00	2,025,372.80	Bonds
KANSAS ST DEPT OF TRANSP	2,500,000.00	2,918,118.30	2,954,525.00	Bonds
KENTUCKY ST PROPERTY & B	4,000,000.00	4,149,278.16	4,733,840.00	Bonds
KNOX CNTY TN	5,000,000.00	5,178,696.65	5,870,900.00	Bonds
LAKE CNTY IL CMNTY CONSOI	2,500,000.00	2,479,943.88	2,507,150.00	Bonds
LAS VEGAS VLY NV WTR DIST	500,000.00	566,415.15	600,525.00	Bonds
LAS VEGAS VLY NV WTR DIST	3,000,000.00	3,004,993.77	3,023,850.00	Bonds
LINCOLN NE ELEC SYS REVEN	500,000.00	584,877.59	608,715.00	Bonds
LINCOLN NE ELEC SYS REVEN	4,600,000.00	5,384,594.08	5,516,412.00	Bonds
LOS ANGELES CA UNIF SCH D	3,000,000.00	3,663,008.28	3,714,960.00	Bonds
LOS ANGELES CA WSTWTR S	4,450,000.00	5,336,182.30	5,511,369.50	Bonds
LOUISIANA ST	6,000,000.00	6,941,830.80	7,185,840.00	Bonds
LOUISIANA ST GAS & FUELS T	2,000,000.00	2,362,528.80	2,395,860.00	Bonds
LOUISVILLE & JEFFERSON CN	1,525,000.00	1,526,639.18	1,533,494.25	Bonds
MANCHESTER NH SCH FACS I	4,620,000.00	5,084,652.02	5,930,878.80	Bonds
MARYLAND ST	5,000,000.00	5,091,261.60	5,534,050.00	Bonds
MASSACHUSETTS ST BAY TR/	6,000,000.00	6,404,101.80	7,487,580.00	Bonds
MASSACHUSETTS ST	5,000,000.00	5,425,924.00	6,297,050.00	Bonds
MASSACHUSETTS ST FEDER/	1,000,000.00	1,014,384.63	1,161,120.00	Bonds
MASSACHUSETTS ST WTR PC	5,300,000.00	5,543,324.75	6,059,543.00	Bonds
MCHENRY & KANE CNTYS IL C	3,760,000.00	3,008,463.12	3,485,858.40	Bonds
MCHENRY & KANE CNTYS IL C	40,000.00	32,004.93	35,059.60	Bonds
MEMPHIS TN	5,000,000.00	5,104,995.20	5,327,150.00	Bonds
MESA AZ	5,500,000.00	5,677,845.75	6,184,365.00	Bonds
MET ATLANTA GA RAPID TRAI	6,000,000.00	6,956,659.56	7,219,080.00	Bonds
MET GOVT NASHVILLE & DAVI	4,000,000.00	4,737,853.76	4,807,520.00	Bonds
MET TRANSPRTN AUTH NY RE	6,000,000.00	6,910,146.84	7,198,740.00	Bonds
MIAMI-DADE CNTY FL WTR & \$	3,000,000.00	3,133,854.09	3,660,990.00	Bonds
MIAMI-DADE CNTY FL TRANSI	2,000,000.00	1,999,998.98	2,234,640.00	Bonds
MICHIGAN ST FIN AUTH REVE	3,485,000.00	4,209,344.29	4,240,338.90	Bonds
MILWAUKEE WI	2,500,000.00	2,515,440.33	2,550,925.00	Bonds
MINNESOTA ST PUBLIC FACS	10,000,000.00	10,275,360.05	11,119,400.00	Bonds
MINNESOTA ST GEN FUND RE	5,000,000.00	5,848,189.20	5,999,700.00	Bonds

MISSISSIPPI ST	4,235,000.00	4,527,089.43	5,032,196.40	Bonds
MISSOURI ST ENVRNMNTL IMI	3,720,000.00	3,856,784.18	4,280,901.60	Bonds
MONTGOMERY CNTY MD	5,000,000.00	5,750,240.85	5,977,100.00	Bonds
NEVADA ST	6,000,000.00	6,063,597.90	6,259,080.00	Bonds
NEW HAMPSHIRE ST	8,000,000.00	8,151,596.64	8,562,480.00	Bonds
NEW JERSEY ST	2,475,000.00	2,449,046.21	2,514,154.50	Bonds
NEW JERSEY ST	2,300,000.00	2,354,214.75	2,438,943.00	Bonds
NEW JERSEY ST TRANSPRTN	5,420,000.00	5,622,614.23	6,103,028.40	Bonds
NEW MEXICO ST FIN AUTH ST	2,500,000.00	3,057,021.98	3,038,925.00	Bonds
NEW YORK NY	2,285,000.00	2,280,214.07	2,311,665.95	Bonds
NEW YORK NY	2,000,000.00	2,289,722.96	2,398,880.00	Bonds
NEW YORK CITY NY MUNI WTI	4,000,000.00	3,759,150.32	4,515,440.00	Bonds
NEW YORK CITY NY MUNI WTI	1,000,000.00	1,209,874.66	1,232,030.00	Bonds
NEW YORK ST	3,000,000.00	2,988,077.04	3,000,000.00	Bonds
NEW YORK ST DORM AUTH RI	5,190,000.00	5,424,978.13	5,927,395.20	Bonds
NEW YORK ST DORM AUTH S	4,105,000.00	4,368,038.63	4,953,955.05	Bonds
NEW YORK ST DORM AUTH S	4,000,000.00	4,384,034.92	4,896,880.00	Bonds
NEW YORK ST THRUWAY AUT	6,000,000.00	6,658,944.72	7,266,360.00	Bonds
NEW YORK ST THRUWAY AUT	140,000.00	140,232.54	143,383.80	Bonds
NEW YORK ST THRUWAY AUT	860,000.00	861,428.48	878,739.40	Bonds
NEW YORK ST URBAN DEV CC	2,055,000.00	2,187,463.10	2,443,353.90	Bonds
NEW YORK ST URBAN DEV CC	2,680,000.00	2,950,510.73	3,107,299.20	Bonds
NEWARK NJ HSG AUTH PORT	5,000,000.00	5,229,956.30	6,018,900.00	Bonds
NEWPORT NEWS VA	5,000,000.00	6,039,664.70	6,252,950.00	Bonds
NORFOLK VA	5,000,000.00	5,921,102.05	6,041,100.00	Bonds
OHIO ST	6,225,000.00	6,230,423.72	6,248,530.50	Bonds
OHIO ST	5,080,000.00	5,328,969.89	5,973,318.00	Bonds
OMAHA NE	3,000,000.00	3,126,088.68	3,471,480.00	Bonds
OMAHA NE	2,500,000.00	2,642,249.68	3,049,025.00	Bonds
OREGON ST DEPT OF TRANSI	3,000,000.00	3,508,338.00	3,561,750.00	Bonds
OREGON ST DEPT OF ADMIN :	5,035,000.00	6,127,595.25	6,240,630.75	Bonds
ORLANDO FL UTILITIES COMM	3,000,000.00	3,548,857.50	3,798,780.00	Bonds
PASADENA CA UNIF SCH DIST	700,000.00	808,105.29	848,589.00	Bonds
PASADENA CA UNIF SCH DIST	1,000,000.00	1,140,560.30	1,194,940.00	Bonds
PASCO CNTY FL SCH DIST SA	1,750,000.00	1,977,086.49	2,130,782.50	Bonds
PENNSYLVANIA ST	10,000,000.00	10,401,612.05	11,330,900.00	Bonds
PENNSYLVANIA ST	4,000,000.00	4,238,596.88	4,641,600.00	Bonds
PENNSYLVANIA ST HGR EDUC	2,800,000.00	2,946,994.04	3,229,576.00	Bonds
PHOENIX AZ	1,000,000.00	1,050,789.23	1,123,170.00	Bonds
PHOENIX AZ CIVIC IMPT CORF	3,000,000.00	3,685,397.97	3,715,800.00	Bonds
PHOENIX AZ CIVIC IMPT CORF	1,000,000.00	1,208,051.03	1,225,720.00	Bonds
PLATTE RIVER CO PWR AUTH	2,000,000.00	2,037,475.20	2,303,320.00	Bonds
PORT OF SEATTLE WA REVEN	3,000,000.00	3,067,562.73	3,524,700.00	Bonds
PRINCE GEORGES CNTY MD	5,000,000.00	5,773,124.16	6,052,500.00	Bonds
REEDY CREEK FL IMPT DIST	3,000,000.00	3,403,748.43	3,610,380.00	Bonds
RICHLAND CNTY SC SCH DIST	2,500,000.00	3,038,650.10	3,089,200.00	Bonds
RICHMOND VA	4,925,000.00	6,018,051.01	6,005,446.50	Bonds

