

Employers Holdings, Inc and Subsidiaries

Supplemental Portfolio Listing

9/30/2017

Agency

Description	Par/Shares	Book Value	Security Type Category
FEDERAL FARM CREDIT BANKS	500,000.00	523,225.63	Agency
FEDERAL HOME LOAN BANKS	7,000,000.00	6,989,468.02	Agency
FEDERAL HOME LOAN MORTGAGE CORP	1,500,000.00	1,505,100.55	Agency
FREDDIE MAC	1,500,000.00	1,539,852.72	Agency
TENNESSEE VALLEY AUTHORITY	2,250,000.00	2,248,354.40	Agency
---	12,750,000.00	12,806,001.33	Agency

Agency CMO

Description	Base Current Units	Base Book Value	Security Type Category
FHR 2890B PE	877,076.52	848,679.43	Agency CMO
FHR 2927E OG	1,679,437.12	1,620,901.84	Agency CMO
---	2,556,513.64	2,469,581.27	Agency CMO

Agency MBS

Description	Base Current Units	Base Book Value	Security Type Category
FH G00413	2,285.23	2,313.17	Agency MBS
FH G00485	209.66	210.22	Agency MBS
FH G00708	3,744.06	3,784.85	Agency MBS
FH G01600	18,300.02	19,328.97	Agency MBS
FH G01595	302,664.46	303,160.82	Agency MBS
FH G11723	335,226.00	334,201.43	Agency MBS
FH G30654	2,457,320.75	2,516,780.52	Agency MBS
FH E99396	9,934.76	9,885.98	Agency MBS
FH E99524	108,358.96	107,843.31	Agency MBS
FH A51832	258,836.70	258,470.24	Agency MBS
FH G01962	436,560.82	424,502.20	Agency MBS
FH G02087	140,011.20	136,317.44	Agency MBS
FH G12310	97,251.50	96,913.33	Agency MBS
FH G02478	69,396.41	67,588.05	Agency MBS
FH G02566	203,834.64	189,674.40	Agency MBS
FH G03122	108,227.24	105,456.66	Agency MBS
FH G03432	67,870.55	66,123.72	Agency MBS
FH G03483	417,426.52	406,935.13	Agency MBS
FH G05897	367,712.52	374,847.95	Agency MBS
FH G05270	415,956.00	425,374.21	Agency MBS
FH G06784	1,315,487.92	1,349,389.50	Agency MBS
FH G06501	1,209,474.60	1,222,278.42	Agency MBS
FH G13885	127,817.62	132,836.57	Agency MBS
FH G13997	158,357.86	162,481.41	Agency MBS
FH G15145	1,076,446.68	1,107,179.89	Agency MBS
FH G08771	2,756,185.40	2,906,437.53	Agency MBS
FH G08774	2,974,724.52	3,072,932.75	Agency MBS
FH G08775	2,974,602.15	3,139,128.13	Agency MBS
FH G08784	8,800,000.00	9,098,351.19	Agency MBS
FH G08061	254,851.60	248,642.01	Agency MBS
FH G08072	438,992.40	423,538.00	Agency MBS
FH G08073	175,581.69	171,209.27	Agency MBS
FH G08118	252,090.60	255,549.50	Agency MBS
FH G08462	575,784.48	582,418.79	Agency MBS
FH G08568	796,741.32	848,105.56	Agency MBS
FH G08632	1,998,926.91	2,083,804.91	Agency MBS
FH G08698	4,979,231.59	5,142,727.49	Agency MBS

FH G08702	8,315,870.40	8,724,014.25	Agency MBS
FH G08681	3,993,540.46	4,133,246.26	Agency MBS
FH G08711	6,945,887.71	7,109,108.02	Agency MBS
FH G08712	2,663,197.17	2,799,317.82	Agency MBS
FH G08741	4,995,701.78	5,049,467.18	Agency MBS
FH G08742	4,744,427.60	4,881,628.78	Agency MBS
FH G08743	7,363,420.56	7,727,954.59	Agency MBS
FH G18317	139,551.87	144,507.80	Agency MBS
FH G18614	1,976,910.98	1,999,320.92	Agency MBS
FH 1G1374	133,985.62	133,863.98	Agency MBS
FH C00689	103,491.09	107,676.10	Agency MBS
FH C00921	824.32	851.36	Agency MBS
FH C00971	2,626.16	2,732.46	Agency MBS
FH C01367	86,103.05	89,893.89	Agency MBS
FH C01621	327,270.56	313,099.31	Agency MBS
FH C09029	3,277,803.41	3,347,684.56	Agency MBS
FH C17989	51,074.01	51,926.99	Agency MBS
FH A93849	1,181,785.50	1,198,720.21	Agency MBS
FH A94742	798,918.48	816,542.32	Agency MBS
FH A94833	1,175,744.58	1,162,334.57	Agency MBS
FH E02703	85,212.28	86,584.77	Agency MBS
FH A19080	152,058.02	149,869.94	Agency MBS
FH A33516	202,109.43	197,980.91	Agency MBS
FH A35751	328,725.93	311,897.64	Agency MBS
FH A38768	184,529.47	184,293.09	Agency MBS
FH C44017	6,912.67	7,123.69	Agency MBS
FH J37648	6,000,000.00	6,175,973.32	Agency MBS
FH Q01762	1,580,206.32	1,626,997.43	Agency MBS
FH Q01213	868,363.00	903,473.41	Agency MBS
FH Q01637	482,381.79	502,502.02	Agency MBS
FH Q01641	963,399.52	999,865.96	Agency MBS
FH Q04411	452,334.06	468,444.07	Agency MBS
FH Q04537	2,348,134.75	2,398,632.81	Agency MBS
FH Q06274	928,148.50	957,615.91	Agency MBS
FH Q06581	749,157.02	773,767.36	Agency MBS
FH Q10363	3,004,830.74	3,084,122.48	Agency MBS
FH Q20200	2,364,793.96	2,472,137.21	Agency MBS
FH Q36970	4,872,602.28	5,144,110.53	Agency MBS
FH Q39638	2,528,827.08	2,661,970.00	Agency MBS
FH G60397	3,658,314.91	3,919,641.65	Agency MBS
FH G60458	4,519,949.40	4,755,962.36	Agency MBS
FH G60722	5,620,216.32	5,666,948.15	Agency MBS
FH C90559	15,651.92	15,900.94	Agency MBS
FN 190267	7,238.25	7,373.87	Agency MBS
FN 252104	30.59	30.78	Agency MBS
FN 256960	65,834.38	66,793.34	Agency MBS
FN 323218	2,534.13	2,556.23	Agency MBS
FN 323600	7,978.19	8,049.68	Agency MBS
FN 357415	72,129.69	70,207.75	Agency MBS
FN 357465	39,177.85	38,900.28	Agency MBS
FN 357797	78,913.05	77,029.80	Agency MBS
FN 457261	11,483.75	11,716.07	Agency MBS
FN 535332	1,702.91	1,716.95	Agency MBS
FN 535440	5,384.56	5,508.33	Agency MBS
FN 547585	23,873.51	24,256.67	Agency MBS
FN 555202	95,273.56	97,538.61	Agency MBS
FN 555417	152,423.64	156,061.95	Agency MBS
FN 555876	136,726.06	133,802.63	Agency MBS
FN 555880	379,877.53	371,621.91	Agency MBS
FN 624124	105,441.71	107,701.24	Agency MBS
FN AH3552	1,277,552.86	1,314,924.61	Agency MBS
FN AH5279	1,981,933.69	2,048,095.59	Agency MBS
FN AH4875	1,622,891.06	1,716,524.03	Agency MBS
FN AI4548	588,516.39	598,689.97	Agency MBS
FN AK5553	2,402,556.98	2,475,823.87	Agency MBS
FN AL5315	1,148,075.03	1,207,248.49	Agency MBS

FN AL7386	2,841,609.61	2,926,517.27	Agency MBS
FN AL9891	4,340,602.20	4,537,876.16	Agency MBS
FN AL9431	5,326,761.72	5,591,691.47	Agency MBS
FN AL8858	1,934,248.32	2,032,102.73	Agency MBS
FN AO0423	2,176,302.20	2,240,992.90	Agency MBS
FN AO2108	4,234,849.60	4,398,670.90	Agency MBS
FN AO3281	4,787,274.65	4,970,880.92	Agency MBS
FN AO6994	4,084,637.14	4,295,046.93	Agency MBS
FN AP2133	3,260,013.18	3,369,679.60	Agency MBS
FN AQ6298	225,347.88	231,326.21	Agency MBS
FN AR8127	3,440,984.80	3,521,284.57	Agency MBS
FN AS0024	2,287,954.36	2,399,890.19	Agency MBS
FN AS0037	2,291,213.67	2,403,244.81	Agency MBS
FN AS0531	1,873,422.37	1,968,686.99	Agency MBS
FN AS0613	1,788,131.96	1,882,231.94	Agency MBS
FN AS0672	1,487,590.88	1,621,582.32	Agency MBS
FN AS1558	1,704,781.51	1,802,758.99	Agency MBS
FN AS1959	3,273,111.72	3,455,173.98	Agency MBS
FN AS2703	4,484,762.00	4,706,298.13	Agency MBS
FN AS3101	4,173,275.80	4,389,106.12	Agency MBS
FN AS3856	2,196,727.95	2,273,507.67	Agency MBS
FN AS3956	1,540,305.39	1,646,468.99	Agency MBS
FN AS4789	4,501,442.62	4,652,371.50	Agency MBS
FN AS4885	7,823,748.33	8,085,967.83	Agency MBS
FN AS5460	3,700,846.46	3,781,061.26	Agency MBS
FN AS7189	6,598,651.96	6,957,058.91	Agency MBS
FN AS6352	5,555,277.28	5,816,980.18	Agency MBS
FN AS7016	4,529,409.61	4,767,179.19	Agency MBS
FN AS8299	1,958,668.03	1,949,459.25	Agency MBS
FN AS8482	4,919,889.00	4,933,581.54	Agency MBS
FN AS8458	5,690,769.06	5,821,480.02	Agency MBS
FN AT0310	868,035.25	916,756.97	Agency MBS
FN AT7899	1,882,197.37	1,975,590.80	Agency MBS
FN AU5665	2,083,930.50	2,202,645.07	Agency MBS
FN AY4204	4,455,384.32	4,592,040.77	Agency MBS
FN AY4198	3,797,019.48	3,924,634.75	Agency MBS
FN AY4218	718,109.70	737,879.03	Agency MBS
FN 669713	72,678.68	72,865.68	Agency MBS
FN 702459	416,944.49	407,946.38	Agency MBS
FN 713312	92,375.87	92,524.74	Agency MBS
FN 725424	646,781.94	632,860.28	Agency MBS
FN 725690	131,918.40	132,013.74	Agency MBS
FN 725948	97,126.60	94,842.48	Agency MBS
FN 735060	148,090.10	148,196.71	Agency MBS
FN 735171	148,359.77	145,798.65	Agency MBS
FN 735141	311,914.32	304,930.25	Agency MBS
FN 735893	126,476.75	119,718.34	Agency MBS
FN 737697	260,147.88	261,087.30	Agency MBS
FN 742212	169,061.60	169,452.80	Agency MBS
FN 745079	255,974.40	253,069.45	Agency MBS
FN 745428	528,685.50	516,582.87	Agency MBS
FN 745418	374,349.12	365,596.23	Agency MBS
FN 753211	82,310.98	83,027.82	Agency MBS
FN 762053	66,134.29	63,917.13	Agency MBS
FN 762503	232,974.34	232,974.34	Agency MBS
FN 771897	109,105.78	108,318.62	Agency MBS
FN 772762	88,516.41	87,930.63	Agency MBS
FN 773881	153,497.10	147,308.59	Agency MBS
FN 786487	77,053.29	76,899.53	Agency MBS
FN 787579	192,327.51	196,317.11	Agency MBS
FN 823201	140,476.58	140,380.93	Agency MBS
FN 832332	99,344.00	97,104.20	Agency MBS
FN 834934	409,561.81	409,561.81	Agency MBS
FN 835774	195,377.75	192,263.74	Agency MBS
FN 835760	130,929.50	121,791.91	Agency MBS
FN 836387	253,455.24	253,010.62	Agency MBS

