

# Employers Holdings, Inc and Subsidiaries

## Supplemental Portfolio Listing

**9/30/2014**

Description	Par/Shares	BookValue	MarketValue	Group1
Structured Securities				
U.S. gov't sponsored MBS				
FG G00413	7,380.18	7,492.93	8,455.94	Structured Securities
FG G00485	343.28	344.57	391.82	Structured Securities
FG G00708	6,735.62	6,822.74	7,692.17	Structured Securities
FG G01263	540.16	553.16	616.30	Structured Securities
FG G01563	45.50	45.84	50.79	Structured Securities
FG G01600	30,999.74	32,883.94	35,311.69	Structured Securities
FG G01595	472,792.68	473,639.44	535,545.32	Structured Securities
FG G11723	1,240,237.50	1,237,227.79	1,316,686.11	Structured Securities
FG G10990	31.70	31.58	31.87	Structured Securities
FG C64137	10,375.86	10,668.67	11,582.73	Structured Securities
FG C66919	959.85	1,001.99	1,040.42	Structured Securities
FG C66956	270.89	282.78	309.16	Structured Securities
FG C68591	301.58	314.30	343.53	Structured Securities
FG C71813	2,177.99	2,244.01	2,462.31	Structured Securities
FG C72493	8,125.90	8,372.22	9,196.81	Structured Securities
FG C74477	4,939.68	5,089.41	5,199.49	Structured Securities
FG C74177	18,782.68	19,463.55	20,967.38	Structured Securities
FG C78013	32,814.83	33,431.98	36,631.68	Structured Securities
FG C79736	21,917.83	22,525.98	24,350.76	Structured Securities
FG C79960	11,460.27	11,779.78	12,315.95	Structured Securities
FG G30654	3,871,063.35	3,983,214.48	4,011,959.22	Structured Securities
FG D88676	95.07	97.36	97.69	Structured Securities
FG E81985	4,299.33	4,352.77	4,396.79	Structured Securities
FG E82253	1,177.08	1,193.81	1,187.29	Structured Securities
FG E83270	4,059.58	4,108.87	4,153.46	Structured Securities
FG E83755	4,291.27	4,270.46	4,416.13	Structured Securities
FG E84752	194.10	196.22	199.98	Structured Securities
FG E85007	29,092.43	29,391.95	29,973.89	Structured Securities
FG E88326	67,636.04	67,650.79	70,971.59	Structured Securities
FG E88734	25,350.29	25,754.62	27,016.07	Structured Securities
FG E89844	13,079.63	13,268.43	13,608.03	Structured Securities
FG E89433	10,467.46	10,517.75	10,908.14	Structured Securities
FG E89458	3,831.11	3,891.13	3,907.09	Structured Securities
FG E89532	7,490.76	7,610.11	7,981.62	Structured Securities
FG E89977	3,429.59	3,504.33	3,474.18	Structured Securities
FG E90379	483.24	490.52	501.37	Structured Securities
FG E90932	23,045.75	23,377.30	23,467.38	Structured Securities
FG E90950	979.94	1,002.25	989.59	Structured Securities
FG E91057	1,788.43	1,804.59	1,886.41	Structured Securities
FG E93198	136,870.08	137,563.10	144,857.54	Structured Securities
FG E94544	10,542.41	10,658.49	11,172.48	Structured Securities

FG E95031	89,194.49	90,547.17	94,489.81	Structured Securities
FG E99396	128,644.40	127,291.64	136,213.74	Structured Securities
FG E99524	825,195.12	816,716.83	873,748.94	Structured Securities
FG A51832	670,234.37	669,436.79	762,125.25	Structured Securities
FG G01962	1,089,430.46	1,067,526.89	1,206,053.45	Structured Securities
FG G02087	355,788.25	349,058.50	397,949.94	Structured Securities
FG G11911	139,103.74	136,699.89	147,830.13	Structured Securities
FG G12310	284,124.95	283,164.38	301,638.50	Structured Securities
FG G02478	196,746.92	192,623.42	219,815.93	Structured Securities
FG G02566	424,357.95	402,673.77	461,283.33	Structured Securities
FG G03122	296,369.16	290,559.23	331,119.09	Structured Securities
FG G03432	177,583.35	173,932.06	198,405.39	Structured Securities
FG G03483	1,030,527.68	1,009,630.15	1,150,715.24	Structured Securities
FG G05897	713,468.78	727,660.59	777,334.72	Structured Securities
FG G05270	950,319.92	965,850.74	1,055,317.92	Structured Securities
FG G06784	2,276,772.00	2,336,537.26	2,332,710.02	Structured Securities
FG G06501	2,003,139.21	2,028,582.76	2,117,661.28	Structured Securities
FG G13885	304,569.92	317,680.70	324,279.43	Structured Securities
FG G13997	377,835.80	388,285.32	401,956.54	Structured Securities
FG G15145	6,373,239.08	6,588,485.54	6,565,728.10	Structured Securities
FG G08061	548,399.45	536,555.73	613,043.24	Structured Securities
FG G08072	1,069,013.30	1,041,239.10	1,181,112.18	Structured Securities
FG G08073	363,510.30	355,881.94	406,587.07	Structured Securities
FG G08118	542,549.80	548,883.57	615,131.41	Structured Securities
FG G08462	1,055,701.92	1,068,073.43	1,079,330.11	Structured Securities
FG G08568	1,839,834.34	1,955,112.67	1,991,977.42	Structured Securities
FG G18317	338,856.45	352,410.71	360,784.73	Structured Securities
FG G18391	1,050,566.46	1,097,882.99	1,113,694.16	Structured Securities
FG G18449	3,166,498.92	3,285,981.72	3,195,252.00	Structured Securities
FH 1G1374	334,984.64	334,958.47	354,594.21	Structured Securities
FG C00689	209,556.76	218,331.95	238,376.83	Structured Securities
FG C00921	1,566.29	1,622.09	1,783.18	Structured Securities
FG C00971	5,804.25	6,011.03	6,607.97	Structured Securities
FG C01197	3,050.12	3,050.12	3,480.08	Structured Securities
FG C01343	649.76	665.39	741.56	Structured Securities
FG C01367	136,055.03	142,708.97	154,534.47	Structured Securities
FG C01458	108,433.47	114,160.11	123,364.57	Structured Securities
FG C01492	100,648.85	95,536.89	111,580.52	Structured Securities
FG C01621	744,588.99	717,370.82	809,844.55	Structured Securities
FG C09029	4,584,395.24	4,692,958.40	4,528,113.54	Structured Securities
FG C17989	70,319.70	71,705.94	76,687.39	Structured Securities
FG C18739	172.23	176.37	178.33	Structured Securities
FG C22289	7,333.89	7,556.20	8,300.42	Structured Securities
FG C25625	841.98	862.24	935.21	Structured Securities
FG A93849	2,536,514.19	2,576,231.76	2,755,642.89	Structured Securities
FG A94742	1,393,189.60	1,428,287.01	1,474,146.18	Structured Securities
FG A94833	2,003,205.96	1,978,845.57	2,120,861.86	Structured Securities
FG E00855	630.72	632.12	644.08	Structured Securities
FG E00985	20,417.65	20,692.10	20,977.36	Structured Securities
FG E01251	2,020.38	2,051.76	2,134.42	Structured Securities

FG E01345	141,947.76	143,279.69	150,431.31	Structured Securities
FG E02703	207,859.79	211,497.34	221,129.39	Structured Securities
FG B16345	105,385.90	105,279.46	111,881.92	Structured Securities
FG A19080	427,030.57	422,967.04	471,809.85	Structured Securities
FG A25752	83,351.46	83,383.13	94,779.16	Structured Securities
FG A33516	353,826.84	347,217.46	394,982.10	Structured Securities
FG A35751	632,606.16	600,229.38	708,431.60	Structured Securities
FG A38768	315,111.00	314,836.85	358,313.54	Structured Securities
FG C44017	7,724.59	7,999.78	8,031.74	Structured Securities
FG C53260	309.37	316.48	337.94	Structured Securities
FG C58664	1,013.44	1,013.44	1,082.25	Structured Securities
FG J25662	4,642,817.80	4,842,030.90	4,909,924.22	Structured Securities
FG Q01762	2,578,229.84	2,666,533.90	2,800,962.34	Structured Securities
FG Q01213	1,565,521.68	1,631,689.44	1,700,766.63	Structured Securities
FG Q01637	933,081.63	971,680.60	1,008,733.28	Structured Securities
FG Q01641	2,211,511.36	2,303,252.68	2,402,563.16	Structured Securities
FG Q04411	884,162.14	911,792.21	934,755.31	Structured Securities
FG Q04537	3,565,683.29	3,644,100.48	3,645,488.63	Structured Securities
FG Q06274	3,639,726.90	3,768,254.75	3,718,914.62	Structured Securities
FG Q06581	1,176,179.92	1,215,875.99	1,202,504.59	Structured Securities
FG Q10363	5,726,568.75	5,896,560.67	5,658,116.21	Structured Securities
FG C90559	42,940.89	43,880.23	49,013.29	Structured Securities
FN 125480	39,197.66	41,635.26	44,685.76	Structured Securities
FN 190267	13,064.36	13,360.30	14,864.81	Structured Securities
FN 251496	7,667.19	8,143.99	7,974.12	Structured Securities
FN 252980	372.24	380.44	423.37	Structured Securities
FN 252104	237.69	245.33	259.44	Structured Securities
FN 253352	444.35	440.93	454.62	Structured Securities
FN 253943	5,052.73	5,101.59	5,245.54	Structured Securities
FN 254007	3,966.94	4,033.27	4,527.41	Structured Securities
FN 254051	11,006.55	11,249.04	12,518.29	Structured Securities
FN 256197	131,571.04	131,571.04	149,442.56	Structured Securities
FN 256200	147,398.25	147,110.82	157,011.74	Structured Securities
FN 256845	132,323.70	133,695.42	150,067.96	Structured Securities
FN 256960	181,382.20	183,064.15	205,705.08	Structured Securities
FN 323218	4,782.53	4,836.33	5,464.83	Structured Securities
FN 323600	14,110.88	14,269.63	16,101.97	Structured Securities
FN 323961	393.02	401.68	447.00	Structured Securities
FN 331093	494.76	525.53	509.80	Structured Securities
FN 349022	670.82	698.07	690.51	Structured Securities
FN 357415	135,689.50	132,519.01	147,304.26	Structured Securities
FN 357465	262,274.90	259,687.50	278,123.81	Structured Securities
FN 357797	166,075.67	162,610.14	185,914.12	Structured Securities
FN 369508	1,358.63	1,390.60	1,399.57	Structured Securities
FN 417063	2,120.25	2,206.39	2,207.07	Structured Securities
FN 457261	20,894.32	21,345.07	23,907.87	Structured Securities
FN 510369	541.57	553.50	620.69	Structured Securities
FN 509508	585.94	618.08	610.97	Structured Securities
FN 512026	499.24	526.62	521.83	Structured Securities
FN 516505	68,025.75	68,800.89	77,434.95	Structured Securities

FN 522567	10,809.48	11,088.16	11,736.08	Structured Securities
FN 535057	57.14	57.14	57.35	Structured Securities
FN 535332	2,650.91	2,678.25	3,053.52	Structured Securities
FN 535440	8,907.74	9,141.57	10,260.61	Structured Securities
FN 545139	28,729.76	30,305.41	32,675.76	Structured Securities
FN 545718	40,213.85	42,419.33	46,038.79	Structured Securities
FN 545723	5,603.54	5,910.86	6,373.18	Structured Securities
FN 545819	781.48	801.63	891.89	Structured Securities
FN 547585	33,254.43	34,041.08	34,308.53	Structured Securities
FN 555202	180,714.37	185,458.12	205,004.17	Structured Securities
FN 555417	310,038.04	317,837.43	352,732.36	Structured Securities
FN 555570	76,319.09	78,310.54	86,828.74	Structured Securities
FN 555876	277,656.47	272,247.31	310,650.20	Structured Securities
FN 555880	799,983.70	784,581.04	895,045.20	Structured Securities
FN 570598	2,411.36	2,561.32	2,517.89	Structured Securities
FN 569973	1,814.09	1,871.91	1,914.06	Structured Securities
FN 581862	3,734.79	3,895.85	4,159.72	Structured Securities
FN 596283	1,940.01	1,972.44	2,063.47	Structured Securities
FN 600073	3,869.78	3,934.48	4,022.30	Structured Securities
FN 606347	4,604.85	4,706.30	5,237.32	Structured Securities
FN 609599	7,606.22	7,773.79	8,545.71	Structured Securities
FN 611529	2,626.41	2,670.32	2,737.40	Structured Securities
FN 614305	32,293.47	33,004.94	35,008.38	Structured Securities
FN 616454	14,925.79	15,254.62	15,659.34	Structured Securities
FN 616766	9,951.88	10,476.69	10,616.99	Structured Securities
FN 624124	169,861.42	172,925.45	193,860.27	Structured Securities
FN 632866	38,449.12	39,425.41	39,542.50	Structured Securities
FN AH3552	2,451,678.51	2,546,990.94	2,588,033.51	Structured Securities
FN AH5279	3,500,728.41	3,665,702.24	3,695,428.42	Structured Securities
FN AH8113	759,323.13	787,263.85	805,566.52	Structured Securities
FN AI1915	1,910,898.75	1,998,839.17	2,031,454.10	Structured Securities
FN AI4548	1,154,241.24	1,180,121.50	1,217,715.27	Structured Securities
FN AJ7496	4,167,843.16	4,282,942.78	4,312,634.86	Structured Securities
FN AJ7717	2,272,975.96	2,342,839.58	2,351,939.60	Structured Securities
FN AK5553	4,204,783.27	4,344,382.24	4,439,860.93	Structured Securities
FN AL5315	1,956,197.35	2,058,592.06	2,065,461.14	Structured Securities
FN AO0423	5,586,109.34	5,769,403.56	5,524,597.89	Structured Securities
FN AO2108	6,608,076.88	6,880,990.91	6,989,906.10	Structured Securities
FN AO3281	8,053,398.07	8,372,247.88	8,521,257.82	Structured Securities
FN AO3637	3,482,705.32	3,575,286.74	3,598,253.47	Structured Securities
FN AO6994	6,442,298.04	6,814,345.26	6,808,508.54	Structured Securities
FN AQ6298	2,043,544.58	2,110,008.66	2,062,738.57	Structured Securities
FN AR8127	4,574,624.69	4,696,223.47	4,519,962.50	Structured Securities
FN AS0531	2,997,637.71	3,167,615.16	3,170,847.81	Structured Securities
FN AS0613	2,957,660.46	3,126,257.78	3,129,451.73	Structured Securities
FN AS1558	2,965,670.43	3,148,168.06	3,134,219.86	Structured Securities
FN AS1959	4,625,928.91	4,948,152.89	4,952,165.14	Structured Securities
FN AS2703	7,874,368.40	8,298,241.09	8,321,896.32	Structured Securities
FN AS3101	6,469,723.13	6,853,079.97	6,837,420.14	Structured Securities
FN AT0310	1,382,854.48	1,465,114.71	1,417,731.31	Structured Securities