RICHMOND VA PUBLIC UTILIT	5,000,000.00	5,843,833.80	6,061,700.00	Bonds
SACRAMENTO CA MUNI UTILIT	2,500,000.00	2,803,631.08	3,028,075.00	Bonds
SAINT PETERSBURG FL EXCISE	7,735,000.00	7,764,158.86	7,902,849.50	Bonds
SALINE MI AREA SCHS	2,235,000.00	2,237,415.19	2,243,604.75	Bonds
SALT RIVER AZ PROJ AGRIC II	4,000,000.00	3,955,855.36	4,496,320.00	Bonds
SAN ANTONIO TX ELEC & GAS	50,000.00	49,323.68	56,495.00	Bonds
SAN ANTONIO TX ELEC & GAS	1,950,000.00	1,903,455.66	2,188,153.50	Bonds
SAN DIEGO CNTY CALIF WTR	1,725,000.00	1,970,081.74	2,077,227.75	Bonds
SAN DIEGO CNTY CA WTR AU	4,485,000.00	4,485,000.00	4,501,639.35	Bonds
SAN DIEGO CNTY CA WTR AU	515,000.00	515,000.00	516,910.65	Bonds
SAN FRANCISCO CITY & CNTY	4,000,000.00	4,937,828.44	4,864,800.00	Bonds
SCOTTSDALE AZ MUNI PROPE	4,000,000.00	4,042,909.60	4,235,000.00	Bonds
SEATTLE WA MUNI LIGHT & P	5,000,000.00	5,112,238.76	5,889,650.00	Bonds
SHREVEPORT LA	1,500,000.00	1,793,324.22	1,809,630.00	Bonds
SNOHOMISH CNTY WA SCH D	6,000,000.00	6,160,968.90	6,666,840.00	Bonds
SOUTH CAROLINA ST JOBS-ED	2,000,000.00	2,003,385.84	2,030,720.00	Bonds
SOUTH CAROLINA ST PUBLIC	3,000,000.00	3,527,591.67	3,552,930.00	Bonds
SOUTH CAROLINA ST TRANSF	4,000,000.00	4,136,699.88	4,564,120.00	Bonds
SPRINGFIELD IL ELEC REVENI	5,000,000.00	5,059,098.70	5,234,800.00	Bonds
SWEETWATER CA UNION HIG	4,410,000.00	3,435,018.91	3,861,219.60	Bonds
TAMPA BAY FL WTR REGL WT	5,010,000.00	5,705,090.86	5,925,978.30	Bonds
TAMPA BAY WTR FL UTILITY S	4,000,000.00	4,344,984.04	5,056,320.00	Bonds
TEXAS ST MUNI GAS ACQUISI	1,000,000.00	1,018,296.37	1,062,690.00	Bonds
TEXAS ST	5,000,000.00	5,117,354.70	5,429,450.00	Bonds
TRIBOROUGH NY BRIDGE & T	6,200,000.00	7,399,108.15	7,508,882.00	Bonds
UNIV OF CALIFORNIA CA REVI	3,000,000.00	3,500,174.31	3,519,630.00	Bonds
UNIV OF CALIFORNIA CA REVI	4,000,000.00	4,825,751.04	4,813,920.00	Bonds
UNIV OF COLORADO CO ENTE	2,000,000.00	1,988,867.38	2,304,300.00	Bonds
UNIV SYS OF MARYLAND MD /	5,620,000.00	6,418,493.37	6,683,641.20	Bonds
UNIV OF MASSACHUSETTS M/	8,000,000.00	9,675,521.92	9,758,000.00	Bonds
UNIV OF NEW MEXICO NM	5,220,000.00	6,221,671.07	6,253,142.40	Bonds
UTAH ST TRANSIT AUTH SALE	4,150,000.00	4,135,371.42	4,272,798.50	Bonds
UTAH ST TRANSIT AUTH SALE	3,500,000.00	4,273,104.54	4,341,050.00	Bonds
VIRGINIA BEACH VA	2,000,000.00	2,043,624.52	2,134,680.00	Bonds
VIRGINIA ST CMWLTH TRANSI	2,000,000.00	2,277,308.20	2,362,220.00	Bonds
VIRGINIA ST RESOURCES AUT	5,450,000.00	5,510,371.01	5,825,014.50	Bonds
VIRGINIA ST PUBLIC SCH AUT	5,000,000.00	5,917,173.70	5,981,400.00	Bonds
WASHINGTON & CLACKAMAS	5,260,000.00	5,388,160.90	6,213,901.00	Bonds
WASHINGTON CNTY OR SCH I	2,000,000.00	2,423,487.62	2,446,700.00	Bonds
WASHINGTON FEDERAL HIGH	2,500,000.00	2,798,379.53	2,994,750.00	Bonds
WASHINGTON ST	5,280,000.00	5,305,233.65	5,464,430.40	Bonds
WEST VIRGINIA ST	6,010,000.00	6,098,511.25	6,413,872.00	Bonds
WISCONSIN ST	4,175,000.00	4,174,597.03	4,188,151.25	Bonds
WISCONSIN ST	2,000,000.00	2,024,439.16	2,247,120.00	Bonds
WISCONSIN ST CLEAN WTR R	1,500,000.00	1,792,344.47	1,817,745.00	Bonds
WISCONSIN ST CLEAN WTR R	1,000,000.00	1,199,922.40	1,234,500.00	Bonds
WISCONSIN ST TRANSPRTN F	3,500,000.00	4,045,321.60	4,119,395.00	Bonds



Total: State & Municipals	705,980,000.00	768,106,584.54	813,420,414.25	
Corporate & Other				
AFLAC INC	6,500,000.00	6,643,854.24	6,706,550.50	Bonds
AFLAC INC	5,000,000.00	5,296,285.60	5,426,006.50	Bonds
AT&T INC	4,000,000.00	3,979,454.60	4,928,660.40	Bonds
AT&T INC	665,000.00	666,282.04	669,201.47	Bonds
AT&T INC	2,900,000.00	2,898,665.94	2,908,720.30	Bonds
AT&T INC	2,715,000.00	2,714,924.14	2,701,275.95	Bonds
AT&T INC	4,000,000.00	4,000,000.00	3,999,084.40	Bonds
ABBOTT LABORATORIES	3,000,000.00	3,256,804.89	3,324,669.90	Bonds
ALCOA INC	1,875,000.00	1,873,084.50	2,025,000.00	Bonds
ALLERGAN INC	1,700,000.00	1,697,894.31	1,677,805.65	Bonds
AMEREN ILLINOIS CO	2,000,000.00	2,054,392.04	2,254,088.60	Bonds
AMERICAN ELECTRIC POWER	3,000,000.00	2,995,280.60	3,034,285.50	Bonds
AMERICAN EXPRESS CO	2,325,000.00	2,322,510.16	2,326,571.00	Bonds
AMERICAN EXPR CENTURION	4,000,000.00	4,197,778.37	4,405,315.20	Bonds
AMERICAN EXPRESS CREDIT	2,705,000.00	2,700,902.42	2,734,061.71	Bonds
AMERICAN EXPRESS CREDIT	925,000.00	923,972.15	930,109.33	Bonds
AMERICAN HONDA FINANCE	330,000.00	329,723.75	332,329.24	Bonds
AMGEN INC	1,000,000.00	995,765.25	1,295,011.90	Bonds
AMGEN INC	925,000.00	924,757.63	1,021,583.04	Bonds
AMPHENOL CORP	1,100,000.00	1,097,980.44	1,170,590.08	Bonds
ANHEUSER-BUSCH INBEV FIN	6,000,000.00	5,990,804.22	6,104,958.60	Bonds
ANHEUSER-BUSCH INBEV FIN	1,000,000.00	999,731.00	1,005,548.20	Bonds
APACHE CORP	3,325,000.00	3,325,006.32	3,352,463.84	Bonds
APPALACHIAN POWER CO	725,000.00	724,937.12	727,994.98	Bonds
APPLE INC	2,000,000.00	1,838,590.30	1,973,376.80	Bonds
APPLE INC	7,000,000.00	6,984,812.80	7,271,855.50	Bonds
ARCHER DANIELS	1,000,000.00	1,083,365.02	1,354,401.40	Bonds
AVALONBAY COMMUNITIES	3,000,000.00	2,995,034.52	3,209,962.52	Bonds
BB&T CORPORATION	650,000.00	649,427.15	653,890.58	Bonds
BB&T CORPORATION	1,765,000.00	1,763,805.45	1,767,766.81	Bonds
BB&T CORPORATION	7,025,000.00	7,013,946.12	7,111,840.95	Bonds
BANK OF AMERICA CORP	6,500,000.00	6,486,901.82	6,580,418.00	Bonds
BANK OF AMERICA CORP	3,500,000.00	3,500,000.00	3,737,109.95	Bonds
BANK OF AMERICA NA	2,000,000.00	1,997,272.42	2,002,783.00	Bonds
BANK OF AMERICA CORP	1,500,000.00	1,641,881.04	1,661,628.75	Bonds
BANK OF AMERICA CORP	1,500,000.00	1,504,785.48	1,504,502.70	Bonds
BANK OF NEW YORK MELLON	2,000,000.00	1,998,676.58	2,051,746.00	Bonds
CR BARD INC	2,000,000.00	1,999,671.20	2,035,036.80	Bonds
CR BARD INC	1,000,000.00	1,083,044.18	1,094,506.10	Bonds
CR BARD INC	4,900,000.00	4,897,969.79	4,885,023.15	Bonds
BAXTER INTERNATIONAL INC	4,750,000.00	4,766,001.37	4,814,510.23	Bonds
BERKSHIRE HATHAWAY FIN	2,065,000.00	2,079,615.37	2,097,675.94	Bonds
BIOGEN INC	1,000,000.00	1,120,987.50	1,150,630.30	Bonds
BLACKROCK INC	1,000,000.00	1,109,684.12	1,138,021.90	Bonds
BOEING CO	1,900,000.00	1,886,323.72	2,222,457.36	Bonds