FN 839985	94,824.48	93,105.27	Agency MBS
FN 843024	347,522.75	347,580.81	Agency MBS
FN 844096	79,031.56	79,386.58	Agency MBS
FN 844313	142,437.18	142,893.91	Agency MBS
FN 863073	481,557.28	486,028.20	Agency MBS
FN 872772	87,621.84	87,341.00	Agency MBS
FN BC0769	2,334,225.66	2,498,338.89	Agency MBS
FN BC0326	6,313,743.31	6,452,095.56	Agency MBS
FN BC0964	5,403,274.98	5,678,640.87	Agency MBS
FN BE2335	5,772,821.64	5,886,494.21	Agency MBS
FN BE8671	4,972,229.70	5,156,564.09	Agency MBS
FN 885413	79,769.02	79,856.94	Agency MBS
FN 888284	292,846.62	285,892.55	Agency MBS
FN 919214	311,916.22	315,620.27	Agency MBS
FN 933794	596,567.32	567,049.36	Agency MBS
FN 937467	390,772.70	379,757.02	Agency MBS
FN 937617	417,961.95	406,783.33	Agency MBS
FN AB2302	1,626,023.77	1,720,677.56	Agency MBS
FN AB3414	1,524,718.36	1,538,806.72	Agency MBS
FN AB4727	888,060.12	916,662.62	Agency MBS
FN AB4919	2,272,924.81	2,319,687.91	Agency MBS
FN AB5699	1,651,961.75	1,650,443.88	Agency MBS
FN AB7069	2,518,894.68	2,631,201.86	Agency MBS
FN AB7375	2,919,365.10	3,012,523.64	Agency MBS
FN AB7570	2,798,020.51	2,860,741.58	Agency MBS
FN AB8801	552,891.33	570,403.70	Agency MBS
FN AB8793	614,544.83	633,822.12	Agency MBS
FN AB9783	3,810,807.99	3,810,202.68	Agency MBS
FN AB9788	3,178,774.36	3,273,042.08	Agency MBS
FN AB9159	446,512.71	460,746.42	Agency MBS
FN AB9151	578,761.01	612,456.54	Agency MBS
FN MA0500	1,249,239.75	1,285,204.29	Agency MBS
FN MA2218	2,140,915.53	2,164,001.77	Agency MBS
FN MA2219	2,368,098.67	2,448,952.20	Agency MBS
FN MA2784	1,734,718.55	1,814,574.91	Agency MBS
FN MA3154	6,000,000.00	6,048,044.27	Agency MBS
FN AD6175	79,257.88	81,316.20	Agency MBS
FN AE0828	1,612,487.98	1,665,896.17	Agency MBS
FN AE3097	1,187,601.15	1,243,518.24	Agency MBS
FN AE5775	117,661.80	118,807.83	Agency MBS
FN AE8219	1,985,138.10	2,016,281.47	Agency MBS
G2 MA1135	2,644,523.25	2,776,645.10	Agency MBS
G2 MA1204	1,705,679.91	1,789,765.71	Agency MBS
G2 000965	76.95	76.83	Agency MBS
G2 003543	182,549.64	182,208.64	Agency MBS
G2 003544	318,721.70	314,846.62	Agency MBS
G2 003595	311,999.74	310,085.76	Agency MBS
G2 003310	4,389.32	4,769.35	Agency MBS
G2 003638	256,084.76	265,481.73	Agency MBS
G2 003679	145,714.76	146,222.70	Agency MBS
G2 003702	471,694.02	477,785.37	Agency MBS
G2 003712	609,521.01	618,758.02	Agency MBS
G2 008599	12,753.33	12,754.52	Agency MBS
G2 008613	36,785.24	36,506.97	Agency MBS
G2 008623	24,889.60	24,795.22	Agency MBS
G2 008631	8,280.00	8,259.87	Agency MBS
GN 410050	5,199.80	5,269.49	Agency MBS
GN 415762	6,775.49	6,754.46	Agency MBS
GN 526491	222,487.04	230,076.70	Agency MBS
GN 550867	249,132.69	253,442.83	Agency MBS
GN 780835	6,383.38	6,526.49	Agency MBS
GN 780001	0.92	0.91	Agency MBS
GN 780122	3,069.96	3,150.56	Agency MBS
GN 780202	698.83	718.31	Agency MBS
GN 780379	4,359.33	4,507.93	Agency MBS
GN 780488	2,371.86	2,435.06	Agency MBS

GN 780496	97.99	97.99	Agency MBS
GN 780517	241.52	241.36	Agency MBS
GN 780536	584.58	587.17	Agency MBS
G2 757211	740,221.12	766,264.89	Agency MBS
GN 628431	63,446.27	63,670.37	Agency MBS
GN 633562	112,443.32	116,831.91	Agency MBS

--- **346,065,889.55** **357,577,587.32** **Agency MBS**

Asset Backed

Description	Base Current Units	Base Book Value	Security Type Category
ALLYA 171 A2	307,324.46	307,311.67	Asset Backed
BLACKBIRD CAPITAL AIRCRAFT LEASE SECURITIZATION LT	1,489,583.34	1,489,577.64	Asset Backed
CAUTO 171 A1	2,091,250.00	2,090,692.42	Asset Backed
CLIF 141 NTS	3,031,504.19	3,024,402.83	Asset Backed
CNHI 15A A3	1,190,205.15	1,190,195.89	Asset Backed
CNHI 15C A3	2,450,347.89	2,450,274.09	Asset Backed
AFIN 163 A3	300,000.00	300,000.00	Asset Backed
COMET 151A A	500,000.00	500,000.00	Asset Backed
CHAIT 152 A	2,495,000.00	2,494,984.23	Asset Backed
CHAIT 157 A	500,000.00	500,318.29	Asset Backed
CCCIT 17A9 A9	500,000.00	499,962.75	Asset Backed
CBSLT 16B A1	2,065,198.49	2,064,635.27	Asset Backed
CBSLT 16B A2	768,253.94	768,253.94	Asset Backed
DCENT 153 A	500,000.00	501,396.99	Asset Backed
DCENT 154 A	2,350,000.00	2,360,403.41	Asset Backed
DCENT 161 A	500,000.00	500,147.33	Asset Backed
DRIVE 16C B	3,000,000.00	2,999,807.83	Asset Backed
DRIVE 171 A3	120,000.00	119,997.09	Asset Backed
EFF 171 A1	110,447.01	110,447.01	Asset Backed
FCAT 164 A2	2,590,000.00	2,589,712.22	Asset Backed
FORDF 163 A1	470,000.00	469,950.72	Asset Backed
FORDO 14A A4	46,273.18	46,272.73	Asset Backed
FORDO 15A A4	900,000.00	899,996.68	Asset Backed
GAAFT 16T1 AT1	435,000.00	434,999.50	Asset Backed
HERO 162 A	1,286,782.09	1,286,737.57	Asset Backed
HERO 163A A1	1,357,779.35	1,357,710.24	Asset Backed
HART 16A A3	715,000.00	714,938.42	Asset Backed
NAVITAS EQUIPMENT RECEIVABLES LLC	1,304,286.37	1,304,185.08	Asset Backed
NFMOT 162 A2	1,445,000.00	1,444,714.00	Asset Backed
PFSFC 16B A	1,715,000.00	1,715,415.78	Asset Backed
SCFET 171 A	2,030,030.73	2,029,651.14	Asset Backed
SYNCT 161 A	650,000.00	649,932.52	Asset Backed
TAOT 15B A3	463,385.08	463,381.07	Asset Backed
TCF 172 A	5,413,477.09	5,412,850.12	Asset Backed
UACST 171 A	318,461.89	318,458.44	Asset Backed
WOART 15B A3	500,000.00	500,349.87	Asset Backed
WOART 15A A3	374,683.18	374,682.70	Asset Backed
WOART 16B A3	500,000.00	496,703.29	Asset Backed
WOART 16A A4	1,500,000.00	1,499,633.79	Asset Backed
OMFIT 171 A1	2,500,000.00	2,499,721.91	Asset Backed

--- **50,784,273.42** **50,782,806.46** **Asset Backed**

CD

Description	Base Current Units	Base Book Value	Security Type Category
Adams Dairy Bank	248,000.00	247,942.25	CD
Albany Bank And Trust Company N.A.	248,000.00	247,941.57	CD
Ally Bank	248,000.00	247,768.69	CD
Amboy Bank	247,000.00	246,977.55	CD
American Eagle Bank of Chicago	100,000.00	100,273.60	CD
American Express Bank, FSB	55,000.00	54,946.52	CD
American Express Bank, FSB	182,000.00	182,473.95	CD
American Express Bank, FSB	10,000.00	10,016.62	CD

American Express Centurion Bank	6,000.00	5,995.12	CD
American Express Centurion Bank	37,000.00	36,982.69	CD
American Express Centurion Bank	77,000.00	77,038.82	CD
American Express Centurion Bank	58,000.00	58,015.67	CD
American Express Centurion Bank	10,000.00	9,999.90	CD
American Express Centurion Bank	5,000.00	5,000.05	CD
American National Bank Fox Cities	130,000.00	130,000.00	CD
Avidia Bank	110,000.00	109,993.12	CD
BMW Bank of North America	9,000.00	9,029.65	CD
BMW Bank of North America	171,000.00	171,700.67	CD
BMO Harris Bank National Association	20,000.00	19,999.94	CD
BMO Harris Bank National Association	25,000.00	24,967.43	CD
BMO Harris Bank National Association	162,000.00	161,926.92	CD
Bank of California, National Association	16,000.00	15,993.37	CD
Popular North America, Inc.	18,000.00	17,989.36	CD
Bank of Baroda	11,000.00	10,995.07	CD
Bank of Belleville	3,000.00	2,984.20	CD
Bank of New England	191,000.00	190,919.78	CD
Bank of North Carolina	50,000.00	50,147.22	CD
Bank of North Carolina	30,000.00	30,044.61	CD
The Bank of Missouri	248,000.00	247,943.45	CD
Bank of China Limited	144,000.00	143,955.88	CD
Bank of the West	29,000.00	28,766.20	CD
Bank Rhode Island	248,000.00	247,923.26	CD
Bankfinancial, National Association	248,000.00	247,892.55	CD
BankLiberty	10,000.00	9,992.33	CD
BankUnited, N.A.	248,000.00	248,086.09	CD
Bar Harbor Bank & Trust	10,000.00	10,000.00	CD
Bar Harbor Bank & Trust	5,000.00	4,985.31	CD
Barclays Bank Delaware	50,000.00	50,168.03	CD
Barclays Bank Delaware	13,000.00	13,055.98	CD
Barclays Bank Delaware	53,000.00	53,100.98	CD
Barclays Bank Delaware	100,000.00	100,254.01	CD
Barclays Bank Delaware	10,000.00	10,005.78	CD
Barclays Bank Delaware	20,000.00	20,048.84	CD
Bank of Hope	27,000.00	26,960.28	CD
Beal Bank USA	170,000.00	169,827.99	CD
Belmont Savings Bank	75,000.00	75,164.90	CD
Beneficial Bank	144,000.00	143,952.56	CD
Berkshire Bank	205,000.00	204,957.76	CD
Biddeford Savings Bank	15,000.00	14,960.99	CD
Brookline Bank	248,000.00	247,918.08	CD
Cadence Bank, N.A.	80,000.00	80,043.50	CD
Cambridge Trust Company	54,000.00	54,061.43	CD
Capital Bank, N.A.	5,000.00	4,991.94	CD
Capital One Bank	218,000.00	217,796.67	CD
Capital One Bank	30,000.00	29,880.83	CD
Capital One, National Association	247,000.00	247,603.73	CD
Cathay Bank	5,000.00	5,000.00	CD
Centennial Bank	150,000.00	149,999.33	CD
Charter Bank	247,000.00	246,869.07	CD
CIT Bank, National Association	25,000.00	25,094.56	CD
CIT Bank, National Association	5,000.00	4,995.23	CD
CIT Bank, National Association	15,000.00	14,989.79	CD
CIT Bank, National Association	30,000.00	29,993.09	CD
CIT Bank, National Association	30,000.00	30,042.77	CD
CIT Bank, National Association	39,000.00	39,152.21	CD
CIT Bank, National Association	8,000.00	8,022.46	CD
Comenity Capital Bank	100,000.00	100,189.26	CD
Comenity Capital Bank	138,000.00	138,364.65	CD
Comenity Capital Bank	10,000.00	9,987.64	CD
Commerce Bank	50,000.00	49,999.05	CD
Commercial Bank	100,000.00	100,261.59	CD
BBVA Compass Bancshares, Inc.	137,000.00	137,071.75	CD
BBVA Compass Bancshares, Inc.	10,000.00	9,999.60	CD
BBVA Compass Bancshares, Inc.	100,000.00	100,148.19	CD

Congressional Bank	248,000.00	247,741.44	CD
ConnectOne Bank	244,000.00	244,599.56	CD
Crescent Bank & Trust	48,000.00	48,068.79	CD
CresCom Bank	248,000.00	247,892.58	CD
Custer Federal State Bank	33,000.00	32,980.79	CD
Customers Bank	2,000.00	1,997.09	CD
Customers Bank	16,000.00	15,953.49	CD
DMB Community Bank	248,000.00	247,946.00	CD
Discover Bank	6,000.00	6,007.25	CD
Discover Bank	15,000.00	14,999.67	CD
Discover Bank	10,000.00	9,989.84	CD
Discover Bank	5,000.00	4,998.28	CD
Discover Bank	25,000.00	25,083.00	CD
Discover Bank	6,000.00	6,013.06	CD
Discover Bank	40,000.00	39,853.72	CD
Discover Bank	5,000.00	4,996.89	CD
Discover Bank	5,000.00	4,994.92	CD
Discover Bank	25,000.00	25,055.87	CD
Discover Bank	50,000.00	50,064.03	CD
Discover Bank	48,000.00	48,090.24	CD
Dollar Bank, Federal Savings Bank	247,000.00	247,706.68	CD
Eagle Valley Bank, National Association	11,000.00	10,992.13	CD
EagleBank	53,000.00	52,964.94	CD
EnerBank USA	245,000.00	244,610.05	CD
TIAA, FSB	197,000.00	196,926.10	CD
TIAA, FSB	50,000.00	49,838.09	CD
F&M Bank	248,000.00	247,937.06	CD
Farmers and Merchants Bank	248,000.00	247,903.71	CD
Farmers & Merchants Savings Bank	240,000.00	240,000.00	CD
Farmers Bank & Trust	248,000.00	247,895.81	CD
Farmers Trust and Savings Bank	66,000.00	65,975.58	CD
The First Bank of Greenwich	248,000.00	247,941.57	CD
First Federal Savings Bank	248,000.00	247,928.73	CD
The First National Bank and Trust Company	100,000.00	99,934.30	CD
First Neighbor Bank, National Association	247,000.00	246,922.43	CD
First Resource Bank	190,000.00	190,068.69	CD
First Financial Northwest Bank	248,000.00	248,000.00	CD
1st Source Bank	57,000.00	56,988.79	CD
First State Bank	146,000.00	146,190.06	CD
First State Bank	248,000.00	247,853.12	CD
Firstrust Savings Bank	20,000.00	19,961.52	CD
Firstbank Puerto Rico	88,000.00	87,902.42	CD
Firstbank Puerto Rico	40,000.00	39,991.42	CD
Flushing Bank	5,000.00	5,008.17	CD
Franklin Synergy Bank	246,000.00	246,000.00	CD
GE Capital Financial Inc.	245,000.00	245,507.86	CD
GNB Bank	248,000.00	247,809.67	CD
Goldman Sachs Bank USA	11,000.00	10,979.16	CD
Goldman Sachs Bank USA	5,000.00	5,000.01	CD
Goldman Sachs Bank USA	10,000.00	9,982.05	CD
Great Midwest Bank, State Savings Bank	198,000.00	198,000.00	CD
Great Southern Bank	248,000.00	247,880.96	CD
Greenfield Savings Bank	80,000.00	79,961.18	CD
Hsbc Bank USA	15,000.00	14,942.38	CD
HSBC Bank USA, National Association	95,000.00	95,023.37	CD
HSBC Bank USA, National Association	100,000.00	99,926.65	CD
Harborone Bank	124,000.00	123,983.87	CD
Heritage Bank Usa Inc.	248,000.00	247,876.55	CD
Homebanc National Association	50,000.00	49,986.86	CD
HomeStreet Bank	248,000.00	247,951.69	CD
Iberiabank	65,000.00	65,033.88	CD
Iowa Trust & Savings Bank	248,000.00	247,869.19	CD
The Isabella Bank & Trust	245,000.00	245,000.00	CD
Israel Discount Bank of New York	50,000.00	49,988.53	CD
Israel Discount Bank of New York	55,000.00	54,984.75	CD
Israel Discount Bank of New York	106,000.00	106,000.00	CD