FN AU5665	4,548,029.70	4,801,407.94	4,924,438.74	Structured Securities
FN 640060	24,595.65	25,944.57	28,043.01	Structured Securities
FN 641861	1,812.84	1,886.48	1,925.27	Structured Securities
FN 644271	31,967.59	32,317.93	33,550.38	Structured Securities
FN 644284	3,078.05	3,246.86	3,283.83	Structured Securities
FN 647313	1,766.79	1,838.57	1,986.34	Structured Securities
FN 654769	29,712.56	30,476.18	31,337.36	Structured Securities
FN 655032	30,429.02	30,552.58	32,199.45	Structured Securities
FN 662476	255.29	265.66	273.86	Structured Securities
FN 669713	132,838.17	133,235.11	150,383.66	Structured Securities
FHR 2890 PE	1,989,639.36	1,937,970.93	2,122,384.91	Structured Securities
FHR 2927 OG	4,000,000.00	3,889,755.34	4,407,222.00	Structured Securities
FNR 2006-75 YD	947,890.85	941,280.34	960,288.79	Structured Securities
FN 687387	1,981.27	2,104.48	2,034.69	Structured Securities
FN 689329	59,144.80	59,144.80	62,854.43	Structured Securities
FN 693854	119,747.69	120,156.01	126,983.88	Structured Securities
FN 695925	54,376.91	55,213.19	58,025.40	Structured Securities
FN 696266	15,213.22	15,622.08	16,148.76	Structured Securities
FN 701912	86,678.05	88,576.11	97,032.11	Structured Securities
FN 702459	901,863.95	883,382.63	1,009,031.81	Structured Securities
FN 712197	77,856.27	79,730.90	87,107.87	Structured Securities
FN 713312	138,403.72	138,652.12	157,462.84	Structured Securities
FN 725424	1,354,263.12	1,328,695.62	1,515,189.26	Structured Securities
FN 725234	8,832.82	8,777.72	9,783.56	Structured Securities
FN 725690	262,785.32	262,946.63	298,644.14	Structured Securities
FN 725773	134,065.42	131,526.60	150,080.11	Structured Securities
FN 725948	218,991.84	214,912.94	245,151.36	Structured Securities
FN 735022	116,827.47	114,571.76	130,783.01	Structured Securities
FN 735060	300,355.44	300,548.78	341,340.95	Structured Securities
FN 735171	464,084.66	458,120.45	494,596.56	Structured Securities
FN 735141	667,618.80	655,149.48	747,368.74	Structured Securities
FN 735893	281,796.35	269,526.00	311,863.82	Structured Securities
FN 735930	96,387.15	96,399.13	101,670.82	Structured Securities
FN 737697	348,866.10	350,315.56	390,321.61	Structured Securities
FN 737822	80,278.78	78,036.99	87,150.49	Structured Securities
FN 742212	414,996.75	415,826.72	464,310.52	Structured Securities
FN 744964	53,049.85	51,723.94	57,623.97	Structured Securities
FN 745079	858,994.72	846,228.29	912,781.62	Structured Securities
FN 745428	1,153,969.50	1,132,791.07	1,288,931.19	Structured Securities
FN 745418	855,960.26	839,904.16	956,068.49	Structured Securities
FN 745432	124,347.50	122,046.26	138,890.47	Structured Securities
FN 751368	48,175.95	47,826.68	53,798.05	Structured Securities
FN 751343	63,444.02	63,094.17	68,820.53	Structured Securities
FN 751355	60,946.23	60,476.35	63,150.38	Structured Securities
FN 751386	75,463.36	73,586.83	80,636.32	Structured Securities
FN 753129	102,488.22	103,291.30	114,730.88	Structured Securities
FN 753211	182,102.77	183,196.07	203,741.91	Structured Securities
FN 753967	62,936.91	62,936.91	66,740.10	Structured Securities
FN 762053	135,240.53	131,470.82	146,859.13	Structured Securities
FN 762503	474,538.71	474,538.71	525,616.54	Structured Securities

FN 763447	16,479.29	16,385.65	17,243.39	Structured Securities
FN 763623	43,522.92	42,477.84	47,153.19	Structured Securities
FN 766038	7,232.37	7,188.16	8,017.62	Structured Securities
FN 766541	17,363.62	17,251.94	19,389.94	Structured Securities
FN 766972	10,309.06	10,243.88	11,428.36	Structured Securities
FN 770054	62,234.38	61,811.56	68,991.43	Structured Securities
FN 771897	151,100.69	150,032.91	166,750.84	Structured Securities
FN 772668	18,629.22	18,521.10	20,651.87	Structured Securities
FN 772762	183,783.68	182,665.39	203,737.86	Structured Securities
FN 773881	473,284.14	458,151.49	513,500.56	Structured Securities
FN 773952	14,785.19	14,687.70	15,855.07	Structured Securities
FN 786487	360,951.71	360,951.71	386,072.58	Structured Securities
FN 787579	221,657.41	226,568.60	251,450.36	Structured Securities
FN 823201	256,356.09	256,356.09	291,658.04	Structured Securities
FN 832193	103,669.48	101,826.47	115,794.07	Structured Securities
FN 832332	327,768.65	323,422.56	366,307.46	Structured Securities
FN 834934	1,360,883.58	1,360,883.58	1,458,274.94	Structured Securities
FN 835774	731,396.70	721,827.76	818,079.50	Structured Securities
FN 835760	313,525.51	297,077.59	339,970.79	Structured Securities
FN 836387	573,729.78	573,438.44	609,654.50	Structured Securities
FN 839985	354,384.06	350,936.69	395,387.82	Structured Securities
FN 843024	766,465.10	766,225.58	815,522.70	Structured Securities
FN 844096	188,396.68	188,825.57	213,986.92	Structured Securities
FN 844313	262,821.78	263,292.28	298,521.31	Structured Securities
FN 863073	944,054.43	948,557.19	1,069,336.78	Structured Securities
FN 872772	289,244.16	288,680.13	308,470.57	Structured Securities
FN 885413	170,104.08	170,206.15	193,528.55	Structured Securities
FN 888276	147,197.53	144,469.85	164,412.91	Structured Securities
FN 888284	726,860.23	713,020.81	811,869.66	Structured Securities
FN 919214	869,939.12	878,857.13	984,692.70	Structured Securities
FN 933794	1,092,982.98	1,045,089.94	1,220,533.33	Structured Securities
FN 937467	863,162.25	845,917.98	965,731.22	Structured Securities
FN 937617	828,777.20	811,363.31	927,260.21	Structured Securities
FN AB3414	2,343,191.44	2,366,440.30	2,405,068.56	Structured Securities
FN AB4727	3,428,145.42	3,564,799.94	3,545,097.28	Structured Securities
FN AB4919	3,988,721.96	4,095,624.62	4,121,058.58	Structured Securities
FN AB5699	2,717,469.38	2,715,770.96	2,789,288.29	Structured Securities
FN AB7069	5,208,229.32	5,472,491.54	5,150,878.90	Structured Securities
FN AB7375	6,581,262.48	6,846,729.03	6,643,076.99	Structured Securities
FN AB7420	1,669,639.42	1,735,335.37	1,685,321.51	Structured Securities
FN AB8801	931,653.51	967,962.15	940,404.07	Structured Securities
FN AB8793	984,631.84	1,023,493.14	993,879.99	Structured Securities
FN AB9783	5,167,684.23	5,168,588.48	5,112,395.18	Structured Securities
FN AB9788	4,970,939.71	5,123,822.80	5,091,651.03	Structured Securities
FN AB9159	743,446.73	772,744.88	749,035.59	Structured Securities
FN AB9151	959,314.38	1,019,158.43	982,909.58	Structured Securities
FN MA0500	2,545,483.85	2,616,793.98	2,817,085.19	Structured Securities
FN AD6175	194,051.84	200,085.64	206,294.24	Structured Securities
FN AE0828	2,704,491.64	2,795,768.23	2,775,909.69	Structured Securities
FN AE3097	2,514,996.25	2,638,512.17	2,738,920.45	Structured Securities

FN AE5775	246,769.36	249,468.40	260,493.93	Structured Securities
FN AE8219	3,269,087.70	3,327,699.21	3,564,239.24	Structured Securities
G2 MA1135	4,997,823.36	5,274,296.65	5,276,252.10	Structured Securities
G2 MA1204	3,535,931.90	3,725,885.52	3,732,918.67	Structured Securities
GN 595070	17,714.55	18,048.08	20,158.19	Structured Securities
GN 595071	3,308.03	3,290.97	3,710.20	Structured Securities
GN 595150	36,244.16	37,150.26	41,243.87	Structured Securities
GN 595461	33,790.27	33,618.96	37,929.99	Structured Securities
GN 596794	2,508.80	2,487.63	2,595.35	Structured Securities
GN 595952	3,665.46	3,646.88	3,865.15	Structured Securities
GN 598484	56,473.82	57,885.66	64,970.04	Structured Securities
GN 599842	24,053.93	23,850.98	26,985.80	Structured Securities
GN 600753	91,934.35	91,428.23	101,982.55	Structured Securities
GN 602818	62,388.44	61,982.35	69,973.30	Structured Securities
GN 603914	15,434.16	15,724.76	17,548.76	Structured Securities
GN 569424	850.23	907.22	887.92	Structured Securities
GN 571246	19,165.95	19,213.87	20,902.20	Structured Securities
GN 572474	11,297.62	11,331.90	11,738.69	Structured Securities
GN 572582	18,774.01	18,820.94	21,363.79	Structured Securities
GN 573260	32,800.62	32,882.62	34,090.11	Structured Securities
GN 574471	5,686.91	5,798.88	6,299.88	Structured Securities
GN 575265	35,902.10	37,607.45	37,278.83	Structured Securities
GN 578324	3,740.86	3,891.66	3,974.59	Structured Securities
GN 582415	9,858.46	10,044.08	11,218.39	Structured Securities
GN 584235	49,268.29	49,360.87	52,008.64	Structured Securities
GN 587111	1,351.21	1,384.99	1,537.60	Structured Securities
GN 589507	18,678.75	19,199.73	19,999.23	Structured Securities
GN 589533	29,481.33	29,232.58	32,890.47	Structured Securities
GN 591332	4,849.84	4,827.95	5,318.34	Structured Securities
GN 592625	68,778.24	72,045.21	78,201.39	Structured Securities
GN 592626	57,458.73	57,822.70	65,331.02	Structured Securities
GN 593829	52,083.55	53,064.19	59,219.40	Structured Securities
G2 529	46.50	46.83	48.64	Structured Securities
G2 551	161.64	163.09	169.40	Structured Securities
G2 965	1,154.94	1,188.90	1,305.48	Structured Securities
G2 3501	118,754.43	119,351.38	137,660.41	Structured Securities
G2 3543	380,096.19	379,561.68	420,720.41	Structured Securities
G2 3544	597,735.20	590,785.10	667,456.47	Structured Securities
G2 3595	654,624.75	651,273.88	724,590.26	Structured Securities
G2 3310	9,701.90	10,334.04	10,280.69	Structured Securities
G2 3638	453,547.12	471,192.94	525,752.86	Structured Securities
G2 3679	247,714.25	248,782.09	287,150.93	Structured Securities
G2 3702	868,252.20	879,566.03	969,527.22	Structured Securities
G2 3712	1,039,386.08	1,053,668.34	1,180,173.31	Structured Securities
G2 8599	20,471.11	20,528.44	21,384.82	Structured Securities
G2 8613	63,661.60	63,283.88	66,537.63	Structured Securities
G2 8623	41,972.96	41,761.03	44,238.51	Structured Securities
G2 8631	12,985.49	12,950.77	13,482.78	Structured Securities
GN 607739	8,389.18	8,318.40	9,359.28	Structured Securities
GN 608175	48,288.01	49,017.78	54,692.58	Structured Securities

GN 612936	2,438.61	2,499.58	2,733.56	Structured Securities
GN 405602	804.24	844.70	911.40	Structured Securities
GN 409946	7,203.13	7,320.10	7,499.15	Structured Securities
GN 410050	9,024.96	9,177.98	9,690.47	Structured Securities
GN 415762	12,996.91	12,961.32	14,940.14	Structured Securities
GN 429778	3,630.62	3,709.21	4,095.84	Structured Securities
GN 433724	610.36	641.07	629.11	Structured Securities
GN 456801	129.68	136.20	133.48	Structured Securities
GN 470124	461.93	479.25	476.50	Structured Securities
GN 480565	265.58	278.94	272.96	Structured Securities
GN 482895	1,698.43	1,783.88	1,750.71	Structured Securities
GN 483836	474.46	498.33	488.32	Structured Securities
GN 485605	3,225.05	3,244.70	3,462.27	Structured Securities
GN 494083	579.84	620.70	634.47	Structured Securities
GN 495496	26,554.68	27,598.45	27,393.17	Structured Securities
GN 501888	497.80	516.47	513.19	Structured Securities
GN 506669	2,085.49	2,137.63	2,268.32	Structured Securities
GN 508288	6,342.02	6,597.68	6,551.40	Structured Securities
GN 512940	5,652.21	5,840.18	5,850.22	Structured Securities
GN 517177	5,401.66	5,579.86	5,606.36	Structured Securities
GN 518110	3,804.16	4,072.23	4,113.25	Structured Securities
GN 526491	248,214.09	258,142.65	268,014.55	Structured Securities
GN 535777	74,017.38	74,483.26	77,365.37	Structured Securities
GN 538565	13,340.19	13,398.55	13,929.83	Structured Securities
GN 540785	34,777.25	35,520.10	36,516.55	Structured Securities
GN 541209	1,381.67	1,433.48	1,461.40	Structured Securities
GN 544843	892.05	951.85	929.34	Structured Securities
GN 544848	10,511.06	10,931.50	10,926.93	Structured Securities
GN 548338	21,727.74	21,827.07	22,667.16	Structured Securities
GN 550867	423,973.88	432,138.00	486,340.48	Structured Securities
GN 551886	2,197.89	2,239.27	2,509.32	Structured Securities
GN 552246	15,229.68	15,272.73	17,263.70	Structured Securities
GN 555603	46,714.34	47,090.35	53,158.36	Structured Securities
GN 555997	22,813.26	22,870.29	23,668.94	Structured Securities
GN 557730	87,649.33	90,662.28	92,386.49	Structured Securities
GN 559302	56,728.21	57,191.37	59,145.41	Structured Securities
GN 562428	20,662.40	20,526.80	21,389.62	Structured Securities
GN 564744	1,307.26	1,315.23	1,369.27	Structured Securities
GN 565037	14,887.90	15,885.86	15,550.57	Structured Securities
GN 565383	55,824.63	55,964.19	59,586.98	Structured Securities
GN 567878	1,665.14	1,706.77	1,765.05	Structured Securities
GN 567185	44,675.33	44,981.20	47,238.21	Structured Securities
GN 568154	25,693.36	25,898.00	26,767.38	Structured Securities
GN 568740	3,047.02	3,123.19	3,167.23	Structured Securities
GN 155449	592.44	609.00	604.88	Structured Securities
GN 146809	2,010.81	2,046.04	2,054.06	Structured Securities
GN 148166	2,942.82	3,013.20	3,002.59	Structured Securities
GN 231010	19,308.50	19,717.66	20,156.84	Structured Securities
GN 320939	2,155.74	2,131.49	2,305.15	Structured Securities
GN 780835	26,329.68	27,651.90	29,990.73	Structured Securities