BOEING CO	1,000,000.00	980,691.30	1,511,850.20	Bonds
BOSTON PROPERTIES LP	4,089,000.00	4,020,611.07	4,428,186.23	Bonds
BOSTON PROPERTIES LP	890,000.00	885,371.80	895,979.82	Bonds
BOTTLING GROUP LLC	2,550,000.00	2,593,215.66	2,872,452.60	Bonds
BROADCOM CORP	2,550,000.00	2,602,625.52	2,632,771.98	Bonds
BROADCOM CORP	9,050,000.00	9,020,224.30	8,850,603.14	Bonds
BROWN-FORMAN CORPORAT	2,000,000.00	1,997,558.51	2,028,310.00	Bonds
BROWN-FORMAN CORP	2,000,000.00	1,830,100.66	1,935,367.20	Bonds
BROWN-FORMAN CORP	1,150,000.00	1,147,891.59	1,139,763.97	Bonds
CAMPBELL SOUP CO	350,000.00	348,906.92	381,171.21	Bonds
CAPITAL ONE FINANCIAL CO	3,000,000.00	3,002,197.34	3,348,723.00	Bonds
CAPITAL ONE BANK USA NA	2,775,000.00	2,771,583.42	2,778,071.37	Bonds
CAPITAL ONE NA	2,425,000.00	2,424,539.64	2,414,864.71	Bonds
CATERPILLAR INC	1,000,000.00	966,078.89	1,316,540.50	Bonds
CATERPILLAR FINANCIAL SE	1,000,000.00	995,119.14	1,195,563.00	Bonds
CATERPILLAR FINANCIAL SE	5,000,000.00	4,996,313.96	5,073,717.00	Bonds
CATERPILLAR FINANCIAL SE	5,000,000.00	4,996,359.80	5,392,350.50	Bonds
CATERPILLAR FINANCIAL SE	5,000,000.00	5,000,000.00	5,071,802.00	Bonds
CATHOLIC HEALTH INITIATI	1,100,000.00	1,099,832.21	1,104,000.59	Bonds
CHEVRON CORP	4,500,000.00	4,499,370.58	5,053,410.00	Bonds
CHEVRON CORP	5,000,000.00	5,000,000.00	5,031,754.50	Bonds
CISCO SYSTEMS INC	4,000,000.00	3,956,397.08	4,176,552.00	Bonds
CISCO SYSTEMS INC	1,000,000.00	996,280.92	1,125,441.50	Bonds
CISCO SYSTEMS INC	6,200,000.00	6,262,106.20	6,514,876.92	Bonds
CISCO SYSTEMS INC	350,000.00	349,986.47	352,348.50	Bonds
CITIGROUP INC	1,500,000.00	1,558,773.45	1,648,774.35	Bonds
CITIGROUP INC	2,000,000.00	2,069,029.80	2,221,792.00	Bonds
CITIGROUP INC	3,000,000.00	3,128,221.86	3,300,156.00	Bonds
CITIGROUP INC	3,000,000.00	3,009,917.85	3,042,789.60	Bonds
CITIZENS BANK NA/RI	6,000,000.00	5,994,706.68	6,068,247.00	Bonds
COCA-COLA CO/THE	5,000,000.00	5,112,203.45	5,334,442.00	Bonds
COCA-COLA CO/THE	5,000,000.00	4,993,542.05	4,997,421.50	Bonds
COLONIAL PIPELINE CO	3,000,000.00	3,094,282.62	3,135,745.50	Bonds
COMCAST CORP	2,000,000.00	2,025,386.14	2,065,702.00	Bonds
COMCAST CORP	1,000,000.00	981,471.24	1,127,662.00	Bonds
COMCAST CORP	4,000,000.00	4,367,787.27	4,600,701.20	Bonds
CONAGRA FOODS INC	2,000,000.00	1,999,757.12	2,005,015.40	Bonds
CONOCO INC	1,725,000.00	1,787,668.99	2,353,854.28	Bonds
CONOCOPHILLIPS CANADA	3,000,000.00	2,910,863.61	3,216,054.30	Bonds
CONOCOPHILLIPS COMPANY	8,500,000.00	8,267,668.85	8,315,930.80	Bonds
CONSOLIDATED EDISON CO C	3,000,000.00	3,126,753.39	3,571,386.30	Bonds
CORNING INC	1,100,000.00	1,098,650.32	1,104,350.72	Bonds
COSTCO WHOLESALE CORP	10,050,000.00	10,062,442.13	10,052,172.81	Bonds
CREDIT SUISSE NEW YORK	2,000,000.00	2,138,309.40	2,213,200.20	Bonds
CUMMINS INC	4,000,000.00	4,117,129.92	4,291,626.80	Bonds
DAIMLER FINANCE NA LLC	4,000,000.00	3,953,320.95	4,332,344.81	Bonds
DAIMLER FINANCE NA LLC	3,000,000.00	3,013,892.10	3,077,294.40	Bonds

DAIMLER FINANCE NA LLC	1,555,000.00	1,554,497.27	1,560,182.19	Bonds
JOHN DEERE CAPITAL CORP	2,000,000.00	2,092,998.70	2,237,065.80	Bonds
JOHN DEERE CAPITAL CORP	3,500,000.00	3,550,236.90	3,574,807.25	Bonds
JOHN DEERE CAPITAL CORP	1,650,000.00	1,647,723.87	1,657,228.98	Bonds
DIAMOND OFFSHORE DRILL	2,000,000.00	2,005,375.98	1,930,180.00	Bonds
WALT DISNEY COMPANY/THE	6,000,000.00	5,873,941.32	6,236,461.20	Bonds
DOW CHEMICAL CO/THE	1,000,000.00	986,303.12	1,004,482.30	Bonds
DR PEPPER SNAPPLE GROUP	825,000.00	820,626.01	816,993.62	Bonds
E.I. DU PONT DE NEMOURS	1,000,000.00	999,805.92	1,075,753.70	Bonds
E.I. DU PONT DE NEMOURS	3,000,000.00	2,997,364.59	3,207,869.70	Bonds
E.I. DU PONT DE NEMOURS	500,000.00	500,721.22	505,852.55	Bonds
DUKE ENERGY CORP	1,500,000.00	1,497,162.45	1,692,477.45	Bonds
DUKE ENERGY CORP	3,500,000.00	3,489,698.94	3,603,950.00	Bonds
DUKE REALTY LP	2,000,000.00	2,076,110.24	2,251,079.41	Bonds
EOG RESOURCES INC	2,225,000.00	2,221,648.53	2,465,032.11	Bonds
EOG RESOURCES INC	1,100,000.00	1,099,920.44	1,104,082.10	Bonds
EOG RESOURCES INC	2,000,000.00	1,994,656.22	2,169,430.40	Bonds
EOG RESOURCES INC	1,100,000.00	1,094,678.28	1,098,536.01	Bonds
EOG RESOURCES INC	755,000.00	754,013.64	767,625.87	Bonds
ERP OPERATING LP	3,000,000.00	3,040,121.25	3,346,412.10	Bonds
ERAC USA FINANCE LLC	4,000,000.00	4,041,521.92	4,383,416.80	Bonds
ERAC USA FINANCE LLC	1,100,000.00	1,097,310.50	1,114,395.15	Bonds
EATON CORP	3,000,000.00	2,992,728.54	3,553,860.60	Bonds
EBAY INC	1,175,000.00	1,174,685.70	1,174,333.89	Bonds
EBAY INC	10,000,000.00	9,974,069.73	10,028,521.00	Bonds
ECOLAB INC	2,570,000.00	2,568,858.89	2,569,640.20	Bonds
EMERSON ELECTRIC CO	1,900,000.00	1,896,407.02	2,149,700.47	Bonds
EXELON GENERATION CO LLC	3,000,000.00	2,998,098.57	3,173,280.00	Bonds
FMC CORP	2,300,000.00	2,296,628.94	2,439,071.80	Bonds
FIFTH THIRD BANCORP	1,400,000.00	1,392,906.63	1,462,898.50	Bonds
FIFTH THIRD BANK	7,730,000.00	7,693,236.51	7,823,032.09	Bonds
DUKE ENERGY FLORIDA INC	2,000,000.00	1,993,852.42	2,238,353.21	Bonds
FLOWERVE CORPORATION	1,900,000.00	1,892,184.76	1,999,845.76	Bonds
FRANKLIN RESOURCES INC	2,040,000.00	2,034,408.94	2,050,962.96	Bonds
FREEMPORT-MCMORAN INC	2,125,000.00	2,121,125.87	1,968,810.16	Bonds
GTE CORP	665,000.00	676,814.02	851,502.91	Bonds
GENENTECH INC	3,000,000.00	2,991,888.28	3,036,372.00	Bonds
GENERAL ELEC CAP CORP	5,000,000.00	5,211,129.54	5,526,802.50	Bonds
GENERAL ELEC CAP CORP	1,000,000.00	985,967.49	1,439,644.40	Bonds
GENERAL ELEC CAP CORP	3,000,000.00	3,037,234.56	3,107,561.70	Bonds
GENERAL ELEC CAP CORP	1,000,000.00	999,306.97	1,009,745.00	Bonds
GENERAL ELEC CAP CORP	3,000,000.00	3,000,000.00	3,011,516.40	Bonds
GENERAL MILLS INC	2,000,000.00	2,000,995.40	1,999,981.80	Bonds
GEORGIA POWER COMPANY	3,000,000.00	3,229,853.25	3,307,531.50	Bonds
GLAXOSMITHKLINE CAP INC	3,000,000.00	3,341,556.60	3,390,592.20	Bonds
GLENORE FUNDING LLC	2,000,000.00	1,993,464.02	2,004,624.42	Bonds
GOLDMAN SACHS GROUP INC	1,000,000.00	1,102,551.65	1,134,762.00	Bonds

