

EMPLOYERS HOLDINGS, INC AND SUBSIDIARIES
Supplemental Portfolio Listing
9/30/2011

| Cusip | Description | Par/ Shares | Book Value | Market Value | Group1 |
|---------------------------------|--------------------|--------------------|-------------------|---------------------|-----------------------|
| Structured Securities | | | | | |
| U.S. gov't sponsored MBS | | | | | |
| 31280NNL5 | FG E67595 | 339.56 | 340.11 | 349.85 | Structured Securities |
| 31280PN55 | FG E68512 | 1,688.74 | 1,689.35 | 1,739.91 | Structured Securities |
| 31283GN60 | FG G00413 | 10,333.13 | 10,490.99 | 12,208.28 | Structured Securities |
| 31283GRE9 | FG G00485 | 691.20 | 693.79 | 812.87 | Structured Securities |
| 31283GYD3 | FG G00708 | 11,484.09 | 11,632.64 | 13,597.97 | Structured Securities |
| 31283HML6 | FG G01263 | 1,233.97 | 1,263.66 | 1,395.72 | Structured Securities |
| 31283HWY7 | FG G01563 | 144.97 | 146.16 | 157.96 | Structured Securities |
| 31283HX59 | FG G01600 | 52,890.89 | 56,105.67 | 60,877.41 | Structured Securities |
| 31283HXY6 | FG G01595 | 979,213.38 | 980,883.02 | 1,086,221.82 | Structured Securities |
| 31283K4G0 | FG G11723 | 3,549,640.65 | 3,540,728.96 | 3,851,218.12 | Structured Securities |
| 31283KC30 | FG G10990 | 1,400.71 | 1,383.74 | 1,493.13 | Structured Securities |
| 31287PS20 | FG C64137 | 26,370.21 | 27,246.24 | 28,724.54 | Structured Securities |
| 31287SVL8 | FG C66919 | 4,794.29 | 5,004.79 | 5,410.74 | Structured Securities |
| 31287SWR4 | FG C66956 | 599.88 | 626.22 | 677.01 | Structured Securities |
| 31287URL8 | FG C68591 | 948.53 | 988.55 | 1,058.45 | Structured Securities |
| 31288AAN5 | FG C71813 | 6,624.54 | 6,825.34 | 7,348.47 | Structured Securities |
| 31288AXW0 | FG C72493 | 14,715.95 | 15,162.03 | 16,324.11 | Structured Securities |
| 31288C6N6 | FG C74477 | 13,485.70 | 13,894.49 | 14,959.42 | Structured Securities |
| 31288CUA7 | FG C74177 | 43,413.91 | 44,987.67 | 47,289.91 | Structured Securities |
| 31288G3W0 | FG C78013 | 158,698.79 | 162,569.01 | 172,867.42 | Structured Securities |
| 31288JY91 | FG C79736 | 43,731.63 | 45,130.30 | 47,635.99 | Structured Securities |
| 31288KB51 | FG C79960 | 43,506.21 | 44,735.23 | 47,403.93 | Structured Securities |
| 3128DXV63 | FG D94237 | 19,417.10 | 19,841.85 | 22,346.56 | Structured Securities |
| 3128FYT96 | FG D88676 | 447.22 | 457.98 | 507.52 | Structured Securities |
| 3128G4X70 | FG E70702 | 2,348.41 | 2,302.26 | 2,547.09 | Structured Securities |
| 3128G7UL5 | FG E73287 | 11,675.44 | 11,709.61 | 12,263.18 | Structured Securities |
| 3128G8UY5 | FG E74199 | 38,206.74 | 38,152.70 | 41,439.03 | Structured Securities |
| 3128GAEP7 | FG E75542 | 43,765.13 | 43,110.29 | 47,346.43 | Structured Securities |
| 3128GCEC2 | FG E77331 | 15,362.69 | 15,204.94 | 16,662.37 | Structured Securities |
| 3128GCV25 | FG E77833 | 2,231.97 | 2,194.20 | 2,420.79 | Structured Securities |
| 3128GDBQ2 | FG E78147 | 4,582.50 | 4,730.16 | 4,863.09 | Structured Securities |
| 3128GDP53 | FG E78544 | 5,919.40 | 6,020.15 | 6,420.18 | Structured Securities |
| 3128GH6A4 | FG E81765 | 5.14 | 5.20 | 5.54 | Structured Securities |
| 3128GHFF3 | FG E81066 | 1,180.57 | 1,198.98 | 1,232.43 | Structured Securities |
| 3128GHXG1 | FG E81579 | 2,258.92 | 2,343.81 | 2,438.12 | Structured Securities |
| 3128GJF28 | FG E81985 | 21,827.61 | 22,647.85 | 23,559.19 | Structured Securities |
| 3128GJQE0 | FG E82253 | 3,431.80 | 3,560.76 | 3,704.04 | Structured Securities |

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| 3128GKT38 | FG E83270 | 23,067.33 | 23,779.47 | 25,104.87 | Structured Securities |
| 3128GLE40 | FG E83755 | 24,261.09 | 24,062.11 | 26,358.95 | Structured Securities |
| 3128GMH52 | FG E84752 | 1,046.60 | 1,074.68 | 1,137.10 | Structured Securities |
| 3128GMR44 | FG E85007 | 166,683.23 | 171,010.26 | 181,096.32 | Structured Securities |
| 3128GRHB8 | FG E88326 | 217,667.89 | 218,228.33 | 236,354.68 | Structured Securities |
| 3128GRV30 | FG E88734 | 82,966.34 | 85,645.33 | 90,917.00 | Structured Securities |
| 3128GS5D5 | FG E89844 | 55,581.28 | 57,216.83 | 60,491.89 | Structured Securities |
| 3128GSPS0 | FG E89433 | 37,151.20 | 37,554.08 | 40,433.51 | Structured Securities |
| 3128GSQK6 | FG E89458 | 14,193.39 | 14,711.93 | 15,447.38 | Structured Securities |
| 3128GSSV0 | FG E89532 | 25,144.29 | 25,967.17 | 27,553.87 | Structured Securities |
| 3128GTCN3 | FG E89977 | 6,633.38 | 6,911.12 | 7,269.06 | Structured Securities |
| 3128GUM41 | FG E90379 | 2,386.15 | 2,462.77 | 2,596.97 | Structured Securities |
| 3128GVA91 | FG E90932 | 78,167.23 | 80,544.32 | 85,658.00 | Structured Securities |
| 3128GVBT6 | FG E90950 | 5,614.02 | 5,850.38 | 6,152.01 | Structured Securities |
| 3128GVE63 | FG E91057 | 5,854.08 | 5,958.36 | 6,344.13 | Structured Securities |
| 3128GXRT5 | FG E93198 | 447,668.16 | 452,113.87 | 484,085.96 | Structured Securities |
| 3128GYF82 | FG E93791 | 16,393.82 | 17,073.20 | 17,625.00 | Structured Securities |
| 3128H2BM4 | FG E94544 | 28,561.96 | 29,114.24 | 30,952.88 | Structured Securities |
| 3128H2SU8 | FG E95031 | 294,136.63 | 302,213.15 | 319,308.84 | Structured Securities |
| 3128H7NM0 | FG E99396 | 474,064.50 | 466,561.06 | 504,252.92 | Structured Securities |
| 3128H7SM5 | FG E99524 | 2,288,001.84 | 2,252,231.47 | 2,433,701.80 | Structured Securities |
| 3128KEA94 | FG A51832 | 2,122,493.56 | 2,119,977.79 | 2,358,429.95 | Structured Securities |
| 3128LXFB1 | FG G01962 | 3,820,956.72 | 3,728,016.23 | 4,116,507.72 | Structured Securities |
| 3128LXJ84 | FG G02087 | 1,310,842.15 | 1,280,358.97 | 1,427,874.14 | Structured Securities |
| 3128M1AL3 | FG G11911 | 479,689.08 | 469,375.76 | 518,409.58 | Structured Securities |
| 3128M1N39 | FG G12310 | 943,130.00 | 939,819.61 | 1,020,900.50 | Structured Securities |
| 3128M4CP6 | FG G02478 | 952,390.49 | 929,466.45 | 1,035,781.80 | Structured Securities |
| 3128M4FF5 | FG G02566 | 1,475,264.43 | 1,386,962.05 | 1,569,622.34 | Structured Securities |
| 3128M4YT4 | FG G03122 | 1,400,359.24 | 1,366,670.63 | 1,519,921.91 | Structured Securities |
| 3128M5ED8 | FG G03432 | 814,001.83 | 794,278.57 | 883,501.31 | Structured Securities |
| 3128M5FY1 | FG G03483 | 3,260,486.88 | 3,186,160.76 | 3,577,047.55 | Structured Securities |
| 3128M73E4 | FG G05897 | 1,373,221.71 | 1,399,395.10 | 1,464,389.90 | Structured Securities |
| 3128M7FK7 | FG G05270 | 2,572,971.72 | 2,625,537.43 | 2,790,902.42 | Structured Securities |
| 3128M8RW6 | FG G06501 | 2,956,958.43 | 2,996,011.13 | 3,102,647.77 | Structured Securities |
| 3128MCRE7 | FG G13885 | 1,241,819.55 | 1,295,276.01 | 1,320,501.24 | Structured Securities |
| 3128MCRH0 | FG G13888 | 679,880.38 | 718,654.81 | 730,511.07 | Structured Securities |
| 3128MCUW3 | FG G13997 | 1,235,507.60 | 1,268,986.10 | 1,301,434.29 | Structured Securities |
| 3128MJB74 | FG G08061 | 1,615,605.35 | 1,577,477.06 | 1,759,846.60 | Structured Securities |
| 3128MJCJ7 | FG G08072 | 4,095,167.70 | 3,968,174.58 | 4,411,928.92 | Structured Securities |
| 3128MJCK4 | FG G08073 | 1,097,888.70 | 1,072,125.74 | 1,195,908.20 | Structured Securities |
| 3128MJDY3 | FG G08118 | 1,370,260.35 | 1,389,775.73 | 1,529,320.17 | Structured Securities |
| 3128MMK77 | FG G18317 | 1,142,639.14 | 1,188,344.71 | 1,213,974.10 | Structured Securities |
| 3128MMNH2 | FG G18391 | 2,940,507.36 | 3,069,151.91 | 3,098,353.80 | Structured Securities |
| 3128QJQ33 | FH 1G1374 | 643,282.00 | 643,231.75 | 682,252.02 | Structured Securities |
| 31292GXS0 | FG C00689 | 428,751.78 | 446,705.76 | 486,560.38 | Structured Securities |
| 31292HAW4 | FG C00921 | 2,466.77 | 2,554.65 | 2,876.18 | Structured Securities |
| 31292HCG7 | FG C00971 | 11,282.06 | 11,683.98 | 13,154.54 | Structured Securities |
| 31292HKJ2 | FG C01197 | 7,117.78 | 7,117.78 | 8,050.78 | Structured Securities |
| 31292HP40 | FG C01343 | 1,485.98 | 1,521.74 | 1,677.05 | Structured Securities |
| 31292HQU1 | FG C01367 | 279,223.61 | 292,879.39 | 322,609.37 | Structured Securities |