GN 780001	9,952.96	10,144.93	10,885.93	Structured Securities
GN 780122	7,929.44	8,366.35	9,037.35	Structured Securities
GN 780202	3,083.79	3,233.40	3,257.18	Structured Securities
GN 780255	6,966.38	7,081.92	7,294.81	Structured Securities
GN 780379	12,170.95	13,085.23	13,904.25	Structured Securities
GN 780384	6,493.53	6,633.68	6,901.71	Structured Securities
GN 780488	8,675.77	9,147.74	9,882.11	Structured Securities
GN 780496	12,719.81	13,086.46	14,206.40	Structured Securities
GN 780517	15,010.48	15,524.06	16,626.84	Structured Securities
GN 780536	16,379.97	17,102.22	18,491.39	Structured Securities
GN 781525	26,168.28	26,791.10	29,680.44	Structured Securities
GN 781530	101,973.26	103,536.84	116,102.26	Structured Securities
G2 757211	1,364,031.36	1,415,735.32	1,495,165.11	Structured Securities
GN 614542	10,083.99	9,998.91	10,783.59	Structured Securities
GN 615267	1,702.73	1,688.36	1,908.67	Structured Securities
GN 620447	11,703.69	11,604.94	12,818.70	Structured Securities
GN 621886	7,441.97	7,622.22	8,346.73	Structured Securities
GN 624370	87,784.25	87,820.07	97,935.37	Structured Securities
GN 625601	177,001.10	174,697.72	185,362.72	Structured Securities
GN 628431	346,635.92	352,290.04	379,631.29	Structured Securities
GN 633562	189,173.52	196,489.22	214,973.52	Structured Securities
GNR 2009-5 B	573,972.20	570,227.74	581,169.30	Structured Securities
Total: U.S. gov't sponsored MBS Prime MBS / CMO's	272,506,133.55	280,135,778.83	287,174,540.92	
JPMMT 2005-A6 3A2	732,342.96	734,369.02	723,763.56	Structured Securities
Total: Prime MBS / CMO's	732,342.96	734,369.02	723,763.56	
CSFB 2004-AR2 3A1	254,344.74	254,344.74	245,328.73	Structured Securities
Total: Alt-A	254,344.74	254,344.74	245,328.73	
Total: Commercial MBS				
BSCMS 2004-T16 A6	58,476.98	58,476.98	58,454.14	Structured Securities
COMM 2012-9W57 A	4,000,000.00	4,019,076.13	4,087,031.20	Structured Securities
COMM 2012-LC4 A4	3,700,000.00	3,727,436.62	3,765,617.28	Structured Securities
COMM 2012-CR5 A4	1,850,000.00	1,888,357.53	1,797,101.66	Structured Securities
COMM 2012-CR4 A3	4,100,000.00	4,184,091.74	4,018,800.74	Structured Securities
COMM 2013-LC6 A2	3,000,000.00	3,059,541.34	2,998,242.30	Structured Securities
DBUBS 2011-LC1A A1	1,799,318.54	1,813,006.55	1,861,170.11	Structured Securities
GSMS 2013-GC16 A2	3,000,000.00	3,074,286.90	3,098,671.80	Structured Securities
JPMCC 2011-C4 A3	1,650,000.00	1,724,809.37	1,759,699.26	Structured Securities
JPMBB 2013-C15 A2	6,000,000.00	6,146,538.72	6,181,640.40	Structured Securities
MSC 2005-T17 A5	1,262,807.58	1,259,984.49	1,265,964.60	Structured Securities
MSC 2012-C4 A2	3,000,000.00	3,012,909.75	3,039,609.30	Structured Securities
UBSBB 2012-C3 A4	2,500,000.00	2,550,544.30	2,479,297.00	Structured Securities
WFRBS 2012-C9 A3	6,500,000.00	6,651,701.92	6,370,761.80	Structured Securities
WFRBS 2012-C8 A3	8,000,000.00	8,275,870.66	7,940,937.60	Structured Securities
WFRBS 2013-C11 A2	1,500,000.00	1,529,835.41	1,507,382.85	Structured Securities
WFRBS 2013-C17 A2	3,025,000.00	3,099,801.29	3,100,625.00	Structured Securities
WFRBS 2013-UBS1 A4	2,400,000.00	2,466,649.03	2,532,656.16	Structured Securities
WFCM 2012-LC5 A2	3,700,000.00	3,754,258.50	3,700,722.61	Structured Securities
Total: Commercial MBS	61,045,603.10	62,297,177.23	61,564,385.81	

ABS - Other				
AMXCA 2013-3 A	1,000,000.00	1,001,035.19	996,921.50	Structured Securities
AMXCA 2012-5 A	2,600,000.00	2,599,912.07	2,593,413.42	Structured Securities
CNH 2013-D A3	1,435,000.00	1,434,962.63	1,432,418.87	Structured Securities
CNH 2012-C A3	438,474.57	438,463.68	438,826.27	Structured Securities
COMET 2013-A1 A1	1,500,000.00	1,498,708.06	1,496,171.26	Structured Securities
COMET 2013-A2 A2	2,000,000.00	2,000,918.02	1,999,516.80	Structured Securities
COMET 2013-A3 A3	855,000.00	854,927.11	850,134.88	Structured Securities
CNP 2009-1 A1	102,969.19	103,199.92	103,494.03	Structured Securities
CHAIT 2012-A3 A3	2,000,000.00	2,000,055.76	2,002,250.40	Structured Securities
CHAIT 2012-A5 A5	4,000,000.00	4,003,251.41	3,993,742.00	Structured Securities
CHAIT 2013-A8 A8	1,000,000.00	1,001,751.43	995,728.90	Structured Securities
CCCIT 2013-A3 A3	3,000,000.00	3,011,959.68	3,000,645.90	Structured Securities
CCCIT 2013-A6 A6	4,000,000.00	4,032,119.56	4,000,277.60	Structured Securities
GEMNT 2012-6 A	3,000,000.00	3,026,709.81	2,970,314.10	Structured Securities
GEEMT 2013-1 A3	1,190,000.00	1,189,986.62	1,189,791.04	Structured Securities
JDOT 2014-B A3	2,850,000.00	2,849,398.68	2,842,953.66	Structured Securities
JDOT 2013-B A3	865,000.00	864,942.19	866,845.39	Structured Securities
RSBCC 2007-A A2	504,409.91	521,431.90	523,789.04	Structured Securities
Total: ABS - Other	32,340,853.67	32,433,733.72	32,297,235.06	
ABS - Autos				
ALLYA 2012-2 A3	495,378.60	495,421.06	495,712.93	Structured Securities
ALLYL 2012-SN1 A4	1,000,000.00	1,000,271.20	1,000,783.70	Structured Securities
ALLYA 2013-2 A3	1,695,000.00	1,694,961.35	1,693,843.16	Structured Securities
CARMX 2013-1 A3	2,810,000.00	2,807,161.53	2,807,225.69	Structured Securities
CARMX 2013-4 A2	559,877.45	559,858.99	560,244.45	Structured Securities
CARMX 2013-4 A3	725,000.00	724,960.46	721,441.84	Structured Securities
FORDO 2012-D A3	1,110,241.61	1,110,219.87	1,111,000.02	Structured Securities
FORDO 2014-A A4	200,000.00	199,962.82	200,910.30	Structured Securities
FORDO 2014-B A3	600,000.00	599,996.44	599,036.04	Structured Securities
HART 2013-A A2	31,037.81	31,037.74	31,041.62	Structured Securities
HART 2013-A A3	1,450,000.00	1,449,987.27	1,450,455.88	Structured Securities
HART 2013-B A3	1,150,000.00	1,148,044.17	1,151,659.22	Structured Securities
NALT 2012-B A3	1,931,737.83	1,931,768.00	1,932,456.82	Structured Securities
TAOT 2012-B A3	613,584.35	613,571.38	613,886.97	Structured Securities
VALET 2012-2 A4	8,200,000.00	8,199,084.46	8,150,710.62	Structured Securities
VALET 2013-2 A3	2,310,000.00	2,309,651.23	2,296,270.75	Structured Securities
WOART 2013-B A3	3,000,000.00	2,999,757.45	3,011,947.50	Structured Securities
Total: ABS - Autos	27,881,857.65	27,875,715.42	27,828,627.51	
Total: Structured Securities	394,761,135.67	403,731,118.96	409,833,881.59	
Bonds				
U.S. Treasuries				
US TREASURY N/B	2,500,000.00	2,915,554.80	3,415,234.51	Bonds
US TREASURY N/B	5,500,000.00	6,572,855.08	7,610,625.00	Bonds
US TREASURY N/B	2,000,000.00	2,208,604.54	2,669,375.00	Bonds
US TREASURY N/B	501,000.00	499,315.54	700,930.31	Bonds
US TREASURY N/B	165,000.00	173,424.67	212,437.50	Bonds
TSY INFL IX N/B	3,791,880.00	3,891,894.50	4,440,647.16	Bonds
TSY INFL IX N/B	1,137,270.00	1,178,088.06	1,265,568.27	Bonds
US TREASURY N/B	3,000,000.00	2,998,133.49	3,001,875.00	Bonds

US TREASURY N/B	4,000,000.00	3,984,578.56	3,992,500.00	Bonds
US TREASURY N/B	2,000,000.00	2,012,375.04	2,029,375.01	Bonds
US TREASURY N/B	18,000,000.00	17,947,108.33	18,869,061.59	Bonds
US TREASURY N/B	3,000,000.00	2,975,564.67	3,268,593.60	Bonds
US TREASURY N/B	155,000.00	152,793.74	169,289.06	Bonds
TSY INFL IX N/B	5,686,350.00	5,765,641.61	6,038,192.91	Bonds
US TREASURY N/B	3,000,000.00	3,117,148.47	3,265,312.50	Bonds
TSY INFL IX N/B	2,774,250.00	2,836,831.81	3,030,868.13	Bonds
US TREASURY N/B	5,300,000.00	5,406,393.63	5,631,250.00	Bonds
US TREASURY N/B	3,000,000.00	3,006,205.14	3,090,000.00	Bonds
US TREASURY N/B	500,000.00	506,029.35	523,984.40	Bonds
TSY INFL IX N/B	4,463,360.00	4,518,860.10	4,870,641.60	Bonds
US TREASURY N/B	5,000,000.00	5,065,134.95	5,278,125.00	Bonds
TSY INFL IX N/B	6,059,735.00	6,129,644.06	6,446,043.11	Bonds
US TREASURY N/B	2,110,000.00	2,122,493.88	2,125,165.64	Bonds
US TREASURY N/B	3,895,000.00	4,038,528.94	4,124,439.63	Bonds
TSY INFL IX N/B	1,638,720.00	1,714,666.79	1,739,859.83	Bonds
US TREASURY N/B	2,065,000.00	2,064,162.49	2,086,618.08	Bonds
US TREASURY N/B	4,000,000.00	4,048,355.83	4,054,375.20	Bonds
US TREASURY N/B	7,000,000.00	7,131,444.43	7,160,781.60	Bonds
US TREASURY N/B	4,000,000.00	4,100,575.80	4,100,000.00	Bonds
US TREASURY N/B	3,000,000.00	3,039,547.32	3,052,968.59	Bonds
US TREASURY N/B	6,000,000.00	5,993,031.54	5,997,187.20	Bonds
US TREASURY N/B	3,000,000.00	3,024,219.69	3,022,500.00	Bonds
US TREASURY N/B	2,500,000.00	2,499,389.63	2,501,172.00	Bonds
US TREASURY N/B	6,800,000.00	6,797,591.38	6,805,312.16	Bonds
US TREASURY N/B	5,000,000.00	5,000,196.51	5,006,250.00	Bonds
US TREASURY N/B	3,000,000.00	2,999,937.27	3,000,468.90	Bonds
US TREASURY N/B	5,000,000.00	4,929,439.05	4,909,375.00	Bonds
US TREASURY N/B	3,000,000.00	3,000,019.71	3,001,875.00	Bonds
US TREASURY N/B	2,500,000.00	2,489,504.09	2,494,922.00	Bonds
US TREASURY N/B	8,000,000.00	7,807,013.10	7,788,750.40	Bonds
US TREASURY N/B	3,000,000.00	2,997,897.51	3,003,750.00	Bonds
US TREASURY N/B	2,500,000.00	2,497,375.18	2,503,125.00	Bonds
US TREASURY N/B	3,000,000.00	3,001,615.71	2,996,250.00	Bonds
Total: U.S. Treasuries	162,542,565.00	165,159,185.99	171,295,075.89	
U.S. Agency & Direct Obligations				
FEDERAL FARM CREDIT BANK	500,000.00	537,387.06	653,643.40	Bonds
FEDERAL HOME LOAN BANK	7,000,000.00	6,973,800.68	8,021,216.70	Bonds
FREDDIE MAC	4,000,000.00	3,998,096.04	4,200,863.20	Bonds
FANNIE MAE	3,000,000.00	3,000,902.79	3,004,254.60	Bonds
FREDDIE MAC	1,000,000.00	1,044,540.40	1,073,653.70	Bonds
FREDDIE MAC	10,000,000.00	10,013,007.20	10,884,569.00	Bonds
FREDDIE MAC	1,500,000.00	1,620,941.84	1,679,013.90	Bonds
FREDDIE MAC	1,500,000.00	1,616,732.48	1,626,972.75	Bonds
FREDDIE MAC	1,000,000.00	1,003,929.83	1,009,896.30	Bonds
FREDDIE MAC	6,000,000.00	5,998,669.44	6,007,767.60	Bonds
FANNIE MAE	9,000,000.00	9,078,360.49	9,138,044.70	Bonds
FANNIE MAE	1,000,000.00	1,067,156.38	1,114,881.10	Bonds
INTL BK RECON & DEVELOP	250,000.00	314,687.07	380,765.63	Bonds