GOLDMAN SACHS GROUP INC	1,000,000.00	1,000,197.05	999,033.60	Bonds
GOLDMAN SACHS GROUP INC	2,000,000.00	2,059,297.84	2,133,909.60	Bonds
GOLDMAN SACHS GROUP INC	1,000,000.00	1,044,345.95	1,112,375.00	Bonds
GOLDMAN SACHS GROUP INC	2,000,000.00	2,022,782.36	2,040,418.60	Bonds
GOLDMAN SACHS GROUP INC	2,500,000.00	2,529,151.51	2,772,209.75	Bonds
GOLDMAN SACHS GROUP INC	2,000,000.00	1,998,877.92	2,064,563.00	Bonds
HCP INC	2,000,000.00	1,996,220.66	2,008,079.80	Bonds
HSBC USA INC	8,475,000.00	8,484,716.78	8,477,955.23	Bonds
HSBC USA INC	1,880,000.00	1,877,704.31	1,934,334.63	Bonds
HSBC USA INC	2,000,000.00	1,995,906.62	2,013,489.60	Bonds
HALLIBURTON COMPANY	7,000,000.00	7,135,708.58	7,269,626.00	Bonds
HARLEY-DAVIDSON FINL SER	1,800,000.00	1,799,862.46	1,853,935.20	Bonds
HARLEY-DAVIDSON FINL SER	1,225,000.00	1,220,789.09	1,244,588.00	Bonds
HEWLETT-PACKARD CO	2,500,000.00	2,569,922.70	2,691,602.25	Bonds
HONEYWELL INTERNATIONAL	1,000,000.00	992,825.86	1,124,907.00	Bonds
HONEYWELL INTERNATIONAL	3,000,000.00	3,226,663.29	3,376,679.10	Bonds
HUBBELL INC	500,000.00	498,536.49	565,580.00	Bonds
HUNTINGTON BANCSHARES	5,100,000.00	5,102,598.40	5,199,158.79	Bonds
IDEX CORP	2,000,000.00	2,040,093.06	2,127,600.80	Bonds
INGRAM MICRO INC	2,300,000.00	2,289,239.64	2,447,479.23	Bonds
INTEL CORP	3,000,000.00	3,007,156.08	3,017,822.40	Bonds
INTEL CORP	11,500,000.00	11,122,485.90	11,592,626.75	Bonds
IBM CORP	2,000,000.00	2,073,039.74	2,221,028.40	Bonds
IBM CORP	1,000,000.00	1,069,010.69	1,206,935.90	Bonds
IBM CORP	6,155,000.00	6,138,686.97	6,175,965.16	Bonds
IBM CORP	2,725,000.00	2,709,833.58	2,688,009.76	Bonds
JPMORGAN CHASE & CO	2,000,000.00	2,005,500.82	2,004,675.20	Bonds
JPMORGAN CHASE & CO	5,000,000.00	5,192,243.86	5,587,172.50	Bonds
JPMORGAN CHASE & CO	1,500,000.00	1,669,543.05	1,687,776.00	Bonds
JPMORGAN CHASE & CO	3,000,000.00	3,003,695.61	3,018,792.00	Bonds
JPMORGAN CHASE & CO	3,000,000.00	3,001,492.79	3,033,733.80	Bonds
JPMORGAN CHASE & CO	2,000,000.00	2,008,805.56	2,080,491.20	Bonds
KENNAMETAL INC	5,500,000.00	5,495,037.74	5,538,918.55	Bonds
KEYCORP	1,000,000.00	1,023,315.29	1,134,285.50	Bonds
KIMBERLY-CLARK CORP	3,000,000.00	2,943,953.13	2,977,168.20	Bonds
KINDER MORGAN ENER PART	2,000,000.00	2,111,971.40	2,211,191.60	Bonds
KINDER MORGAN ENER PART	1,000,000.00	1,000,000.00	1,218,771.00	Bonds
LIBERTY PROPERTY LP	1,000,000.00	1,056,351.37	1,114,330.00	Bonds
LIBERTY PROPERTY LP	2,500,000.00	2,499,278.23	2,733,675.25	Bonds
ELI LILLY & CO	1,100,000.00	1,090,149.34	1,464,626.57	Bonds
LOEWS CORP	1,690,000.00	1,683,747.69	1,648,999.59	Bonds
LOWES COMPANIES INC	2,000,000.00	1,905,364.70	2,245,147.00	Bonds
LOWES COMPANIES INC	1,000,000.00	1,022,708.51	1,091,030.90	Bonds
MACK-CALI REALTY LP	375,000.00	373,783.77	377,476.61	Bonds
MARATHON OIL CORP	1,017,000.00	1,083,887.34	1,129,189.13	Bonds
MEDTRONIC INC	3,500,000.00	3,388,415.98	3,511,594.80	Bonds
MEDTRONIC INC	3,355,000.00	3,351,947.89	3,354,742.67	Bonds

MEDTRONIC INC	2,500,000.00	2,494,899.57	2,591,049.00	Bonds
BANK OF AMERICA CORP	2,000,000.00	2,014,072.32	2,214,280.20	Bonds
METLIFE INC	800,000.00	801,157.74	934,836.80	Bonds
METLIFE INC	625,000.00	626,489.87	632,939.44	Bonds
MICROSOFT CORP	5,200,000.00	5,177,314.79	5,652,825.88	Bonds
BERKSHIRE HATHAWAY ENEF	1,000,000.00	1,002,588.01	1,123,909.30	Bonds
MONONGAHELA POWER CO	2,600,000.00	2,597,267.53	2,823,877.42	Bonds
MORGAN STANLEY	1,000,000.00	999,555.65	1,010,446.10	Bonds
MORGAN STANLEY	3,000,000.00	3,039,188.43	3,315,370.20	Bonds
MORGAN STANLEY	2,000,000.00	2,212,550.78	2,324,160.00	Bonds
MORGAN STANLEY	1,000,000.00	1,067,195.29	1,196,322.00	Bonds
MORGAN STANLEY	1,500,000.00	1,595,915.12	1,594,123.65	Bonds
MOTIVA ENTERPRISES LLC	3,150,000.00	3,397,702.74	3,481,593.89	Bonds
NATIONAL OILWELL VARCO I	1,000,000.00	997,169.69	983,335.30	Bonds
NATIONAL OILWELL VARCO I	1,000,000.00	999,478.39	991,591.90	Bonds
NATIONAL RURAL UTIL COOP	3,000,000.00	3,154,234.20	3,270,740.10	Bonds
BANK OF AMERICA CORP	500,000.00	499,843.95	512,254.00	Bonds
NETAPP INC	1,645,000.00	1,640,396.96	1,649,487.40	Bonds
NEW YORK LIFE GLOBAL FDG	2,825,000.00	2,822,570.36	2,863,513.79	Bonds
21ST CENTURY FOX AMERICA	900,000.00	898,512.58	1,045,974.60	Bonds
NORFOLK SOUTHERN CORP	1,000,000.00	1,080,690.55	1,154,503.50	Bonds
NOVARTIS CAPITAL CORP	1,000,000.00	1,065,316.13	1,121,284.80	Bonds
EVERSOURCE ENERGY	575,000.00	572,513.25	637,303.84	Bonds
NSTAR ELECTRIC CO	4,475,000.00	4,465,490.13	4,411,526.60	Bonds
NUCOR CORP	335,000.00	327,331.19	426,475.80	Bonds
OCCIDENTAL PETROLEUM CC	6,600,000.00	6,683,246.39	7,215,213.06	Bonds
OCCIDENTAL PETROLEUM CC	1,600,000.00	1,599,842.16	1,624,208.81	Bonds
ONCOR ELECTRIC DELIVERY	1,900,000.00	1,895,525.77	2,090,927.01	Bonds
ONEOK PARTNERS LP	2,000,000.00	1,999,641.48	2,046,614.40	Bonds
ORACLE CORP	2,000,000.00	1,899,804.22	2,259,485.80	Bonds
ORACLE CORP	1,500,000.00	1,540,432.20	1,692,794.25	Bonds
ORACLE CORP	3,500,000.00	3,598,877.84	3,824,152.85	Bonds
ORACLE CORP	2,350,000.00	2,346,918.10	2,428,458.04	Bonds
ORACLE CORP	2,000,000.00	2,014,942.27	2,074,570.00	Bonds
PNC FUNDING CORP	4,740,000.00	4,935,707.18	5,410,017.96	Bonds
PNC FUNDING CORP	1,260,000.00	1,271,391.53	1,400,758.76	Bonds
PNC BANK NA	1,465,000.00	1,463,993.44	1,472,039.33	Bonds
PPL ELECTRIC UTILITIES	2,675,000.00	2,668,160.34	2,665,357.43	Bonds
PPL CAPITAL FUNDING INC	2,775,000.00	2,771,670.58	2,885,836.83	Bonds
PNC BANK NA	2,700,000.00	2,692,830.91	2,731,484.16	Bonds
PACCAR FINANCIAL CORP	2,000,000.00	1,999,849.82	2,024,520.00	Bonds
PEOPLES UNITED FIN INC	1,910,000.00	1,904,930.82	1,941,463.44	Bonds
PEPSI BOTTLING GROUP INC	2,085,000.00	2,155,559.34	2,915,667.13	Bonds
PEPSICO INC	1,000,000.00	1,066,833.68	1,114,651.10	Bonds
PEPSICO INC	2,000,000.00	2,029,650.70	2,120,722.40	Bonds
PEPSICO INC	5,000,000.00	4,926,584.15	5,241,595.00	Bonds
PEPSICO INC	3,000,000.00	3,003,921.78	3,081,222.00	Bonds