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|-----------|-----------|--------------|--------------|--------------|-----------------------|
| 31292HTP9 | FG C01458 | 200,371.95 | 210,954.09 | 231,858.40 | Structured Securities |
| 31292HUR3 | FG C01492 | 280,188.82 | 265,958.03 | 302,211.66 | Structured Securities |
| 31292HYS7 | FG C01621 | 2,214,740.99 | 2,135,403.45 | 2,359,164.25 | Structured Securities |
| 31293D2W1 | FG C17989 | 82,898.06 | 84,532.26 | 98,480.41 | Structured Securities |
| 31293EV80 | FG C18739 | 573.51 | 587.31 | 650.84 | Structured Securities |
| 31293KRJ7 | FG C22289 | 14,219.11 | 14,650.13 | 15,781.93 | Structured Securities |
| 31293PHA6 | FG C25625 | 3,313.01 | 3,392.73 | 3,759.70 | Structured Securities |
| 312942H24 | FG A93849 | 4,067,637.21 | 4,139,758.37 | 4,323,694.97 | Structured Securities |
| 312943HT3 | FG A94742 | 1,968,890.02 | 2,023,756.19 | 2,069,598.74 | Structured Securities |
| 312943LN1 | FG A94833 | 2,920,838.31 | 2,884,426.70 | 3,073,422.90 | Structured Securities |
| 31294J5Q7 | FG E00855 | 8,543.57 | 8,674.64 | 9,158.70 | Structured Securities |
| 31294JVL9 | FG E00619 | 32,058.70 | 32,672.61 | 33,561.29 | Structured Securities |
| 31294KCW3 | FG E00985 | 121,611.82 | 125,999.93 | 129,825.48 | Structured Securities |
| 31294KL86 | FG E01251 | 7,444.11 | 7,659.74 | 8,025.20 | Structured Securities |
| 31294KP66 | FG E01345 | 429,643.49 | 436,621.63 | 463,838.81 | Structured Securities |
| 31294MAC5 | FG E02703 | 774,965.57 | 788,527.47 | 816,317.73 | Structured Securities |
| 312969BN7 | FG B16345 | 628,460.45 | 627,825.70 | 682,438.92 | Structured Securities |
| 31296UCR0 | FG A19080 | 1,883,862.36 | 1,865,669.54 | 2,030,765.95 | Structured Securities |
| 31297DL97 | FG A25752 | 304,278.48 | 304,394.11 | 338,102.08 | Structured Securities |
| 31297N3Z7 | FG A33516 | 925,229.09 | 906,030.59 | 1,007,833.54 | Structured Securities |
| 31297RL88 | FG A35751 | 1,149,710.73 | 1,091,516.45 | 1,260,738.30 | Structured Securities |
| 31297UW55 | FG A38768 | 585,094.27 | 584,585.24 | 650,133.35 | Structured Securities |
| 31298CPA1 | FG C44017 | 13,057.03 | 13,522.19 | 15,230.89 | Structured Securities |
| 31298HUP1 | FG C48690 | 518.23 | 530.70 | 586.16 | Structured Securities |
| 31298JAJ3 | FG C49009 | 7,875.01 | 8,113.72 | 8,735.59 | Structured Securities |
| 31298PTR1 | FG C53260 | 929.01 | 951.36 | 1,050.78 | Structured Securities |
| 31298VTV9 | FG C58664 | 2,217.74 | 2,217.74 | 2,508.44 | Structured Securities |
| 31298YGM7 | FG C60204 | 5,028.18 | 5,028.18 | 5,687.27 | Structured Securities |
| 3132GE5X4 | FG Q01762 | 3,978,615.40 | 4,135,860.39 | 4,229,069.24 | Structured Securities |
| 3132GEK25 | FG Q01213 | 3,982,454.00 | 4,144,984.00 | 4,233,149.48 | Structured Securities |
| 3132GEZA1 | FG Q01637 | 2,927,269.80 | 3,044,989.93 | 3,098,954.17 | Structured Securities |
| 3132GEZE3 | FG Q01641 | 3,983,739.36 | 4,147,443.00 | 4,234,515.75 | Structured Securities |
| 31335HTQ6 | FG C90559 | 88,207.68 | 90,137.22 | 101,939.84 | Structured Securities |
| 31365EJZ7 | FN 125480 | 64,848.68 | 68,881.46 | 75,459.87 | Structured Securities |
| 31368HJL8 | FN 190267 | 22,119.21 | 22,620.26 | 25,834.13 | Structured Securities |
| 31371GKH2 | FN 251496 | 8,577.53 | 9,110.94 | 9,981.07 | Structured Securities |
| 31371H6R4 | FN 252980 | 640.61 | 654.72 | 737.46 | Structured Securities |
| 31371HAD0 | FN 252104 | 718.60 | 750.26 | 792.44 | Structured Securities |
| 31371HHW1 | FN 252345 | 36,637.56 | 36,446.35 | 39,742.59 | Structured Securities |
| 31371JL93 | FN 253352 | 4,438.44 | 4,373.47 | 4,791.83 | Structured Securities |
| 31371KBL4 | FN 253943 | 23,391.55 | 23,976.91 | 25,695.38 | Structured Securities |
| 31371KDL2 | FN 254007 | 9,624.32 | 9,785.23 | 10,853.92 | Structured Securities |
| 31371KEY3 | FN 254051 | 20,504.55 | 20,956.29 | 23,628.01 | Structured Securities |
| 31371LE70 | FN 254958 | 764,854.64 | 765,218.28 | 814,960.27 | Structured Securities |
| 31371MRS8 | FN 256197 | 509,566.38 | 509,617.34 | 562,235.16 | Structured Securities |
| 31371MRV1 | FN 256200 | 568,946.98 | 567,909.43 | 617,364.37 | Structured Securities |
| 31371NHW8 | FN 256845 | 502,991.57 | 510,149.14 | 557,822.68 | Structured Securities |
| 31371NMH5 | FN 256960 | 818,651.63 | 830,301.04 | 907,892.84 | Structured Securities |
| 31374GG35 | FN 313518 | 1,174.35 | 1,174.35 | 1,187.21 | Structured Securities |
| 31374TAT6 | FN 323218 | 8,765.19 | 8,863.80 | 10,200.84 | Structured Securities |

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| 31374TNR6 | FN 323600 | 25,982.42 | 26,274.72 | 30,286.67 | Structured Securities |
| 31374TZ28 | FN 323961 | 821.13 | 839.22 | 945.27 | Structured Securities |
| 31375CXW0 | FN 331093 | 1,013.96 | 1,077.02 | 1,174.26 | Structured Securities |
| 31375YVP9 | FN 349022 | 907.71 | 944.59 | 1,028.75 | Structured Securities |
| 31376KAQ9 | FN 357415 | 406,308.04 | 396,732.45 | 433,945.11 | Structured Securities |
| 31376KCA2 | FN 357465 | 821,479.30 | 811,153.57 | 888,815.96 | Structured Securities |
| 31376KNN2 | FN 357797 | 539,891.76 | 528,051.93 | 589,443.03 | Structured Securities |
| 31376SC23 | FN 363789 | 603.22 | 603.22 | 604.05 | Structured Securities |
| 31376YNZ5 | FN 369508 | 1,524.11 | 1,557.78 | 1,773.50 | Structured Securities |
| 31379EJG3 | FN 417063 | 2,434.95 | 2,533.87 | 2,758.21 | Structured Securities |
| 31379TTR5 | FN 429060 | 2,772.20 | 2,884.82 | 3,140.24 | Structured Securities |
| 31380ATG7 | FN 434451 | 55,620.22 | 55,620.22 | 58,128.69 | Structured Securities |
| 31381AUJ8 | FN 455185 | 4,229.37 | 4,157.77 | 4,420.11 | Structured Securities |
| 31381C5W3 | FN 457261 | 32,725.51 | 33,431.50 | 38,240.09 | Structured Securities |
| 31382KQD3 | FN 484752 | 580.74 | 575.45 | 629.96 | Structured Securities |
| 31382UN44 | FN 492811 | 3,642.28 | 3,588.16 | 3,871.34 | Structured Securities |
| 31383Q6E9 | FN 510369 | 701.99 | 717.46 | 808.12 | Structured Securities |
| 31383QAH7 | FN 509508 | 639.29 | 674.35 | 735.94 | Structured Securities |
| 31383SYX2 | FN 512026 | 1,644.70 | 1,734.90 | 1,893.35 | Structured Securities |
| 31383XYA1 | FN 516505 | 130,980.94 | 132,802.74 | 150,260.02 | Structured Securities |
| 31384CXH2 | FN 520080 | 4,113.57 | 4,280.69 | 4,659.69 | Structured Securities |
| 31384FQU4 | FN 522567 | 36,802.40 | 37,751.21 | 41,710.00 | Structured Securities |
| 31384HQ55 | FN 524376 | 7,182.52 | 7,034.95 | 7,634.23 | Structured Securities |
| 31384LFY5 | FN 526783 | 353.54 | 375.53 | 413.53 | Structured Securities |
| 31384VME9 | FN 535057 | 38,211.06 | 39,380.82 | 40,614.15 | Structured Securities |
| 31384VVZ2 | FN 535332 | 4,880.00 | 4,930.32 | 5,736.34 | Structured Securities |
| 31384VZD7 | FN 535440 | 16,966.34 | 17,411.71 | 19,929.17 | Structured Securities |
| 31385HS45 | FN 545139 | 59,740.11 | 63,016.48 | 68,814.63 | Structured Securities |
| 31385JG36 | FN 545718 | 76,301.33 | 80,485.98 | 87,835.80 | Structured Securities |
| 31385JG85 | FN 545723 | 12,009.00 | 12,667.62 | 14,190.68 | Structured Securities |
| 31385JK80 | FN 545819 | 1,933.48 | 1,983.33 | 2,180.50 | Structured Securities |
| 31385N5P0 | FN 548154 | 1,851.00 | 1,952.52 | 2,132.17 | Structured Securities |
| 31385NJ67 | FN 547585 | 53,626.07 | 54,901.10 | 62,632.57 | Structured Securities |
| 31385WTW9 | FN 555065 | 132,494.05 | 133,034.71 | 143,722.92 | Structured Securities |
| 31385WX79 | FN 555202 | 446,206.12 | 457,919.03 | 502,097.90 | Structured Securities |
| 31385XAS6 | FN 555417 | 801,831.46 | 822,002.53 | 890,586.18 | Structured Securities |
| 31385XFK8 | FN 555570 | 196,046.25 | 201,161.83 | 217,746.61 | Structured Securities |
| 31385XQ59 | FN 555876 | 853,248.31 | 836,066.75 | 932,626.00 | Structured Securities |
| 31385XQ91 | FN 555880 | 2,487,032.97 | 2,435,601.13 | 2,718,401.65 | Structured Securities |
| 31386Q3F6 | FN 570598 | 2,605.93 | 2,767.99 | 3,048.13 | Structured Securities |
| 31386QFN6 | FN 569973 | 2,870.70 | 2,962.20 | 3,368.11 | Structured Securities |
| 31387EMK0 | FN 581862 | 9,388.69 | 9,793.58 | 10,588.19 | Structured Securities |
| 31387WM87 | FN 596283 | 8,985.46 | 9,135.69 | 10,133.44 | Structured Securities |
| 31387XRC1 | FN 597283 | 1,595.73 | 1,683.25 | 1,838.81 | Structured Securities |
| 31388BT69 | FN 600073 | 4,181.87 | 4,251.79 | 4,716.15 | Structured Securities |
| 31388JTC9 | FN 606347 | 10,047.57 | 10,268.93 | 11,578.12 | Structured Securities |
| 31388NGG5 | FN 609599 | 16,205.44 | 16,562.47 | 18,674.01 | Structured Securities |
| 31388QLJ6 | FN 611529 | 6,054.59 | 6,155.81 | 6,828.12 | Structured Securities |
| 31388TNW9 | FN 614305 | 63,340.01 | 64,735.47 | 72,988.59 | Structured Securities |
| 31388VFG8 | FN 615867 | 2,425.36 | 2,478.79 | 2,794.82 | Structured Securities |