JPMorgan Chase Bank, N.A.	63,000.00	62,885.75	CD
JPMorgan Chase Bank, N.A.	150,000.00	149,961.47	CD
JPMorgan Chase Bank, N.A.	34,000.00	33,997.72	CD
Keybank National Association	50,000.00	50,000.00	CD
Keybank National Association	49,000.00	48,982.92	CD
Keybank National Association	25,000.00	24,987.01	CD
Lake City Bank	248,000.00	247,970.78	CD
Landmark Bank, National Association	245,000.00	244,868.20	CD
Landmark Community Bank	245,000.00	244,999.01	CD
Legacy Bank & Trust Company	248,000.00	247,941.75	CD
Lincoln Savings Bank	125,000.00	125,050.14	CD
MB Financial Bank, National Association	200,000.00	199,998.98	CD
mBank	240,000.00	240,179.23	CD
Medallion Bank	228,000.00	228,290.37	CD
Medallion Bank	20,000.00	20,027.66	CD
Mercantil Commercebank, National Association	48,000.00	48,107.23	CD
Mercantil Commercebank, National Association	75,000.00	74,982.75	CD
Mercantile Bank Corporation	245,000.00	246,061.90	CD
Merrick Bank Corporation	50,000.00	50,080.53	CD
Merrick Bank Corporation	14,000.00	14,020.81	CD
Merrick Bank Corporation	114,000.00	113,971.93	CD
Merrick Bank Corporation	35,000.00	34,972.02	CD
Midland States Bank	247,000.00	246,902.29	CD
Midwest Community Bank	5,000.00	4,987.39	CD
MountainOne Bank	27,000.00	27,008.30	CD
Mutualbank	100,000.00	100,154.17	CD
Old National Bank	245,000.00	244,992.86	CD
One Bank & Trust, National Association	245,000.00	245,252.72	CD
Oriental Bank	12,000.00	11,999.94	CD
Pacific Western Bank	246,000.00	245,757.78	CD
PeoplesBank	247,000.00	246,854.23	CD
People's United Bank, National Association	245,000.00	244,998.94	CD
The Provident Bank	248,000.00	247,889.46	CD
Reading Co-operative Bank	195,000.00	194,999.20	CD
Republic Bank, Inc.	248,000.00	247,939.19	CD
Rollstone Bank & Trust	66,000.00	65,989.10	CD
Rondout Savings Bank	238,000.00	238,428.68	CD
S & T Bank	246,000.00	245,975.74	CD
Safra National Bank of New York	237,000.00	237,000.00	CD
Sallie Mae Bank	20,000.00	20,040.12	CD
Sallie Mae Bank	20,000.00	19,945.64	CD
Sallie Mae Bank	6,000.00	5,993.43	CD
Sallie Mae Bank	171,000.00	170,928.95	CD
Sauk Valley Bank & Trust Company	248,000.00	247,998.96	CD
Seacoast National Bank	248,000.00	247,943.95	CD
Security State Bank	248,000.00	247,686.94	CD
Smartbank	248,000.00	247,881.30	CD
Southern First Bank	248,000.00	247,889.46	CD
Southern Bank	248,000.00	247,899.06	CD
Southside Bank	50,000.00	49,963.22	CD
SouthWest Bank	248,000.00	248,397.61	CD
Southwest National Bank	4,000.00	3,993.87	CD
State Bank of Texas	50,000.00	50,000.00	CD
State Bank of Texas	195,000.00	195,397.73	CD
Stearns Bank National Association	125,000.00	124,857.54	CD
Synchrony Bank	245,000.00	245,326.12	CD
TBK Bank, SSB	35,000.00	34,999.83	CD
Third Federal Savings and Loan Association of Clev	54,000.00	54,025.30	CD
Third Federal Savings and Loan Association of Clev	50,000.00	50,113.56	CD
Transportation Alliance Bank Inc.	247,000.00	246,899.47	CD
Triad Bank	245,000.00	244,954.45	CD
Verus Bank of Commerce	15,000.00	14,973.99	CD
Wex Bank	48,000.00	47,962.64	CD
Wex Bank	50,000.00	50,033.57	CD
WebBank	115,000.00	114,995.56	CD
WebBank	5,000.00	4,995.06	CD

WebBank	120,000.00	120,000.00	CD
Woori America Bank Scholarship Foundation, Inc.	245,000.00	245,341.01	CD
First National Bank of Pennsylvania	95,000.00	94,896.68	CD
ZB, National Association	247,000.00	246,965.95	CD

--- **24,676,000.00** **24,679,769.55** **CD**

CMO

Description	Base Current Units	Base Book Value	Security Type Category
COMM 12LC4 A4	1,850,000.00	1,857,552.41	CMO
COMM 12CRE5 A4	1,850,000.00	1,874,626.87	CMO
COMM 12CRE4 A3	1,650,000.00	1,671,265.89	CMO
CSAIL 15C3 A2	2,250,000.00	2,287,771.60	CMO
COMM 15LC23 A2	3,000,000.00	3,055,932.90	CMO
GSMS 12GCJ7 A4	998,148.91	1,037,214.01	CMO
GSMS 13GC16 A2	2,778,899.97	2,795,037.11	CMO
GSMS 15GS1 A3	1,000,000.00	1,024,950.29	CMO
JPMCC 11C4 A3	2,024,339.20	2,041,255.04	CMO
JPMCC 16NINE A	5,500,000.00	5,606,925.82	CMO
UBSBB 12C3 A4	2,500,000.00	2,531,656.79	CMO
WFRBS 12C10 A3	3,000,000.00	3,007,889.38	CMO
WFRBS 12C9 A3	4,500,000.00	4,557,060.85	CMO
WFRBS 12C8 A2	415.94	419.95	CMO
WFRBS 12C8 A3	4,000,000.00	4,101,330.15	CMO
WFRBS 15NXS4 A4	1,500,000.00	1,537,382.66	CMO

--- **38,401,804.02** **38,988,271.72** **CMO**

Corporate

Description	Base Current Units	Base Book Value	Security Type Category
AFLAC INC	5,000,000.00	5,195,620.02	Corporate
AEP TRANSMISSION COMPANY LLC	3,000,000.00	3,024,943.61	Corporate
AEP TRANSMISSION COMPANY LLC	2,325,000.00	2,320,830.49	Corporate
AIG GLOBAL FUNDING	3,000,000.00	2,995,532.60	Corporate
AIG GLOBAL FUNDING	2,200,000.00	2,197,787.70	Corporate
AT&T INC	4,000,000.00	3,980,818.99	Corporate
AT&T INC	8,000,000.00	7,986,347.32	Corporate
ABBVIE INC	3,175,000.00	3,139,891.69	Corporate
ACTAVIS FUNDING SCS	1,275,000.00	1,273,841.08	Corporate
ALABAMA POWER CO	2,000,000.00	2,035,669.24	Corporate
AMAZON.COM INC	5,000,000.00	4,991,133.43	Corporate
AMEREN ILLINOIS CO	2,000,000.00	2,002,689.09	Corporate
AMERICAN AIRLINES 2016-2 PASS THROUGH TRUSTS	1,996,700.00	1,996,700.00	Corporate
AMERICAN AIRLINES 2016-2 PASS THROUGH TRUSTS	2,069,750.00	2,069,750.00	Corporate
AMERICAN AIRLINES INC	3,871,689.92	3,871,689.92	Corporate
AMERICAN ELECTRIC POWER CO INC	1,200,000.00	1,198,687.95	Corporate
AMERICAN EXPRESS CO	2,325,000.00	2,324,487.64	Corporate
AMERICAN EXPRESS CREDIT CORP	2,705,000.00	2,703,471.47	Corporate
AMERICAN EXPRESS CREDIT CORP	3,000,000.00	2,998,898.71	Corporate
AMERICAN EXPRESS CREDIT CORP	2,000,000.00	2,048,981.59	Corporate
AMERICAN HONDA FINANCE CORP	330,000.00	329,979.97	Corporate
AMERICAN HONDA FINANCE CORP	2,000,000.00	1,999,236.17	Corporate
AMERICAN HONDA FINANCE CORP	1,140,000.00	1,136,902.62	Corporate
AMERICAN INTERNATIONAL GROUP INC	3,000,000.00	2,998,849.74	Corporate
AMGEN INC	1,000,000.00	996,040.91	Corporate
AMGEN INC	925,000.00	924,916.99	Corporate
AMPHENOL CORP	1,100,000.00	1,098,682.74	Corporate
ANHEUSER-BUSCH INBEV FINANCE INC	6,000,000.00	5,996,789.50	Corporate
ANHEUSER-BUSCH INBEV FINANCE INC	2,775,000.00	2,769,133.23	Corporate
ANHEUSER-BUSCH INBEV FINANCE INC	6,000,000.00	6,309,883.10	Corporate
APPLE INC	2,000,000.00	1,883,704.28	Corporate
APPLE INC	7,000,000.00	6,990,847.94	Corporate
APPLE INC	70,000.00	69,941.36	Corporate
APPLE INC	6,000,000.00	5,993,310.64	Corporate