PFIZER INC	4,375,000.00	4,372,875.72	5,116,079.94	Bonds
PHILLIPS 66 PARTNERS LP	870,000.00	869,714.20	872,236.24	Bonds
PRAXAIR INC	2,000,000.00	2,106,447.98	2,217,802.80	Bonds
PRAXAIR INC	1,000,000.00	1,003,573.57	1,012,248.00	Bonds
PRECISION CASTPARTS CORP	5,175,000.00	5,170,619.37	5,157,865.58	Bonds
PRINCIPAL LFE GLB FND II	1,000,000.00	1,002,501.03	1,002,063.70	Bonds
PRUDENTIAL INSURANCE CO	495,000.00	521,561.69	675,131.34	Bonds
PRUDENTIAL FINANCIAL INC	6,125,000.00	6,121,478.76	6,254,971.28	Bonds
PUB SVC ELEC & GAS	550,000.00	549,982.41	551,020.25	Bonds
PUB SVC ELEC & GAS	2,300,000.00	2,299,549.64	2,363,686.77	Bonds
QUEST DIAGNOSTICS INC	1,500,000.00	1,468,781.70	1,539,375.00	Bonds
RAYTHEON COMPANY	2,500,000.00	2,566,772.78	2,624,334.25	Bonds
ROCKWELL COLLINS INC	1,866,000.00	1,934,498.38	1,954,085.84	Bonds
ROCKWELL COLLINS INC	3,500,000.00	3,607,357.91	3,743,217.10	Bonds
ROPER INDUSTRIES INC	3,000,000.00	2,964,857.07	3,009,292.20	Bonds
RYDER SYSTEM INC	3,000,000.00	2,957,410.56	3,023,916.00	Bonds
CHARLES SCHWAB CORP	1,130,000.00	1,130,000.00	1,132,342.49	Bonds
SEMPRA ENERGY	2,000,000.00	2,040,138.80	2,129,201.80	Bonds
SEMPRA ENERGY	2,950,000.00	2,949,209.37	2,954,227.06	Bonds
SEMPRA ENERGY	925,000.00	924,230.42	933,973.15	Bonds
SIGMA-ALDRICH CORP	3,000,000.00	3,069,861.36	3,144,413.10	Bonds
SIMON PROPERTY GROUP LP	2,000,000.00	2,004,626.99	2,018,032.00	Bonds
SIMON PROPERTY GROUP LP	4,000,000.00	4,314,226.86	4,556,727.20	Bonds
SIMON PROPERTY GROUP LP	7,235,000.00	7,144,985.94	7,157,611.54	Bonds
SIMON PROPERTY GROUP LP	1,200,000.00	1,198,242.34	1,217,404.80	Bonds
SONOCO PRODUCTS CO	1,675,000.00	1,669,604.91	1,818,133.27	Bonds
SOUTHWEST AIRLINES CO	2,000,000.00	1,875,193.86	2,144,718.20	Bonds
SPECTRA ENERGY CAPITAL	900,000.00	898,971.05	994,772.88	Bonds
STAPLES INC	3,000,000.00	3,000,822.74	3,002,964.60	Bonds
STRYKER CORP	3,000,000.00	3,022,745.73	3,050,961.60	Bonds
SUNTRUST BANKS INC	3,325,000.00	3,323,445.50	3,459,251.87	Bonds
SYSCO CORPORATION	950,000.00	948,053.25	979,151.23	Bonds
TJX COS INC	8,250,000.00	8,244,885.41	8,422,552.88	Bonds
TARGET CORP	5,000,000.00	4,687,133.60	5,456,059.50	Bonds
TEXAS EASTERN TRANSMISS	340,000.00	365,185.53	451,077.80	Bonds
TEXAS INSTRUMENTS INC	3,000,000.00	2,990,602.58	2,980,797.30	Bonds
THERMO FISHER SCIENTIFIC	4,000,000.00	4,039,058.28	4,065,898.40	Bonds
TIME WARNER ENT	980,000.00	1,037,495.95	1,317,324.53	Bonds
TIME WARNER CABLE INC	1,500,000.00	1,566,172.97	1,726,627.50	Bonds
TIME WARNER CABLE INC	2,000,000.00	1,992,056.04	2,145,005.20	Bonds
TIME WARNER CABLE INC	1,500,000.00	1,512,275.03	1,601,632.80	Bonds
TOYOTA MOTOR CREDIT COR	8,000,000.00	8,002,616.05	8,015,784.00	Bonds
TOYOTA MOTOR CREDIT COR	2,000,000.00	1,998,515.08	2,018,561.60	Bonds
TRAVELERS COS INC	5,000,000.00	5,307,165.80	5,426,352.50	Bonds
PRINCETON UNIVERSITY	1,000,000.00	998,276.73	1,121,200.10	Bonds
UBS AG STAMFORD CT	2,000,000.00	2,101,945.52	2,220,326.40	Bonds
UBS AG STAMFORD CT	500,000.00	520,343.34	559,642.25	Bonds