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| 31388VZT8 | FN 616454 | 16,220.79 | 16,578.15 | 18,691.70 | Structured Securities |
| 31388WFF8 | FN 616766 | 30,275.13 | 31,871.67 | 34,886.94 | Structured Securities |
| 31388Y2J0 | FN 619177 | 2,090.75 | 2,136.81 | 2,409.23 | Structured Securities |
| 31389FLD2 | FN 624124 | 547,197.55 | 558,349.44 | 615,739.52 | Structured Securities |
| 31389RCB0 | FN 632866 | 118,569.04 | 123,571.17 | 128,988.89 | Structured Securities |
| 3138AAP6 | FN AH8113 | 2,631,211.38 | 2,728,031.75 | 2,778,638.15 | Structured Securities |
| 3138AFDV9 | FN AI1915 | 4,780,233.60 | 5,009,535.43 | 5,048,070.09 | Structured Securities |
| 3138AJBS0 | FN AI4548 | 2,958,902.16 | 3,023,394.15 | 3,094,271.93 | Structured Securities |
| 31390AB58 | FN 640060 | 62,118.98 | 65,525.82 | 71,509.51 | Structured Securities |
| 31390CB62 | FN 641861 | 1,968.62 | 2,048.59 | 2,215.21 | Structured Securities |
| 31390EW81 | FN 644271 | 156,568.41 | 160,433.76 | 169,989.45 | Structured Securities |
| 31390EXM9 | FN 644284 | 4,626.53 | 4,880.27 | 5,331.29 | Structured Securities |
| 31390JDS7 | FN 647313 | 1,950.45 | 2,029.69 | 2,194.76 | Structured Securities |
| 31390SMS7 | FN 654769 | 106,324.69 | 110,810.26 | 115,668.50 | Structured Securities |
| 31390SVZ1 | FN 655032 | 130,073.48 | 131,386.90 | 141,504.34 | Structured Securities |
| 31391B6M4 | FN 662476 | 1,562.25 | 1,625.72 | 1,757.94 | Structured Securities |
| 31391LAN5 | FN 669713 | 374,230.44 | 375,499.08 | 415,654.01 | Structured Securities |
| 31395JSN7 | FHR 2890 PD | 3,000,000.00 | 2,943,633.12 | 3,246,548.40 | Structured Securities |
| 31395JSP2 | FHR 2890 PE | 2,000,000.00 | 1,895,690.72 | 2,280,456.60 | Structured Securities |
| 31395MK32 | FHR 2927 OG | 4,000,000.00 | 3,777,177.38 | 4,566,708.80 | Structured Securities |
| 31396KRW4 | FNR 2006-75 YD | 5,000,000.00 | 4,814,427.90 | 5,494,419.00 | Structured Securities |
| 31400GUL7 | FN 687387 | 6,529.16 | 6,935.19 | 7,486.53 | Structured Securities |
| 31400JY29 | FN 689329 | 191,472.21 | 191,591.67 | 208,245.18 | Structured Securities |
| 31400PZT5 | FN 693854 | 342,188.64 | 344,834.35 | 370,237.84 | Structured Securities |
| 31400SD63 | FN 695925 | 239,429.33 | 245,820.88 | 260,403.34 | Structured Securities |
| 31400SQT9 | FN 696266 | 16,704.77 | 17,153.71 | 18,543.30 | Structured Securities |
| 31400YYH3 | FN 701912 | 246,873.21 | 253,510.72 | 269,839.83 | Structured Securities |
| 31401AMG9 | FN 702459 | 3,771,422.23 | 3,693,429.21 | 4,122,277.64 | Structured Securities |
| 31401MGE5 | FN 712197 | 171,148.43 | 176,643.66 | 187,070.37 | Structured Securities |
| 31401NN54 | FN 713312 | 260,079.26 | 260,586.26 | 288,703.58 | Structured Securities |
| 31402C4H2 | FN 725424 | 4,328,860.83 | 4,239,404.96 | 4,731,574.75 | Structured Securities |
| 31402CV33 | FN 725234 | 27,806.81 | 27,619.09 | 30,052.49 | Structured Securities |
| 31402DF70 | FN 725690 | 707,441.76 | 708,278.37 | 783,760.58 | Structured Securities |
| 31402DJS0 | FN 725773 | 410,866.01 | 402,290.92 | 448,834.14 | Structured Securities |
| 31402DP95 | FN 725948 | 740,536.19 | 724,979.35 | 808,969.14 | Structured Securities |
| 31402QSK8 | FN 735022 | 371,361.25 | 363,451.25 | 405,678.74 | Structured Securities |
| 31402QTR2 | FN 735060 | 858,561.99 | 859,763.15 | 951,183.66 | Structured Securities |
| 31402QW80 | FN 735171 | 1,391,177.13 | 1,376,907.16 | 1,486,876.20 | Structured Securities |
| 31402QWA5 | FN 735141 | 2,150,246.32 | 2,105,125.77 | 2,348,950.58 | Structured Securities |
| 31402RRN1 | FN 735893 | 1,011,672.35 | 961,134.00 | 1,092,272.29 | Structured Securities |
| 31402RST7 | FN 735930 | 384,218.32 | 385,402.33 | 416,915.30 | Structured Securities |
| 31402TRS6 | FN 737697 | 876,884.17 | 880,720.54 | 958,188.87 | Structured Securities |
| 31402TVP7 | FN 737822 | 270,506.13 | 263,063.97 | 288,905.96 | Structured Securities |
| 31402YR97 | FN 742212 | 1,302,205.55 | 1,305,603.82 | 1,423,349.73 | Structured Securities |
| 31403CTV3 | FN 744964 | 142,151.12 | 138,991.91 | 151,976.61 | Structured Securities |
| 31403CXG1 | FN 745079 | 2,384,059.36 | 2,340,026.80 | 2,578,002.59 | Structured Securities |
| 31403DD97 | FN 745428 | 3,630,134.60 | 3,556,306.42 | 3,963,308.36 | Structured Securities |
| 31403DDX4 | FN 745418 | 3,233,262.29 | 3,162,356.86 | 3,530,011.09 | Structured Securities |
| 31403DED7 | FN 745432 | 439,629.55 | 430,101.60 | 479,978.75 | Structured Securities |
| 31403KW58 | FN 751368 | 71,738.78 | 71,162.64 | 78,530.29 | Structured Securities |

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|-----------|-----------|--------------|--------------|--------------|-----------------------|
| 31403KWC3 | FN 751343 | 173,738.55 | 172,627.49 | 187,715.82 | Structured Securities |
| 31403KWQ2 | FN 751355 | 208,223.96 | 206,726.66 | 225,594.00 | Structured Securities |
| 31403KXP3 | FN 751386 | 243,731.53 | 237,795.54 | 260,310.15 | Structured Securities |
| 31403MVW6 | FN 753129 | 478,161.14 | 483,140.83 | 522,644.47 | Structured Securities |
| 31403MYG8 | FN 753211 | 571,121.85 | 576,028.41 | 624,253.32 | Structured Securities |
| 31403NTY3 | FN 753967 | 218,617.26 | 218,617.26 | 236,537.32 | Structured Securities |
| 31403UP39 | FN 758342 | 146,734.27 | 145,760.81 | 158,584.53 | Structured Securities |
| 31403YTJ2 | FN 762053 | 441,046.55 | 429,534.87 | 471,046.54 | Structured Securities |
| 31404ADG6 | FN 762503 | 1,397,861.90 | 1,397,861.90 | 1,510,753.23 | Structured Securities |
| 31404BEU2 | FN 763447 | 91,029.32 | 90,452.31 | 98,352.63 | Structured Securities |
| 31404BLC4 | FN 763623 | 54,896.41 | 53,487.89 | 58,630.46 | Structured Securities |
| 31404EBF2 | FN 766038 | 29,699.80 | 29,497.64 | 32,089.15 | Structured Securities |
| 31404ES64 | FN 766541 | 41,778.44 | 41,500.14 | 45,733.60 | Structured Securities |
| 31404FCH4 | FN 766972 | 36,846.84 | 36,593.00 | 39,822.59 | Structured Securities |
| 31404JQF5 | FN 770054 | 198,964.60 | 197,446.34 | 214,971.30 | Structured Securities |
| 31404LRS1 | FN 771897 | 279,551.99 | 277,586.64 | 304,093.86 | Structured Securities |
| 31404MMR6 | FN 772668 | 72,811.40 | 72,331.16 | 78,669.08 | Structured Securities |
| 31404MQP6 | FN 772762 | 670,057.13 | 665,832.58 | 723,963.23 | Structured Securities |
| 31404NXJ0 | FN 773881 | 1,281,107.04 | 1,238,403.03 | 1,368,247.94 | Structured Securities |
| 31404NZR0 | FN 773952 | 15,957.27 | 15,834.24 | 17,241.03 | Structured Securities |
| 31405DXQ5 | FN 786487 | 1,152,198.36 | 1,153,434.62 | 1,260,332.18 | Structured Securities |
| 31405E6Q3 | FN 787579 | 817,176.18 | 832,589.18 | 913,406.85 | Structured Securities |
| 31406XRW4 | FN 823201 | 705,069.98 | 705,069.98 | 784,432.66 | Structured Securities |
| 31407JRN4 | FN 832193 | 435,230.97 | 425,686.35 | 475,176.47 | Structured Securities |
| 31407JVZ2 | FN 832332 | 1,462,317.30 | 1,437,084.74 | 1,596,528.78 | Structured Securities |
| 31407MSX4 | FN 834934 | 2,234,995.14 | 2,234,995.14 | 2,362,367.51 | Structured Securities |
| 31407NQ30 | FN 835774 | 1,518,016.35 | 1,494,227.86 | 1,657,339.89 | Structured Securities |
| 31407NQM8 | FN 835760 | 1,266,456.67 | 1,187,952.05 | 1,350,030.15 | Structured Securities |
| 31407PF45 | FN 836387 | 1,489,774.44 | 1,489,017.92 | 1,610,967.60 | Structured Securities |
| 31407TF21 | FN 839985 | 2,508,004.50 | 2,480,602.87 | 2,738,189.15 | Structured Securities |
| 31407WSM6 | FN 843024 | 1,243,343.35 | 1,242,954.81 | 1,299,965.21 | Structured Securities |
| 31407XXZ9 | FN 844096 | 972,244.96 | 976,542.65 | 1,073,173.71 | Structured Securities |
| 31407YAN9 | FN 844313 | 715,589.13 | 718,641.34 | 789,874.44 | Structured Securities |
| 31408W2E1 | FN 863073 | 2,860,737.09 | 2,881,904.14 | 3,157,710.21 | Structured Securities |
| 31409JT59 | FN 872772 | 1,131,960.29 | 1,129,789.89 | 1,228,290.11 | Structured Securities |
| 31410CVE9 | FN 885413 | 495,582.87 | 496,285.53 | 551,365.68 | Structured Securities |
| 31410F2H7 | FN 888276 | 589,817.81 | 577,142.47 | 644,499.82 | Structured Securities |
| 31410F2R5 | FN 888284 | 3,406,280.11 | 3,329,979.43 | 3,711,993.75 | Structured Securities |
| 31412AGX6 | FN 919214 | 1,721,993.63 | 1,744,980.88 | 1,909,708.16 | Structured Securities |
| 31412S3B9 | FN 933794 | 2,813,045.39 | 2,688,779.39 | 3,079,356.40 | Structured Securities |
| 31412W6C5 | FN 937467 | 2,529,467.50 | 2,471,829.59 | 2,784,539.00 | Structured Securities |
| 31412XDW1 | FN 937617 | 2,172,201.95 | 2,116,005.96 | 2,391,246.79 | Structured Securities |
| 31416YYL6 | FN AB3414 | 3,963,903.84 | 4,003,035.30 | 4,076,399.43 | Structured Securities |
| 31417YRW9 | FN MA0500 | 4,628,191.40 | 4,786,045.40 | 4,986,783.67 | Structured Securities |
| 31418T2H9 | FN AD6175 | 813,192.85 | 836,912.72 | 858,756.05 | Structured Securities |
| 31419A4N4 | FN AE0828 | 4,775,501.05 | 4,936,674.21 | 4,911,029.77 | Structured Securities |
| 31419DNP2 | FN AE3097 | 4,622,116.05 | 4,828,404.74 | 4,944,462.42 | Structured Securities |
| 31419GMZ4 | FN AE5775 | 913,811.10 | 922,920.53 | 955,617.96 | Structured Securities |
| 31419KDZ5 | FN AE8219 | 4,778,177.85 | 4,870,726.38 | 5,130,090.65 | Structured Securities |
| 36200ACF4 | GN 595070 | 54,579.15 | 55,606.77 | 61,172.86 | Structured Securities |