Total: U.S. Agency & Direct Obligations State & Municipals	45,750,000.00	46,268,211.70	48,795,542.58	
ALBANY CNTY NY	2,500,000.00	2,462,359.70	2,508,025.00	Bonds
ALPINE UT SCH DIST	3,000,000.00	3,619,149.60	3,651,960.00	Bonds
AMERICAN MUNI PWR-OHIO INC OHR	2,225,000.00	2,492,985.61	2,562,799.50	Bonds
ARIZONA ST SCH FACS BRD COPS	1,175,000.00	1,175,000.00	1,172,591.25	Bonds
ARIZONA ST TRANSPRTN BRD HIGHW	4,000,000.00	4,040,999.16	4,145,240.00	Bonds
ARLINGTON CNTY VA	5,000,000.00	5,006,580.85	5,019,450.00	Bonds
AUSTIN TX REVENUE	9,095,000.00	9,985,663.78	11,073,890.10	Bonds
AUSTIN TX WTR & WSTWTR SYS REV	1,500,000.00	1,515,779.10	1,576,875.00	Bonds
AUSTIN TX WTR & WSTWTR SYS REV	2,000,000.00	2,032,200.06	2,214,280.00	Bonds
BALTIMORE MD REVENUE	3,875,000.00	4,469,987.34	4,644,575.00	Bonds
BOSTON MA	2,000,000.00	1,996,137.60	2,019,120.00	Bonds
BURLINGTON CNTY NJ	1,000,000.00	1,000,363.71	1,073,460.00	Bonds
CALIFORNIA ST INFRASTRUCTURE &	3,400,000.00	3,640,403.77	4,430,914.00	Bonds
CALIFORNIA ST INFRASTRUCTURE &	5,000,000.00	5,000,000.00	5,000,000.00	Bonds
CALIFORNIA ST	2,000,000.00	2,001,300.00	2,037,020.00	Bonds
CALIFORNIA ST	7,000,000.00	8,298,691.38	8,539,440.00	Bonds
CAMBRIDGE MN INDEP SCH DIST #9	3,000,000.00	2,998,954.35	3,043,200.00	Bonds
CAMDEN CNTY NJ MUNI UTILITIES	3,000,000.00	3,093,089.43	3,320,070.00	Bonds
CENTRL BUCKS PA SCH DIST	2,015,000.00	2,118,023.36	2,413,546.85	Bonds
CENTRL BUCKS PA SCH DIST	1,985,000.00	2,086,489.52	2,365,167.20	Bonds
CHICAGO IL BRD OF EDU	5,000,000.00	5,391,604.50	5,769,250.00	Bonds
CHICAGO IL WTR REVENUE	500,000.00	576,718.45	553,920.00	Bonds
CINCINNATI OH CITY SCH DIST	6,000,000.00	6,692,211.06	7,659,240.00	Bonds
CLARK CNTY NV SCH DIST	3,000,000.00	3,026,149.05	3,158,250.00	Bonds
CLARK CNTY NV SCH DIST	5,000,000.00	5,222,054.05	5,659,700.00	Bonds
CLOVIS CA UNIF SCH DIST	3,050,000.00	2,592,420.73	2,933,154.50	Bonds
COLORADO SPRINGS CO UTILITIES	2,000,000.00	2,354,183.04	2,413,600.00	Bonds
COLUMBUS OH	5,295,000.00	5,441,694.11	5,809,779.90	Bonds
COLUMBUS OH	3,380,000.00	3,862,522.48	4,030,616.20	Bonds
CONNECTICUT ST	2,500,000.00	2,505,145.63	2,520,200.00	Bonds
CONNECTICUT ST SPL TAX OBLIG R	1,000,000.00	1,049,503.30	1,187,750.00	Bonds
DALLAS TX	1,085,000.00	1,223,031.25	1,265,261.90	Bonds
DALLAS TX WTRWKS & SWR SYS REV	4,000,000.00	4,109,792.24	4,519,480.00	Bonds
DELAWARE ST	5,515,000.00	5,761,484.27	6,722,233.50	Bonds
DELAWARE ST TRANSPRTN AUTH TRA	5,175,000.00	5,279,907.13	5,595,468.75	Bonds
DENVER CITY & CNTY CO SCH DIST	4,000,000.00	4,007,258.64	4,031,760.00	Bonds
DENVER CITY & CNTY CO SCH DIST	4,000,000.00	4,259,986.08	4,803,640.00	Bonds
DISTRICT OF COLUMBIA	5,835,000.00	5,882,892.75	6,016,701.90	Bonds
DIST OF COLUMBIA HSG FIN AGY C	2,000,000.00	2,002,438.12	2,064,480.00	Bonds
DIST OF COLUMBIA INCOME TAX SE	4,000,000.00	4,030,441.52	4,529,720.00	Bonds
DOUGLAS CNTY CO SCH DIST #RE-1	3,335,000.00	3,397,646.71	3,678,438.30	Bonds
EGG HARBOR TWP NJ SCH DIST	2,520,000.00	2,596,437.50	2,713,964.40	Bonds
FAIRFAX CNTY VA	2,425,000.00	2,425,000.00	2,425,000.00	Bonds
FAIRFAX CNTY VA WTR AUTH WTR R	3,300,000.00	3,491,118.68	3,770,250.00	Bonds
FLORIDA ST HURRICANE CATASTROP	8,100,000.00	8,100,000.00	8,195,418.00	Bonds
FLORIDA ST BRD OF EDU PUBLIC E	7,000,000.00	8,552,389.86	8,491,770.00	Bonds
FLORIDA ST DEPT ENVRNMNTL PROT	3,000,000.00	2,999,243.94	3,350,280.00	Bonds
FLORIDA ST TURNPIKE AUTH	2,500,000.00	2,865,822.75	2,984,075.00	Bonds

FORSYTH CNTY GA SCH DIST	7,500,000.00	7,828,349.77	8,776,125.00	Bonds
GARDEN ST PRESERVATION TRUST N	5,000,000.00	5,271,012.35	6,071,650.00	Bonds
GARLAND TX INDEP SCH DIST	3,000,000.00	3,011,590.77	3,051,810.00	Bonds
GEORGIA ST ROAD & TOLLWAY AUTH	1,000,000.00	1,042,113.69	1,169,910.00	Bonds
HARRIS CNTY TX	5,000,000.00	5,000,000.00	5,000,000.00	Bonds
HAWAII ST	3,000,000.00	3,474,448.80	3,602,280.00	Bonds
HAWAII ST HIGHWAY REVENUE	3,000,000.00	3,146,910.18	3,596,250.00	Bonds
HENDERSON NV	5,600,000.00	5,598,994.58	5,642,784.00	Bonds
HONOLULU CITY & CNTY HI	5,030,000.00	5,880,973.49	6,117,687.20	Bonds
HORRY CNTY SC SCH DIST	3,000,000.00	3,053,151.78	3,321,210.00	Bonds
ILLINOIS ST	3,000,000.00	2,997,994.17	2,937,540.00	Bonds
ILLINOIS ST TOLL HIGHWAY AUTH	5,000,000.00	5,016,325.05	5,055,200.00	Bonds
INDIANA ST FIN AUTH REVENUE	1,750,000.00	1,755,366.34	1,777,370.00	Bonds
INDIANA ST TRANSPRTN FIN AUTH	5,000,000.00	5,081,732.05	5,294,250.00	Bonds
INDIANAPOLIS IN LOCAL PUBLIC I	5,000,000.00	5,273,351.80	5,997,550.00	Bonds
JACKSON CNTY MO SPL OBLG	5,000,000.00	5,106,666.65	5,443,900.00	Bonds
KANSAS ST DEPT OF TRANSPRTN HI	2,500,000.00	2,954,763.42	2,998,800.00	Bonds
KENTUCKY ST PROPERTY & BLDGS C	4,000,000.00	4,159,433.40	4,754,320.00	Bonds
KNOX CNTY TN	5,000,000.00	5,194,607.75	5,936,200.00	Bonds
LAKE CNTY IL CMNTY CONSOL SCH	2,500,000.00	2,478,425.63	2,518,450.00	Bonds
LAS VEGAS VLY NV WTR DIST	500,000.00	570,552.71	582,435.00	Bonds
LAS VEGAS VLY NV WTR DIST	3,000,000.00	3,019,877.61	3,095,250.00	Bonds
LINCOLN NE ELEC SYS REVENUE	500,000.00	590,060.93	593,785.00	Bonds
LINCOLN NE ELEC SYS REVENUE	4,600,000.00	5,441,350.40	5,528,970.00	Bonds
LOS ANGELES CA WSTWTR SYS REVE	4,450,000.00	5,385,230.82	5,476,081.00	Bonds
LOUISIANA ST	6,000,000.00	7,000,129.68	7,206,960.00	Bonds
LOUISIANA ST	2,655,000.00	2,656,509.93	2,659,964.85	Bonds
LOUISIANA ST GAS & FUELS TAX R	2,000,000.00	2,386,041.44	2,368,800.00	Bonds
LOUISVILLE & JEFFERSON CNTY KY	1,525,000.00	1,533,311.98	1,569,270.75	Bonds
MANCHESTER NH SCH FACS REVENUE	4,620,000.00	5,102,756.74	5,844,577.20	Bonds
MARYLAND ST	5,000,000.00	5,109,709.65	5,614,550.00	Bonds
MASSACHUSETTS ST BAY TRANSPRTN	6,000,000.00	6,418,010.28	7,375,980.00	Bonds
MASSACHUSETTS ST	2,000,000.00	2,002,220.52	2,008,580.00	Bonds
MASSACHUSETTS ST	5,000,000.00	5,448,100.91	6,334,350.00	Bonds
MASSACHUSETTS ST FEDERAL HIGHW	1,000,000.00	1,015,292.39	1,132,170.00	Bonds
MASSACHUSETTS ST WTR POLL ABAT	5,300,000.00	5,577,291.23	6,178,316.00	Bonds
MCHENRY & KANE CNTYS IL CMNTYC	3,760,000.00	2,938,669.02	3,451,868.00	Bonds
MCHENRY & KANE CNTYS IL CMNTYC	40,000.00	31,262.44	34,460.00	Bonds
MEMPHIS TN	5,000,000.00	5,138,779.95	5,450,700.00	Bonds
MEMPHIS TN	5,405,000.00	5,410,117.56	5,426,079.50	Bonds
MESA AZ	5,500,000.00	5,703,274.71	6,284,905.00	Bonds
MET ATLANTA GA RAPID TRANSIT A	6,000,000.00	7,007,845.98	7,172,460.00	Bonds
MET GOVT NASHVILLE & DAVIDSON	4,000,000.00	4,784,504.64	4,709,520.00	Bonds
MET TRANSPRTN AUTH NY REVENUE	6,000,000.00	6,972,982.44	7,162,020.00	Bonds
MIAMI-DADE CNTY FL WTR & SWR R	3,000,000.00	3,141,275.55	3,654,150.00	Bonds
MIAMI-DADE CNTY FL TRANSIT SAL	2,000,000.00	1,999,998.82	2,257,420.00	Bonds
MILWAUKEE WI	2,500,000.00	2,533,685.30	2,617,600.00	Bonds
MINNESOTA ST PUBLIC FACS AUTH	10,000,000.00	10,319,472.20	11,427,500.00	Bonds
MINNESOTA ST GEN FUND REVENUE	5,000,000.00	5,904,400.25	5,995,600.00	Bonds
MISSISSIPPI ST	4,235,000.00	4,555,404.05	5,124,731.15	Bonds

MISSOURI ST ENVRNMNTL IMPT & E	3,720,000.00	3,873,476.97	4,366,684.80	Bonds
MONTGOMERY CNTY MD	5,000,000.00	5,805,573.00	5,971,100.00	Bonds
NEVADA ST	5,475,000.00	5,490,195.86	5,562,271.50	Bonds
NEVADA ST	6,000,000.00	6,097,395.72	6,391,020.00	Bonds
NEW HAMPSHIRE ST	8,000,000.00	8,199,039.60	8,740,720.00	Bonds
NEW JERSEY ST	2,475,000.00	2,447,471.57	2,513,783.25	Bonds
NEW JERSEY ST	2,300,000.00	2,374,600.06	2,503,849.00	Bonds
NEW JERSEY ST TRANSPRTN TRUST	5,420,000.00	5,638,043.29	6,290,506.20	Bonds
NEW YORK NY	2,285,000.00	2,273,143.73	2,354,189.80	Bonds
NEW YORK NY	2,000,000.00	2,307,409.46	2,372,620.00	Bonds
NEW YORK CITY NY MUNI WTR FIN	4,000,000.00	3,756,761.88	4,491,840.00	Bonds
NEW YORK ST	3,000,000.00	2,987,607.63	3,030,060.00	Bonds
NEW YORK ST DORM AUTH REVENUES	5,190,000.00	5,458,532.31	6,012,303.60	Bonds
NEW YORK ST DORM AUTH ST PERSO	4,105,000.00	4,387,257.99	4,990,571.65	Bonds
NEW YORK ST DORM AUTH ST PERSO	4,000,000.00	4,407,860.36	4,906,120.00	Bonds
NEW YORK ST THRUWAY AUTH	6,000,000.00	6,683,653.50	7,097,280.00	Bonds
NEW YORK ST THRUWAY AUTH	140,000.00	140,459.79	146,717.20	Bonds
NEW YORK ST THRUWAY AUTH	860,000.00	862,824.43	898,949.40	Bonds
NEW YORK ST URBAN DEV CORP	2,055,000.00	2,199,424.78	2,492,488.95	Bonds
NEW YORK ST URBAN DEV CORP REV	2,680,000.00	2,977,023.11	3,139,646.80	Bonds
NEWARK NJ HSG AUTH PORT NEWARK	5,000,000.00	5,238,108.90	6,013,800.00	Bonds
NEWPORT NEWS VA	5,000,000.00	6,088,983.95	6,164,650.00	Bonds
NORFOLK VA	5,000,000.00	5,977,048.45	5,988,800.00	Bonds
OHIO ST	6,225,000.00	6,262,861.57	6,395,627.25	Bonds
OHIO ST	5,080,000.00	5,354,091.91	6,063,792.80	Bonds
OMAHA NE	3,000,000.00	3,140,458.71	3,545,490.00	Bonds
OMAHA NE	2,500,000.00	2,650,880.25	3,061,125.00	Bonds
OREGON ST DEPT OF TRANSPRTN HI	3,000,000.00	3,538,390.77	3,542,010.00	Bonds
ORLANDO FL UTILITIES COMMISSIO	3,000,000.00	3,571,005.63	3,712,530.00	Bonds
PASADENA CA UNIF SCH DIST	700,000.00	815,015.49	843,367.00	Bonds
PASADENA CA UNIF SCH DIST	1,000,000.00	1,149,476.22	1,196,520.00	Bonds
PASCO CNTY FL SCH DIST SALES T	1,750,000.00	1,988,609.37	2,094,225.00	Bonds
PENNSYLVANIA ST	10,000,000.00	10,458,990.30	11,588,600.00	Bonds
PENNSYLVANIA ST	4,000,000.00	4,264,222.76	4,757,080.00	Bonds
PENNSYLVANIA ST HGR EDUCTNL FA	2,800,000.00	2,962,186.50	3,311,952.00	Bonds
PHOENIX AZ	1,000,000.00	1,061,499.08	1,153,370.00	Bonds
PLATTE RIVER CO PWR AUTH PWR R	2,000,000.00	2,041,524.14	2,352,820.00	Bonds
PORT OF SEATTLE WA REVENUE	3,000,000.00	3,073,170.96	3,556,590.00	Bonds
PRINCE GEORGES CNTY MD	5,000,000.00	5,828,185.00	6,064,450.00	Bonds
REEDY CREEK FL IMPT DIST	3,000,000.00	3,425,309.37	3,599,070.00	Bonds
RICHMOND VA PUBLIC UTILITY REV	5,000,000.00	5,900,960.65	6,050,650.00	Bonds
SACRAMENTO CA MUNI UTILITY DIS	2,500,000.00	2,821,808.50	2,908,850.00	Bonds
SAINT PETERSBURG FL EXCISE TAX	7,735,000.00	7,792,713.77	8,060,256.75	Bonds
SALINE MI AREA SCHS	2,235,000.00	2,251,862.61	2,296,864.80	Bonds
SALT LAKE CITY UT SCH DIST	2,290,000.00	2,288,084.03	2,329,502.50	Bonds
SALT RIVER AZ PROJ AGRIC IMPT	4,000,000.00	3,955,378.24	4,484,640.00	Bonds
SAN ANTONIO TX ELEC & GAS REVE	50,000.00	49,245.17	57,523.00	Bonds
SAN ANTONIO TX ELEC & GAS REVE	1,950,000.00	1,902,731.81	2,206,542.00	Bonds
SAN DIEGO CNTY CALIF WTR AUTH	1,725,000.00	1,988,645.93	2,091,338.25	Bonds
SAN DIEGO CNTY CA WTR AUTH	4,485,000.00	4,485,000.00	4,602,013.65	Bonds