UNILEVER CAPITAL CORP	1,350,000.00	1,349,385.46	1,509,108.70	Bonds
UNILEVER CAPITAL CORP	1,000,000.00	999,863.46	1,018,888.71	Bonds
UNITED PARCEL SERVICE	5,655,000.00	6,112,225.76	6,430,008.70	Bonds
UNITED PARCEL SERVICE	1,250,000.00	1,248,956.34	1,258,587.88	Bonds
US BANCORP	2,000,000.00	2,002,237.84	2,011,676.00	Bonds
US BANCORP	5,000,000.00	4,886,767.55	5,153,992.50	Bonds
UNITED TECHNOLOGIES COR	1,000,000.00	999,795.22	1,003,337.00	Bonds
UNITED TECHNOLOGIES COR	2,900,000.00	2,996,166.93	3,370,776.43	Bonds
UNITED TECHNOLOGIES COR	7,000,000.00	7,082,198.90	7,285,717.60	Bonds
UNITEDHEALTH GROUP INC	1,975,000.00	1,973,770.05	1,993,606.28	Bonds
UNITEDHEALTH GROUP INC	2,000,000.00	2,007,566.74	2,000,249.60	Bonds
VENTAS REALTY LP/CAP CRP	3,070,000.00	3,065,487.68	3,098,342.24	Bonds
VERIZON COMMUNICATIONS	1,000,000.00	1,019,323.90	1,108,159.00	Bonds
VERIZON COMMUNICATIONS	2,000,000.00	2,009,803.34	2,029,644.40	Bonds
VERIZON COMMUNICATIONS	3,000,000.00	2,990,493.66	2,976,970.50	Bonds
VERIZON COMMUNICATIONS	1,000,000.00	1,019,369.83	1,016,477.00	Bonds
VERIZON COMMUNICATIONS	2,000,000.00	2,128,164.74	2,201,768.60	Bonds
VERIZON COMMUNICATIONS	2,000,000.00	2,147,445.16	2,292,274.00	Bonds
VERIZON COMMUNICATIONS	195,000.00	220,377.95	275,948.23	Bonds
VIACOM INC	2,000,000.00	2,153,650.98	2,258,924.80	Bonds
VIACOM INC	1,000,000.00	1,003,531.21	1,041,889.60	Bonds
VIACOM INC	1,050,000.00	1,045,806.22	1,068,503.42	Bonds
VIRGINIA ELEC & POWER CO	500,000.00	513,855.47	518,344.20	Bonds
VORNADO REALTY LP	1,900,000.00	1,966,835.24	2,100,209.84	Bonds
WELLS FARGO & COMPANY	2,000,000.00	1,996,789.26	2,056,375.40	Bonds
WELLS FARGO & COMPANY	2,350,000.00	2,347,628.80	2,361,369.30	Bonds
WELLS FARGO & COMPANY	1,650,000.00	1,647,316.67	1,675,707.83	Bonds
WELLS FARGO & COMPANY	3,075,000.00	3,064,832.94	3,076,614.07	Bonds
WILLIAMS COMPANIES INC	1,525,000.00	1,521,624.89	1,409,305.27	Bonds
WILLIAMS PARTNERS LP	3,000,000.00	2,999,425.56	2,898,301.50	Bonds
XEROX CORPORATION	1,725,000.00	1,722,940.06	1,727,993.05	Bonds
ZIMMER HOLDINGS INC	1,275,000.00	1,274,521.03	1,404,689.94	Bonds
Total: Corporate & Other	801,687,000.00	808,454,957.62	843,063,433.92	
Non-U.S. Corporate				
ACTAVIS FUNDING SCS	1,275,000.00	1,273,201.97	1,299,972.41	Bonds
ASTRAZENECA PLC	2,225,000.00	2,223,197.24	2,238,792.78	Bonds
BHP BILLITON FIN USA LTD	2,450,000.00	2,483,913.37	2,531,712.89	Bonds
BP CAPITAL MARKETS PLC	3,000,000.00	3,042,214.23	3,038,387.10	Bonds
BP CAPITAL MARKETS PLC	2,500,000.00	2,500,000.00	2,519,844.25	Bonds
BANK OF MONTREAL	3,000,000.00	2,998,812.93	3,022,985.40	Bonds
BANK OF NOVA SCOTIA	7,015,000.00	7,010,707.03	7,026,062.66	Bonds
BANK OF NOVA SCOTIA	3,000,000.00	2,995,968.81	2,993,589.60	Bonds
BANK OF NOVA SCOTIA	6,000,000.00	5,998,584.78	6,053,832.00	Bonds
BARCLAYS BANK PLC	7,000,000.00	7,469,628.96	7,948,259.20	Bonds
DIAGEO FINANCE BV	1,000,000.00	999,894.04	1,027,200.00	Bonds
ENCANA CORP	2,000,000.00	2,109,118.74	2,299,896.00	Bonds
ENSCO PLC	4,000,000.00	4,020,013.36	4,042,237.60	Bonds

VALE CANADA LTD	130,000.00	135,723.44	130,728.30	Bonds
NOVARTIS SECS INVEST LTD	1,500,000.00	1,544,792.39	1,693,265.25	Bonds
POTASH CORP-SASKATCHEW	2,475,000.00	2,454,988.44	2,608,705.94	Bonds
TEVA PHARMA FIN II/III	4,000,000.00	4,007,631.93	4,018,292.00	Bonds
TORONTO-DOMINION BANK	2,935,000.00	2,933,772.20	2,937,467.75	Bonds
TOTAL CAPITAL CANADA LTD	2,685,000.00	2,685,000.00	2,689,849.11	Bonds
TRANS-CANADA PIPELINES	2,000,000.00	2,063,498.84	2,358,432.60	Bonds
TRANS-CANADA PIPELINES	600,000.00	595,256.41	865,992.42	Bonds
TRANS-CANADA PIPELINES	2,000,000.00	2,004,620.58	2,007,742.00	Bonds
TRANS-CANADA PIPELINES	1,445,000.00	1,444,321.63	1,442,995.79	Bonds
TYCO ELECTRONICS GROUP :	1,575,000.00	1,569,275.58	1,769,075.28	Bonds
WEATHERFORD BERMUDA	950,000.00	949,194.20	924,929.69	Bonds
Total: Non-U.S. Corporate	66,760,000.00	67,513,331.10	69,490,248.02	
Other Debt				
HYUNDAI CAPITAL AMERICA	2,100,000.00	2,089,711.91	2,121,290.85	Bonds
Total: Other Debt	2,100,000.00	2,089,711.91	2,121,290.85	
Short Term				
BPCE	3,000,000.00	2,988,916.68	2,988,916.68	Bonds
DUKE ENERGY PROGRESS IN	3,000,000.00	3,101,123.01	3,101,379.00	Bonds
CONSOLIDATED EDISON CO C	2,300,000.00	2,380,416.86	2,376,599.20	Bonds
GENERAL ELEC CAP CORP	500,000.00	502,231.18	501,673.00	Bonds
Total: Short Term	8,800,000.00	8,972,687.73	8,968,567.88	
Cash Equivalent				
FEDERATED INV PRIME VAL C	18,282,847.19	18,282,847.19	18,282,847.19	Bonds
WELLS FARGO ADVANTAGE C	4,279,807.71	4,279,807.71	4,279,807.71	Bonds
WFB INSTITUTIONAL BANK DE	590,274.09	590,274.09	590,274.09	Bonds
Total: Cash Equivalent	23,152,928.99	23,152,928.99	23,152,928.99	
Total: Bonds	1,795,403,808.99	1,868,016,031.05	1,959,024,571.12	
Equity Securities				
Common Stock - Consumer				
ABBOTT LABORATORIES	15,000.00	279,201.16	694,950.00	Equity Securities
ABBVIE INC	44,849.00	1,518,325.42	2,625,460.46	Equity Securities
ALTRIA GROUP INC	42,819.00	1,090,604.98	2,141,806.38	Equity Securities
ANTHEM INC	13,300.00	468,688.36	2,053,653.00	Equity Securities
APOLLO EDUCATION GROUP I	5,300.00	93,916.00	100,276.00	Equity Securities
ARCHER-DANIELS-MIDLAND C	65,507.00	2,187,819.79	3,105,031.80	Equity Securities
AUTOMATIC DATA PROCESSII	22,776.00	1,162,760.84	1,950,536.64	Equity Securities
AUTOZONE INC	570.00	56,423.16	388,831.20	Equity Securities
AVON PRODUCTS INC	7,420.00	69,673.80	59,285.80	Equity Securities
CR BARD INC	800.00	37,780.00	133,880.00	Equity Securities
BAXTER INTERNATIONAL INC	29,125.00	1,727,166.32	1,995,062.50	Equity Securities
BECTON DICKINSON AND CO	900.00	61,764.84	129,231.00	Equity Securities
BED BATH & BEYOND INC	1,630.00	41,434.60	125,143.25	Equity Securities
BEST BUY CO INC	5,900.00	69,914.50	222,961.00	Equity Securities
BIOGEN INC	1,500.00	67,962.60	633,360.00	Equity Securities
BRISTOL-MYERS SQUIBB CO	4,870.00	108,787.23	314,115.01	Equity Securities
CDK GLOBAL INC	900.00	12,930.05	42,084.00	Equity Securities