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|-----------|-----------|--------------|--------------|--------------|-----------------------|
| 36200ACG2 | GN 595071 | 9,397.22 | 9,348.77 | 10,442.94 | Structured Securities |
| 36200AEX3 | GN 595150 | 76,636.94 | 78,552.87 | 85,895.45 | Structured Securities |
| 36200AQN2 | GN 595461 | 64,848.55 | 64,514.17 | 72,064.90 | Structured Securities |
| 36200B7F8 | GN 596794 | 2,716.95 | 2,694.03 | 3,019.29 | Structured Securities |
| 36200BBV8 | GN 595952 | 4,039.44 | 4,018.61 | 4,488.95 | Structured Securities |
| 36200D2R3 | GN 598484 | 100,859.44 | 103,216.04 | 113,044.27 | Structured Securities |
| 36200FLX4 | GN 599842 | 57,493.36 | 57,008.26 | 63,891.22 | Structured Securities |
| 36200GMA1 | GN 600753 | 157,378.65 | 156,481.62 | 173,791.67 | Structured Securities |
| 36200JVK3 | GN 602818 | 114,823.31 | 114,059.91 | 127,600.85 | Structured Securities |
| 36200K3X3 | GN 603914 | 37,547.08 | 38,254.02 | 42,083.14 | Structured Securities |
| 36200QSM7 | GN 569424 | 927.27 | 989.43 | 946.71 | Structured Securities |
| 36200STB6 | GN 571246 | 85,809.44 | 86,023.96 | 96,176.08 | Structured Securities |
| 36200T6K9 | GN 572474 | 12,220.00 | 12,257.08 | 14,131.57 | Structured Securities |
| 36200TZX9 | GN 572358 | 125,916.14 | 126,230.93 | 141,128.07 | Structured Securities |
| 36200UCT0 | GN 572582 | 34,599.23 | 34,685.72 | 38,779.16 | Structured Securities |
| 36200UZ32 | GN 573262 | 67,749.33 | 67,918.70 | 75,934.13 | Structured Securities |
| 36200UZZ1 | GN 573260 | 35,688.11 | 35,777.33 | 39,999.59 | Structured Securities |
| 36200WFL0 | GN 574471 | 10,345.58 | 10,591.61 | 11,595.43 | Structured Securities |
| 36200XCA5 | GN 575265 | 74,024.91 | 77,541.09 | 82,967.86 | Structured Securities |
| 36201BPH3 | GN 578324 | 7,580.32 | 7,885.90 | 8,766.11 | Structured Securities |
| 36201GAQ8 | GN 582415 | 15,963.98 | 16,264.55 | 17,892.59 | Structured Securities |
| 36201JBC2 | GN 584235 | 243,650.43 | 245,321.11 | 266,356.21 | Structured Securities |
| 36201MGU0 | GN 587111 | 2,498.90 | 2,561.37 | 2,800.79 | Structured Securities |
| 36201P3Q6 | GN 589507 | 29,088.50 | 29,899.82 | 33,638.81 | Structured Securities |
| 36201P4S1 | GN 589533 | 105,616.16 | 104,725.02 | 117,369.13 | Structured Securities |
| 36201R4R9 | GN 591332 | 11,001.94 | 10,952.28 | 12,226.24 | Structured Securities |
| 36201TLE5 | GN 592625 | 113,552.38 | 118,946.12 | 127,270.64 | Structured Securities |
| 36201TLF2 | GN 592626 | 91,245.33 | 91,769.19 | 102,268.68 | Structured Securities |
| 36201UVW1 | GN 593829 | 71,014.95 | 72,352.03 | 79,594.27 | Structured Securities |
| 36202ASS7 | G2 529 | 266.26 | 273.77 | 294.44 | Structured Securities |
| 36202ATG2 | G2 551 | 545.29 | 560.66 | 624.31 | Structured Securities |
| 36202BCA1 | G2 965 | 2,168.95 | 2,265.17 | 2,501.06 | Structured Securities |
| 36202D3J8 | G2 3501 | 237,480.85 | 238,616.37 | 266,087.79 | Structured Securities |
| 36202D5C1 | G2 3543 | 893,064.42 | 891,808.55 | 987,800.69 | Structured Securities |
| 36202D5D9 | G2 3544 | 1,316,404.80 | 1,301,307.48 | 1,467,106.82 | Structured Securities |
| 36202D7G0 | G2 3595 | 1,692,764.15 | 1,683,926.20 | 1,872,332.58 | Structured Securities |
| 36202DVB4 | G2 3310 | 11,814.61 | 12,584.41 | 13,903.31 | Structured Securities |
| 36202EBF5 | G2 3638 | 946,531.60 | 983,357.60 | 1,060,550.80 | Structured Securities |
| 36202ECQ0 | G2 3679 | 517,534.59 | 519,679.89 | 579,876.81 | Structured Securities |
| 36202EDF3 | G2 3702 | 1,947,417.42 | 1,972,753.71 | 2,170,357.77 | Structured Securities |
| 36202EDR7 | G2 3712 | 2,198,984.24 | 2,234,375.23 | 2,459,849.74 | Structured Securities |
| 36202KRU1 | G2 8599 | 32,076.14 | 32,136.38 | 33,327.43 | Structured Securities |
| 36202KSA4 | G2 8613 | 84,545.38 | 84,043.76 | 87,843.50 | Structured Securities |
| 36202KSL0 | G2 8623 | 62,117.44 | 61,803.79 | 64,540.64 | Structured Securities |
| 36202KSU0 | G2 8631 | 18,789.78 | 18,739.54 | 19,503.23 | Structured Securities |
| 36202SEL8 | GN 607739 | 17,805.00 | 17,654.77 | 19,786.34 | Structured Securities |
| 36202ST81 | GN 608175 | 105,877.18 | 107,257.56 | 118,668.20 | Structured Securities |
| 36202X4V6 | GN 612936 | 3,797.00 | 3,891.92 | 4,219.53 | Structured Securities |
| 36205J4K8 | GN 392426 | 11,357.38 | 11,742.30 | 11,522.97 | Structured Securities |
| 36206ARX3 | GN 405602 | 1,327.78 | 1,394.58 | 1,531.73 | Structured Securities |

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| 36206FL34 | GN 409946 | 27,490.43 | 27,936.83 | 32,048.89 | Structured Securities |
| 36206FQB1 | GN 410050 | 16,642.30 | 16,924.48 | 19,979.58 | Structured Securities |
| 36206MZ34 | GN 415762 | 20,706.70 | 20,650.75 | 24,449.23 | Structured Securities |
| 36207EM35 | GN 429778 | 7,709.68 | 7,863.67 | 8,567.61 | Structured Securities |
| 36207JYV9 | GN 433724 | 693.21 | 728.09 | 801.65 | Structured Securities |
| 36208PHC5 | GN 456627 | 1,941.79 | 2,039.49 | 2,245.54 | Structured Securities |
| 36208PNS3 | GN 456801 | 620.45 | 651.67 | 717.51 | Structured Securities |
| 36209FG94 | GN 470124 | 881.07 | 914.11 | 1,018.90 | Structured Securities |
| 36209SZ61 | GN 480565 | 296.64 | 311.56 | 343.04 | Structured Securities |
| 36209VNL4 | GN 482895 | 1,891.42 | 1,986.58 | 2,187.29 | Structured Securities |
| 36209WPV8 | GN 483836 | 642.61 | 674.94 | 743.13 | Structured Securities |
| 36209YNW4 | GN 485605 | 8,890.71 | 8,944.89 | 10,281.48 | Structured Securities |
| 36210J2Q0 | GN 494083 | 1,070.94 | 1,146.41 | 1,256.46 | Structured Securities |
| 36210LNM1 | GN 495496 | 30,282.56 | 31,472.86 | 31,499.01 | Structured Securities |
| 36210TRH1 | GN 501888 | 2,589.00 | 2,686.09 | 2,994.00 | Structured Securities |
| 36210Y2A2 | GN 506669 | 2,713.97 | 2,781.82 | 3,049.91 | Structured Securities |
| 36211BUM4 | GN 508288 | 7,915.15 | 8,234.23 | 9,153.32 | Structured Securities |
| 36211GYZ0 | GN 512928 | 51.61 | 54.21 | 51.82 | Structured Securities |
| 36211GZD8 | GN 512940 | 6,243.57 | 6,469.62 | 7,220.25 | Structured Securities |
| 36211MQ60 | GN 517177 | 5,953.98 | 6,144.46 | 6,885.36 | Structured Securities |
| 36211NR75 | GN 518110 | 10,990.18 | 11,764.64 | 12,894.01 | Structured Securities |
| 36211X2Y1 | GN 526491 | 269,119.19 | 279,883.95 | 316,268.87 | Structured Securities |
| 36212KFS7 | GN 535777 | 171,599.25 | 172,745.64 | 192,330.16 | Structured Securities |
| 36212NJJ7 | GN 538565 | 14,432.89 | 14,496.03 | 15,560.24 | Structured Securities |
| 36212QXN5 | GN 540785 | 37,620.19 | 38,459.68 | 44,211.25 | Structured Securities |
| 36212RGS1 | GN 541209 | 1,574.11 | 1,633.14 | 1,820.35 | Structured Securities |
| 36212VHU6 | GN 544843 | 1,000.92 | 1,068.01 | 1,176.28 | Structured Securities |
| 36212VHZ5 | GN 544848 | 15,788.28 | 16,419.81 | 18,554.39 | Structured Securities |
| 36213AEK6 | GN 548338 | 23,727.36 | 23,876.81 | 26,593.86 | Structured Securities |
| 36213BER9 | GN 549244 | 36,156.91 | 37,522.57 | 42,607.66 | Structured Securities |
| 36213C6C9 | GN 550867 | 639,054.71 | 652,109.98 | 749,253.31 | Structured Securities |
| 36213ECD6 | GN 551868 | 1,627.61 | 1,709.50 | 1,882.22 | Structured Securities |
| 36213ECX2 | GN 551886 | 3,948.94 | 4,023.29 | 4,426.01 | Structured Securities |
| 36213EP75 | GN 552246 | 29,069.04 | 29,151.21 | 33,616.31 | Structured Securities |
| 36213HQG7 | GN 554955 | 42,734.77 | 44,163.39 | 47,897.56 | Structured Securities |
| 36213JGL3 | GN 555603 | 94,507.80 | 95,246.58 | 105,925.29 | Structured Securities |
| 36213JUW3 | GN 555997 | 25,269.26 | 25,332.43 | 28,322.04 | Structured Securities |
| 36213LHB9 | GN 557426 | 6,332.11 | 6,549.78 | 7,424.02 | Structured Securities |
| 36213LST8 | GN 557730 | 138,670.33 | 143,392.09 | 162,582.64 | Structured Securities |
| 36213NKD7 | GN 559292 | 604.62 | 627.29 | 699.20 | Structured Securities |
| 36213NKPO | GN 559302 | 61,771.22 | 62,275.56 | 69,233.80 | Structured Securities |
| 36213RYZ4 | GN 562428 | 45,796.54 | 45,496.00 | 50,708.68 | Structured Securities |
| 36213ULZ1 | GN 564744 | 5,210.33 | 5,242.08 | 6,025.38 | Structured Securities |
| 36213UV64 | GN 565037 | 17,207.64 | 18,361.09 | 20,277.66 | Structured Securities |
| 36213VCU0 | GN 565383 | 88,230.11 | 88,450.68 | 98,889.19 | Structured Securities |
| 36213X2K9 | GN 567878 | 4,152.22 | 4,256.03 | 4,653.85 | Structured Securities |
| 36213XCW2 | GN 567185 | 109,305.81 | 110,068.69 | 122,511.04 | Structured Securities |
| 36213YE32 | GN 568154 | 81,606.96 | 82,273.25 | 91,465.90 | Structured Securities |
| 36213YZD7 | GN 568740 | 3,331.57 | 3,414.86 | 3,734.06 | Structured Securities |
| 362155J61 | GN 154285 | 7,018.66 | 7,230.30 | 7,799.98 | Structured Securities |