APPLIED MATERIALS INC	2,000,000.00	1,999,182.83	Corporate
APPLIED MATERIALS INC	2,550,000.00	2,541,112.28	Corporate
ARCHER-DANIELS-MIDLAND COMPANY	1,000,000.00	1,070,896.43	Corporate
ARCHER DANIELS MIDLAND CO	4,000,000.00	3,989,630.16	Corporate
AVALONBAY COMMUNITIES, INC.	3,000,000.00	2,997,122.19	Corporate
AVALONBAY COMMUNITIES INC	1,500,000.00	1,541,874.29	Corporate
AVALONBAY COMMUNITIES INC	2,150,000.00	2,163,516.02	Corporate
BB&T CORP	1,765,000.00	1,764,878.46	Corporate
BB&T CORP	7,025,000.00	7,022,488.64	Corporate
BP CAPITAL MARKETS PLC	2,500,000.00	2,500,000.00	Corporate
BP CAPITAL MARKETS PLC	3,125,000.00	3,125,000.00	Corporate
BP CAPITAL MARKETS PLC	6,000,000.00	6,000,000.00	Corporate
BNZ INTERNATIONAL FUNDING LIMITED (LONDON BRANCH)	1,500,000.00	1,499,579.04	Corporate
BANK OF AMERICA NA	2,000,000.00	1,999,553.59	Corporate
BANK OF AMERICA CORP	3,000,000.00	3,064,328.07	Corporate
BANK OF AMERICA CORP	10,000,000.00	10,180,667.74	Corporate
BANK OF MONTREAL	9,300,000.00	9,294,650.07	Corporate
BANK OF NEW YORK MELLON CORP	2,000,000.00	2,058,105.77	Corporate
BANK OF NEW YORK MELLON CORP	500,000.00	503,139.95	Corporate
BANK OF NEW YORK MELLON CORP	5,555,000.00	5,626,998.54	Corporate
BANK OF NOVA SCOTIA	4,825,000.00	4,824,766.24	Corporate
BANK OF NOVA SCOTIA	3,000,000.00	2,999,251.23	Corporate
BANK OF NOVA SCOTIA	6,000,000.00	5,999,444.34	Corporate
C R BARD INC	1,000,000.00	1,047,129.30	Corporate
C R BARD INC	4,900,000.00	4,899,789.29	Corporate
BARCLAYS PLC	4,000,000.00	3,998,065.41	Corporate
BARCLAYS BANK PLC	7,000,000.00	7,232,395.59	Corporate
BERKSHIRE HATHAWAY FINANCE CORP	4,350,000.00	4,340,691.27	Corporate
BIOGEN IDEC INC	1,000,000.00	1,017,845.17	Corporate
BIOGEN INC	4,000,000.00	3,995,041.62	Corporate
BLACKROCK INC	1,000,000.00	1,052,822.52	Corporate
BOEING CO	1,900,000.00	1,894,744.29	Corporate
BOEING CO	1,000,000.00	981,692.44	Corporate
BOSTON PROPERTIES LP	4,089,000.00	4,046,499.48	Corporate
BOSTON PROPERTIES LP	890,000.00	886,654.42	Corporate
BRISTOL-MYERS SQUIBB CO	500,000.00	499,550.83	Corporate
BROWN-FORMAN CORP	2,000,000.00	1,879,751.98	Corporate
BROWN-FORMAN CORP	1,150,000.00	1,149,779.88	Corporate
CABOT CORP	700,000.00	699,060.31	Corporate
CAMPBELL SOUP CO	350,000.00	349,601.73	Corporate
CAPITAL ONE FINANCIAL CORP	3,000,000.00	3,001,111.40	Corporate
CAPITAL ONE BANK USA NA	2,775,000.00	2,773,599.26	Corporate
CAPITAL ONE NA	2,425,000.00	2,424,942.95	Corporate
DUKE ENERGY PROGRESS LLC	2,000,000.00	2,025,474.81	Corporate
CATERPILLAR INC	1,000,000.00	968,214.26	Corporate
CATERPILLAR FINANCIAL SERVICES CORPORATION	1,000,000.00	998,194.98	Corporate
CATERPILLAR FINANCIAL SERVICES CORP	5,000,000.00	4,997,423.73	Corporate
CATERPILLAR FINANCIAL SERVICES CORP	5,000,000.00	5,000,000.00	Corporate
CATERPILLAR FINANCIAL SERVICES CORP	1,000,000.00	999,979.71	Corporate
CATERPILLAR FINANCIAL SERVICES CORP	1,950,000.00	1,948,917.38	Corporate
CHEVRON CORP	4,500,000.00	4,499,963.02	Corporate
CHEVRON PHILLIPS CHEMICAL COMPANY LLC	4,000,000.00	3,952,953.53	Corporate
CHEVRON CORP	5,000,000.00	5,000,000.00	Corporate
CHEVRON CORP	3,000,000.00	3,000,000.00	Corporate
CISCO SYSTEMS INC	1,000,000.00	998,638.13	Corporate
CISCO SYSTEMS INC	6,200,000.00	6,237,190.58	Corporate
CISCO SYSTEMS INC	7,500,000.00	7,490,533.27	Corporate
CITIGROUP INC	2,000,000.00	2,003,824.96	Corporate
CITIGROUP INC	3,000,000.00	3,084,858.87	Corporate
CITIGROUP INC	3,000,000.00	3,004,330.56	Corporate
CITIGROUP INC	2,000,000.00	2,006,614.03	Corporate
CITIGROUP INC	1,000,000.00	972,149.63	Corporate
CITIZENS BANK NA	6,000,000.00	5,997,536.45	Corporate
CITIZENS FINANCIAL GROUP INC	1,825,000.00	1,824,278.32	Corporate
CLOROX CO	4,300,000.00	4,298,539.17	Corporate
COCA-COLA CO	5,000,000.00	5,071,051.27	Corporate

COCA-COLA CO	5,000,000.00	4,998,916.52	Corporate
COLONIAL PIPELINE CO	3,000,000.00	3,051,564.34	Corporate
COMCAST CORP	1,000,000.00	996,063.19	Corporate
COMCAST CORP	4,000,000.00	4,187,699.94	Corporate
COMCAST CORP	3,500,000.00	3,478,982.93	Corporate
COMCAST CORP	3,000,000.00	2,996,237.82	Corporate
COMERICA BANK	1,750,000.00	1,749,380.42	Corporate
CONNECTICUT LIGHT AND POWER CO	2,650,000.00	2,641,439.68	Corporate
CONOCO INC.	1,725,000.00	1,780,199.87	Corporate
CONOCOPHILLIPS CO	8,500,000.00	8,336,414.73	Corporate
CONSOLIDATED EDISON CO OF NEW YORK INC	3,000,000.00	3,043,331.15	Corporate
CORNING INC	1,100,000.00	1,099,936.87	Corporate
COSTCO WHOLESALE CORP	10,050,000.00	10,055,968.45	Corporate
COSTCO WHOLESALE CORP	3,000,000.00	2,995,216.72	Corporate
COX COMMUNICATIONS INC	2,600,000.00	2,587,733.11	Corporate
CREDIT SUISSE (NEW YORK BRANCH)	2,000,000.00	2,076,350.13	Corporate
CUMMINS INC	4,000,000.00	4,085,017.46	Corporate
DAIMLER FINANCE NORTH AMERICA LLC	4,000,000.00	3,970,131.13	Corporate
DAIMLER FINANCE NORTH AMERICA LLC	2,000,000.00	2,003,144.56	Corporate
DANAHER CORP	5,000,000.00	4,992,730.85	Corporate
JOHN DEERE CAPITAL CORPORATION	2,000,000.00	2,016,399.66	Corporate
JOHN DEERE CAPITAL CORP	500,000.00	501,603.52	Corporate
JOHN DEERE CAPITAL CORP	1,800,000.00	1,798,766.05	Corporate
JOHN DEERE CAPITAL CORP	2,000,000.00	1,992,263.08	Corporate
WALT DISNEY CO	6,000,000.00	5,920,556.87	Corporate
DOMINION GAS HOLDINGS LLC	2,000,000.00	2,008,031.18	Corporate
DOMINION GAS HOLDINGS LLC	2,000,000.00	1,995,705.81	Corporate
DOW CHEMICAL CO	1,000,000.00	990,456.75	Corporate
E I DU PONT DE NEMOURS AND CO	3,000,000.00	2,998,465.37	Corporate
DUKE ENERGY CORP	1,500,000.00	1,498,761.66	Corporate
DUKE ENERGY CORP	1,000,000.00	998,000.49	Corporate
DUKE REALTY LP	4,000,000.00	4,233,389.58	Corporate
EOG RESOURCES INC	2,225,000.00	2,223,235.32	Corporate
EOG RESOURCES INC	2,000,000.00	1,996,839.39	Corporate
EOG RESOURCES INC	1,100,000.00	1,096,254.33	Corporate
EOG RESOURCES INC	755,000.00	754,502.81	Corporate
ERP OPERATING LP	3,000,000.00	3,026,010.06	Corporate
ERAC USA FINANCE LLC	4,000,000.00	4,026,715.03	Corporate
ERAC USA FINANCE LLC	1,100,000.00	1,098,161.94	Corporate
EATON CORP	3,000,000.00	2,997,393.90	Corporate
EBAY INC	10,000,000.00	9,983,879.53	Corporate
EMERSON ELECTRIC CO	1,900,000.00	1,898,391.27	Corporate
ENCANA CORP	2,000,000.00	2,045,685.67	Corporate
ENERGY TRANSFER PARTNERS LP	1,070,000.00	1,089,284.67	Corporate
ESTEE LAUDER COMPANIES INC	3,000,000.00	3,001,730.50	Corporate
EXELON GENERATION CO LLC	3,000,000.00	2,999,032.80	Corporate
EXELON CORP	3,000,000.00	2,995,211.64	Corporate
FMC CORP	2,300,000.00	2,297,523.99	Corporate
FEDERAL REALTY INVESTMENT TRUST	3,445,000.00	3,414,165.20	Corporate
FIFTH THIRD BANCORP	1,400,000.00	1,395,303.50	Corporate
FIFTH THIRD BANK (OHIO)	7,730,000.00	7,706,729.41	Corporate
DUKE ENERGY FLORIDA LLC	500,000.00	514,640.32	Corporate
DUKE ENERGY FLORIDA LLC	2,000,000.00	1,996,853.34	Corporate
FLOWSERVE CORP	1,900,000.00	1,894,245.88	Corporate
FORD MOTOR CO	1,255,000.00	1,255,000.00	Corporate
GTE CORPORATION	665,000.00	675,335.15	Corporate
GENERAL ELECTRIC CAPITAL CORPORATION	1,000,000.00	986,633.08	Corporate
GENERAL ELECTRIC CO	1,000,000.00	999,964.54	Corporate
GILEAD SCIENCES INC	1,200,000.00	1,199,963.78	Corporate
GILEAD SCIENCES INC	2,275,000.00	2,268,069.51	Corporate
GLAXOSMITHKLINE CAPITAL INC	3,000,000.00	3,069,647.83	Corporate
GOLDMAN SACHS GROUP INC	1,000,000.00	1,052,829.95	Corporate
GOLDMAN SACHS GROUP INC	1,000,000.00	1,004,933.16	Corporate
GOLDMAN SACHS GROUP INC	2,000,000.00	2,003,452.81	Corporate
GOLDMAN SACHS GROUP INC	1,500,000.00	1,498,168.47	Corporate
GOLDMAN SACHS GROUP INC	9,000,000.00	9,020,608.03	Corporate

GOLDMAN SACHS GROUP INC	2,000,000.00	1,999,728.57	Corporate
GOLDMAN SACHS GROUP INC	3,000,000.00	3,028,150.30	Corporate
HSBC USA INC (NEW)	8,475,000.00	8,476,034.21	Corporate
HSBC USA INC (NEW)	1,880,000.00	1,879,355.22	Corporate
HSBC USA INC (NEW)	2,000,000.00	1,998,284.48	Corporate
HALLIBURTON CO	7,000,000.00	7,097,623.32	Corporate
HARLEY-DAVIDSON FINANCIAL SERVICES INC	1,225,000.00	1,223,111.14	Corporate
HERSHEY CO	3,000,000.00	2,822,690.63	Corporate
HP INC	2,500,000.00	2,544,980.20	Corporate
HOME DEPOT INC	2,000,000.00	2,097,906.00	Corporate
HOME DEPOT INC	1,100,000.00	1,097,312.35	Corporate
HONEYWELL INTERNATIONAL INC	3,000,000.00	3,135,570.39	Corporate
HUNTINGTON BANCSHARES INC	2,100,000.00	2,100,279.03	Corporate
HUNTINGTON BANCSHARES INC	2,500,000.00	2,496,579.85	Corporate
HUNTINGTON NATIONAL BANK	1,575,000.00	1,573,848.47	Corporate
HYUNDAI CAPITAL AMERICA	2,100,000.00	2,094,754.89	Corporate
IBM CREDIT LLC	500,000.00	499,631.86	Corporate
IDEX CORP	2,000,000.00	2,025,779.12	Corporate
VALE CANADA LTD	130,000.00	135,246.05	Corporate
INTEL CORP	11,500,000.00	11,234,228.57	Corporate
INTEL CORP	3,000,000.00	2,905,095.49	Corporate
INTERCONTINENTAL EXCHANGE INC	1,650,000.00	1,649,810.46	Corporate
INTERCONTINENTAL EXCHANGE INC	2,000,000.00	2,008,614.15	Corporate
INTERNATIONAL BUSINESS MACHINES CORP	1,000,000.00	1,021,673.47	Corporate
INTERNATIONAL BUSINESS MACHINES CORP	6,155,000.00	6,152,954.99	Corporate
INTERNATIONAL BUSINESS MACHINES CORP	2,725,000.00	2,717,083.50	Corporate
INTERNATIONAL BUSINESS MACHINES CORP	3,000,000.00	2,996,621.02	Corporate
INTERNATIONAL PAPER CO	2,000,000.00	1,939,381.88	Corporate
INVESCO FINANCE PLC	380,000.00	379,225.66	Corporate
JPMORGAN CHASE & CO	5,000,000.00	5,020,791.68	Corporate
JPMORGAN CHASE & CO	1,500,000.00	1,587,164.62	Corporate
JPMORGAN CHASE & CO	3,000,000.00	3,000,733.57	Corporate
JPMORGAN CHASE & CO	2,000,000.00	2,006,722.25	Corporate
JPMORGAN CHASE & CO	2,500,000.00	2,497,590.21	Corporate
JPMORGAN CHASE & CO	3,000,000.00	2,982,381.70	Corporate
JACKSON NATIONAL LIFE GLOBAL FUNDING	6,000,000.00	5,996,457.38	Corporate
JACKSON NATIONAL LIFE GLOBAL FUNDING	4,500,000.00	4,500,768.03	Corporate
JPMORGAN CHASE BANK NA	500,000.00	498,765.30	Corporate
KAISER FOUNDATION HOSPITALS	1,850,000.00	1,843,482.96	Corporate
KENAMETAL INC	2,000,000.00	1,999,181.48	Corporate
KEYCORP	1,000,000.00	1,014,397.93	Corporate
KEYCORP	950,000.00	949,915.36	Corporate
KEYBANK NA	1,500,000.00	1,498,807.06	Corporate
KIMBERLY-CLARK CORP	3,000,000.00	2,959,880.19	Corporate
KINDER MORGAN ENERGY PARTNERS LP	2,000,000.00	2,015,209.08	Corporate
KINDER MORGAN ENERGY PARTNERS LP	1,000,000.00	1,000,000.00	Corporate
LIBERTY PROPERTY LP	2,500,000.00	2,499,725.35	Corporate
LIBERTY PROPERTY LP	1,525,000.00	1,513,413.20	Corporate
ELI LILLY AND CO	1,100,000.00	1,090,797.12	Corporate
ELI LILLY AND CO	1,210,000.00	1,209,594.43	Corporate
LLOYDS BANK PLC	275,000.00	274,945.31	Corporate
LOEWS CORP	1,690,000.00	1,685,555.91	Corporate
LOWES CO INC	1,000,000.00	1,016,517.67	Corporate
MASSMUTUAL GLOBAL FUNDING II	6,000,000.00	5,995,795.20	Corporate
MEDTRONIC INC	3,500,000.00	3,420,385.68	Corporate
MEDTRONIC INC	3,355,000.00	3,354,490.66	Corporate
MEDTRONIC INC	2,500,000.00	2,496,685.75	Corporate
MERLIN AVIATION HOLDINGS DESIGNATED ACTIVITY CO	3,769,230.78	3,634,539.43	Corporate
METLIFE INC	800,000.00	800,370.27	Corporate
METLIFE INC	1,500,000.00	1,517,114.75	Corporate
METLIFE INC	625,000.00	625,115.20	Corporate
METROPOLITAN LIFE GLOBAL FUNDING I	6,000,000.00	5,996,475.89	Corporate
METROPOLITAN LIFE GLOBAL FUNDING I	6,000,000.00	5,988,213.85	Corporate
MICROSOFT CORP	5,200,000.00	5,183,175.32	Corporate
MICROSOFT CORP	5,000,000.00	4,983,362.94	Corporate
BERKSHIRE HATHAWAY ENERGY CO	1,000,000.00	1,000,502.18	Corporate