CIGNA CORP	2,330.00	39,260.50	301,595.20	Equity Securities
CVS HEALTH CORP	22,849.00	334,329.34	2,358,245.29	Equity Securities
CLOROX COMPANY	17,182.00	1,470,523.79	1,896,720.98	Equity Securities
COCA-COLA CO/THE	52,079.00	1,805,359.08	2,111,803.45	Equity Securities
COLGATE-PALMOLIVE CO	26,916.00	1,346,423.84	1,866,355.44	Equity Securities
COSTCO WHOLESALE CORP	3,600.00	127,130.40	545,382.00	Equity Securities
DAVITA HEALTHCARE PARTN	1,000.00	27,974.55	81,280.00	Equity Securities
DEAN FOODS CO	6,550.00	51,105.54	108,271.50	Equity Securities
EXPRESS SCRIPTS HOLDING	6,464.00	238,410.20	560,881.28	Equity Securities
GENERAL MILLS INC	37,237.00	1,545,192.88	2,107,614.20	Equity Securities
GOODYEAR TIRE & RUBBER C	6,900.00	82,869.00	186,852.00	Equity Securities
HOSPIRA INC	1,470.00	40,271.35	129,124.80	Equity Securities
INTL GAME TECHNOLOGY	21,400.00	254,446.00	372,574.00	Equity Securities
INTUITIVE SURGICAL INC	300.00	76,215.81	151,509.00	Equity Securities
JOHNSON & JOHNSON	32,216.00	1,972,633.86	3,240,929.60	Equity Securities
JOHNSON CONTROLS INC	11,100.00	133,200.00	559,884.00	Equity Securities
KIMBERLY-CLARK CORP	16,425.00	1,826,750.36	1,759,281.75	Equity Securities
KOHL'S CORP	1,935.00	70,047.00	151,413.75	Equity Securities
KRAFT FOODS GROUP INC	30,741.00	1,601,628.99	2,678,002.24	Equity Securities
ELI LILLY & CO	25,532.00	1,137,776.02	1,854,899.80	Equity Securities
MCDONALDS CORP	21,432.00	1,755,361.79	2,088,334.08	Equity Securities
MCGRAW HILL FINANCIAL INC	1,700.00	40,089.57	175,780.00	Equity Securities
MCKESSON CORP	1,400.00	81,394.60	316,680.00	Equity Securities
MEAD JOHNSON NUTRITION C	3,569.00	126,287.68	358,791.57	Equity Securities
MERCK & CO. INC.	47,125.00	1,790,239.65	2,708,745.00	Equity Securities
MONDELEZ INTERNATIONAL II	7,349.00	59,501.14	265,225.41	Equity Securities
NIKE INC -CL B	13,000.00	225,815.20	1,304,290.00	Equity Securities
PACCAR INC	2,190.00	56,414.40	138,276.60	Equity Securities
PEPSICO INC	26,565.00	1,754,978.16	2,540,145.30	Equity Securities
PFIZER INC	59,642.00	1,771,220.44	2,074,945.18	Equity Securities
PHILIP MORRIS INTERNATION	32,535.00	2,114,701.56	2,450,861.55	Equity Securities
PROCTER & GAMBLE CO/THE	36,732.00	2,369,462.95	3,009,820.08	Equity Securities
QUEST DIAGNOSTICS INC	6,600.00	275,155.52	507,210.00	Equity Securities
REYNOLDS AMERICAN INC	3,160.00	65,939.72	217,755.60	Equity Securities
STAPLES INC	31,650.00	382,964.52	515,420.25	Equity Securities
STARBUCKS CORP	9,380.00	106,228.50	888,286.00	Equity Securities
STRYKER CORP	8,200.00	266,349.94	756,450.00	Equity Securities
SUPERVALU INC	14,750.00	76,405.00	171,542.50	Equity Securities
SYSCO CORP	51,026.00	1,685,798.54	1,925,210.98	Equity Securities
TJX COMPANIES INC	4,400.00	55,514.53	308,220.00	Equity Securities
TARGET CORP	23,378.00	1,379,362.10	1,918,632.46	Equity Securities
UNITEDHEALTH GROUP INC	12,160.00	175,201.48	1,438,406.40	Equity Securities
VARIAN MEDICAL SYSTEMS IN	600.00	24,943.14	56,454.00	Equity Securities
VECTRUS INC	54.00	721.69	1,376.46	Equity Securities
WAL-MART STORES INC	21,684.00	1,428,792.56	1,783,509.00	Equity Securities
WHIRLPOOL CORP	2,550.00	75,454.50	515,253.00	Equity Securities
WHITEWAVE FOODS CO	8,111.00	58,271.40	359,641.74	Equity Securities

YUM! BRANDS INC	24,400.00	290,752.84	1,920,768.00	Equity Securities
ACTAVIS PLC	604.00	182,036.39	179,762.48	Equity Securities
total: Common Stock - Consume	1,063,338.00	41,912,061.67	70,634,081.96	
Common Stock - Energy / Utilities				
ANADARKO PETROLEUM COR	8,720.00	182,989.20	722,103.20	Equity Securities
APACHE CORP	900.00	31,965.88	54,297.00	Equity Securities
BAKER HUGHES INC	500.00	14,487.49	31,790.00	Equity Securities
CABOT OIL & GAS CORP	14,200.00	130,533.50	419,326.00	Equity Securities
CALIFORNIA RESOURCES COI	1,720.00	2,425.13	13,089.20	Equity Securities
CHEVRON CORP	30,509.00	2,141,955.66	3,202,834.82	Equity Securities
CONOCOPHILLIPS	15,621.00	291,749.83	972,563.46	Equity Securities
DIAMOND OFFSHORE DRILLIN	2,600.00	89,102.00	69,654.00	Equity Securities
DOMINION RESOURCES INC/V	1,900.00	60,119.42	134,653.00	Equity Securities
DUKE ENERGY CORP	1,385.00	56,947.38	106,340.30	Equity Securities
ENTERGY CORP	1,700.00	89,759.41	131,733.00	Equity Securities
EXELON CORP	13,300.00	345,492.77	447,013.00	Equity Securities
EXXON MOBIL CORP	47,814.00	2,615,772.03	4,064,190.00	Equity Securities
FIRSTENERGY CORP	12,200.00	370,602.66	427,732.00	Equity Securities
HESS CORP	1,460.00	49,819.09	99,090.20	Equity Securities
NRG ENERGY INC	16,850.00	322,003.50	424,451.50	Equity Securities
NATIONAL OILWELL VARCO IN	33,076.00	1,845,620.96	1,653,469.24	Equity Securities
NEXTERA ENERGY INC	1,980.00	80,722.62	206,019.00	Equity Securities
OCCIDENTAL PETROLEUM CC	27,675.00	1,882,668.74	2,020,275.00	Equity Securities
PPL CORP	3,040.00	46,360.00	102,326.40	Equity Securities
PHILLIPS 66	7,811.00	90,956.90	613,944.60	Equity Securities
SCHLUMBERGER LTD	7,180.00	140,310.92	599,099.20	Equity Securities
Total: Common Stock - Energy /	252,141.00	10,882,365.09	16,515,994.12	
Common Stock - Financial				
AFLAC INC	6,110.00	118,289.60	391,101.10	Equity Securities
AMERICAN EXPRESS CO	14,571.00	270,838.60	1,138,286.52	Equity Securities
AMERICAN TOWER CORP	2,100.00	76,614.93	197,715.00	Equity Securities
AMERIPRISE FINANCIAL INC	3,466.00	71,018.34	453,491.44	Equity Securities
AVALONBAY COMMUNITIES IN	500.00	36,135.00	87,125.00	Equity Securities
BB&T CORP	3,600.00	97,949.88	140,364.00	Equity Securities
BANK OF AMERICA CORP	60,750.00	581,377.50	934,942.50	Equity Securities
BANK OF NEW YORK MELLON	3,914.00	83,092.88	157,499.36	Equity Securities
BERKSHIRE HATHAWAY INC-C	2.00	228,242.00	435,000.00	Equity Securities
BERKSHIRE HATHAWAY INC-C	252.00	19,206.18	36,368.64	Equity Securities
BOSTON PROPERTIES INC	800.00	52,558.40	112,384.00	Equity Securities
CME GROUP INC	18,791.00	1,148,085.85	1,779,695.61	Equity Securities
CAPITAL ONE FINANCIAL COR	2,000.00	85,100.00	157,640.00	Equity Securities
CHUBB CORP	18,140.00	522,854.21	1,833,954.00	Equity Securities
CITIGROUP INC	10,775.00	393,826.25	555,128.00	Equity Securities
E*TRADE FINANCIAL CORP	4,850.00	53,107.50	138,491.75	Equity Securities
EQUITY RESIDENTIAL	1,400.00	42,665.00	109,004.00	Equity Securities
FIFTH THIRD BANCORP	4,200.00	40,403.16	79,170.00	Equity Securities
GENWORTH FINANCIAL INC-C	5,350.00	35,042.50	39,108.50	Equity Securities

GOLDMAN SACHS GROUP INC	7,810.00	536,580.14	1,468,045.70	Equity Securities
HCP INC	1,500.00	43,005.60	64,815.00	Equity Securities
HARTFORD FINANCIAL SVCS (	2,900.00	61,132.00	121,278.00	Equity Securities
HEALTH CARE REIT INC	600.00	25,300.68	46,416.00	Equity Securities
HOST HOTELS & RESORTS IN	3,207.00	35,590.74	64,717.26	Equity Securities
HUDSON CITY BANCORP INC	2,400.00	15,000.00	25,152.00	Equity Securities
IRON MOUNTAIN INC	1,078.00	29,963.34	39,325.44	Equity Securities
JPMORGAN CHASE & CO	23,444.00	792,252.10	1,420,237.52	Equity Securities
JANUS CAPITAL GROUP INC	1,200.00	9,636.00	20,628.00	Equity Securities
KEYCORP	3,200.00	20,222.08	45,312.00	Equity Securities
KIMCO REALTY CORP	1,900.00	25,023.00	51,015.00	Equity Securities
METLIFE INC	7,800.00	213,873.74	394,290.00	Equity Securities
NORTHERN TRUST CORP	1,200.00	47,592.00	83,580.00	Equity Securities
PEOPLES UNITED FINANCIAL	1,800.00	21,761.98	27,360.00	Equity Securities
PLUM CREEK TIMBER CO	800.00	24,634.64	34,760.00	Equity Securities
PROLOGIS INC	1,026.00	27,160.73	44,692.56	Equity Securities
PUBLIC STORAGE	800.00	59,827.76	157,712.00	Equity Securities
SIMON PROPERTY GROUP INC	1,512.00	97,231.75	295,807.68	Equity Securities
SUNTRUST BANKS INC	2,600.00	57,755.62	106,834.00	Equity Securities
TRAVELERS COS INC/THE	5,170.00	190,173.36	559,032.10	Equity Securities
US BANCORP	10,200.00	224,718.24	445,434.00	Equity Securities
URBAN EDGE PROPERTIES	452.00	5,456.57	10,712.40	Equity Securities
VENTAS INC	800.00	30,724.00	58,416.00	Equity Securities
VORNADO REALTY TRUST	904.00	52,415.97	101,248.00	Equity Securities
WP GLIMCHER INC	756.00	6,180.43	12,572.28	Equity Securities
WELLS FARGO & CO	24,900.00	703,965.33	1,354,560.00	Equity Securities
Total: Common Stock - Financial	271,530.00	7,313,585.58	15,830,422.36	
Common Stock - Technology / Communications				
AOL INC	244.00	3,405.49	9,664.84	Equity Securities
AT&T INC	84,281.00	2,388,948.78	2,751,774.65	Equity Securities
ALTERA CORP	1,500.00	30,739.05	64,365.00	Equity Securities
ANALOG DEVICES INC	31,850.00	1,516,833.17	2,006,550.00	Equity Securities
APPLE INC	42,000.00	62,370.00	5,226,060.00	Equity Securities
BROADCOM CORP-CL A	2,200.00	64,392.90	95,249.00	Equity Securities
CBS CORP-CLASS B NON VOT	3,600.00	41,936.40	218,268.00	Equity Securities
CA INC	2,100.00	45,573.57	68,481.00	Equity Securities
CENTURYLINK INC	2,826.00	74,061.49	97,638.30	Equity Securities
CISCO SYSTEMS INC	59,690.00	1,656,475.09	1,642,967.25	Equity Securities
CITRIX SYSTEMS INC	900.00	33,723.00	57,483.00	Equity Securities
COGNIZANT TECH SOLUTIONS	3,000.00	56,694.60	187,170.00	Equity Securities
COMCAST CORP-CLASS A	15,300.00	255,869.55	863,991.00	Equity Securities
COMPUTER SCIENCES CORP	700.00	16,590.00	45,696.00	Equity Securities
WALT DISNEY CO/THE	9,810.00	211,426.36	1,028,970.90	Equity Securities
DIRECTV	2,400.00	64,080.00	204,240.00	Equity Securities
EMC CORP/MA	24,000.00	253,200.00	613,440.00	Equity Securities
EBAY INC	5,900.00	138,396.30	340,312.00	Equity Securities
ENGILITY HOLDINGS INC	100.00	1,939.26	3,004.00	Equity Securities