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|--------------------------|---------------------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| 362156TE1 | GN 155449 | 1,516.31 | 1,621.01 | 1,526.33 | Structured Securities |
| 36215WAJ3 | GN 146809 | 5,627.65 | 5,905.61 | 5,702.27 | Structured Securities |
| 36215XQT2 | GN 148166 | 8,501.38 | 9,083.55 | 8,557.49 | Structured Securities |
| 36218SR77 | GN 231010 | 48,174.35 | 50,245.41 | 55,961.25 | Structured Securities |
| 36218VZF3 | GN 233942 | 5,152.37 | 5,476.78 | 5,186.68 | Structured Securities |
| 36223XPY2 | GN 320939 | 3,576.92 | 3,536.68 | 4,168.83 | Structured Securities |
| 36225A4U1 | GN 780835 | 58,164.48 | 61,815.95 | 69,200.03 | Structured Securities |
| 36225AAA8 | GN 780001 | 42,870.87 | 44,525.69 | 49,738.35 | Structured Securities |
| 36225AD31 | GN 780122 | 16,224.32 | 17,190.96 | 19,224.36 | Structured Securities |
| 36225AGK0 | GN 780202 | 6,072.31 | 6,388.17 | 6,835.90 | Structured Securities |
| 36225AH86 | GN 780255 | 38,623.92 | 40,175.91 | 41,833.18 | Structured Securities |
| 36225AM49 | GN 780379 | 28,922.00 | 31,391.50 | 33,278.52 | Structured Securities |
| 36225AM98 | GN 780384 | 35,498.19 | 37,030.44 | 38,811.95 | Structured Securities |
| 36225ARH5 | GN 780488 | 16,672.36 | 17,734.51 | 19,488.15 | Structured Securities |
| 36225ARR3 | GN 780496 | 34,225.13 | 35,839.97 | 38,809.24 | Structured Securities |
| 36225ASE1 | GN 780517 | 47,712.06 | 50,424.23 | 54,047.74 | Structured Securities |
| 36225ASZ4 | GN 780536 | 52,301.96 | 55,009.88 | 57,668.14 | Structured Securities |
| 36225BVS4 | GN 781525 | 48,766.24 | 50,260.09 | 56,394.73 | Structured Securities |
| 36225BVX3 | GN 781530 | 188,589.90 | 191,565.86 | 218,091.02 | Structured Securities |
| 36230SAL8 | G2 757211 | 1,949,229.34 | 2,034,537.30 | 2,121,053.91 | Structured Securities |
| 36290QWB7 | GN 614542 | 17,866.14 | 17,715.40 | 19,854.28 | Structured Securities |
| 36290RQU0 | GN 615267 | 5,375.32 | 5,329.97 | 5,973.49 | Structured Securities |
| 36290XHY9 | GN 620447 | 17,036.38 | 16,892.63 | 18,932.19 | Structured Securities |
| 36290Y2T4 | GN 621886 | 19,009.14 | 19,484.37 | 21,112.69 | Structured Securities |
| 36291CBF1 | GN 623838 | 22,488.52 | 22,896.51 | 24,977.10 | Structured Securities |
| 36291CT39 | GN 624370 | 240,189.14 | 240,266.68 | 266,768.47 | Structured Securities |
| 36291EAA9 | GN 625601 | 797,065.68 | 785,656.17 | 872,308.68 | Structured Securities |
| 36291HEC4 | GN 628431 | 670,537.89 | 689,701.74 | 736,585.87 | Structured Securities |
| 36291NZ38 | GN 633562 | 347,336.38 | 360,768.53 | 388,863.92 | Structured Securities |
| 38373M5U0 | GNR 2009-5 B | 5,000,000.00 | 4,916,460.70 | 5,786,290.00 | Structured Securities |
| Total: | U.S. gov't sponsored MBS | 239,182,604.54 | 239,355,383.99 | 259,438,684.00 | |
| Prime MBS / CMO's | | | | | |
| 466247TW3 | JPMMT 2005-A6 3A2 | 3,004,593.86 | 2,993,561.38 | 2,623,488.18 | Structured Securities |
| Total: | Prime MBS / CMO's | 3,004,593.86 | 2,993,561.38 | 2,623,488.18 | |
| Alt-A | | | | | |
| 22541Q7A4 | CSFB 2004-AR2 3A1 | 493,853.34 | 493,853.34 | 420,247.46 | Structured Securities |
| Total: | Alt-A | 493,853.34 | 493,853.34 | 420,247.46 | |
| Commercial MBS | | | | | |
| 05947U2Q0 | BACM 2005-5 ASB | 1,564,981.98 | 1,557,074.06 | 1,627,618.82 | Structured Securities |
| 05947U4C9 | BACM 2005-6 ASB | 2,606,070.57 | 2,610,001.62 | 2,717,401.90 | Structured Securities |
| 07383F3X4 | BSCMS 2005-PWR7 A2 | 1,194,192.69 | 1,190,984.09 | 1,198,335.34 | Structured Securities |
| 07383FA65 | BSCMS 2004-T14 A3 | 2,385,967.44 | 2,385,967.44 | 2,415,978.14 | Structured Securities |
| 07383FU71 | BSCMS 2004-T16 A6 | 2,000,000.00 | 1,975,118.26 | 2,130,440.00 | Structured Securities |
| 07387BDY6 | BSCMS 2005-PW10 A2 | 1,629,980.80 | 1,629,980.80 | 1,627,571.69 | Structured Securities |
| 233050AN3 | DBUBS 2011-LC1A A1 | 1,975,852.80 | 2,025,429.32 | 2,026,891.05 | Structured Securities |
| 52108HTA2 | LBUBS 2003-C5 A4 | 4,000,000.00 | 3,941,418.96 | 4,166,668.00 | Structured Securities |
| 59022HLF7 | MLMT 2005-CKI1 ASB | 1,222,907.97 | 1,222,907.97 | 1,262,270.93 | Structured Securities |

| | | | | | |
|------------------------|------------------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| 61745MQM8 | MSC 2003-IQ4 A2 | 472,862.31 | 486,346.14 | 485,607.84 | Structured Securities |
| 61745MW41 | MSC 2005-T17 A5 | 3,000,000.00 | 2,961,494.04 | 3,191,145.00 | Structured Securities |
| 655356JG9 | NASC 1998-D6 A1C | 156,272.68 | 156,153.48 | 161,172.77 | Structured Securities |
| Total: | Commercial MBS | 22,209,089.24 | 22,142,876.18 | 23,011,101.48 | |
| ABS - Other | | | | | |
| 14041NCH2 | COMET 2005-A7 A7 | 3,000,000.00 | 2,984,433.09 | 3,104,901.00 | Structured Securities |
| 15200NAA3 | CNP 2009-1 A1 | 717,347.99 | 725,572.56 | 730,561.47 | Structured Securities |
| 47215BAB3 | JCPL 2006-A A2 | 5,000,000.00 | 4,999,792.00 | 5,431,899.50 | Structured Securities |
| Total: | ABS - Other | 8,717,347.99 | 8,709,797.65 | 9,267,361.97 | |
| ABS - Autos | | | | | |
| 34529LAE4 | FORDO 2010-A A4 | 850,000.00 | 858,088.67 | 870,317.98 | Structured Securities |
| 43813BAC6 | HAROT 2010-3 A3 | 1,000,000.00 | 997,159.23 | 1,000,597.60 | Structured Securities |
| 89235UAD5 | TAOT 2010-C A4 | 1,368,000.00 | 1,364,417.29 | 1,375,851.64 | Structured Securities |
| Total: | ABS - Autos | 3,218,000.00 | 3,219,665.19 | 3,246,767.22 | |
| Total: | Structured Securities | 276,825,488.97 | 276,915,137.73 | 298,007,650.31 | |
| Bonds | | | | | |
| U.S. Treasuries | | | | | |
| 912810EF1 | US TREASURY N/B | 2,500,000.00 | 3,092,168.38 | 3,922,450.00 | Bonds |
| 912810EK0 | US TREASURY N/B | 5,500,000.00 | 6,942,919.30 | 8,610,085.00 | Bonds |
| 912810EW4 | US TREASURY N/B | 2,000,000.00 | 2,247,309.06 | 2,863,760.00 | Bonds |
| 912810EY0 | US TREASURY N/B | 501,000.00 | 499,065.25 | 754,946.88 | Bonds |
| 912810FB9 | US TREASURY N/B | 3,000,000.00 | 3,483,337.86 | 4,419,390.00 | Bonds |
| 912810FG8 | US TREASURY N/B | 13,365,000.00 | 13,940,362.96 | 18,253,649.70 | Bonds |
| 912810FR4 | TSY INFL IX N/B | 3,595,530.00 | 3,714,422.17 | 4,441,306.52 | Bonds |
| 912810FT0 | US TREASURY N/B | 4,000,000.00 | 3,908,314.00 | 5,179,360.00 | Bonds |
| 912810PV4 | TSY INFL IX N/B | 1,078,370.00 | 1,124,829.89 | 1,249,226.94 | Bonds |
| 9128277L0 | US TREASURY N/B | 1,100,000.00 | 1,112,098.49 | 1,119,382.00 | Bonds |
| 912828AJ9 | US TREASURY N/B | 7,050,000.00 | 7,067,546.07 | 7,306,408.50 | Bonds |
| 912828BR0 | US TREASURY N/B | 3,000,000.00 | 2,961,776.07 | 3,248,670.00 | Bonds |
| 912828CJ7 | US TREASURY N/B | 5,000,000.00 | 4,962,210.16 | 5,567,200.00 | Bonds |
| 912828DM9 | US TREASURY N/B | 2,000,000.00 | 2,108,457.16 | 2,230,780.00 | Bonds |
| 912828EN6 | US TREASURY N/B | 18,000,000.00 | 17,818,747.99 | 20,760,480.00 | Bonds |
| 912828GH7 | US TREASURY N/B | 3,000,000.00 | 2,948,474.46 | 3,559,440.00 | Bonds |
| 912828GS3 | US TREASURY N/B | 155,000.00 | 150,600.57 | 183,760.25 | Bonds |
| 912828GU8 | US TREASURY N/B | 2,000,000.00 | 1,996,942.86 | 2,060,540.00 | Bonds |
| 912828HN3 | TSY INFL IX N/B | 5,391,850.00 | 5,533,125.95 | 6,032,563.53 | Bonds |
| 912828HZ6 | US TREASURY N/B | 3,000,000.00 | 3,205,830.21 | 3,484,440.00 | Bonds |
| 912828JK7 | US TREASURY N/B | 4,500,000.00 | 4,508,028.05 | 4,743,090.00 | Bonds |
| 912828JX9 | TSY INFL IX N/B | 2,630,600.00 | 2,729,146.22 | 3,063,833.51 | Bonds |
| 912828KJ8 | US TREASURY N/B | 3,600,000.00 | 3,600,436.72 | 3,722,904.00 | Bonds |
| 912828KQ2 | US TREASURY N/B | 4,000,000.00 | 4,016,046.21 | 4,456,240.00 | Bonds |
| 912828KT6 | US TREASURY N/B | 3,000,000.00 | 3,018,034.26 | 3,204,150.00 | Bonds |
| 912828KZ2 | US TREASURY N/B | 500,000.00 | 515,785.55 | 555,040.00 | Bonds |
| 912828LA6 | TSY INFL IX N/B | 4,232,240.00 | 4,315,849.47 | 4,871,392.88 | Bonds |
| 912828MD9 | US TREASURY N/B | 5,000,000.00 | 5,146,325.81 | 5,567,950.00 | Bonds |

| | | | | | |
|---------------|------------------------|-----------------------|-----------------------|-----------------------|-------|
| 912828MF4 | TSY INFL IX N/B | 5,745,905.00 | 5,848,091.05 | 6,396,341.44 | Bonds |
| 912828MH0 | US TREASURY N/B | 110,000.00 | 109,403.39 | 116,273.30 | Bonds |
| 912828MU1 | US TREASURY N/B | 1,208,000.00 | 1,207,620.02 | 1,213,327.28 | Bonds |
| 912828MV9 | US TREASURY N/B | 1,425,000.00 | 1,422,936.80 | 1,589,772.75 | Bonds |
| 912828NH9 | US TREASURY N/B | 400,000.00 | 400,411.00 | 405,764.00 | Bonds |
| 912828NM8 | TSY INFL IX N/B | 1,553,850.00 | 1,662,477.88 | 1,715,419.32 | Bonds |
| 912828NV8 | US TREASURY N/B | 2,065,000.00 | 2,061,498.64 | 2,112,763.45 | Bonds |
| Total: | U.S. Treasuries | 125,207,345.00 | 129,380,629.93 | 148,982,101.25 | |