SAN DIEGO CNTY CA WTR AUTH	515,000.00	515,000.00	522,570.50	Bonds
SCOTTSDALE AZ MUNI PROPERTY CO	4,000,000.00	4,059,489.00	4,327,480.00	Bonds
SEATTLE WA MUNI LIGHT & PWR RE	5,000,000.00	5,124,738.50	5,729,350.00	Bonds
SNOHOMISH CNTY WA SCH DIST #15	6,000,000.00	6,189,346.62	6,819,720.00	Bonds
SOUTH CAROLINA ST JOBS-ECON DE	2,000,000.00	2,008,390.42	2,075,800.00	Bonds
SOUTH CAROLINA ST TRANSPRTN IN	4,000,000.00	4,154,658.72	4,656,000.00	Bonds
SPRINGFIELD IL ELEC REVENUE	5,000,000.00	5,073,736.65	5,287,950.00	Bonds
SWEETWATER CA UNION HIGH SCH D	4,410,000.00	3,355,493.28	3,779,061.30	Bonds
TAMPA BAY FL WTR REGL WTR SPLY	5,010,000.00	5,764,052.44	5,889,405.30	Bonds
TAMPA BAY WTR FL UTILITY SYS R	4,000,000.00	4,364,421.68	5,034,640.00	Bonds
TEXAS ST MUNI GAS ACQUISITION	1,000,000.00	1,023,440.33	1,080,020.00	Bonds
TEXAS ST	5,000,000.00	5,145,348.80	5,542,450.00	Bonds
TRIBOROUGH NY BRIDGE & TUNNEL	6,200,000.00	7,483,760.41	7,511,300.00	Bonds
UNIV OF CALIFORNIA CA REVENUES	3,000,000.00	3,527,494.38	3,554,070.00	Bonds
UNIV OF COLORADO CO ENTERPRISE	2,000,000.00	1,981,318.78	2,304,300.00	Bonds
UNIV SYS OF MARYLAND MD AUXILA	5,620,000.00	6,479,937.16	6,716,124.80	Bonds
UTAH ST TRANSIT AUTH SALES TAX	4,150,000.00	4,125,281.23	4,356,213.50	Bonds
VIRGINIA BEACH VA	2,000,000.00	2,053,585.74	2,189,240.00	Bonds
VIRGINIA ST CLG BLDG AUTH EDUC	5,450,000.00	5,449,887.19	5,461,826.50	Bonds
VIRGINIA ST CMWLTH TRANSPRTN B	2,000,000.00	2,298,121.62	2,393,500.00	Bonds
VIRGINIA ST RESOURCES AUTH CLE	5,450,000.00	5,529,666.90	5,944,206.00	Bonds
VIRGINIA ST PUBLIC SCH AUTH	5,000,000.00	5,974,356.80	5,924,500.00	Bonds
WASHINGTON & CLACKAMAS CNTYS O	5,260,000.00	5,398,991.77	6,260,452.00	Bonds
WASHINGTON FEDERAL HIGHWAY GRA	2,500,000.00	2,816,094.15	2,918,125.00	Bonds
WASHINGTON ST	5,280,000.00	5,321,639.66	5,584,867.20	Bonds
WEST VIRGINIA ST	6,010,000.00	6,125,332.32	6,454,800.10	Bonds
WISCONSIN ST	4,175,000.00	4,172,187.43	4,270,064.75	Bonds
WISCONSIN ST	2,000,000.00	2,028,092.16	2,292,480.00	Bonds
WISCONSIN ST CLEAN WTR REVENUE	1,500,000.00	1,811,183.85	1,808,310.00	Bonds
WISCONSIN ST CLEAN WTR REVENUE	1,000,000.00	1,210,992.35	1,217,830.00	Bonds
WISCONSIN ST TRANSPRTN REVENUE	3,500,000.00	4,094,537.13	4,182,185.00	Bonds
Total: State & Municipals	662,515,000.00	703,112,370.51	749,522,980.00	
Corporate & Other				
AFLAC INC	6,500,000.00	6,681,627.33	6,709,383.20	Bonds
AFLAC INC	5,000,000.00	5,315,542.75	5,305,102.00	Bonds
AT&T INC	4,000,000.00	3,979,277.56	4,995,071.60	Bonds
AT&T INC	665,000.00	667,991.63	676,213.50	Bonds
AT&T INC	2,900,000.00	2,898,316.37	2,922,648.71	Bonds
AT&T INC	2,715,000.00	2,714,910.24	2,700,488.60	Bonds
AT&T INC	4,000,000.00	4,000,000.00	4,011,281.20	Bonds
ABBOTT LABORATORIES	3,000,000.00	3,280,106.04	3,258,680.40	Bonds
ALCOA INC	1,875,000.00	1,872,951.90	1,981,764.38	Bonds
ALLERGAN INC	1,700,000.00	1,697,546.54	1,647,850.80	Bonds
AMEREN ILLINOIS CO	2,000,000.00	2,063,991.10	2,280,997.00	Bonds
AMERICAN ELECTRIC POWER	3,000,000.00	2,995,009.85	2,921,266.80	Bonds
AMERICAN EXPRESS CO	2,325,000.00	2,322,125.11	2,289,946.91	Bonds
AMERICAN EXPR CENTURION	4,000,000.00	4,240,691.20	4,477,469.20	Bonds
AMERICAN EXPRESS CREDIT	2,705,000.00	2,700,409.91	2,691,678.42	Bonds
AMERICAN EXPRESS CREDIT	925,000.00	923,769.50	924,095.44	Bonds
AMGEN INC	2,000,000.00	2,005,617.38	2,011,286.60	Bonds

AMGEN INC	1,000,000.00	995,727.79	1,222,228.70	Bonds
AMGEN INC	925,000.00	924,736.02	1,011,321.65	Bonds
AMPHENOL CORP	1,100,000.00	1,097,853.16	1,152,801.44	Bonds
ANHEUSER-BUSCH INBEV FIN	6,000,000.00	5,989,660.20	5,968,060.80	Bonds
ANHEUSER-BUSCH INBEV FIN	1,000,000.00	999,658.15	999,795.80	Bonds
APACHE CORP	3,325,000.00	3,325,008.31	3,361,847.65	Bonds
APPALACHIAN POWER CO	725,000.00	724,724.65	737,993.23	Bonds
APPLE INC	2,000,000.00	1,830,043.02	1,891,143.20	Bonds
APPLE INC	7,000,000.00	6,983,681.11	7,000,820.40	Bonds
ARCHER DANIELS	1,000,000.00	1,085,652.09	1,326,850.40	Bonds
AVALONBAY COMMUNITIES	3,000,000.00	2,994,656.38	3,169,436.72	Bonds
BB&T CORPORATION	650,000.00	649,309.19	653,019.97	Bonds
BB&T CORPORATION	1,765,000.00	1,763,595.73	1,745,892.11	Bonds
BB&T CORPORATION	7,025,000.00	7,012,293.56	7,049,549.57	Bonds
BANK OF AMERICA CORP	6,500,000.00	6,467,597.62	6,716,430.50	Bonds
BANK OF AMERICA CORP	3,500,000.00	3,500,000.00	3,787,058.45	Bonds
BANK OF AMERICA CORP	1,500,000.00	1,663,906.20	1,668,245.40	Bonds
BANK OF NEW YORK MELLON	2,000,000.00	1,998,317.80	2,055,208.80	Bonds
CR BARD INC	2,000,000.00	1,999,466.42	2,054,772.00	Bonds
CR BARD INC	1,000,000.00	1,089,933.91	1,090,492.90	Bonds
CR BARD INC	4,900,000.00	4,897,614.00	4,843,200.18	Bonds
BAXTER INTERNATIONAL INC	4,750,000.00	4,770,393.17	4,819,971.78	Bonds
BERKSHIRE HATHAWAY FIN	2,000,000.00	1,993,821.18	2,025,237.80	Bonds
BERKSHIRE HATHAWAY FIN	2,065,000.00	2,083,002.88	2,087,071.75	Bonds
BIOGEN IDEC INC	1,000,000.00	1,140,850.28	1,163,202.40	Bonds
BLACKROCK INC	1,000,000.00	1,120,636.98	1,131,170.60	Bonds
BOEING CO	1,900,000.00	1,884,818.44	2,209,742.38	Bonds
BOEING CO	1,000,000.00	980,536.73	1,409,106.90	Bonds
BOEING CO	1,000,000.00	1,003,942.65	1,011,969.80	Bonds
BOSTON PROPERTIES LP	4,089,000.00	4,015,795.12	4,345,984.65	Bonds
BOSTON PROPERTIES LP	890,000.00	885,133.80	849,620.79	Bonds
BOTTLING GROUP LLC	2,550,000.00	2,598,431.24	2,855,485.67	Bonds
BROADCOM CORP	2,550,000.00	2,609,661.28	2,616,564.44	Bonds
BROADCOM CORP	9,050,000.00	9,018,400.04	8,601,518.20	Bonds
BROWN-FORMAN CORPORATION	2,000,000.00	1,996,035.67	2,044,433.40	Bonds
BROWN-FORMAN CORP	2,000,000.00	1,820,684.44	1,862,968.80	Bonds
BROWN-FORMAN CORP	1,150,000.00	1,147,520.12	1,123,327.48	Bonds
CAMPBELL SOUP CO	350,000.00	348,779.22	380,296.32	Bonds
CAPITAL ONE FINANCIAL CO	3,000,000.00	3,002,457.44	3,268,443.00	Bonds
CAPITAL ONE BANK USA NA	2,775,000.00	2,771,196.20	2,743,180.74	Bonds
CATERPILLAR INC	1,000,000.00	965,706.18	1,265,292.40	Bonds
CATERPILLAR FINANCIAL SE	1,000,000.00	994,581.73	1,203,520.40	Bonds
CATERPILLAR FINANCIAL SE	5,000,000.00	4,995,403.70	5,060,270.50	Bonds
CATERPILLAR FINANCIAL SE	5,000,000.00	4,996,183.00	5,209,155.50	Bonds
CATERPILLAR FINANCIAL SE	5,000,000.00	5,000,000.00	4,973,034.00	Bonds
CATHOLIC HEALTH INITIATI	1,100,000.00	1,099,800.53	1,104,819.54	Bonds
CHEVRON CORP	4,500,000.00	4,499,298.63	5,028,205.05	Bonds
CISCO SYSTEMS INC	4,000,000.00	3,933,019.60	4,259,937.60	Bonds
CISCO SYSTEMS INC	1,000,000.00	995,850.88	1,113,452.90	Bonds
CISCO SYSTEMS INC	6,200,000.00	6,266,916.63	6,273,365.22	Bonds



CISCO SYSTEMS INC	350,000.00	349,982.99	349,801.27	Bonds
CITIGROUP INC	1,500,000.00	1,570,436.96	1,679,963.55	Bonds
CITIGROUP INC	2,000,000.00	2,081,184.40	2,256,209.60	Bonds
CITIGROUP INC	2,000,000.00	2,009,626.68	2,030,821.80	Bonds
CITIGROUP INC	3,000,000.00	3,136,444.02	3,211,555.50	Bonds
COCA-COLA CO/THE	1,405,000.00	1,443,055.84	1,580,009.47	Bonds
COCA-COLA CO/THE	5,000,000.00	5,120,103.55	5,191,817.00	Bonds
COCA-COLA CO/THE	5,000,000.00	4,992,487.95	4,922,228.50	Bonds
COLONIAL PIPELINE CO	3,000,000.00	3,102,478.17	3,120,968.70	Bonds
COMCAST CORP	2,000,000.00	2,045,391.04	2,116,513.00	Bonds
COMCAST CORP	1,000,000.00	978,825.04	1,135,584.20	Bonds
COMCAST CORP	4,000,000.00	4,402,227.27	4,531,210.00	Bonds
CONAGRA FOODS INC	2,000,000.00	1,999,609.62	2,007,614.20	Bonds
CONOCO INC	1,725,000.00	1,789,073.50	2,302,673.87	Bonds
CONOCOPHILLIPS	2,000,000.00	2,013,155.70	2,023,077.40	Bonds
CONOCOPHILLIPS CANADA	3,000,000.00	2,884,053.18	3,309,519.60	Bonds
CONOCOPHILLIPS COMPANY	8,500,000.00	8,254,638.55	8,150,830.20	Bonds
CONS EDISON CO OF NY	3,000,000.00	3,142,067.85	3,577,779.00	Bonds
CORNING INC	1,100,000.00	1,098,398.87	1,097,533.03	Bonds
COSTCO WHOLESALE CORP	10,050,000.00	10,063,714.77	9,828,740.21	Bonds
CREDIT SUISSE USA INC	1,000,000.00	1,009,555.09	1,012,631.70	Bonds
CREDIT SUISSE NEW YORK	2,000,000.00	2,150,171.96	2,164,986.40	Bonds
CUMMINS INC	4,000,000.00	4,123,271.00	4,137,251.20	Bonds
DAIMLER FINANCE NA LLC	4,000,000.00	3,950,190.33	4,231,491.20	Bonds
DAIMLER FINANCE NA LLC	3,000,000.00	3,017,230.23	3,072,220.20	Bonds
DAIMLER FINANCE NA LLC	1,555,000.00	1,554,176.57	1,565,266.11	Bonds
JOHN DEERE CAPITAL CORP	2,000,000.00	2,107,499.80	2,239,675.80	Bonds
JOHN DEERE CAPITAL CORP	2,000,000.00	2,000,362.50	2,022,866.40	Bonds
JOHN DEERE CAPITAL CORP	3,500,000.00	3,564,136.07	3,578,303.05	Bonds
JOHN DEERE CAPITAL CORP	1,650,000.00	1,647,346.57	1,628,481.36	Bonds
DIAMOND OFFSHORE DRILL	2,000,000.00	2,005,630.34	1,908,415.20	Bonds
WALT DISNEY COMPANY/THE	6,000,000.00	5,865,064.44	6,072,132.60	Bonds
DOW CHEMICAL CO/THE	1,000,000.00	985,515.28	961,636.10	Bonds
DR PEPPER SNAPPLE GROUP	825,000.00	820,194.19	803,508.92	Bonds
E.I. DU PONT DE NEMOURS	1,000,000.00	999,752.15	1,093,230.30	Bonds
E.I. DU PONT DE NEMOURS	3,000,000.00	2,997,161.73	3,157,918.20	Bonds
E.I. DU PONT DE NEMOURS	500,000.00	501,173.48	508,894.55	Bonds
DUKE ENERGY CORP	1,500,000.00	1,496,881.91	1,675,585.50	Bonds
DUKE ENERGY CORP	3,500,000.00	3,489,081.12	3,464,192.55	Bonds
DUKE REALTY LP	2,000,000.00	2,088,684.77	2,269,558.80	Bonds
EOG RESOURCES INC	2,225,000.00	2,221,362.59	2,432,105.45	Bonds
EOG RESOURCES INC	1,100,000.00	1,099,682.91	1,118,153.63	Bonds
EOG RESOURCES INC	2,000,000.00	1,994,254.94	2,162,075.00	Bonds
EOG RESOURCES INC	1,100,000.00	1,094,380.12	1,050,505.83	Bonds
EOG RESOURCES INC	755,000.00	753,921.52	750,019.27	Bonds
ERP OPERATING LP	3,000,000.00	3,042,773.04	3,255,205.80	Bonds
ERAC USA FINANCE LLC	4,000,000.00	4,044,326.24	4,329,094.40	Bonds
ERAC USA FINANCE LLC	1,100,000.00	1,097,154.74	1,090,955.69	Bonds
EATON CORP	3,000,000.00	2,991,945.81	3,527,303.70	Bonds
EBAY INC	1,175,000.00	1,174,618.32	1,171,997.05	Bonds