MOLSON COORS BREWING CO	2,150,000.00	2,149,387.65	Corporate
MONONGAHELA POWER CO	2,600,000.00	2,598,060.47	Corporate
MORGAN STANLEY	1,000,000.00	1,010,999.72	Corporate
MORGAN STANLEY	2,000,000.00	2,126,871.93	Corporate
MORGAN STANLEY	1,000,000.00	1,028,218.00	Corporate
MORGAN STANLEY	2,000,000.00	2,016,413.70	Corporate
MOTIVA ENTERPRISES LLC	3,150,000.00	3,274,104.99	Corporate
MYLAN NV	5,385,000.00	5,348,373.39	Corporate
NASDAQ INC	1,275,000.00	1,273,964.38	Corporate
NATIONAL BANK OF CANADA	5,500,000.00	5,498,512.32	Corporate
NATIONAL OILWELL VARCO INC	1,000,000.00	998,041.49	Corporate
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2,950,000.00	2,943,754.64	Corporate
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	5,000,000.00	4,990,133.73	Corporate
NEW YORK LIFE FUNDING	1,400,000.00	1,399,587.83	Corporate
NEWELL RUBBERMAID INC	2,475,000.00	2,474,484.11	Corporate
NORFOLK SOUTHERN CORP	1,000,000.00	1,034,257.28	Corporate
NOVARTIS SECURITIES INVESTMENT LTD	1,500,000.00	1,516,746.02	Corporate
NOVARTIS CAPITAL CORP	1,000,000.00	1,034,305.11	Corporate
NSTAR	575,000.00	573,814.86	Corporate
NSTAR ELECTRIC CO	4,475,000.00	4,468,525.42	Corporate
NSTAR ELECTRIC CO	4,000,000.00	3,987,851.85	Corporate
NUCOR CORP	335,000.00	327,757.90	Corporate
OCCIDENTAL PETROLEUM CORP	6,600,000.00	6,648,178.57	Corporate
OCCIDENTAL PETROLEUM CORP	2,000,000.00	2,010,065.29	Corporate
ONCOR ELECTRIC DELIVERY CO LLC	1,900,000.00	1,896,988.75	Corporate
ONCOR ELECTRIC DELIVERY COMPANY LLC	2,000,000.00	1,939,009.21	Corporate
ONEOK PARTNERS LP	2,000,000.00	1,999,876.74	Corporate
ORACLE CORP	2,000,000.00	1,980,717.84	Corporate
ORACLE CORP	1,500,000.00	1,517,746.37	Corporate
ORACLE CORP	3,500,000.00	3,554,263.14	Corporate
ORACLE CORP	500,000.00	499,989.77	Corporate
ORACLE CORP	2,350,000.00	2,348,090.23	Corporate
ORACLE CORP	3,500,000.00	3,374,424.67	Corporate
PNC FUNDING CORP	4,740,000.00	4,839,992.47	Corporate
PNC FUNDING CORP	1,260,000.00	1,266,475.13	Corporate
PPL ELECTRIC UTILITIES CORP	2,675,000.00	2,670,365.77	Corporate
PPL CAPITAL FUNDING INC	2,775,000.00	2,772,712.35	Corporate
PNC BANK NA	2,700,000.00	2,696,961.53	Corporate
PNC BANK NA	2,500,000.00	2,498,555.12	Corporate
PNC BANK NA	1,500,000.00	1,499,394.15	Corporate
PACCAR INC	1,600,000.00	1,599,647.22	Corporate
PENSKE TRUCK LEASING CO LP	4,000,000.00	3,990,952.67	Corporate
PEOPLES UNITED FINANCIAL INC	955,000.00	953,230.82	Corporate
PEPSI BOTTLING GROUP, INC. (THE)	2,085,000.00	2,147,352.59	Corporate
PEPSICO INC	1,000,000.00	1,014,553.14	Corporate
PEPSICO INC	2,000,000.00	2,016,988.70	Corporate
PEPSICO INC	5,000,000.00	4,953,596.23	Corporate
PEPSICO INC	3,000,000.00	3,001,314.80	Corporate
PHILIP MORRIS INTERNATIONAL INC	500,000.00	499,964.72	Corporate
PHILLIPS 66 PARTNERS LP	870,000.00	869,797.63	Corporate
PRAXAIR INC	2,000,000.00	2,047,413.49	Corporate
PRAXAIR INC	3,510,000.00	3,573,544.69	Corporate
PRECISION CASTPARTS CORP	3,375,000.00	3,374,701.93	Corporate
PRECISION CASTPARTS CORP	2,500,000.00	2,486,025.15	Corporate
PRICOA GLOBAL FUNDING I	5,000,000.00	5,000,000.00	Corporate
PRINCIPAL LIFE GLOBAL FUNDING II	4,000,000.00	3,897,895.41	Corporate
PROVIDENCE HEALTH AND SERVICES	650,000.00	650,000.00	Corporate
PRUDENTIAL INSURANCE COMPANY OF AMERICA (THE)	495,000.00	516,804.73	Corporate
PRUDENTIAL FINANCIAL INC	6,125,000.00	6,124,104.15	Corporate
PUBLIC SERVICE ELECTRIC AND GAS CO	2,300,000.00	2,299,892.66	Corporate
QUALCOMM INC	2,000,000.00	1,970,233.17	Corporate
QUALCOMM INC	4,570,000.00	4,558,368.94	Corporate
QUEST DIAGNOSTICS INC	2,500,000.00	2,493,931.53	Corporate
RAYTHEON CO	2,500,000.00	2,537,849.55	Corporate
ROCKWELL COLLINS INC	1,866,000.00	1,908,934.30	Corporate
ROCKWELL COLLINS INC	3,500,000.00	3,578,520.15	Corporate

ROLLS ROYCE CORP	1,500,000.00	1,499,536.50	Corporate
ROPER INDUSTRIES INC	3,000,000.00	2,989,688.65	Corporate
ROYAL BANK OF CANADA	500,000.00	503,804.46	Corporate
RYDER SYSTEM INC	3,000,000.00	2,984,199.39	Corporate
SAN DIEGO GAS & ELECTRIC CO	2,000,000.00	1,994,321.13	Corporate
CHARLES SCHWAB CORP	1,925,000.00	1,918,814.35	Corporate
SEMPRA ENERGY	925,000.00	924,620.09	Corporate
SIMON PROPERTY GROUP LP	7,235,000.00	7,171,435.83	Corporate
SIMON PROPERTY GROUP LP	1,200,000.00	1,199,378.02	Corporate
SIMON PROPERTY GROUP LP	3,300,000.00	3,242,669.91	Corporate
SONOCO PRODUCTS CO	1,675,000.00	1,671,549.58	Corporate
SOUTHERN POWER CO	1,500,000.00	1,497,267.88	Corporate
SPECTRA ENERGY CAPITAL LLC	900,000.00	899,520.78	Corporate
STAPLES INC	1,500,000.00	1,501,857.29	Corporate
STARBUCKS CORP	2,165,000.00	2,164,175.73	Corporate
STATE STREET CORP	3,000,000.00	3,017,120.46	Corporate
STATE STREET CORP	3,000,000.00	2,996,388.17	Corporate
TD AMERITRADE HOLDING CORP	4,000,000.00	4,081,657.11	Corporate
TJX COMPANIES INC	8,250,000.00	8,246,895.65	Corporate
TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV	1,725,000.00	1,721,068.10	Corporate
TEXAS EASTERN TRANSMISSION LIMITED PARTNERSHIP	340,000.00	362,997.40	Corporate
TEXAS INSTRUMENTS INC	3,000,000.00	2,995,941.64	Corporate
3M CO	1,220,000.00	1,219,194.80	Corporate
TIME WARNER ENTERTAINMENT COMPANY, L.P.	980,000.00	1,022,973.70	Corporate
SPECTRUM MANAGEMENT HOLDING COMPANY LLC	1,500,000.00	1,516,248.33	Corporate
SPECTRUM MANAGEMENT HOLDING COMPANY LLC	2,000,000.00	1,995,270.05	Corporate
SPECTRUM MANAGEMENT HOLDING COMPANY LLC	1,500,000.00	1,507,722.81	Corporate
TORONTO-DOMINION BANK	2,935,000.00	2,934,772.29	Corporate
TORONTO-DOMINION BANK	500,000.00	504,465.07	Corporate
TORONTO-DOMINION BANK	7,000,000.00	7,095,182.75	Corporate
TOYOTA MOTOR CREDIT CORPORATION	8,000,000.00	8,000,263.67	Corporate
TOYOTA MOTOR CREDIT CORP	2,000,000.00	1,999,267.13	Corporate
TRANSCANADA PIPELINES LTD	2,000,000.00	2,023,268.16	Corporate
TRANSCANADA PIPELINES LTD	600,000.00	595,483.27	Corporate
TRANSCANADA PIPELINES LTD	3,000,000.00	3,312,354.03	Corporate
TRAVELERS CO INC	5,000,000.00	5,175,435.28	Corporate
TRUSTEES OF PRINCETON UNIVERSITY	1,000,000.00	999,383.58	Corporate
21ST CENTURY FOX AMERICA INC	900,000.00	899,244.67	Corporate
TYCO ELECTRONICS GROUP SA	1,575,000.00	1,571,580.42	Corporate
UBS AG (STAMFORD BRANCH)	2,000,000.00	2,008,555.79	Corporate
UBS AG (STAMFORD BRANCH).	500,000.00	503,963.44	Corporate
UBS GROUP FUNDING (JERSEY) LTD	1,000,000.00	998,972.49	Corporate
UBS GROUP FUNDING (JERSEY) LTD	1,825,000.00	1,821,573.93	Corporate
UBS GROUP FUNDING (JERSEY) LTD	4,000,000.00	3,998,099.06	Corporate
UNILEVER CAPITAL CORP	1,350,000.00	1,349,816.26	Corporate
UNITED AIRLINES INC	2,850,000.00	2,857,885.12	Corporate
UNITED PARCEL SERVICE INC	5,655,000.00	5,831,353.63	Corporate
U.S. BANCORP	5,000,000.00	4,924,617.12	Corporate
U.S. BANCORP	500,000.00	501,328.07	Corporate
U.S. BANCORP	6,000,000.00	6,094,763.77	Corporate
UNITED TECHNOLOGIES CORP	7,000,000.00	7,055,117.46	Corporate
UNITEDHEALTH GROUP INC	1,975,000.00	1,974,981.79	Corporate
UNITEDHEALTH GROUP INC	2,000,000.00	2,002,847.07	Corporate
UNITEDHEALTH GROUP INC	1,000,000.00	1,027,845.50	Corporate
UNUM GROUP	1,975,000.00	1,971,876.82	Corporate
VERIZON COMMUNICATIONS INC	1,000,000.00	1,011,904.42	Corporate
VERIZON COMMUNICATIONS INC	2,000,000.00	2,072,271.73	Corporate
VERIZON COMMUNICATIONS INC	2,000,000.00	2,109,095.28	Corporate
VERIZON COMMUNICATIONS INC	6,000,000.00	6,243,777.34	Corporate
VERIZON GLOBAL FUNDING CORPORATION	195,000.00	217,816.39	Corporate
VIACOM INC (NEW)	2,000,000.00	2,070,632.91	Corporate
VIRGINIA ELECTRIC AND POWER CO	6,000,000.00	6,103,176.33	Corporate
VISA INC	100,000.00	99,994.63	Corporate
VISA INC	2,300,000.00	2,297,582.70	Corporate
VORNADO REALTY LP	1,900,000.00	1,943,436.17	Corporate
VOYA FINANCIAL INC	3,300,000.00	3,296,823.53	Corporate

W. P. CAREY INC	800,000.00	797,744.88	Corporate
WELLS FARGO BANK NA	500,000.00	506,725.75	Corporate
WELLS FARGO & CO	4,000,000.00	4,349,882.14	Corporate
WELLS FARGO & CO	2,350,000.00	2,349,750.12	Corporate
WELLS FARGO & CO	1,650,000.00	1,649,067.62	Corporate
WELLS FARGO & CO	4,075,000.00	4,041,217.06	Corporate
WILLIAMS PARTNERS LP	3,000,000.00	2,999,672.61	Corporate
ZIMMER HOLDINGS INC	1,275,000.00	1,274,801.47	Corporate
---	1,020,517,370.69	1,024,199,031.13	Corporate