FISERV INC	1,600.00	38,860.64	127,040.00	Equity Securities
GANNETT CO	4,700.00	72,803.00	174,276.00	Equity Securities
GOOGLE INC-CL A	1,300.00	321,999.05	721,110.00	Equity Securities
GOOGLE INC-CL C	1,300.00	321,374.98	712,400.00	Equity Securities
HARRIS CORP	700.00	26,202.40	55,132.00	Equity Securities
HEWLETT-PACKARD CO	2,400.00	46,296.00	74,784.00	Equity Securities
INTEL CORP	58,072.00	1,369,878.36	1,815,911.44	Equity Securities
INTL BUSINESS MACHINES CC	20,636.00	2,757,245.20	3,312,078.00	Equity Securities
INTUIT INC	1,700.00	47,242.66	164,832.00	Equity Securities
KLA-TENCOR CORP	900.00	31,500.90	52,461.00	Equity Securities
LINEAR TECHNOLOGY CORP	1,200.00	33,230.52	56,160.00	Equity Securities
MICROSOFT CORP	51,222.00	1,501,291.00	2,082,430.49	Equity Securities
MICRON TECHNOLOGY INC	4,500.00	28,529.85	122,085.00	Equity Securities
MOTOROLA SOLUTIONS INC	1,742.00	29,617.20	116,139.15	Equity Securities
NVIDIA CORP	2,900.00	42,195.00	60,682.50	Equity Securities
OMNICOM GROUP	22,420.00	1,604,831.04	1,748,311.60	Equity Securities
ORACLE CORP	9,857.00	120,945.39	425,329.55	Equity Securities
PAYCHEX INC	1,700.00	48,847.29	84,345.50	Equity Securities
QUALCOMM INC	14,300.00	359,716.50	991,562.00	Equity Securities
SPRINT CORP	4,004.00	16,616.60	18,978.96	Equity Securities
TEXAS INSTRUMENTS INC	36,908.00	1,215,845.50	2,110,583.99	Equity Securities
TIME INC	336.00	2,001.66	7,539.84	Equity Securities
TIME WARNER INC	2,694.00	46,576.92	227,481.35	Equity Securities
TIME WARNER CABLE	653.00	15,602.84	97,871.64	Equity Securities
VERIZON COMMUNICATIONS I	36,702.00	1,551,605.89	1,784,818.26	Equity Securities
VIACOM INC-CLASS B	3,200.00	85,500.48	218,560.00	Equity Securities
WESTERN DIGITAL CORP	1,200.00	42,470.16	109,212.00	Equity Securities
XILINX INC	1,400.00	32,613.14	59,220.00	Equity Securities
XEROX CORP	16,789.00	141,984.57	215,738.65	Equity Securities
Total: Common Stock - Technolc	599,436.00	18,870,079.75	33,272,399.86	
Common Stock - Industrial / Other				
AK STEEL HOLDING CORP	6,350.00	29,210.00	28,384.50	Equity Securities
AGILENT TECHNOLOGIES INC	1,800.00	35,426.02	74,790.00	Equity Securities
AIR PRODUCTS & CHEMICALS	3,800.00	153,046.97	574,864.00	Equity Securities
AMPHENOL CORP-CL A	1,800.00	33,566.58	106,074.00	Equity Securities
BOEING CO/THE	15,678.00	1,707,070.24	2,352,954.24	Equity Securities
CATERPILLAR INC	3,900.00	109,044.00	312,117.00	Equity Securities
CUMMINS INC	13,752.00	1,842,398.29	1,906,577.28	Equity Securities
DANAHER CORP	34,040.00	552,265.66	2,889,996.00	Equity Securities
DEERE & CO	13,860.00	302,644.10	1,215,383.40	Equity Securities
DOW CHEMICAL CO/THE	3,900.00	134,082.00	187,122.00	Equity Securities
DU PONT (E.I.) DE NEMOURS	23,136.00	1,173,000.13	1,653,529.92	Equity Securities
EMERSON ELECTRIC CO	56,286.00	2,252,479.00	3,186,913.32	Equity Securities
EXELIS INC	980.00	10,176.87	23,882.60	Equity Securities
FREEMPORT-MCMORAN INC	1,610.00	19,674.20	30,509.50	Equity Securities
GENERAL DYNAMICS CORP	2,400.00	100,800.00	325,752.00	Equity Securities
HONEYWELL INTERNATIONAL	9,500.00	221,468.75	990,945.00	Equity Securities

HUNTINGTON INGALLS INDUS	283.00	8,070.20	39,662.45	Equity Securities
ITT CORP	490.00	8,423.53	19,555.90	Equity Securities
INTERNATIONAL PAPER CO	2,750.00	73,199.51	152,597.50	Equity Securities
JACOBS ENGINEERING GROU	600.00	26,814.00	27,096.00	Equity Securities
KEYSIGHT TECHNOLOGIES IN	900.00	14,114.84	33,435.00	Equity Securities
L-3 COMMUNICATIONS HOLDI	600.00	45,465.00	75,474.00	Equity Securities
LOCKHEED MARTIN CORP	10,618.00	950,392.83	2,155,029.28	Equity Securities
MONSANTO CO	13,100.00	188,623.50	1,474,274.00	Equity Securities
NORTHROP GRUMMAN CORP	1,700.00	78,872.56	273,632.00	Equity Securities
PPG INDUSTRIES INC	4,300.00	158,670.00	969,822.00	Equity Securities
PARKER HANNIFIN CORP	6,000.00	211,000.00	712,680.00	Equity Securities
PRAXAIR INC	1,300.00	33,359.94	156,962.00	Equity Securities
RAYTHEON COMPANY	17,042.00	970,643.64	1,861,838.50	Equity Securities
REPUBLIC SERVICES INC	1,700.00	44,748.25	68,952.00	Equity Securities
ROCKWELL AUTOMATION INC	16,192.00	1,816,318.40	1,878,110.08	Equity Securities
ROCKWELL COLLINS INC	800.00	39,574.00	77,240.00	Equity Securities
THERMO FISHER SCIENTIFIC I	1,500.00	66,177.45	201,510.00	Equity Securities
3M CO	14,623.00	1,516,261.36	2,412,063.85	Equity Securities
UNION PACIFIC CORP	17,000.00	247,791.70	1,841,270.00	Equity Securities
UNITED PARCEL SERVICE-CL	17,703.00	1,450,158.30	1,716,128.82	Equity Securities
UNITED TECHNOLOGIES COR	20,386.00	1,584,773.13	2,389,239.20	Equity Securities
VERITIV CORP	52.00	1,038.90	2,294.76	Equity Securities
WASTE MANAGEMENT INC	35,676.00	1,693,668.76	1,934,709.48	Equity Securities
XYLEM INC	980.00	25,241.45	34,319.60	Equity Securities
Total: Common Stock - Industrial	379,087.00	19,929,754.06	36,367,691.18	
Total: Equity Securities	2,565,532.00	98,907,846.15	172,620,589.48	
Grand Total:	2,209,268,152.19	2,387,397,012.85	2,564,848,177.44	