EBAY INC	10,000,000.00	9,972,188.82	9,761,075.00	Bonds
ECOLAB INC	2,570,000.00	2,568,651.37	2,551,450.25	Bonds
EMERSON ELECTRIC CO	1,900,000.00	1,896,057.52	2,119,823.73	Bonds
EXELON GENERATION CO LLC	3,000,000.00	2,997,945.45	3,158,496.00	Bonds
FMC CORP	2,300,000.00	2,296,472.01	2,383,359.36	Bonds
FIFTH THIRD BANCORP	1,400,000.00	1,392,461.04	1,425,970.70	Bonds
FIFTH THIRD BANK	7,730,000.00	7,690,574.91	7,610,133.98	Bonds
DUKE ENERGY FLORIDA INC	2,000,000.00	1,993,311.58	2,201,759.61	Bonds
FLOWERVE CORPORATION	1,900,000.00	1,891,809.26	1,944,034.22	Bonds
FRANKLIN RESOURCES INC	2,040,000.00	2,033,295.16	2,034,784.34	Bonds
FREEMPORT-MCMORAN INC	2,125,000.00	2,120,880.94	2,071,089.18	Bonds
GTE CORP	665,000.00	677,097.97	810,818.74	Bonds
GENENTECH INC	3,000,000.00	2,976,820.05	3,101,543.10	Bonds
GENERAL ELEC CAP CORP	5,000,000.00	5,251,782.33	5,587,756.00	Bonds
GENERAL ELEC CAP CORP	1,000,000.00	985,852.62	1,345,595.20	Bonds
GENERAL ELEC CAP CORP	3,000,000.00	3,047,487.15	3,117,525.00	Bonds
GENERAL ELEC CAP CORP	1,000,000.00	999,178.81	1,002,620.30	Bonds
GENERAL ELEC CAP CORP	3,000,000.00	3,000,000.00	3,017,272.80	Bonds
GENERAL ELEC CAP CORP	1,500,000.00	1,481,855.06	1,529,014.35	Bonds
GENERAL MILLS INC	2,000,000.00	2,001,378.52	2,001,067.40	Bonds
GEORGIA POWER COMPANY	3,000,000.00	3,252,940.17	3,283,155.00	Bonds
GLAXOSMITHKLINE CAP INC	3,000,000.00	3,394,433.79	3,395,663.40	Bonds
GLENORE FUNDING LLC	2,000,000.00	1,992,647.98	1,954,560.00	Bonds
GOLDMAN SACHS GROUP INC	1,000,000.00	1,112,050.99	1,113,173.10	Bonds
GOLDMAN SACHS GROUP INC	2,000,000.00	2,078,350.14	2,170,630.00	Bonds
GOLDMAN SACHS GROUP INC	1,000,000.00	1,051,741.08	1,119,368.50	Bonds
GOLDMAN SACHS GROUP INC	2,000,000.00	2,026,710.40	2,019,246.60	Bonds
GOLDMAN SACHS GROUP INC	2,500,000.00	2,534,774.78	2,806,988.75	Bonds
GOLDMAN SACHS GROUP INC	2,000,000.00	1,998,717.04	2,048,340.00	Bonds
HCP INC	2,000,000.00	1,995,856.54	1,973,032.20	Bonds
HSBC USA INC	3,000,000.00	2,999,195.04	3,021,379.20	Bonds
HSBC USA INC	8,475,000.00	8,486,417.56	8,435,437.85	Bonds
HSBC USA INC	1,880,000.00	1,877,391.54	1,923,114.23	Bonds
HSBC USA INC	2,000,000.00	1,995,448.08	1,990,050.60	Bonds
HALLIBURTON COMPANY	7,000,000.00	7,142,993.13	7,145,139.40	Bonds
HARLEY-DAVIDSON FINL SER	1,800,000.00	1,799,828.44	1,852,033.50	Bonds
HARLEY-DAVIDSON FINL SER	1,225,000.00	1,220,345.20	1,223,198.76	Bonds
HEWLETT-PACKARD CO	2,500,000.00	2,574,649.00	2,659,619.00	Bonds
HONEYWELL INTERNATIONAL	1,000,000.00	991,999.02	1,119,062.70	Bonds
HONEYWELL INTERNATIONAL	3,000,000.00	3,244,135.05	3,289,073.10	Bonds
HUBBELL INC	500,000.00	498,329.52	568,054.60	Bonds
HUNTINGTON BANCSHARES	5,100,000.00	5,102,970.34	5,159,157.45	Bonds
IDEX CORP	2,000,000.00	2,042,799.94	2,057,791.80	Bonds
INGRAM MICRO INC	2,300,000.00	2,288,642.47	2,422,227.29	Bonds
INTEL CORP	3,000,000.00	3,008,452.32	2,987,483.40	Bonds
INTEL CORP	11,500,000.00	11,101,303.30	11,154,427.30	Bonds
IBM CORP	2,000,000.00	2,087,056.14	2,241,036.80	Bonds
IBM CORP	1,000,000.00	1,077,745.39	1,210,879.10	Bonds
IBM CORP	6,155,000.00	6,135,891.19	6,095,057.69	Bonds
IBM CORP	2,725,000.00	2,708,423.80	2,607,742.71	Bonds

INTERNATIONAL PAPER CO	138,000.00	137,932.80	141,105.00	Bonds
JPMORGAN CHASE & CO	2,000,000.00	2,010,385.98	2,009,605.80	Bonds
JPMORGAN CHASE & CO	5,000,000.00	5,224,559.09	5,628,665.50	Bonds
JPMORGAN CHASE & CO	1,000,000.00	1,006,641.94	1,009,554.50	Bonds
JPMORGAN CHASE & CO	1,500,000.00	1,685,414.55	1,657,773.75	Bonds
JPMORGAN CHASE & CO	3,000,000.00	3,011,658.09	3,062,701.20	Bonds
JPMORGAN CHASE & CO	3,000,000.00	3,001,445.54	3,053,865.00	Bonds
JPMORGAN CHASE & CO	2,000,000.00	2,009,187.46	1,988,257.60	Bonds
KENNAMETAL INC	5,500,000.00	5,494,531.96	5,502,656.50	Bonds
KEYCORP	1,000,000.00	1,024,989.68	1,114,163.10	Bonds
KIMBERLY-CLARK CORP	3,000,000.00	2,940,898.02	2,846,376.60	Bonds
KINDER MORGAN ENER PART	2,000,000.00	2,130,240.48	2,236,538.80	Bonds
KINDER MORGAN ENER PART	1,000,000.00	1,000,000.00	1,244,530.20	Bonds
LIBERTY PROPERTY LP	1,000,000.00	1,066,931.74	1,130,542.80	Bonds
LIBERTY PROPERTY LP	2,500,000.00	2,499,221.40	2,704,238.25	Bonds
ELI LILLY & CO	1,100,000.00	1,090,047.51	1,393,252.96	Bonds
LOEWS CORP	1,690,000.00	1,683,405.11	1,594,328.09	Bonds
LOWES COMPANIES INC	2,000,000.00	1,888,290.34	2,266,119.60	Bonds
LOWES COMPANIES INC	1,000,000.00	1,023,889.26	1,053,928.50	Bonds
MACK-CALI REALTY LP	375,000.00	373,568.18	380,500.80	Bonds
MARATHON OIL CORP	1,017,000.00	1,096,631.88	1,141,488.22	Bonds
MEDTRONIC INC	2,000,000.00	1,999,327.24	2,024,606.00	Bonds
MEDTRONIC INC	3,500,000.00	3,382,339.80	3,358,963.30	Bonds
MEDTRONIC INC	3,355,000.00	3,351,451.55	3,305,847.24	Bonds
BANK OF AMERICA CORP	2,000,000.00	2,016,719.36	2,250,919.20	Bonds
BANK OF AMERICA CORP	2,000,000.00	1,979,837.48	2,025,738.60	Bonds
METLIFE INC	800,000.00	801,308.42	939,690.24	Bonds
METLIFE INC	625,000.00	626,908.13	626,908.13	Bonds
MICROSOFT CORP	5,200,000.00	5,176,217.80	5,447,574.08	Bonds
BERKSHIRE HATHAWAY ENERG	1,000,000.00	1,002,978.80	1,129,226.40	Bonds
MONONGAHELA POWER CO	2,600,000.00	2,597,143.74	2,728,130.08	Bonds
MORGAN STANLEY	1,000,000.00	999,485.91	1,001,476.80	Bonds
MORGAN STANLEY	3,000,000.00	3,046,675.22	3,373,700.10	Bonds
MORGAN STANLEY	2,000,000.00	2,228,795.60	2,272,395.20	Bonds
MORGAN STANLEY	1,000,000.00	1,074,391.02	1,193,756.00	Bonds
MORGAN STANLEY	2,000,000.00	2,000,122.74	2,009,748.80	Bonds
MOTIVA ENTERPRISES LLC	3,150,000.00	3,421,007.35	3,542,398.02	Bonds
NATIONAL OILWELL VARCO I	1,000,000.00	997,004.12	953,863.00	Bonds
NATIONAL OILWELL VARCO I	1,000,000.00	999,382.67	995,570.80	Bonds
NATIONAL RURAL UTIL COOP	3,000,000.00	3,190,992.39	3,312,025.80	Bonds
BANK OF AMERICA CORP	500,000.00	499,640.21	529,956.65	Bonds
NETAPP INC	1,645,000.00	1,639,574.31	1,652,420.92	Bonds
NEW YORK LIFE GLOBAL FDG	2,825,000.00	2,822,260.88	2,824,780.22	Bonds
21ST CENTURY FOX AMERICA	900,000.00	898,395.55	1,025,855.91	Bonds
NORFOLK SOUTHERN CORP	1,000,000.00	1,089,463.26	1,158,041.20	Bonds
NOVARTIS CAPITAL CORP	1,000,000.00	1,071,247.58	1,107,783.90	Bonds
NORTHEAST UTILITIES	575,000.00	572,274.23	629,911.87	Bonds
NSTAR ELECTRIC CO	4,475,000.00	4,464,917.96	4,277,315.09	Bonds
NUCOR CORP	335,000.00	327,258.17	405,381.69	Bonds
OCCIDENTAL PETROLEUM COR	6,600,000.00	6,689,927.11	7,106,966.46	Bonds

OCCIDENTAL PETROLEUM COR	1,600,000.00	1,599,748.93	1,637,630.72	Bonds
ONCOR ELECTRIC DELIVERY	1,900,000.00	1,895,259.88	2,030,254.12	Bonds
ORACLE CORP	2,000,000.00	1,885,390.74	2,267,819.00	Bonds
ORACLE CORP	1,500,000.00	1,544,705.88	1,686,062.70	Bonds
ORACLE CORP	3,500,000.00	3,607,374.68	3,742,050.55	Bonds
ORACLE CORP	2,350,000.00	2,346,694.80	2,334,489.30	Bonds
ORACLE CORP	2,000,000.00	2,024,285.59	2,118,517.20	Bonds
PNC FUNDING CORP	1,000,000.00	1,005,207.66	1,011,324.90	Bonds
PNC FUNDING CORP	4,740,000.00	4,953,735.63	5,340,897.86	Bonds
PNC FUNDING CORP	1,260,000.00	1,272,330.81	1,370,601.67	Bonds
PNC BANK NA	1,465,000.00	1,463,679.48	1,468,376.53	Bonds
PPL ELECTRIC UTILITIES	2,675,000.00	2,667,743.63	2,611,340.35	Bonds
PPL CAPITAL FUNDING INC	2,775,000.00	2,771,482.80	2,787,105.11	Bonds
PNC BANK NA	2,700,000.00	2,692,027.41	2,681,683.47	Bonds
PACCAR FINANCIAL CORP	2,000,000.00	1,999,812.16	2,020,523.20	Bonds
PEOPLES UNITED FIN INC	1,910,000.00	1,904,647.54	1,902,204.72	Bonds
PEPSI BOTTLING GROUP INC	2,085,000.00	2,157,091.40	2,781,954.83	Bonds
PEPSICO INC	1,000,000.00	1,076,864.94	1,109,503.50	Bonds
PEPSICO INC	2,000,000.00	2,032,085.74	2,066,677.80	Bonds
PEPSICO INC	5,000,000.00	4,921,461.80	5,066,051.50	Bonds
PEPSICO INC	3,000,000.00	3,004,426.80	3,031,731.60	Bonds
PFIZER INC	4,375,000.00	4,372,641.96	5,104,930.25	Bonds
PRAXAIR INC	1,675,000.00	1,674,234.71	1,831,609.32	Bonds
PRAXAIR INC	2,000,000.00	2,117,712.22	2,206,335.80	Bonds
PRAXAIR INC	1,000,000.00	1,007,452.43	1,026,350.60	Bonds
PRECISION CASTPARTS CORP	5,175,000.00	5,169,850.21	5,110,787.05	Bonds
PRUDENTIAL INSURANCE CO	495,000.00	522,411.95	673,239.06	Bonds
PRUDENTIAL FINANCIAL INC	6,125,000.00	6,120,979.53	6,174,383.43	Bonds
PUB SVC ELEC & GAS	550,000.00	549,877.11	557,302.85	Bonds
PUB SVC ELEC & GAS	2,300,000.00	2,299,487.38	2,337,519.21	Bonds
QUEST DIAGNOSTICS INC	1,500,000.00	1,443,227.58	1,572,916.05	Bonds
RAYTHEON COMPANY	2,500,000.00	2,572,342.98	2,570,083.50	Bonds
ROCKWELL COLLINS INC	1,866,000.00	1,939,429.94	1,879,296.56	Bonds
ROCKWELL COLLINS INC	3,500,000.00	3,612,646.49	3,622,059.00	Bonds
ROPER INDUSTRIES INC	3,000,000.00	2,960,072.01	2,971,584.00	Bonds
RYDER SYSTEM INC	3,000,000.00	2,952,272.73	3,006,264.90	Bonds
CHARLES SCHWAB CORP	1,130,000.00	1,130,000.00	1,133,714.08	Bonds
SEMPRA ENERGY	2,000,000.00	2,056,703.72	2,181,542.20	Bonds
SEMPRA ENERGY	2,950,000.00	2,949,162.44	2,877,178.66	Bonds
SIGMA-ALDRICH CORP	3,000,000.00	3,075,870.03	3,104,321.10	Bonds
SIMON PROPERTY GROUP LP	2,000,000.00	2,015,846.07	2,065,102.40	Bonds
SIMON PROPERTY GROUP LP	4,000,000.00	4,360,838.19	4,586,846.40	Bonds
SIMON PROPERTY GROUP LP	7,235,000.00	7,139,956.44	6,861,957.61	Bonds
SIMON PROPERTY GROUP LP	1,200,000.00	1,198,023.90	1,204,452.24	Bonds
SONOCO PRODUCTS CO	1,675,000.00	1,669,255.25	1,766,378.79	Bonds
SOUTHWEST AIRLINES CO	2,000,000.00	1,842,248.90	2,186,568.00	Bonds
SPECTRA ENERGY CAPITAL	900,000.00	898,881.39	1,005,436.80	Bonds
STAPLES INC	3,000,000.00	3,000,983.60	3,036,651.00	Bonds
STRYKER CORP	2,050,000.00	2,050,893.72	2,065,671.43	Bonds
STRYKER CORP	3,000,000.00	3,030,230.16	3,061,002.90	Bonds