U.S. Agency & Direct Obligations

| | | | | | |
|---------------|---|----------------------|----------------------|-----------------------|-------|
| 31331NZ31 | FEDERAL FARM CREDIT BANK | 500,000.00 | 549,291.53 | 704,670.00 | Bonds |
| 3133X1BV8 | FEDERAL HOME LOAN BANK | 6,000,000.00 | 5,942,888.64 | 6,474,960.00 | Bonds |
| 3133X8AS1 | FEDERAL HOME LOAN BANK | 7,000,000.00 | 6,960,644.46 | 8,502,480.00 | Bonds |
| 3133XGVF8 | FEDERAL HOME LOAN BANK | 6,000,000.00 | 6,012,172.14 | 6,529,140.00 | Bonds |
| 3133XHPH9 | FEDERAL HOME LOAN BANK | 5,000,000.00 | 5,000,229.55 | 5,029,550.00 | Bonds |
| 3133XYWB7 | FEDERAL HOME LOAN BANK | 2,000,000.00 | 2,004,543.66 | 2,010,520.00 | Bonds |
| 3134A4SA3 | FREDDIE MAC | 5,000,000.00 | 4,966,222.40 | 5,266,700.00 | Bonds |
| 3134A4UM4 | FREDDIE MAC | 5,000,000.00 | 4,946,432.00 | 5,454,600.00 | Bonds |
| 3134A4VG6 | FREDDIE MAC | 4,000,000.00 | 3,993,495.00 | 4,597,480.00 | Bonds |
| 31359MMQ3 | FANNIE MAE | 5,000,000.00 | 5,028,602.50 | 5,133,200.00 | Bonds |
| 31359MPF4 | FANNIE MAE | 5,000,000.00 | 4,973,283.20 | 5,193,850.00 | Bonds |
| 31359MWJ8 | FANNIE MAE | 2,000,000.00 | 1,950,977.30 | 2,236,420.00 | Bonds |
| 31359MZ30 | FANNIE MAE | 5,000,000.00 | 4,999,929.45 | 5,008,150.00 | Bonds |
| 31364FBV2 | FANNIE MAE | 100,000.00 | 102,229.57 | 105,797.00 | Bonds |
| 3137EAAD1 | FREDDIE MAC | 1,000,000.00 | 1,126,546.82 | 1,180,250.00 | Bonds |
| 3137EAAG4 | FREDDIE MAC | 10,000,000.00 | 10,032,135.40 | 11,988,100.00 | Bonds |
| 3137EABA6 | FREDDIE MAC | 1,500,000.00 | 1,728,680.88 | 1,804,980.00 | Bonds |
| 3137EABM0 | FREDDIE MAC | 1,000,000.00 | 1,048,515.68 | 1,059,440.00 | Bonds |
| 3137EABY4 | FREDDIE MAC | 7,200,000.00 | 7,201,620.38 | 7,265,232.00 | Bonds |
| 3137EACA5 | FREDDIE MAC | 1,500,000.00 | 1,689,316.25 | 1,694,565.00 | Bonds |
| 3137EACH0 | FREDDIE MAC | 1,000,000.00 | 1,036,171.80 | 1,069,090.00 | Bonds |
| 3137EACL1 | FREDDIE MAC | 2,000,000.00 | 1,995,669.54 | 2,017,540.00 | Bonds |
| 31398ADM1 | FANNIE MAE | 1,000,000.00 | 1,136,241.35 | 1,212,750.00 | Bonds |
| 31398AP71 | FANNIE MAE | 1,000,000.00 | 1,004,493.31 | 1,007,040.00 | Bonds |
| 31398AVD1 | FANNIE MAE | 4,000,000.00 | 3,999,265.40 | 4,209,240.00 | Bonds |
| 31398AXJ6 | FANNIE MAE | 1,000,000.00 | 1,030,064.41 | 1,048,530.00 | Bonds |
| 31398AYY2 | FANNIE MAE | 3,500,000.00 | 3,670,057.65 | 3,743,180.00 | Bonds |
| 459056JQ1 | INTL BK RECON & DEVELOP | 250,000.00 | 325,801.48 | 415,050.00 | Bonds |
| 742651DM1 | PRIVATE EXPORT FUNDING | 2,800,000.00 | 2,791,240.70 | 2,793,868.00 | Bonds |
| Total: | U.S. Agency & Direct Obligations | 96,350,000.00 | 97,246,762.45 | 104,756,372.00 | |

State & Municipals

| | | | | | |
|-----------|--------------------------------|--------------|---------------|---------------|-------|
| 0121222A4 | ALBANY CNTY NY | 2,500,000.00 | 2,449,866.73 | 2,578,200.00 | Bonds |
| 013518U94 | ALBUQUERQUE NM | 6,000,000.00 | 6,128,879.34 | 6,474,480.00 | Bonds |
| 040654PL3 | ARIZONA ST TRANSPRTN BRD HIGHW | 4,000,000.00 | 4,194,682.16 | 4,604,760.00 | Bonds |
| 040688FE8 | ARIZONA ST WTR INFRASTRUCTURE | 4,425,000.00 | 4,495,607.87 | 4,819,488.75 | Bonds |
| 0414298H7 | ARLINGTON CNTY VA | 1,500,000.00 | 1,545,744.69 | 1,641,915.00 | Bonds |
| 0414298J3 | ARLINGTON CNTY VA | 5,000,000.00 | 5,210,145.70 | 5,667,050.00 | Bonds |
| 0524295X1 | AUSTIN TX INDEP SCH DIST | 1,720,000.00 | 1,741,962.51 | 1,786,323.20 | Bonds |
| 052455DF6 | AUSTIN TX REVENUE | 9,095,000.00 | 10,175,084.52 | 10,846,151.30 | Bonds |

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|-----------|--------------------------------|--------------|--------------|---------------|-------|
| 052476PK8 | AUSTIN TEX WTR & WASTEWATER | 1,500,000.00 | 1,554,682.43 | 1,727,730.00 | Bonds |
| 052476PL6 | AUSTIN TEX WTR & WASTEWATER | 2,000,000.00 | 2,073,155.66 | 2,349,600.00 | Bonds |
| 09088RRK4 | BIRMINGHAM AL | 3,000,000.00 | 3,148,704.24 | 3,394,200.00 | Bonds |
| 1008528C9 | BOSTON MA | 2,000,000.00 | 1,906,702.94 | 2,057,480.00 | Bonds |
| 121637T28 | BURLINGTON CNTY NJ | 1,000,000.00 | 1,000,877.73 | 1,122,530.00 | Bonds |
| 13033WKY8 | CALIFORNIA ST INFRASTRUCTURE & | 3,400,000.00 | 3,685,064.87 | 4,256,324.00 | Bonds |
| 13033WTF0 | CALIFORNIA ST INFRASTRUCTURE & | 5,000,000.00 | 4,932,852.80 | 5,066,100.00 | Bonds |
| 13062PS52 | CALIFORNIA ST | 2,000,000.00 | 2,009,950.46 | 2,182,040.00 | Bonds |
| 13062TSL9 | CALIFORNIA ST | 5,000,000.00 | 5,231,935.75 | 5,687,600.00 | Bonds |
| 13067JLG4 | CALIFORNIA ST ECON RECOVERY | 240,000.00 | 246,333.89 | 271,392.00 | Bonds |
| 13067JLL3 | CALIFORNIA ST ECON RECOVERY | 760,000.00 | 780,057.33 | 849,011.20 | Bonds |
| 132375KD7 | CAMBRIDGE MN INDEP SCH DIST #9 | 3,000,000.00 | 2,979,770.73 | 3,098,670.00 | Bonds |
| 132813HE9 | CAMDEN CNTY NJ MUNI UTILITIES | 3,000,000.00 | 3,182,892.96 | 3,495,810.00 | Bonds |
| 152735WA0 | CENTRL BUCKS PA SCH DIST | 2,015,000.00 | 2,164,355.27 | 2,492,756.50 | Bonds |
| 152735WJ1 | CENTRL BUCKS PA SCH DIST | 1,985,000.00 | 2,132,131.61 | 2,387,716.80 | Bonds |
| 1653216S4 | CHESAPEAKE VA | 2,500,000.00 | 2,607,765.75 | 2,787,875.00 | Bonds |
| 1674843V4 | CHICAGO IL | 1,050,000.00 | 1,075,568.07 | 1,111,036.50 | Bonds |
| 1675012P9 | CHICAGO IL BRD OF EDU | 5,000,000.00 | 5,489,085.95 | 5,623,700.00 | Bonds |
| 172252A73 | CINCINNATI OH CITY SCH DIST | 6,000,000.00 | 6,817,089.06 | 7,148,340.00 | Bonds |
| 172252WZ7 | CINCINNATI OH CITY SCH DIST | 9,500,000.00 | 9,763,892.37 | 10,380,080.00 | Bonds |
| 1810548H3 | CLARK CNTY NV SCH DIST | 1,000,000.00 | 1,029,231.15 | 1,070,180.00 | Bonds |
| 181059DP8 | CLARK CNTY NEV SCH DIST | 3,000,000.00 | 3,085,810.98 | 3,328,350.00 | Bonds |
| 181059KD7 | CLARK CNTY NEV SCH DIST | 5,000,000.00 | 5,319,691.15 | 5,518,050.00 | Bonds |
| 189342UF3 | CLOVIS CA UNIF SCH DIST | 3,050,000.00 | 2,282,746.73 | 2,697,206.50 | Bonds |
| 199491XM8 | COLUMBUS OHIO | 5,295,000.00 | 5,623,296.20 | 6,217,653.75 | Bonds |
| 20772FK25 | CONNECTICUT ST | 2,000,000.00 | 2,003,671.50 | 2,011,180.00 | Bonds |
| 20772GDU9 | CONNECTICUT ST | 1,000,000.00 | 1,007,235.20 | 1,019,280.00 | Bonds |
| 20772GJJ8 | CONNECTICUT ST | 2,500,000.00 | 2,593,075.20 | 2,837,425.00 | Bonds |
| 20772GUA4 | CONNECTICUT ST | 6,300,000.00 | 6,684,728.21 | 7,463,610.00 | Bonds |
| 207758BU6 | CONNECTICUT ST SPL TAX OBLG RE | 1,500,000.00 | 1,597,869.86 | 1,808,160.00 | Bonds |
| 207758BV4 | CONNECTICUT ST SPL TAX OBLG RE | 2,250,000.00 | 2,410,870.61 | 2,742,075.00 | Bonds |
| 207758BW2 | CONNECTICUT ST SPL TAX OBLG RE | 1,000,000.00 | 1,076,209.44 | 1,215,910.00 | Bonds |
| 235416A53 | DALLAS TX WTRWKS & SWR SYS REV | 1,110,000.00 | 1,128,744.23 | 1,208,268.30 | Bonds |
| 235416ZA5 | DALLAS TX WTRWKS & SWR SYS REV | 4,000,000.00 | 4,207,228.32 | 4,804,080.00 | Bonds |
| 235416ZS6 | DALLAS TX WTRWKS & SWR SYS REV | 2,390,000.00 | 2,463,652.39 | 2,611,075.00 | Bonds |
| 240493AT3 | DEKALB CNTY GA PUBLIC SAFETY & | 1,675,000.00 | 1,658,731.75 | 1,607,916.25 | Bonds |
| 246380C23 | DELAWARE ST | 5,515,000.00 | 5,841,144.64 | 6,874,337.20 | Bonds |
| 246428TX4 | DELAWARE ST TRANSPRTN AUTH TRA | 5,175,000.00 | 5,444,573.25 | 6,039,173.25 | Bonds |
| 249174HA4 | DENVER CITY & CNTY CO SCH DIST | 4,000,000.00 | 4,131,045.96 | 4,526,440.00 | Bonds |
| 249174HH9 | DENVER CITY & CNTY CO SCH DIST | 4,000,000.00 | 4,389,066.36 | 4,892,800.00 | Bonds |
| 24919HGF3 | DENVER CO CITY & CNTY EXCISE T | 4,000,000.00 | 4,273,499.08 | 4,724,760.00 | Bonds |
| 251237C27 | DETROIT MI SWR DISP SYS REVENU | 3,000,000.00 | 3,283,814.10 | 3,305,310.00 | Bonds |
| 25476A5M7 | DIST OF COLUMBIA | 5,835,000.00 | 6,084,668.68 | 6,532,165.80 | Bonds |
| 25476RAR3 | DIST OF COLUMBIA HSG FIN AGY C | 2,000,000.00 | 2,011,380.68 | 2,138,920.00 | Bonds |
| 25477GBL8 | DIST OF COLUMBIA INCOME TAX SE | 4,000,000.00 | 4,044,966.24 | 4,581,040.00 | Bonds |
| 258885WB4 | DOUGLAS CNTY CO SCH DIST #RE-1 | 3,335,000.00 | 3,474,382.89 | 3,885,275.00 | Bonds |
| 282317GZ3 | EGG HARBOR TWP NJ SCH DIST | 2,520,000.00 | 2,713,883.00 | 2,972,692.80 | Bonds |
| 282317HG4 | EGG HARBOR TWP NJ SCH DIST | 2,230,000.00 | 2,495,106.79 | 2,682,355.50 | Bonds |
| 29270CKN4 | ENERGY NORTHWEST WASH ELEC REV | 5,000,000.00 | 5,112,262.45 | 5,401,750.00 | Bonds |
| 303820P40 | FAIRFAX CNTY VA | 2,425,000.00 | 2,398,511.87 | 2,547,826.25 | Bonds |