Equity

Description	Base Current Units	Base Book Value	Security Type Category
AFLAC ORD	6,110.00	118,289.60	Equity
AT&T ORD	60,975.00	1,756,016.73	Equity
ABBOTT LABORATORIES ORD	15,000.00	279,201.16	Equity
ABBVIE ORD	15,000.00	304,324.27	Equity
ACTIVISION BLIZZARD ORD	1,700.00	63,087.00	Equity
ADVANSIX ORD	380.00	1,260.60	Equity
AGILENT TECHNOLOGIES ORD	1,800.00	35,426.02	Equity
AIR PRODUCTS AND CHEMICALS ORD	3,800.00	141,492.54	Equity
AKAMAI TECHNOLOGIES ORD	500.00	31,978.45	Equity
ALEXION PHARMACEUTICALS ORD	500.00	56,800.00	Equity
ALPHABET CL C ORD	1,303.00	321,234.46	Equity
ALPHABET CL A ORD	1,300.00	321,999.05	Equity
ALTRIA GROUP ORD	28,050.00	944,731.19	Equity
AMAZON COM ORD	1,340.00	992,626.43	Equity
AMERICAN EXPRESS ORD	14,571.00	270,838.60	Equity
AMERICAN TOWER REIT	2,100.00	76,614.93	Equity
AMERIPRISE FINANCE ORD	3,466.00	71,018.34	Equity
AMGEN ORD	6,996.00	1,021,908.45	Equity
AMPHENOL CL A ORD	1,800.00	33,566.58	Equity
ANADARKO PETROLEUM ORD	8,720.00	182,989.20	Equity
ANALOG DEVICES ORD	1,778.00	64,376.71	Equity
ANTHEM ORD	13,300.00	468,688.36	Equity
APPLE ORD	42,000.00	62,370.00	Equity
ARCHER DANIELS MIDLAND ORD	53,083.00	1,333,360.39	Equity
AUTOMATIC DATA PROCESSING ORD	12,871.00	807,283.36	Equity
AUTOZONE ORD	570.00	56,423.16	Equity
AVALONBAY COMMUNITIES REIT ORD	500.00	36,135.00	Equity
BB AND T ORD	3,600.00	97,949.88	Equity
BANK OF AMERICA ORD	60,750.00	581,377.50	Equity
BANK OF NEW YORK MELLON ORD	3,914.00	83,092.88	Equity
C R BARD ORD	800.00	37,780.00	Equity
BAXTER INTERNATIONAL ORD	3,200.00	85,886.82	Equity
BECTON DICKINSON ORD	900.00	61,764.84	Equity
BED BATH AND BEYOND ORD	1,630.00	41,434.60	Equity
BERKSHIRE HATHAWAY CL A ORD	2.00	228,242.00	Equity
BEST BUY ORD	5,900.00	69,914.50	Equity
BIOGEN ORD	1,500.00	62,600.42	Equity
BIOVERATIV ORD	750.00	5,362.18	Equity
BLACKROCK ORD	2,611.00	862,129.11	Equity
BOARDWALK PIPELINE PARTNERS COM UNT	55,284.00	840,271.56	Equity
BOEING ORD	8,490.00	780,530.03	Equity
BOSTON PROPERTIES REIT ORD	800.00	52,558.40	Equity
BRIGHTHOUSE FINANCIAL ORD	709.00	23,280.51	Equity
BRISTOL MYERS SQUIBB ORD	22,914.00	1,131,498.50	Equity
BRITISH AMERICAN TOBACCO ADR REP ORD	3,324.00	230,187.00	Equity
BUCKEYE PARTNERS UNT	28,120.00	1,919,908.26	Equity
CBS CL B ORD	3,600.00	41,936.40	Equity
CIGNA ORD	2,330.00	39,260.50	Equity
CVS HEALTH ORD	36,584.00	1,431,136.40	Equity
CA ORD	2,100.00	45,573.57	Equity
CABOT OIL & GAS ORD	14,200.00	130,533.50	Equity
CALIFORNIA RESOURCES ORD	40.00	124.00	Equity

CAPITAL ONE FINANCIAL ORD	2,000.00	85,100.00	Equity
CARS.COM ORD	1,566.00	20,905.46	Equity
CATERPILLAR ORD	3,900.00	109,044.00	Equity
CELGENE ORD	1,900.00	214,263.00	Equity
CENTURYLINK ORD	1,326.00	28,476.35	Equity
CHARTER COMMUNICATIONS, INC.	319.00	71,459.80	Equity
CHEVRON ORD	13,375.00	433,848.30	Equity
CISCO SYSTEMS ORD	34,240.00	967,231.18	Equity
CITIGROUP ORD	10,775.00	393,826.25	Equity
CITRIX SYSTEMS ORD	900.00	28,105.07	Equity
CLOROX ORD	700.00	41,108.69	Equity
COCA-COLA ORD	33,836.00	1,232,188.71	Equity
COGNIZANT TECHNOLOGY SOLUTN CL A ORD	3,000.00	56,694.60	Equity
COLGATE PALMOLIVE ORD	1,400.00	53,594.73	Equity
COMCAST CL A ORD	30,600.00	255,869.55	Equity
CONOCOPHILLIPS ORD	15,621.00	291,749.83	Equity
COSTCO WHOLESALE ORD	3,600.00	127,130.40	Equity
CUMMINS ORD	7,837.00	683,993.63	Equity
DCP MIDSTREAM UNT	25,369.00	625,853.23	Equity
DANAHER ORD	34,040.00	418,570.98	Equity
DAVITA ORD	1,000.00	27,974.55	Equity
DEERE ORD	11,860.00	258,878.60	Equity
DELL TECHNOLOGIES CL V ORD	2,675.00	119,998.21	Equity
WALT DISNEY ORD	9,810.00	211,426.36	Equity
DOMINION ENERGY ORD	1,900.00	60,119.42	Equity
THE DOW CHEMICAL COMPANY	0.00	0.00	Equity
DOWDUPONT ORD	20,559.00	974,722.40	Equity
DUKE ENERGY ORD	1,385.00	56,947.38	Equity
EQT MIDSTREAM PARTNERS UNT	15,962.00	1,293,344.91	Equity
E TRADE FINANCIAL ORD	4,850.00	53,107.50	Equity
EBAY ORD	5,900.00	58,247.96	Equity
EMERSON ELECTRIC ORD	43,610.00	1,557,629.99	Equity
ENABLE MIDSTREAM PARTNERS COM UNT	81,315.00	748,098.00	Equity
ENBRIDGE ENERGY PARTNERS CL A UNT	74,906.00	1,372,277.92	Equity
ENERGY TRANSFER EQUITY UNT	237,855.00	1,695,906.15	Equity
ENERGY TRANSFER PARTNERS UNT	220,398.00	5,374,341.57	Equity
ENLINK MIDSTREAM PARTNERS COM UNT	56,721.00	684,622.47	Equity
ENTERGY ORD	1,700.00	89,759.41	Equity
ENTERPRISE PRODUCTS PARTNERS UNT	273,982.00	7,008,459.56	Equity
EQUITY RESIDENTIAL REIT ORD	1,400.00	42,665.00	Equity
EXELON ORD	13,300.00	345,492.77	Equity
EXPRESS SCRIPTS HOLD ORD	6,464.00	238,410.20	Equity
EXXON MOBIL ORD	27,240.00	980,991.14	Equity
FACEBOOK CL A ORD	9,114.00	1,055,486.68	Equity
FIFTH THIRD BANCORP ORD	4,200.00	40,403.16	Equity
FISERV ORD	1,600.00	38,860.64	Equity
FORTIVE ORD	17,020.00	133,694.68	Equity
GENERAL DYNAMICS ORD	2,400.00	100,800.00	Equity
GENERAL ELECTRIC ORD	43,532.00	1,287,673.12	Equity
GENERAL MILLS ORD	23,559.00	1,179,976.66	Equity
GILEAD SCIENCES ORD	200.00	14,600.00	Equity
GOLDMAN SACHS GROUP ORD	7,810.00	536,580.14	Equity
GOODYEAR TIRE AND RUBBER ORD	6,900.00	82,869.00	Equity
HCP REIT ORD	1,500.00	39,150.79	Equity
HARRIS ORD	800.00	34,041.42	Equity
HARTFORD FINANCIAL SERVICES GRUP ORD	2,900.00	61,132.00	Equity
HESS ORD	1,460.00	49,819.09	Equity
HOME DEPOT ORD	7,026.00	1,031,594.56	Equity
HONEYWELL INTERNATIONAL ORD	9,500.00	220,208.15	Equity
HOST HOTELS & RESORTS REIT ORD	3,207.00	35,590.74	Equity
ILLINOIS TOOL ORD	7,926.00	1,084,577.98	Equity
INTEL ORD	35,732.00	960,029.90	Equity
INTERNATIONAL BUSINESS MACHINES ORD	16,883.00	1,881,933.46	Equity
INTERNATIONAL PAPER ORD	2,750.00	73,199.51	Equity
INTUIT ORD	1,700.00	47,242.66	Equity
INTUITIVE SURGICAL ORD	300.00	76,215.81	Equity

JBG SMITH PROPERTIES ORD	452.00	10,055.90	Equity
JPMORGAN CHASE ORD	23,444.00	792,252.10	Equity
JOHNSON & JOHNSON ORD	23,047.00	1,492,929.92	Equity
KLA TENCOR ORD	900.00	31,500.90	Equity
KIMBERLY CLARK ORD	8,890.00	1,025,613.74	Equity
KOHL'S ORD	1,935.00	70,047.00	Equity
KRAFT HEINZ ORD	649.00	46,526.81	Equity
L3 TECHNOLOGIES ORD	600.00	45,465.00	Equity
LOCKHEED MARTIN ORD	5,288.00	693,026.57	Equity
LOGMEIN ORD	154.00	5,595.40	Equity
MPLX COM UNT	43,950.00	1,527,992.08	Equity
MAGELLAN MIDSTREAM PARTNERS UNT	50,236.00	3,454,341.56	Equity
MARATHON PETROLEUM ORD	21,064.00	1,117,558.94	Equity
MCDONALD'S ORD	10,241.00	817,174.03	Equity
MCKESSON ORD	1,400.00	81,394.60	Equity
MERCK & CO ORD	33,220.00	1,327,996.93	Equity
METLIFE ORD	7,800.00	190,592.73	Equity
MICROSOFT ORD	35,769.00	1,538,782.01	Equity
MICRON TECHNOLOGY ORD	4,500.00	28,529.85	Equity
MONDELEZ INTERNATIONAL CL A ORD	7,349.00	59,501.14	Equity
MONSANTO ORD	13,100.00	188,623.50	Equity
MOTOROLA SOLUTIONS ORD	1,742.00	29,617.20	Equity
NETFLIX ORD	1,800.00	221,137.02	Equity
NEXTERA ENERGY ORD	1,980.00	80,722.62	Equity
NIKE CL B ORD	26,000.00	225,815.20	Equity
NORTHERN TRUST ORD	1,200.00	47,592.00	Equity
NORTHROP GRUMMAN ORD	1,700.00	78,872.56	Equity
NUCOR ORD	19,773.00	1,160,640.01	Equity
NVIDIA ORD	2,900.00	42,195.00	Equity
OCCIDENTAL PETROLEUM ORD	4,300.00	57,653.39	Equity
OMNICOM GROUP ORD	14,941.00	1,135,733.57	Equity
ORACLE ORD	9,857.00	120,945.39	Equity
PPG INDUSTRIES ORD	8,600.00	158,670.00	Equity
PPL ORD	3,040.00	43,019.34	Equity
PACCAR ORD	2,190.00	56,414.40	Equity
PARKER HANNIFIN ORD	6,000.00	211,000.00	Equity
PAYCHEX ORD	1,700.00	48,847.29	Equity
PAYPAL HOLDINGS ORD	5,900.00	80,148.34	Equity
PEPSICO ORD	17,680.00	1,266,944.77	Equity
PFIZER ORD	39,383.00	1,116,265.34	Equity
PHILIP MORRIS INTERNATIONAL ORD	19,921.00	1,042,072.70	Equity
PHILLIPS 66 ORD	7,811.00	90,956.90	Equity
PHILLIPS 66 PARTNERS COM UNT	17,823.00	866,910.72	Equity
PLAINS ALL AMERICAN PIPELINE UNT	120,985.00	3,022,805.28	Equity
PRAXAIR ORD	9,590.00	1,049,089.46	Equity
PRINCIPAL FINANCIAL GROUP ORD	17,457.00	781,322.15	Equity
PROCTER & GAMBLE ORD	27,215.00	1,784,525.68	Equity
PUBLIC STORAGE REIT ORD	800.00	59,827.76	Equity
QUALCOMM ORD	36,059.00	1,493,729.64	Equity
QUALITY CARE PROPERTIES ORD	300.00	3,854.81	Equity
QUEST DIAGNOSTICS ORD	6,600.00	275,155.52	Equity
RAYTHEON ORD	700.00	33,254.13	Equity
REGENERON PHARMACEUTICALS ORD	300.00	118,302.00	Equity
REPUBLIC SERVICES ORD	1,700.00	44,748.25	Equity
ROCKWELL AUTOMAT ORD	700.00	29,639.26	Equity
ROCKWELL COLLINS ORD	800.00	39,574.00	Equity
S&P GLOBAL ORD	1,700.00	40,089.57	Equity
SALESFORCE.COM ORD	3,000.00	208,980.00	Equity
SCHLUMBERGER ORD	7,180.00	140,310.92	Equity
SHELL MIDSTREAM PARTNERS UNT	16,625.00	545,170.33	Equity
SHIRE ADS REP 3 ORD	374.00	70,711.74	Equity
SIMON PROP GRP REIT ORD	1,512.00	97,231.75	Equity
SPECTRA ENERGY PARTNERS UNT	66,638.00	3,285,276.22	Equity
STARBUCKS ORD	18,760.00	106,228.50	Equity
STRYKER ORD	8,200.00	266,349.94	Equity
SUNTRUST BANKS ORD	2,600.00	57,755.62	Equity