SUNTRUST BANKS INC	3,325,000.00	3,323,031.20	3,481,968.93	Bonds
SYSCO CORPORATION	950,000.00	947,919.50	948,940.85	Bonds
TJX COS INC	8,250,000.00	8,244,492.47	8,202,583.96	Bonds
TARGET CORP	5,000,000.00	4,619,921.40	5,525,059.50	Bonds
TEXAS EASTERN TRANSMISS	340,000.00	365,586.05	445,440.02	Bonds
TEXAS INSTRUMENTS INC	3,000,000.00	2,989,564.07	2,914,692.30	Bonds
THERMO FISHER SCIENTIFIC	4,000,000.00	4,053,092.24	4,076,774.80	Bonds
TIME WARNER ENT	980,000.00	1,040,127.65	1,305,812.47	Bonds
TIME WARNER CABLE INC	1,500,000.00	1,575,404.24	1,743,988.35	Bonds
TIME WARNER CABLE INC	1,000,000.00	1,003,792.17	1,009,985.20	Bonds
TIME WARNER CABLE INC	2,000,000.00	1,991,464.92	2,120,197.00	Bonds
TIME WARNER CABLE INC	1,500,000.00	1,513,144.50	1,579,762.50	Bonds
TOYOTA MOTOR CREDIT CORP	8,000,000.00	8,003,080.89	7,932,325.60	Bonds
TRAVELERS COS INC	5,000,000.00	5,332,491.75	5,353,984.50	Bonds
PRINCETON UNIVERSITY	1,000,000.00	998,079.72	1,128,475.30	Bonds
UBS AG STAMFORD CT	2,000,000.00	2,119,565.02	2,251,071.80	Bonds
UBS AG STAMFORD CT	500,000.00	523,415.35	563,956.75	Bonds
US BANK NA	5,000,000.00	4,998,152.75	5,017,190.00	Bonds
UNILEVER CAPITAL CORP	1,350,000.00	1,349,314.02	1,509,702.70	Bonds
UNILEVER CAPITAL CORP	1,000,000.00	999,785.34	1,029,239.60	Bonds
UNITED PARCEL SERVICE	5,655,000.00	6,166,582.04	6,374,778.58	Bonds
UNITED PARCEL SERVICE	1,250,000.00	1,248,751.20	1,241,999.13	Bonds
US BANCORP	2,000,000.00	2,005,687.12	2,033,100.60	Bonds
US BANCORP	5,000,000.00	4,879,596.40	4,997,369.50	Bonds
UNITED TECHNOLOGIES CORP	1,000,000.00	998,571.64	1,026,644.70	Bonds
UNITED TECHNOLOGIES CORP	2,900,000.00	3,007,575.24	3,376,515.82	Bonds
UNITED TECHNOLOGIES CORP	7,000,000.00	7,087,450.80	7,000,868.70	Bonds
UNITEDHEALTH GROUP INC	1,975,000.00	1,973,532.99	1,971,855.41	Bonds
UNITEDHEALTH GROUP INC	2,000,000.00	2,008,491.26	1,958,030.40	Bonds
VENTAS REALTY LP/CAP CRP	3,070,000.00	3,064,728.75	3,068,027.83	Bonds
VERIZON COMMUNICATIONS	1,000,000.00	1,020,725.66	1,087,759.10	Bonds
VERIZON COMMUNICATIONS	2,000,000.00	2,012,845.98	2,031,212.60	Bonds
VERIZON COMMUNICATIONS	3,000,000.00	2,988,687.96	2,954,780.40	Bonds
VERIZON COMMUNICATIONS	1,000,000.00	1,025,738.80	1,025,811.40	Bonds
VERIZON COMMUNICATIONS	2,000,000.00	2,138,835.68	2,157,864.00	Bonds
VERIZON COMMUNICATIONS	2,000,000.00	2,154,677.10	2,211,531.80	Bonds
VERIZON COMMUNICATIONS	195,000.00	220,846.45	267,324.62	Bonds
VIACOM INC	2,000,000.00	2,169,365.98	2,273,347.40	Bonds
VIACOM INC	1,000,000.00	1,004,378.31	1,049,445.50	Bonds
VIACOM INC	1,050,000.00	1,045,223.13	1,064,118.30	Bonds
VIRGINIA ELEC & POWER CO	500,000.00	522,540.05	530,186.95	Bonds
VORNADO REALTY LP	3,000,000.00	3,008,289.39	3,027,458.70	Bonds
VORNADO REALTY LP	1,900,000.00	1,971,022.21	2,069,269.86	Bonds
WELLS FARGO & COMPANY	1,500,000.00	1,499,558.73	1,507,876.95	Bonds
WELLS FARGO & COMPANY	1,000,000.00	1,000,000.00	1,000,096.00	Bonds
WELLS FARGO & COMPANY	2,000,000.00	1,995,875.26	2,067,980.00	Bonds
WELLS FARGO & COMPANY	2,350,000.00	2,347,214.64	2,329,694.12	Bonds
WELLS FARGO & COMPANY	1,650,000.00	1,646,978.80	1,645,845.14	Bonds
WELLS FARGO BANK NA	5,000,000.00	4,988,541.30	5,076,194.50	Bonds
WILLIAMS COMPANIES INC	1,525,000.00	1,521,439.63	1,435,507.36	Bonds

WILLIAMS PARTNERS LP	3,000,000.00	2,999,391.46	2,933,265.30	Bonds
ZIMMER HOLDINGS INC	1,275,000.00	1,274,475.48	1,400,814.32	Bonds
Total: Corporate & Other	811,105,000.00	818,669,528.78	843,610,327.40	
Non-U.S. Corporate				
ASTRAZENECA PLC	2,225,000.00	2,223,004.93	2,197,513.02	Bonds
BHP BILLITON FIN USA LTD	2,450,000.00	2,507,517.06	2,587,007.19	Bonds
BP CAPITAL MARKETS PLC	2,000,000.00	2,008,418.98	2,030,802.60	Bonds
BP CAPITAL MARKETS PLC	3,000,000.00	3,052,142.13	3,034,363.80	Bonds
BANK OF MONTREAL	3,000,000.00	2,998,357.71	3,027,741.60	Bonds
BANK OF NOVA SCOTIA	7,015,000.00	7,009,933.48	6,964,957.80	Bonds
BANK OF NOVA SCOTIA	3,000,000.00	2,995,328.79	2,957,844.00	Bonds
BANK OF NOVA SCOTIA	6,000,000.00	5,998,423.38	5,931,327.60	Bonds
BARCLAYS BANK PLC	7,000,000.00	7,514,831.09	7,794,910.20	Bonds
DIAGEO FINANCE BV	1,000,000.00	999,804.33	1,052,200.00	Bonds
ENCANA CORP	2,000,000.00	2,120,905.16	2,354,390.40	Bonds
ENSCO PLC	4,000,000.00	4,021,459.81	4,199,994.00	Bonds
VALE CANADA LTD	130,000.00	135,813.76	145,680.81	Bonds
NOVARTIS SECS INVEST LTD	1,500,000.00	1,550,081.48	1,687,662.15	Bonds
POTASH CORP-SASKATCHEWAN	2,475,000.00	2,454,054.59	2,538,238.97	Bonds
TEVA PHARMA FIN II/III	4,000,000.00	4,026,118.17	4,070,411.20	Bonds
TORONTO-DOMINION BANK	2,935,000.00	2,933,577.88	2,893,559.27	Bonds
TOTAL CAPITAL CANADA LTD	2,685,000.00	2,685,000.00	2,696,866.09	Bonds
TRANS-CANADA PIPELINES	2,000,000.00	2,070,842.42	2,401,396.60	Bonds
TRANS-CANADA PIPELINES	600,000.00	595,221.46	834,302.94	Bonds
TRANS-CANADA PIPELINES	2,000,000.00	2,018,436.60	2,039,343.20	Bonds
TRANS-CANADA PIPELINES	1,445,000.00	1,443,893.77	1,446,164.67	Bonds
TYCO ELECTRONICS GROUP S	1,575,000.00	1,568,852.85	1,732,692.15	Bonds
WEATHERFORD BERMUDA	950,000.00	949,130.90	1,040,827.41	Bonds
Total: Non-U.S. Corporate	64,985,000.00	65,881,150.73	67,660,197.67	
Cash Equivalent				
FEDERATED INV PRIME VAL OBL-I MONEY MRKT	28,740,668.86	28,740,668.86	28,740,668.86	Bonds
WELLS FARGO ADVANTAGE GOVERNMENT	1,078,727.87	1,078,727.87	1,078,727.87	Bonds
WFB INSTITUTIONAL BANK DEPOSIT	16,219,628.51	16,219,628.51	16,219,628.51	Bonds
Total: Cash Equivalent	46,039,025.24	46,039,025.24	46,039,025.24	
Total: Bonds	1,792,936,590.24	1,845,129,472.95	1,926,923,148.78	
Equity Securities				
Common Stock - Consumer				
ABBOTT LABORATORIES	55,899.00	1,841,989.74	2,324,839.41	Equity Securities
ABBVIE INC	46,214.00	1,433,146.00	2,669,320.64	Equity Securities
ALLERGAN INC	1,640.00	71,310.56	292,231.60	Equity Securities
ALTRIA GROUP INC	50,573.00	1,306,531.55	2,323,323.62	Equity Securities
APOLLO EDUCATION GROUP INC	5,300.00	93,916.00	133,295.00	Equity Securities
ARCHER-DANIELS-MIDLAND CO	27,147.00	354,415.10	1,387,211.70	Equity Securities
AUTOMATIC DATA PROCESSING	23,346.00	1,279,706.21	1,939,585.68	Equity Securities
AUTOZONE INC	570.00	56,423.16	290,506.20	Equity Securities
AVON PRODUCTS INC	7,420.00	93,491.60	93,492.00	Equity Securities
CR BARD INC	800.00	37,780.00	114,168.00	Equity Securities
BAXTER INTERNATIONAL INC	26,401.00	1,532,685.05	1,894,799.77	Equity Securities
BECTON DICKINSON AND CO	900.00	61,764.84	102,429.00	Equity Securities
BED BATH & BEYOND INC	1,630.00	41,434.60	107,302.90	Equity Securities

BEST BUY CO INC	5,900.00	69,914.50	198,181.00	Equity Securities
BIOGEN IDEC INC	1,500.00	67,962.60	496,215.00	Equity Securities
BRISTOL-MYERS SQUIBB CO	4,870.00	108,787.23	249,246.60	Equity Securities
CIGNA CORP	2,330.00	39,260.50	211,307.70	Equity Securities
CVS HEALTH CORP	22,849.00	334,329.34	1,818,551.91	Equity Securities
CLOROX COMPANY	20,210.00	1,732,646.55	1,940,968.40	Equity Securities
COCA-COLA CO/THE	51,615.00	1,770,038.08	2,201,895.90	Equity Securities
COLGATE-PALMOLIVE CO	28,221.00	1,403,604.76	1,840,573.62	Equity Securities
COSTCO WHOLESALE CORP	3,600.00	127,130.40	451,152.00	Equity Securities
DAVITA HEALTHCARE PARTNERS I	1,000.00	27,974.55	73,140.00	Equity Securities
DEAN FOODS CO	6,550.00	51,105.54	86,787.50	Equity Securities
EXPRESS SCRIPTS HOLDING CO	6,464.00	238,410.20	456,552.32	Equity Securities
GENERAL MILLS INC	35,690.00	1,456,236.67	1,800,560.50	Equity Securities
GOODYEAR TIRE & RUBBER CO	6,900.00	82,869.00	155,836.50	Equity Securities
HERSHEY CO/THE	18,865.00	1,729,835.61	1,800,286.95	Equity Securities
HOME DEPOT INC	18,966.00	1,533,101.44	1,739,940.84	Equity Securities
HOSPIRA INC	1,470.00	40,271.35	76,484.10	Equity Securities
INTL GAME TECHNOLOGY	21,400.00	254,446.00	361,018.00	Equity Securities
INTUITIVE SURGICAL INC	300.00	76,215.81	138,546.00	Equity Securities
JOHNSON & JOHNSON	31,403.00	1,882,748.03	3,347,245.77	Equity Securities
JOHNSON CONTROLS INC	11,100.00	133,200.00	488,400.00	Equity Securities
KIMBERLY-CLARK CORP	15,996.00	1,282,865.80	1,720,689.72	Equity Securities
KOHL'S CORP	1,935.00	70,047.00	118,093.05	Equity Securities
KRAFT FOODS GROUP INC	31,958.00	1,667,287.71	1,802,431.20	Equity Securities
ELI LILLY & CO	27,080.00	1,197,972.54	1,756,138.00	Equity Securities
MATTEL INC	50,070.00	1,966,763.41	1,534,645.50	Equity Securities
MCDONALDS CORP	21,982.00	1,805,836.51	2,084,113.42	Equity Securities
MCGRAW HILL FINANCIAL INC	1,700.00	40,089.57	143,565.00	Equity Securities
MCKESSON CORP	1,400.00	81,394.60	272,538.00	Equity Securities
MEAD JOHNSON NUTRITION CO	3,569.00	126,287.68	343,409.18	Equity Securities
MERCK & CO. INC.	45,140.00	1,671,590.58	2,675,899.20	Equity Securities
MONDELEZ INTERNATIONAL INC-A	7,349.00	59,501.14	251,813.49	Equity Securities
NIKE INC -CL B	13,000.00	225,815.20	1,159,600.00	Equity Securities
PACCAR INC	2,190.00	56,414.40	124,556.25	Equity Securities
PEPSICO INC	26,898.00	1,764,249.15	2,503,934.82	Equity Securities
PFIZER INC	66,236.00	1,981,173.40	1,958,598.52	Equity Securities
PHILIP MORRIS INTERNATIONAL	30,875.00	1,976,178.47	2,574,975.00	Equity Securities
PROCTER & GAMBLE CO/THE	36,305.00	2,317,024.61	3,040,180.70	Equity Securities
QUEST DIAGNOSTICS INC	6,600.00	275,155.52	400,488.00	Equity Securities
REYNOLDS AMERICAN INC	3,160.00	65,939.72	186,440.00	Equity Securities
STAPLES INC	31,650.00	382,964.52	382,965.00	Equity Securities
STARBUCKS CORP	9,380.00	106,228.50	707,814.80	Equity Securities
STRYKER CORP	8,200.00	266,349.94	662,150.00	Equity Securities
SUPERVALU INC	14,750.00	76,405.00	131,865.00	Equity Securities
SYSCO CORP	49,787.00	1,634,945.20	1,889,416.65	Equity Securities
TJX COMPANIES INC	4,400.00	55,514.53	260,348.00	Equity Securities
TARGET CORP	28,703.00	1,658,865.55	1,799,104.04	Equity Securities
UNITEDHEALTH GROUP INC	12,160.00	175,201.48	1,048,800.00	Equity Securities
VARIAN MEDICAL SYSTEMS INC	600.00	24,943.14	48,072.00	Equity Securities
VECTRUS INC	54.44	727.57	1,063.21	Equity Securities