| | | | | | |
|-----------|--------------------------------|--------------|--------------|--------------|-------|
| 303891LQ6 | FAIRFAX CNTY VA WTR AUTH WTR R | 3,300,000.00 | 3,564,111.47 | 3,911,688.00 | Bonds |
| 341535RW4 | FLORIDA ST BRD OF EDU PUBLIC E | 3,000,000.00 | 3,029,078.43 | 3,091,290.00 | Bonds |
| 34160WRS5 | FLORIDA ST DEPT ENVRNMNTL PROT | 3,000,000.00 | 2,998,527.99 | 3,446,970.00 | Bonds |
| 346604ES6 | FORSYTH CNTY GA SCH DIST | 7,500,000.00 | 8,025,645.37 | 9,059,325.00 | Bonds |
| 358802YJ9 | FRISCO TX INDEP SCH DIST | 3,000,000.00 | 3,054,689.68 | 3,167,580.00 | Bonds |
| 365418CU4 | GARDEN ST PRESERVATION TR N J | 5,000,000.00 | 5,381,312.55 | 6,132,600.00 | Bonds |
| 366155QD4 | GARLAND TEX INDPT SCH DIST | 3,000,000.00 | 3,099,329.10 | 3,422,370.00 | Bonds |
| 372640ER9 | GEORGETOWN CNTY SC SCH DIST | 2,230,000.00 | 2,194,658.76 | 2,295,361.30 | Bonds |
| 373383SM1 | GEORGIA ST | 8,500,000.00 | 8,600,051.56 | 8,849,520.00 | Bonds |
| 373384BQ8 | GEORGIA ST | 3,350,000.00 | 3,384,422.58 | 3,428,993.00 | Bonds |
| 37358MCN9 | GEORGIA ST ROAD & TOLLWAY AUTH | 1,000,000.00 | 1,065,358.59 | 1,176,990.00 | Bonds |
| 403755UA7 | GWINNETT CNTY GA SCH DIST | 5,020,000.00 | 5,041,026.67 | 5,098,061.00 | Bonds |
| 414004B26 | HARRIS CNTY TX | 5,000,000.00 | 5,188,261.85 | 5,673,350.00 | Bonds |
| 41981CHB9 | HAWAII ST HIGHWAY REVENUE | 3,000,000.00 | 3,210,497.91 | 3,683,580.00 | Bonds |
| 425200P55 | HENDERSON NV | 1,000,000.00 | 1,009,554.68 | 1,021,650.00 | Bonds |
| 425200T69 | HENDERSON NV | 5,600,000.00 | 5,559,394.34 | 5,744,648.00 | Bonds |
| 440673WQ0 | HORRY CNTY SC SCH DIST | 3,000,000.00 | 2,958,755.61 | 3,113,790.00 | Bonds |
| 440673ZF1 | HORRY CNTY SC SCH DIST | 3,000,000.00 | 3,112,107.96 | 3,560,340.00 | Bonds |
| 4423305L6 | HOUSTON TX | 3,000,000.00 | 3,010,190.58 | 3,058,230.00 | Bonds |
| 4424023M3 | HOUSTON TX INDEP SCH DIST | 3,000,000.00 | 2,976,702.72 | 3,121,920.00 | Bonds |
| 442435AP8 | HOUSTON TEX UTIL SYS REV | 7,000,000.00 | 7,167,289.12 | 7,805,210.00 | Bonds |
| 452151BV4 | ILLINOIS ST | 3,000,000.00 | 3,083,667.51 | 3,236,310.00 | Bonds |
| 452151GR8 | ILLINOIS ST | 3,145,000.00 | 3,188,648.42 | 3,270,359.70 | Bonds |
| 452151RM7 | ILLINOIS ST | 3,000,000.00 | 2,997,400.89 | 3,040,650.00 | Bonds |
| 452151XP3 | ILLINOIS ST | 2,000,000.00 | 2,065,191.26 | 2,216,420.00 | Bonds |
| 452252AS8 | ILLINOIS ST TOLL HIGHWAY AUTH | 5,000,000.00 | 5,201,922.35 | 5,552,800.00 | Bonds |
| 453722JS0 | INDEPENDENCE MO SCH DIST | 1,000,000.00 | 1,022,336.75 | 1,098,070.00 | Bonds |
| 455057CN7 | INDIANA ST FIN AUTH REVENUE | 1,750,000.00 | 1,800,713.27 | 1,997,292.50 | Bonds |
| 455141MY4 | INDIANA ST TRANSPRTN FIN AUTH | 5,000,000.00 | 5,275,345.25 | 5,833,500.00 | Bonds |
| 45528SMZ6 | INDIANAPOLIS IN LOCAL PUBLIC I | 5,000,000.00 | 5,370,638.36 | 5,882,200.00 | Bonds |
| 467578BU3 | JACKSON CNTY MO SPL OBLG | 5,000,000.00 | 5,240,229.50 | 5,506,800.00 | Bonds |
| 468312DK6 | JACKSON MI PUBLIC SCHS | 1,000,000.00 | 1,016,175.92 | 1,085,760.00 | Bonds |
| 472682MJ9 | JEFFERSON CNTY AL SWR REVENUE | 9,160,000.00 | 9,260,762.11 | 9,519,530.00 | Bonds |
| 49151EJW4 | KENTUCKY ST PROPERTY & BLDGS C | 2,400,000.00 | 2,418,502.03 | 2,440,056.00 | Bonds |
| 49151EYE7 | KENTUCKY ST PROPERTY & BLDGS C | 4,000,000.00 | 4,216,011.32 | 4,676,080.00 | Bonds |
| 49474ELD3 | KING CNTY WASH | 2,815,000.00 | 2,870,338.76 | 2,973,822.30 | Bonds |
| 495260TC5 | KING CNTY WA SCH DIST #414 LAK | 1,500,000.00 | 1,504,559.04 | 1,511,325.00 | Bonds |
| 499512J85 | KNOX CNTY TN | 2,500,000.00 | 2,522,778.55 | 2,558,725.00 | Bonds |
| 499512P62 | KNOX CNTY TN | 5,000,000.00 | 5,283,432.60 | 6,062,950.00 | Bonds |
| 508327AR4 | LAKE CNTY FL SCH DIST SALES TA | 2,500,000.00 | 2,531,698.45 | 2,639,500.00 | Bonds |
| 508624EX7 | LAKE CNTY IL CMNTY CONSOL SCH | 2,500,000.00 | 2,469,979.75 | 2,547,600.00 | Bonds |
| 517138SR5 | LARIMER CNTY CO SCH DIST #R-1 | 2,000,000.00 | 2,090,154.22 | 2,223,560.00 | Bonds |
| 517840L36 | LAS VEGAS VLY NV WTR DIST | 3,000,000.00 | 3,103,274.67 | 3,468,300.00 | Bonds |
| 539243RA5 | LIVONIA MI PUBLIC SCHS SCH DIS | 4,215,000.00 | 4,241,163.14 | 4,305,285.30 | Bonds |
| 545896L91 | LOUDOUN CNTY VA | 4,040,000.00 | 4,141,145.08 | 4,350,716.40 | Bonds |
| 546415UT5 | LOUISIANA ST | 2,655,000.00 | 2,767,587.69 | 3,034,346.40 | Bonds |
| 546415UV0 | LOUISIANA ST | 345,000.00 | 359,635.46 | 394,293.60 | Bonds |
| 546589KE1 | LOUISVILLE & JEFFERSON CNTY KY | 1,525,000.00 | 1,570,624.60 | 1,734,458.75 | Bonds |
| 562358CH2 | MANCHESTER N H SCH FACS REV | 4,620,000.00 | 5,203,708.45 | 5,466,753.60 | Bonds |
| 574192F21 | MARYLAND ST | 5,000,000.00 | 5,212,748.25 | 6,006,050.00 | Bonds |