SYSCO ORD	4,540.00	108,279.00	Equity
TC PIPELINES UNT	14,113.00	694,856.20	Equity
TJX ORD	4,400.00	55,514.53	Equity
TARGET ORD	18,702.00	1,045,892.12	Equity
TEGNA ORD	4,700.00	37,292.80	Equity
TEXAS INSTRUMENTS ORD	19,970.00	784,301.42	Equity
THERMO FISHER SCIENTIFIC ORD	1,500.00	66,177.45	Equity
3M ORD	9,355.00	906,243.66	Equity
TIME WARNER ORD	2,694.00	46,576.92	Equity
TRAVELERS COMPANIES ORD	14,529.00	1,308,853.73	Equity
US BANCORP ORD	10,200.00	224,718.24	Equity
UNION PACIFIC ORD	27,324.00	1,099,213.55	Equity
UNITED PARCEL SERVICE CL B ORD	9,507.00	884,849.50	Equity
UNITED TECHNOLOGIES ORD	15,552.00	1,204,815.74	Equity
UNITEDHEALTH GRP ORD	12,160.00	175,201.48	Equity
VF ORD	16,900.00	906,871.41	Equity
VALERO ENERGY ORD	15,957.00	975,039.14	Equity
VALERO ENERGY PARTNERS COM UNT	5,975.00	299,591.28	Equity
VERIZON COMMUNICATIONS ORD	26,365.00	1,250,931.53	Equity
VERTEX PHARMACEUTICALS ORD	899.00	68,301.08	Equity
VERSUM MATERIALS ORD	1,900.00	11,554.43	Equity
VIACOM CL B ORD	3,200.00	85,500.48	Equity
VISA CL A ORD	1,714.00	131,736.15	Equity
VORNADO REALTY REIT ORD	904.00	42,360.07	Equity
WAL MART STORES ORD	13,572.00	907,557.98	Equity
WASTE MANAGEMENT ORD	2,600.00	75,733.06	Equity
WELLS FARGO ORD	46,565.00	1,826,296.82	Equity
WESTERN DIGITAL ORD	1,200.00	42,470.16	Equity
WESTERN GAS PARTNERS UNT	28,938.00	1,375,423.14	Equity
WESTERN GAS EQUITY PARTNERS COM UNT	48,392.00	1,756,145.68	Equity
WHIRLPOOL ORD	2,550.00	75,454.50	Equity
WILLIAMS PARTNERS UNT	17,125.00	350,206.25	Equity
XILINX ORD	18,307.00	978,766.15	Equity
YUM BRANDS ORD	24,400.00	209,066.99	Equity
YUM CHINA ORD	24,400.00	81,685.85	Equity
FHLB OF SAN FRANCISCO	46,778.00	4,677,800.00	Equity
ALLERGAN ORD	405.00	85,054.05	Equity
MALLINCKRODT ORD	200.00	10,592.00	Equity
---	3,491,195.99	119,345,020.84	Equity

Non-US Gov

Description	Base Current Units	Base Book Value	Security Type Category
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	250,000.00	301,539.49	Non-US Gov
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	250,000.00	301,539.49	Non-US Gov

MM Fund

Description	Base Current Units	Base Book Value	Security Type Category
DREYFUS CASH MGMT CL INST MMF	19,000,000.00	19,000,000.00	MM Fund
FIRST AMRICN INSTL PRI OBLG CL Y MMF	0.16	0.16	MM Fund
FIRST AMER:TRES OBLG;V	66.62	66.62	MM Fund
JPMORGAN PRIME CL CAPITAL MMF	19,994,001.80	20,000,000.00	MM Fund
WELLS FRGO TREASURY PLUS CL I MMF	1,042.07	1,042.07	MM Fund
WFB COLLATERALIZED M/M ACCT	770,766.68	770,766.68	MM Fund
WFB INSTITUTIONAL BANK DEPOSIT	23,801,327.21	23,801,327.21	MM Fund
---	63,567,204.54	63,573,202.74	MM Fund

Mortgage Backed

Description	Base Current Units	Base Book Value	Security Type Category
BACM 15UBS7 A4	2,075,000.00	2,125,508.49	Mortgage Backed
BANK 17BNK7 A5	5,353,000.00	5,513,561.73	Mortgage Backed

CFCRE 16C4 A4	4,120,000.00	4,227,410.10	Mortgage Backed
CGGS 16RNDA AFX	3,905,113.76	3,970,672.70	Mortgage Backed
COMM 15CC22 A2	995,000.00	1,009,692.27	Mortgage Backed
COMM 15LC21 A2	375,000.00	380,942.06	Mortgage Backed
COMM 16COR1 B	5,000,000.00	5,137,446.29	Mortgage Backed
COMM 15CC27 A4	2,000,000.00	2,049,362.59	Mortgage Backed
CGCMT 16P6 A5	4,000,000.00	4,111,188.80	Mortgage Backed
CGCMT 13GC15 A4	3,000,000.00	3,220,521.23	Mortgage Backed
CGCMT 16SMPL A	2,700,000.00	2,699,726.80	Mortgage Backed
GSMS 15GC28 A2	1,195,000.00	1,211,847.19	Mortgage Backed
GSMS 16GS3 A4	2,000,000.00	2,054,304.21	Mortgage Backed
JPMBB 15C32 A5	2,000,000.00	2,049,166.28	Mortgage Backed
JPMBB 13C15 A2	2,619,575.42	2,643,920.46	Mortgage Backed
JPMBB 15C29 A2	225,000.00	228,607.28	Mortgage Backed
MSCCG 16SNR A	2,800,000.00	2,800,936.34	Mortgage Backed
WFRBS 14C20 A3	900,000.00	935,533.11	Mortgage Backed
WFRBS 13C17 A2	3,025,000.00	3,041,617.79	Mortgage Backed
WFRBS 13UBS1 A4	1,600,000.00	1,630,572.58	Mortgage Backed
WFRBS 16NXS5 A2	1,624,000.00	1,655,826.62	Mortgage Backed

--- **51,511,689.18** **52,698,364.92** **Mortgage Backed**

Muni

Description	Base Current Units	Base Book Value	Security Type Category
ALBUQUERQUE BERNALILLO CNTY WTR UTIL AUTH N MEX JT	2,560,000.00	2,975,007.80	Muni
ALPINE UTAH SCH DIST	3,000,000.00	3,413,103.87	Muni
AMERICAN MUN PWR OHIO INC REV	2,225,000.00	2,391,920.17	Muni
ARIZONA ST TRANSN BRD EXCISE TAX REV	1,500,000.00	1,730,558.76	Muni
ATLANTA GA	6,250,000.00	7,102,275.06	Muni
ATLANTA GA WTR & WASTEWTR REV	2,000,000.00	2,361,185.45	Muni
ATLANTA GA WTR & WASTEWTR REV	2,500,000.00	2,835,189.82	Muni
AUBURN UNIV ALA GEN FEE REV	2,000,000.00	2,286,720.60	Muni
AUSTIN TEX REV	9,095,000.00	9,729,795.89	Muni
BALTIMORE MD REV	3,875,000.00	4,295,095.71	Muni
CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV BK REV	3,400,000.00	3,589,766.82	Muni
CALIFORNIA ST	7,000,000.00	7,895,710.77	Muni
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	10,000.00	11,759.53	Muni
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	2,990,000.00	3,516,096.67	Muni
CAMPBELL & KENTON CNTYS KY SANT DIST NO 1 REV	5,660,000.00	6,926,540.65	Muni
CENTRAL BUCKS PA SCH DIST	2,015,000.00	2,065,944.75	Muni
CENTRAL BUCKS PA SCH DIST	1,985,000.00	2,035,186.27	Muni
CHIPPEWA VALLEY MICH SCHS	3,030,000.00	3,523,077.53	Muni
CINCINNATI OHIO CITY SCH DIST	6,000,000.00	6,551,583.89	Muni
CLACKAMAS & WASHINGTON CNTYS ORE SCH DIST NO 003 J	8,205,000.00	9,410,886.21	Muni
CLACKAMAS CNTY ORE SCH DIST NO 12 NORTH CLACKAMAS	1,000,000.00	1,141,501.75	Muni
CLARK CNTY NEV SCH DIST	2,955,000.00	3,021,686.19	Muni
CLOVIS CALIF UNI SCH DIST	3,050,000.00	2,945,652.67	Muni
COLUMBUS OHIO	3,380,000.00	3,624,408.44	Muni
CONNECTICUT ST SPL TAX OBLIG REV	1,000,000.00	1,019,346.02	Muni
CONNECTICUT ST SPL TAX OBLIG REV	2,000,000.00	2,302,015.71	Muni
COUNTY WTR-SWR DIST COLLIER CNTY FLA WTR REV	4,000,000.00	4,951,857.39	Muni
DALLAS TEX	1,085,000.00	1,129,586.83	Muni
DALLAS TEX AREA RAPID TRAN SALES TAX REV	8,000,000.00	9,287,662.18	Muni
DALLAS TEX INDPT SCH DIST	2,795,000.00	3,048,099.65	Muni
DALLAS TEX WTRWKS & SWR SYS REV	4,000,000.00	4,000,000.00	Muni
DELAWARE ST	5,515,000.00	5,671,270.90	Muni
DENVER COLO CITY & CNTY SCH DIST NO 1	4,000,000.00	4,115,338.26	Muni
DISTRICT COLUMBIA	5,000,000.00	5,716,118.01	Muni
DISTRICT COLUMBIA HSG FIN AGY CAP PROG REV	1,840,000.00	1,840,000.00	Muni
DISTRICT COLUMBIA INCOME TAX REV	4,000,000.00	4,013,801.26	Muni
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTIL REV	2,550,000.00	2,946,363.24	Muni
ENERGY NORTHWEST WASH ELEC REV	6,000,000.00	6,958,446.50	Muni
FAIRFAX CNTY VA WTR AUTH WTR REV	2,700,000.00	2,789,268.13	Muni
FLORIDA HURRICANE CATASTROPHE FD FIN CORP REV	8,100,000.00	8,100,000.00	Muni
FLORIDA ST BRD ED PUB ED	5,000,000.00	5,693,792.14	Muni

FORSYTH CNTY GA SCH DIST	7,500,000.00	7,607,072.38	Muni
FORT LAUDERDALE FLA WTR & SWR REV	1,000,000.00	1,148,265.53	Muni
GARDEN ST N J PRESERVATION TR OPEN SPACE & FARMLAN	5,000,000.00	5,146,200.91	Muni
GEORGIA ST RD & TWY AUTH REV	1,000,000.00	1,015,954.58	Muni
GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS REV	3,185,000.00	3,804,343.78	Muni
HAMILTON CNTY OHIO SWR SYS REV	4,170,000.00	4,814,669.61	Muni
HARRIS CNTY TEX FLOOD CTL DIST	8,000,000.00	9,372,186.05	Muni
HAWAII ST	5,000,000.00	5,771,459.54	Muni
HAWAII ST	1,550,000.00	1,710,580.20	Muni
HAWAII ST	1,450,000.00	1,600,238.70	Muni
HAWAII ST HWY REV	3,000,000.00	3,074,708.26	Muni
HILLSBOROUGH CNTY FLA CMNTY INVT TAX REV	4,000,000.00	4,639,763.83	Muni
HONOLULU HAWAII CITY & CNTY	5,030,000.00	5,578,750.94	Muni
INDIANA ST FIN AUTH REV	4,000,000.00	4,721,902.44	Muni
INDIANAPOLIS IND LOC PUB IMPT BD BK	5,000,000.00	5,162,006.95	Muni
JACKSON CNTY MO SPL OBLIG	3,000,000.00	3,384,403.23	Muni
JACKSON CNTY ORE SCH DIST NO 549C MEDFORD	1,630,000.00	1,911,368.77	Muni
JACKSONVILLE FLA TRANSN REV	1,500,000.00	1,758,440.74	Muni
KANSAS ST DEPT TRANSN HWY REV	1,250,000.00	1,365,040.40	Muni
KANSAS ST DEPT TRANSN HWY REV	1,500,000.00	1,776,036.09	Muni
KENTUCKY ST PPTY & BLDGS COMMN REVS	4,000,000.00	4,095,248.28	Muni
KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV	6,180,000.00	7,150,545.39	Muni
KNOX CNTY TENN	5,000,000.00	5,094,204.29	Muni
LAS VEGAS VALLEY NEV WTR DIST	500,000.00	544,806.78	Muni
LAS VEGAS VALLEY NEV WTR DIST	3,000,000.00	3,515,729.39	Muni
LONE STAR COLLEGE SYS TEX	1,555,000.00	1,925,125.11	Muni
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	2,000,000.00	2,000,000.00	Muni
LOS ANGELES CALIF UNI SCH DIST	3,000,000.00	3,497,572.27	Muni
LOUISIANA ST	2,000,000.00	2,212,869.50	Muni
LOUISIANA ST GAS & FUELS TAX REV	500,000.00	560,268.27	Muni
LOUISIANA ST GAS & FUELS TAX REV	1,500,000.00	1,680,804.82	Muni
LOUISVILLE & JEFFERSON CNTY KY METRO GOVT HEALTH S	4,000,000.00	4,659,943.96	Muni
MANCHESTER N H SCH FACS REV	4,620,000.00	4,988,307.16	Muni
MARICOPA CNTY ARIZ INDL DEV AUTH REV	850,000.00	1,023,158.68	Muni
MASSACHUSETTS BAY TRANSN AUTH MASS SALES TAX REV	6,000,000.00	6,601,724.16	Muni
MASSACHUSETTS ST	5,000,000.00	5,304,702.83	Muni
MASSACHUSETTS ST	3,000,000.00	3,644,510.87	Muni
MASSACHUSETTS ST FED HWY	1,000,000.00	1,009,541.03	Muni
MASSACHUSETTS ST WTR POLLUTN ABATEMENT TR	5,300,000.00	5,363,780.34	Muni
MC HENRY & KANE CNTYS ILL CMNTY CONS SCH DIST NO 1	3,760,000.00	3,389,204.37	Muni
MESA ARIZ	3,940,000.00	3,970,820.64	Muni
MESA ARIZ	1,560,000.00	1,572,203.10	Muni
METROPOLITAN ATLANTA RAPID TRAN AUTH GA SALES TAX	6,000,000.00	6,689,695.85	Muni
METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD	5,000,000.00	6,092,285.45	Muni
MIAMI DADE CNTY FLA EXPWY AUTH TOLL SYS REV	1,000,000.00	1,230,620.30	Muni
MIAMI-DADE CNTY FLA	3,000,000.00	3,645,516.11	Muni
MIAMI-DADE CNTY FLA WTR & SWR REV	3,000,000.00	3,094,315.88	Muni
MIAMI-DADE CNTY FLA TRAN SYS SALES SURTAX REV	2,000,000.00	2,000,000.00	Muni
MICHIGAN FIN AUTH REV	3,485,000.00	4,051,578.89	Muni
MICHIGAN FIN AUTH REV	1,000,000.00	1,197,334.88	Muni
MICHIGAN ST	3,000,000.00	3,720,726.06	Muni
MICHIGAN ST BLDG AUTH REV	1,000,000.00	1,234,782.43	Muni
MINNESOTA PUB FACS AUTH WTR POLLUTION CTL REV	10,000,000.00	10,041,453.00	Muni
MISSISSIPPI ST	4,235,000.00	4,377,168.06	Muni
MISSISSIPPI ST	4,750,000.00	5,553,563.12	Muni
MISSOURI ST ENVIRONMENTAL IMPT & ENERGY RES AUTH W	3,720,000.00	3,767,938.72	Muni
MISSOURI ST HWYS & TRANSN COMMN ST RD REV	3,000,000.00	3,617,187.01	Muni
MONTGOMERY CNTY MD	5,000,000.00	5,463,459.14	Muni
NEW JERSEY ST TRANSN TR FD AUTH	5,420,000.00	5,540,173.35	Muni
NEW MEXICO FIN AUTH ST TRANSN REV	2,500,000.00	2,917,144.31	Muni
NEW MEXICO ST SEVERANCE TAX	4,000,000.00	4,674,170.98	Muni
NEW YORK N Y	2,000,000.00	2,197,567.21	Muni
NEW YORK N Y	5,000,000.00	5,951,474.24	Muni
NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS R	4,000,000.00	3,772,218.17	Muni
NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS R	1,000,000.00	1,163,490.69	Muni
NEW YORK ST DORM AUTH REVS ST SUPPORTED DEBT	5,190,000.00	5,246,868.32	Muni