WAL-MART STORES INC	22,803.00	1,467,520.90	1,743,745.41	Equity Securities
WELLPOINT INC	13,300.00	468,688.36	1,590,946.00	Equity Securities
WHIRLPOOL CORP	2,550.00	75,454.50	371,407.50	Equity Securities
WHITEWAVE FOODS CO	8,111.00	58,271.40	294,672.63	Equity Securities
YUM! BRANDS INC	24,400.00	290,752.84	1,756,312.00	Equity Securities
Total: Common Stock - Consumer	1,173,334.44	46,739,103.01	70,946,187.42	
Common Stock - Energy / Utilities				
ANADARKO PETROLEUM CORP	8,720.00	182,989.20	884,556.80	Equity Securities
APACHE CORP	900.00	31,965.88	84,483.00	Equity Securities
BAKER HUGHES INC	500.00	14,487.49	32,530.00	Equity Securities
CABOT OIL & GAS CORP	14,200.00	130,533.50	464,198.00	Equity Securities
CHEVRON CORP	26,913.00	1,752,988.25	3,211,259.16	Equity Securities
CONOCOPHILLIPS	15,621.00	291,749.83	1,195,318.92	Equity Securities
DIAMOND OFFSHORE DRILLING	2,600.00	89,102.00	89,102.00	Equity Securities
DOMINION RESOURCES INC/VA	1,900.00	60,119.42	131,271.00	Equity Securities
DUKE ENERGY CORP	1,385.00	56,947.38	103,556.45	Equity Securities
ENTERGY CORP	1,700.00	89,759.41	131,461.00	Equity Securities
EXELON CORP	13,300.00	345,492.77	453,397.00	Equity Securities
EXXON MOBIL CORP	44,830.00	2,349,243.07	4,216,261.50	Equity Securities
FIRSTENERGY CORP	12,200.00	370,602.66	409,554.00	Equity Securities
HESS CORP	1,460.00	49,819.09	137,707.20	Equity Securities
NRG ENERGY INC	16,850.00	322,003.50	513,588.00	Equity Securities
NEXTERA ENERGY INC	1,980.00	80,722.62	185,882.40	Equity Securities
OCCIDENTAL PETROLEUM CORP	21,151.00	1,430,310.82	2,033,668.65	Equity Securities
PPL CORP	3,040.00	46,360.00	99,833.60	Equity Securities
PHILLIPS 66	7,811.00	90,956.90	635,112.41	Equity Securities
SCHLUMBERGER LTD	7,180.00	140,310.92	730,134.20	Equity Securities
Total: Common Stock - Energy / Utilities	204,241.00	7,926,464.71	15,742,875.29	
Common Stock - Financial				
AFLAC INC	6,110.00	118,289.60	355,907.50	Equity Securities
AMERICAN EXPRESS CO	14,571.00	270,838.60	1,275,545.34	Equity Securities
AMERICAN TOWER CORP	2,100.00	76,614.93	196,623.00	Equity Securities
AMERIPRISE FINANCIAL INC	3,466.00	71,018.34	427,635.08	Equity Securities
AVALONBAY COMMUNITIES INC	500.00	36,135.00	70,485.00	Equity Securities
BB&T CORP	3,600.00	97,949.88	133,956.00	Equity Securities
BANK OF AMERICA CORP	60,750.00	581,377.50	1,035,787.50	Equity Securities
BANK OF NEW YORK MELLON CORP	3,914.00	83,092.88	151,589.22	Equity Securities
BERKSHIRE HATHAWAY INC-CL A	2.00	228,242.00	413,800.00	Equity Securities
BERKSHIRE HATHAWAY INC-CL B	252.00	19,206.18	34,811.28	Equity Securities
BOSTON PROPERTIES INC	800.00	52,558.40	92,608.00	Equity Securities
CME GROUP INC	22,492.00	1,352,825.17	1,798,347.89	Equity Securities
CAPITAL ONE FINANCIAL CORP	2,000.00	85,100.00	163,240.00	Equity Securities
CHUBB CORP	18,140.00	522,854.21	1,652,191.20	Equity Securities
CITIGROUP INC	10,775.00	393,826.25	558,360.50	Equity Securities
E*TRADE FINANCIAL CORP	4,850.00	53,107.50	109,561.50	Equity Securities
EQUITY RESIDENTIAL	1,400.00	42,665.00	86,212.00	Equity Securities
FIFTH THIRD BANCORP	4,200.00	40,403.16	84,084.00	Equity Securities
GENWORTH FINANCIAL INC-CL A	5,350.00	35,042.50	70,085.00	Equity Securities
GOLDMAN SACHS GROUP INC	7,810.00	536,580.14	1,433,681.70	Equity Securities
HCP INC	1,500.00	43,005.60	59,565.00	Equity Securities



HARTFORD FINANCIAL SVCS GRP	2,900.00	61,132.00	108,025.00	Equity Securities
HEALTH CARE REIT INC	600.00	25,300.68	37,422.00	Equity Securities
HOST HOTELS & RESORTS INC	3,207.00	35,590.74	68,405.31	Equity Securities
HUDSON CITY BANCORP INC	2,400.00	15,000.00	23,328.00	Equity Securities
IRON MOUNTAIN INC	979.00	26,444.22	31,964.35	Equity Securities
JPMORGAN CHASE & CO	23,444.00	792,252.10	1,412,266.56	Equity Securities
JANUS CAPITAL GROUP INC	1,200.00	9,636.00	17,448.00	Equity Securities
KEYCORP	3,200.00	20,222.08	42,656.00	Equity Securities
KIMCO REALTY CORP	1,900.00	25,023.00	41,629.00	Equity Securities
METLIFE INC	7,800.00	213,873.74	419,016.00	Equity Securities
NORTHERN TRUST CORP	1,200.00	47,592.00	81,636.00	Equity Securities
PEOPLES UNITED FINANCIAL	1,800.00	21,761.98	26,046.00	Equity Securities
PLUM CREEK TIMBER CO	800.00	24,634.64	31,208.00	Equity Securities
PROLOGIS INC	1,026.00	27,160.73	38,680.20	Equity Securities
PUBLIC STORAGE	800.00	59,827.76	132,672.00	Equity Securities
SIMON PROPERTY GROUP INC	1,512.00	97,231.75	248,603.04	Equity Securities
SUNTRUST BANKS INC	2,600.00	57,755.62	98,878.00	Equity Securities
TRAVELERS COS INC/THE	5,170.00	190,173.36	485,669.80	Equity Securities
US BANCORP	10,200.00	224,718.24	426,666.00	Equity Securities
VENTAS INC	800.00	30,724.00	49,560.00	Equity Securities
VORNADO REALTY TRUST	904.00	57,872.54	90,363.84	Equity Securities
WASHINGTON PRIME GROUP	756.00	6,180.43	13,214.88	Equity Securities
WELLS FARGO & CO	24,900.00	703,965.33	1,291,563.00	Equity Securities
Total: Common Stock - Financial	274,680.00	7,514,805.78	15,420,997.69	
Common Stock - Technology / Communications				
AOL INC	244.00	3,405.49	10,967.80	Equity Securities
AT&T INC	81,242.00	2,283,197.19	2,862,968.08	Equity Securities
ALTERA CORP	1,500.00	30,739.05	53,670.00	Equity Securities
ANALOG DEVICES INC	35,630.00	1,699,185.31	1,763,328.70	Equity Securities
APPLE INC	42,000.00	62,370.00	4,231,500.00	Equity Securities
BROADCOM CORP-CL A	2,200.00	64,392.90	88,924.00	Equity Securities
CBS CORP-CLASS B NON VOTING	3,600.00	41,936.40	192,600.00	Equity Securities
CA INC	2,100.00	45,573.57	58,674.00	Equity Securities
CENTURYLINK INC	2,826.00	74,061.49	115,555.14	Equity Securities
CITRIX SYSTEMS INC	900.00	33,723.00	64,206.00	Equity Securities
COGNIZANT TECH SOLUTIONS-A	3,000.00	56,694.60	134,310.00	Equity Securities
COMCAST CORP-CLASS A	15,300.00	255,869.55	822,834.00	Equity Securities
COMPUTER SCIENCES CORP	700.00	16,590.00	42,805.00	Equity Securities
WALT DISNEY CO/THE	9,810.00	211,426.36	873,384.30	Equity Securities
DIRECTV	2,400.00	64,080.00	207,648.00	Equity Securities
EMC CORP/MA	24,000.00	253,200.00	702,240.00	Equity Securities
EBAY INC	5,900.00	138,396.30	334,117.00	Equity Securities
ENGILITY HOLDINGS INC	100.00	1,939.26	3,117.00	Equity Securities
FISERV INC	1,600.00	38,860.64	103,416.00	Equity Securities
GANNETT CO	4,700.00	72,803.00	139,449.00	Equity Securities
GOOGLE INC-CL A	1,300.00	321,999.05	764,933.00	Equity Securities
GOOGLE INC-CL C	1,300.00	321,374.98	750,568.00	Equity Securities
HARRIS CORP	700.00	26,202.40	46,480.00	Equity Securities
HEWLETT-PACKARD CO	2,400.00	46,296.00	85,128.00	Equity Securities
INTEL CORP	54,856.00	1,249,334.06	1,910,085.92	Equity Securities

INTL BUSINESS MACHINES CORP	18,333.00	2,384,167.05	3,480,153.39	Equity Securities
INTUIT INC	1,700.00	47,242.66	149,005.00	Equity Securities
KLA-TENCOR CORP	900.00	31,500.90	70,902.00	Equity Securities
LINEAR TECHNOLOGY CORP	1,200.00	33,230.52	53,268.00	Equity Securities
MICROSOFT CORP	48,574.00	1,360,882.42	2,251,890.64	Equity Securities
MICRON TECHNOLOGY INC	4,500.00	28,529.85	154,170.00	Equity Securities
MOTOROLA SOLUTIONS INC	1,742.00	29,617.20	110,233.76	Equity Securities
NVIDIA CORP	2,900.00	42,195.00	53,505.00	Equity Securities
OMNICOM GROUP	23,939.00	1,713,536.00	1,648,439.54	Equity Securities
ORACLE CORP	9,857.00	120,945.39	377,325.96	Equity Securities
PAYCHEX INC	1,700.00	48,847.29	75,140.00	Equity Securities
QUALCOMM INC	14,300.00	359,716.50	1,069,211.00	Equity Securities
SPRINT CORP	4,004.00	22,702.68	25,385.36	Equity Securities
TEXAS INSTRUMENTS INC	42,773.00	1,418,361.02	2,039,844.37	Equity Securities
TIME INC	336.00	2,001.66	7,872.48	Equity Securities
TIME WARNER INC	2,694.00	46,576.92	202,615.74	Equity Securities
TIME WARNER CABLE	653.00	15,602.84	93,698.97	Equity Securities
VERIZON COMMUNICATIONS INC	34,768.00	1,455,501.57	1,738,052.32	Equity Securities
VIACOM INC-CLASS B	3,200.00	85,500.48	246,208.00	Equity Securities
WESTERN DIGITAL CORP	1,200.00	42,470.16	116,784.00	Equity Securities
XILINX INC	1,400.00	32,613.14	59,290.00	Equity Securities
XEROX CORP	16,789.00	141,984.57	222,118.47	Equity Securities
Total: Common Stock - Technology / Communications	537,770.00	16,877,376.42	30,608,022.94	
Common Stock - Industrial / Other				
AK STEEL HOLDING CORP	6,350.00	29,210.00	50,863.50	Equity Securities
AGILENT TECHNOLOGIES INC	1,800.00	49,540.86	102,564.00	Equity Securities
AIR PRODUCTS & CHEMICALS INC	3,800.00	153,046.97	494,684.00	Equity Securities
AMPHENOL CORP-CL A	900.00	33,566.58	89,874.00	Equity Securities
BOEING CO/THE	17,693.00	1,965,453.69	2,253,734.34	Equity Securities
CATERPILLAR INC	3,900.00	109,044.00	386,217.00	Equity Securities
CUMMINS INC	1,040.00	19,811.48	137,259.20	Equity Securities
DANAHER CORP	34,040.00	552,265.66	2,586,359.20	Equity Securities
DEERE & CO	13,860.00	302,644.10	1,136,381.40	Equity Securities
DOW CHEMICAL CO/THE	3,900.00	134,082.00	204,516.00	Equity Securities
DU PONT (E.I.) DE NEMOURS	26,140.00	1,311,839.83	1,875,806.40	Equity Securities
EMERSON ELECTRIC CO	52,031.00	2,003,907.96	3,256,099.98	Equity Securities
EXELIS INC	980.00	10,176.87	16,209.20	Equity Securities
FREEMPORT-MCMORAN INC	1,610.00	19,674.20	52,566.50	Equity Securities
GENERAL DYNAMICS CORP	2,400.00	100,800.00	305,016.00	Equity Securities
HONEYWELL INTERNATIONAL INC	9,500.00	221,468.75	884,640.00	Equity Securities
HUNTINGTON INGALLS INDUSTRIE	283.00	8,070.20	29,491.43	Equity Securities
ITT CORP	490.00	8,423.53	22,020.60	Equity Securities
ILLINOIS TOOL WORKS	19,554.00	1,727,744.51	1,650,748.68	Equity Securities
INTERNATIONAL PAPER CO	2,750.00	73,199.51	131,285.00	Equity Securities
JACOBS ENGINEERING GROUP INC	600.00	27,097.32	29,292.00	Equity Securities
L-3 COMMUNICATIONS HOLDINGS	600.00	45,465.00	71,352.00	Equity Securities
LOCKHEED MARTIN CORP	11,613.00	1,025,801.95	2,122,624.14	Equity Securities
MONSANTO CO	13,100.00	188,623.50	1,473,881.00	Equity Securities
NORTHROP GRUMMAN CORP	1,700.00	78,872.56	223,992.00	Equity Securities
PPG INDUSTRIES INC	4,300.00	158,670.00	845,982.00	Equity Securities

PARKER HANNIFIN CORP	6,000.00	211,000.00	684,900.00	Equity Securities
PRAXAIR INC	1,300.00	33,359.94	167,700.00	Equity Securities
RAYTHEON COMPANY	18,600.00	1,041,452.82	1,890,132.00	Equity Securities
REPUBLIC SERVICES INC	1,700.00	44,748.25	66,334.00	Equity Securities
ROCKWELL AUTOMATION INC	700.00	29,639.26	76,916.00	Equity Securities
ROCKWELL COLLINS INC	800.00	39,574.00	62,800.00	Equity Securities
THERMO FISHER SCIENTIFIC INC	1,500.00	66,177.45	182,550.00	Equity Securities
3M CO	15,934.00	1,689,580.16	2,257,529.12	Equity Securities
UNION PACIFIC CORP	17,000.00	247,791.70	1,843,140.00	Equity Securities
UNITED PARCEL SERVICE-CL B	17,609.00	1,406,755.61	1,730,788.61	Equity Securities
UNITED TECHNOLOGIES CORP	21,526.00	1,655,615.11	2,273,145.60	Equity Securities
VERITIV CORP	52.00	1,038.90	2,603.12	Equity Securities
WASTE MANAGEMENT INC	2,600.00	75,733.06	123,578.00	Equity Securities
XYLEM INC	980.00	25,241.45	34,780.20	Equity Securities
Total: Common Stock - Industrial / Other	341,235.00	16,926,208.74	31,830,356.22	
Total: Equity Securities	2,531,260.44	95,983,958.66	164,548,439.56	
	2,190,228,986.35	2,344,844,550.57	2,501,305,469.93	