NEW YORK ST DORM AUTH ST PERS INCOME TAX REV	4,105,000.00	4,265,815.16	Muni
NEW YORK ST DORM AUTH ST PERS INCOME TAX REV	4,000,000.00	4,257,919.79	Muni
NEW YORK ST TWY AUTH GEN REV	6,000,000.00	6,479,962.74	Muni
NEW YORK ST URBAN DEV CORP REV	2,055,000.00	2,124,009.11	Muni
NEW YORK ST URBAN DEV CORP REV	2,680,000.00	2,812,437.50	Muni
NEWARK N J HSG AUTH PORT AUTH PORT NEWARK MARINE T	5,000,000.00	5,186,227.68	Muni
NEWPORT NEWS VA	5,000,000.00	5,782,743.81	Muni
NORTH CAROLINA MED CARE COMMN HEALTH CARE FACS REV	2,000,000.00	2,360,607.19	Muni
NORTH KANSAS CITY MO SCH DIST NO 74	6,045,000.00	7,022,944.32	Muni
NORTH TEX MUN WTR DIST TEX WTR SYS REV	4,000,000.00	4,975,511.90	Muni
OHIO ST	5,080,000.00	5,195,286.44	Muni
OHIO ST MENTAL HEALTH CAP FACS	2,840,000.00	3,292,385.96	Muni
OMAHA NEB	3,000,000.00	3,049,804.92	Muni
OMAHA NEB	2,500,000.00	2,596,362.07	Muni
OREGON ST DEPT TRANSN HWY USER TAX REV	3,000,000.00	3,352,299.15	Muni
OREGON ST DEPT ADMINISTRATIVE SVCS LOTTERY REV	5,035,000.00	5,879,745.69	Muni
ORLANDO FLA UTILS COMMN UTIL SYS REV	3,000,000.00	3,433,272.09	Muni
PASADENA CALIF UNI SCH DIST	700,000.00	772,209.92	Muni
PASADENA CALIF UNI SCH DIST	1,000,000.00	1,094,129.54	Muni
PASCO CNTY FLA SCH DIST SALES TAX REV	1,750,000.00	1,916,666.27	Muni
PENNSYLVANIA ST	10,000,000.00	10,097,166.39	Muni
PENNSYLVANIA ST	4,000,000.00	4,102,895.57	Muni
PENNSYLVANIA ST HIGHER EDL FACS AUTH REV	2,800,000.00	2,866,804.78	Muni
PENNSYLVANIA ST TPK COMMN TPK REV	3,000,000.00	3,400,464.04	Muni
PHOENIX ARIZ CIVIC IMPT CORP WTR SYS REV	3,000,000.00	3,513,915.85	Muni
PHOENIX ARIZ CIVIC IMPT CORP WTR SYS REV	1,000,000.00	1,156,396.37	Muni
PLATTE RIV PWR AUTH COLO PWR REV	2,000,000.00	2,015,870.87	Muni
PORT SEATTLE WASH REV	3,000,000.00	3,037,454.82	Muni
PRINCE GEORGES CNTY MD	5,000,000.00	5,487,859.60	Muni
REEDY CREEK IMPT DIST FLA	3,000,000.00	3,290,841.33	Muni
REEDY CREEK IMPT DIST FLA	4,125,000.00	5,183,600.40	Muni
RICHLAND CNTY S C SCH DIST NO 001	2,500,000.00	2,906,695.98	Muni
RICHMOND VA	4,925,000.00	5,733,304.35	Muni
SACRAMENTO CALIF MUN UTIL DIST ELEC REV	2,500,000.00	2,708,427.00	Muni
SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DIST ELEC SY	4,000,000.00	3,958,429.23	Muni
SAN ANTONIO TEX ELEC & GAS REV	50,000.00	49,750.59	Muni
SAN ANTONIO TEX ELEC & GAS REV	1,950,000.00	1,940,272.88	Muni
SAN DIEGO CALIF PUB FACS FING AUTH SWR REV	3,000,000.00	3,535,663.62	Muni
SAN DIEGO CALIF UNI SCH DIST	3,000,000.00	3,453,401.65	Muni
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	1,725,000.00	1,873,826.88	Muni
SAN FRANCISCO CALIF CITY & CNTY	4,000,000.00	4,667,199.06	Muni
SEATTLE WASH MUN LT & PWR REV	5,000,000.00	5,045,048.88	Muni
SHREVEPORT LA	1,500,000.00	1,722,412.91	Muni
SNOHOMISH CNTY WASH SCH DIST NO 015 EDMONDS	6,000,000.00	6,010,522.64	Muni
SOUTH CAROLINA ST PUB SVC AUTH REV	3,000,000.00	3,404,926.96	Muni
SOUTH CAROLINA TRANSN INFRASTRUCTURE BK REV	4,000,000.00	4,041,229.84	Muni
SOUTH CAROLINA TRANSN INFRASTRUCTURE BK REV	4,000,000.00	4,631,250.29	Muni
SWEETWATER CALIF UN HIGH SCH DIST	4,410,000.00	3,870,737.31	Muni
TAMPA BAY WTR FLA UTIL SYS REV	4,000,000.00	4,241,776.22	Muni
TAMPA FLA SPORTS AUTH REV	4,000,000.00	4,602,702.71	Muni
TENNESSEE ST SCH BD AUTH	5,000,000.00	5,895,783.89	Muni
TEXAS ST	5,000,000.00	5,798,197.35	Muni
TRIBOROUGH BRDG & TUNL AUTH N Y REVS	2,000,000.00	2,246,393.89	Muni
UNIVERSITY CALIF REVS	3,000,000.00	3,357,716.40	Muni
UNIVERSITY CALIF REVS	4,000,000.00	4,642,027.94	Muni
UNIVERSITY COLO ENTERPRISE SYS REV	2,000,000.00	1,995,328.02	Muni
UNIVERSITY KY GEN RCPTS	3,000,000.00	3,476,735.31	Muni
UNIVERSITY MD SYS AUXILIARY FAC & TUITION REV	5,620,000.00	6,099,940.30	Muni
UNIVERSITY MASS BLDG AUTH REV	8,000,000.00	9,321,769.51	Muni
UNIVERSITY N MEX UNIV REVS	5,220,000.00	5,971,938.28	Muni
UTAH TRAN AUTH SALES TAX REV	3,500,000.00	4,101,523.64	Muni
VIRGINIA COMWLTH TRANSN BRD TRANSN REV	2,000,000.00	2,169,238.89	Muni
WASHINGTON & CLACKAMAS CNTYS ORE SCH DIST NO 23 J	5,260,000.00	5,330,334.64	Muni
WASHINGTON CNTY ORE SCH DIST NO 48J BEAVERTON	2,000,000.00	2,317,566.36	Muni
WASHINGTON FED HWY GRNT ANTIC REV	2,500,000.00	2,705,574.63	Muni
WISCONSIN ST	2,000,000.00	2,004,967.69	Muni

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TIPS

Description	Base Current Units	Base Book Value	Security Type Category
UNITED STATES TREASURY	3,895,950.00	3,969,892.10	TIPS
UNITED STATES TREASURY	1,168,480.00	1,201,175.12	TIPS
UNITED STATES TREASURY	1,028,262.40	1,029,512.52	TIPS
UNITED STATES TREASURY	2,264,000.00	2,278,706.81	TIPS
UNITED STATES TREASURY	1,683,690.00	1,720,987.63	TIPS
UNITED STATES TREASURY	10,040,382.40	10,200,274.17	TIPS

US Gov

Description	Base Current Units	Base Book Value	Security Type Category
UNITED STATES TREASURY	2,500,000.00	2,709,121.15	US Gov
UNITED STATES TREASURY	5,500,000.00	6,147,073.89	US Gov
UNITED STATES TREASURY	2,000,000.00	2,164,089.21	US Gov
UNITED STATES TREASURY	501,000.00	499,673.31	US Gov
UNITED STATES TREASURY	165,000.00	172,111.05	US Gov
UNITED STATES TREASURY	500,000.00	494,084.70	US Gov
UNITED STATES TREASURY	200,000.00	199,025.42	US Gov
UNITED STATES TREASURY	35,000.00	35,347.90	US Gov
UNITED STATES TREASURY	325,000.00	325,145.39	US Gov
UNITED STATES TREASURY	2,000,000.00	1,999,556.58	US Gov
UNITED STATES TREASURY	3,000,000.00	3,020,961.47	US Gov
UNITED STATES TREASURY	860,000.00	858,140.29	US Gov
UNITED STATES TREASURY	500,000.00	495,708.16	US Gov
UNITED STATES TREASURY	5,000,000.00	4,998,511.08	US Gov
UNITED STATES TREASURY	5,500,000.00	5,543,904.55	US Gov
UNITED STATES TREASURY	4,880,000.00	4,924,194.76	US Gov
UNITED STATES TREASURY	6,000,000.00	5,958,894.38	US Gov
UNITED STATES TREASURY	500,000.00	501,543.59	US Gov
UNITED STATES TREASURY	2,000,000.00	1,950,126.66	US Gov
UNITED STATES TREASURY	7,925,000.00	7,928,435.38	US Gov
UNITED STATES TREASURY	3,500,000.00	3,409,723.59	US Gov
UNITED STATES TREASURY	13,000,000.00	13,009,792.34	US Gov
UNITED STATES TREASURY	500,000.00	500,412.27	US Gov
UNITED STATES TREASURY	12,000,000.00	11,686,390.22	US Gov
UNITED STATES TREASURY	3,000,000.00	2,934,582.95	US Gov
UNITED STATES TREASURY	6,000,000.00	5,982,044.66	US Gov
UNITED STATES TREASURY	0.00	0.00	US Gov
UNITED STATES TREASURY	5,000,000.00	4,996,293.04	US Gov
UNITED STATES TREASURY	930,000.00	925,632.87	US Gov
UNITED STATES TREASURY	250,000.00	249,619.45	US Gov
UNITED STATES TREASURY	11,900,000.00	11,864,244.38	US Gov
UNITED STATES TREASURY	500,000.00	498,735.47	US Gov
UNITED STATES TREASURY	2,425,000.00	2,394,747.83	US Gov
UNITED STATES TREASURY	100,000.00	99,928.70	US Gov
UNITED STATES TREASURY	4,930,000.00	4,924,360.61	US Gov
UNITED STATES TREASURY	4,000,000.00	3,975,965.63	US Gov
UNITED STATES TREASURY	2,000,000.00	1,996,865.37	US Gov
UNITED STATES TREASURY	119,926,000.00	120,374,988.31	US Gov

Summary

Description	Base Current Units	Base Book Value	Security Type Category
	2,355,513,323.44	2,549,205,484.06	