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|-----------|--------------------------------|---------------|---------------|---------------|-------|
| 574192VH0 | MARYLAND ST | 1,000,000.00 | 1,030,707.80 | 1,084,960.00 | Bonds |
| 574300DZ9 | MARYLAND ST TRANSPRTN AUTH TRA | 8,475,000.00 | 8,741,476.20 | 9,501,915.75 | Bonds |
| 575579HD2 | MASSACHUSETTS BAY MA TRANSPRTN | 6,000,000.00 | 6,495,601.74 | 7,284,600.00 | Bonds |
| 575579LK1 | MASSACHUSETTS BAY MA TRANSPRTN | 2,000,000.00 | 2,172,664.42 | 2,431,460.00 | Bonds |
| 57582NDM4 | MASSACHUSETTS ST | 2,000,000.00 | 2,077,957.52 | 2,291,920.00 | Bonds |
| 57582NH81 | MASSACHUSETTS ST | 5,000,000.00 | 5,570,164.11 | 6,379,400.00 | Bonds |
| 57583PET2 | MASSACHUSETTS ST | 1,000,000.00 | 1,020,327.47 | 1,126,300.00 | Bonds |
| 576004FQ3 | MASSACHUSETTS ST SPL OBLG REVE | 5,000,000.00 | 5,643,169.45 | 6,230,950.00 | Bonds |
| 576049ZC7 | MASSACHUSETTS ST WTR RESOURCES | 5,000,000.00 | 5,015,945.85 | 5,056,350.00 | Bonds |
| 57604PA20 | MASSACHUSETTS ST WTR POLL ABAT | 5,300,000.00 | 5,768,289.56 | 6,560,923.00 | Bonds |
| 580773DU0 | MCHENRY & KANE CNTYS IL CMNTY | 3,800,000.00 | 2,579,777.97 | 2,579,060.00 | Bonds |
| 586145PA6 | MEMPHIS TENN | 5,000,000.00 | 5,329,468.10 | 5,890,850.00 | Bonds |
| 586145RH9 | MEMPHIS TENN | 5,405,000.00 | 5,585,332.04 | 6,106,623.05 | Bonds |
| 586158KY2 | MEMPHIS TN ELEC SYS REVENUE | 1,000,000.00 | 1,024,675.74 | 1,095,450.00 | Bonds |
| 590485RK6 | MESA AZ | 9,500,000.00 | 10,123,271.66 | 10,964,140.00 | Bonds |
| 591852EP9 | MET COUNCIL MINNEAPOLIS-SAINT | 4,500,000.00 | 4,607,639.42 | 4,829,265.00 | Bonds |
| 592663T32 | MET WTR DIST OF STHRN CALIFORN | 2,000,000.00 | 1,989,433.34 | 2,082,820.00 | Bonds |
| 59334DEP5 | MIAMI-DADE CNTY FL WTR & SWR R | 3,000,000.00 | 3,182,469.27 | 3,599,880.00 | Bonds |
| 59334PBP1 | MIAMI-DADE CNTY FL TRANSIT SAL | 2,000,000.00 | 1,999,998.04 | 2,261,860.00 | Bonds |
| 594614UK3 | MICHIGAN ST BLDG AUTH | 2,500,000.00 | 2,558,017.38 | 2,736,075.00 | Bonds |
| 594695K98 | MICHIGAN ST TRUNK LINE | 3,000,000.00 | 3,300,791.34 | 3,591,600.00 | Bonds |
| 594700BL9 | MICHIGAN ST TRUNK LINE FUND | 4,660,000.00 | 4,849,239.76 | 5,299,119.00 | Bonds |
| 594700BQ8 | MICHIGAN ST TRUNK LINE FUND | 340,000.00 | 353,807.18 | 379,926.20 | Bonds |
| 6023645H0 | MILWAUKEE WI | 2,500,000.00 | 2,636,333.10 | 2,912,225.00 | Bonds |
| 604114QQ4 | MINNESOTA ST PUBLIC FACS AUTH | 10,000,000.00 | 10,566,610.60 | 12,075,600.00 | Bonds |
| 6055794Q1 | MISSISSIPPI ST | 4,235,000.00 | 4,714,354.82 | 5,298,154.40 | Bonds |
| 60636PSA9 | MISSOURI ST ENVRNMNTL IMPT & E | 3,720,000.00 | 3,966,697.08 | 4,590,145.20 | Bonds |
| 641460ZR4 | NEVADA ST | 5,475,000.00 | 5,618,432.19 | 5,987,295.75 | Bonds |
| 641461AJ7 | NEVADA ST | 6,000,000.00 | 6,287,315.34 | 6,723,060.00 | Bonds |
| 644682VM5 | NEW HAMPSHIRE ST | 8,000,000.00 | 8,466,041.84 | 9,534,960.00 | Bonds |
| 645788V49 | NEW JERSEY ENVIRONMENTAL INFRA | 140,000.00 | 138,869.18 | 150,416.00 | Bonds |
| 645788V80 | NEW JERSEY ENVIRONMENTAL INFRA | 4,630,000.00 | 4,572,439.89 | 4,777,141.40 | Bonds |
| 6459165E3 | NEW JERSEY ECONOMIC DEV AUTH | 5,000,000.00 | 5,511,548.40 | 5,810,550.00 | Bonds |
| 646039JJ7 | NEW JERSEY ST | 2,475,000.00 | 2,438,695.66 | 2,536,503.75 | Bonds |
| 646039KT3 | NEW JERSEY ST | 2,300,000.00 | 2,489,541.60 | 2,733,113.00 | Bonds |
| 64605L5K0 | NEW JERSEY ST EDL FACS AUTH | 5,265,000.00 | 5,723,879.87 | 6,093,974.25 | Bonds |
| 646136DZ1 | NEW JERSEY ST TRANSN TR FD | 5,420,000.00 | 5,723,744.17 | 6,228,880.80 | Bonds |
| 64966FU51 | NEW YORK N Y | 2,285,000.00 | 2,233,965.92 | 2,537,766.70 | Bonds |
| 64966GE24 | NEW YORK N Y | 5,000,000.00 | 5,194,567.85 | 5,749,200.00 | Bonds |
| 64971MDU3 | NEW YORK N Y CITY TRANSITIONAL | 6,190,000.00 | 6,469,342.63 | 6,992,409.70 | Bonds |
| 64972FZL3 | NEW YORK N Y CITY MUN WTR FINA | 4,000,000.00 | 3,743,704.76 | 4,248,840.00 | Bonds |
| 649787L63 | NEW YORK ST | 3,000,000.00 | 2,985,002.52 | 3,150,180.00 | Bonds |
| 64983RGL5 | NEW YORK ST DORM AUTH REVS ST | 5,190,000.00 | 5,646,483.91 | 6,239,054.70 | Bonds |
| 64983RHK6 | NEW YORK ST DORM AUTH REVS ST | 3,500,000.00 | 4,012,244.95 | 4,192,825.00 | Bonds |
| 649876H51 | NEW YORK ST LOCAL GOVT ASSISTA | 3,000,000.00 | 3,065,055.60 | 3,208,380.00 | Bonds |
| 649902AR4 | NEW YORK ST DORM AUTH ST PERS | 4,105,000.00 | 4,494,425.01 | 5,127,350.25 | Bonds |
| 649902AS2 | NEW YORK ST DORM AUTH ST PERS | 4,000,000.00 | 4,541,519.76 | 5,050,760.00 | Bonds |
| 650013S89 | NEW YORK ST TWY AUTH HWY & BRD | 1,000,000.00 | 1,012,261.23 | 1,135,020.00 | Bonds |
| 650034Y47 | NEW YORK ST URBAN DEV CORP REV | 2,055,000.00 | 2,266,369.55 | 2,544,603.75 | Bonds |
| 650264SH8 | NEWARK CA UNIF SCH DIST | 2,830,000.00 | 2,797,038.96 | 2,920,418.50 | Bonds |

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| 65037RCG3 | NEWARK N J HSG AUTH | 5,000,000.00 | 5,283,240.65 | 5,507,150.00 | Bonds |
| 658256MD1 | NORTH CAROLINA ST | 3,000,000.00 | 3,046,567.92 | 3,207,450.00 | Bonds |
| 658256PY2 | NORTH CAROLINA ST | 5,000,000.00 | 5,025,983.79 | 5,098,050.00 | Bonds |
| 658256SG8 | NORTH CAROLINA ST | 2,500,000.00 | 2,594,407.93 | 2,789,200.00 | Bonds |
| 67227RAQ9 | OAKLAND CA JT PWRS FING AUTH R | 4,000,000.00 | 4,112,863.84 | 4,258,880.00 | Bonds |
| 677520AX6 | OHIO ST | 6,225,000.00 | 6,444,762.67 | 7,134,410.25 | Bonds |
| 677520CF3 | OHIO ST | 5,080,000.00 | 5,494,148.68 | 6,295,745.60 | Bonds |
| 67756BSX9 | OHIO ST HGR EDUCNTL FAC REVENU | 3,320,000.00 | 3,781,973.72 | 3,874,938.00 | Bonds |
| 677659RH9 | OHIO ST WTR DEV AUTH REV | 5,000,000.00 | 5,049,545.25 | 5,601,250.00 | Bonds |
| 67766WSG8 | OHIO ST WTR DEV AUTH WTRPOLLUT | 3,155,000.00 | 3,238,878.26 | 3,525,491.65 | Bonds |
| 67766WSP8 | OHIO ST WTR DEV AUTH WTRPOLLUT | 845,000.00 | 867,465.03 | 939,006.25 | Bonds |
| 681712PH2 | OMAHA NEB | 3,000,000.00 | 3,220,815.78 | 3,682,020.00 | Bonds |
| 681712PL3 | OMAHA NEB | 2,500,000.00 | 2,698,979.95 | 3,120,400.00 | Bonds |
| 68607DKX2 | OREGON ST DEPT TRANSN HWY USER | 5,000,000.00 | 5,319,312.65 | 5,921,900.00 | Bonds |
| 70253QAG4 | PASCO CNTY FL SCH DIST SALES T | 5,000,000.00 | 5,118,253.45 | 5,295,850.00 | Bonds |
| 709141D28 | PENNSYLVANIA ST | 1,000,000.00 | 1,030,381.59 | 1,079,990.00 | Bonds |
| 709141V93 | PENNSYLVANIA ST | 10,000,000.00 | 10,780,549.10 | 12,344,700.00 | Bonds |
| 709141W27 | PENNSYLVANIA ST | 4,000,000.00 | 4,408,152.44 | 4,963,320.00 | Bonds |
| 70917RTT2 | PENNSYLVANIA ST HIGHER EDL | 2,800,000.00 | 3,047,717.79 | 3,381,784.00 | Bonds |
| 709518EH3 | PENSACOLA FL SALES & EXCISE TA | 2,000,000.00 | 2,007,571.80 | 2,063,940.00 | Bonds |
| 718814HH2 | PHOENIX AZ | 1,000,000.00 | 1,121,621.34 | 1,260,860.00 | Bonds |
| 7252765B1 | PITTSBURGH PA SCH DIST | 1,000,000.00 | 1,025,316.38 | 1,074,240.00 | Bonds |
| 727818GE0 | PLATTE RIVER CO PWR AUTH PWR R | 2,000,000.00 | 2,064,013.22 | 2,241,200.00 | Bonds |
| 7353887Y0 | PORT OF SEATTLE WA REVENUE | 3,000,000.00 | 3,104,186.07 | 3,553,350.00 | Bonds |
| 736742KT3 | PORTLAND OR SWR SYS REVENUE | 3,000,000.00 | 2,975,677.02 | 3,156,480.00 | Bonds |
| 741701ME3 | PRINCE GEORGES CNTY MD | 1,000,000.00 | 1,036,222.39 | 1,083,340.00 | Bonds |
| 752147EE4 | RANCHO SANTIAGO CA CMNTY CLG D | 2,705,000.00 | 3,014,705.78 | 3,223,142.75 | Bonds |
| 759911WG1 | REGL TRANSPRTN AUTH IL | 5,770,000.00 | 6,444,897.86 | 6,799,771.90 | Bonds |
| 76222NGW5 | RHODE IS ST & PROVIDENCE | 2,000,000.00 | 2,026,302.86 | 2,076,780.00 | Bonds |
| 763665UW4 | RICHLAND CNTY SC SCH DIST #1 | 5,850,000.00 | 6,139,026.15 | 6,578,734.50 | Bonds |
| 793257BJ4 | SAINT PETERSBURG FL EXCISE TAX | 7,735,000.00 | 7,952,043.09 | 8,664,592.30 | Bonds |
| 795200GY4 | SALINE MI AREA SCHS | 2,235,000.00 | 2,333,228.47 | 2,504,094.00 | Bonds |
| 795608MX3 | SALT LAKE CITY UT SCH DIST | 2,290,000.00 | 2,261,344.59 | 2,403,171.80 | Bonds |
| 79575DB74 | SALT RIVER AZ PROJ AGRIC IMPT | 4,000,000.00 | 3,952,753.52 | 4,287,960.00 | Bonds |
| 796253X72 | SAN ANTONIO TEX ELEC & GAS | 50,000.00 | 48,815.61 | 61,006.00 | Bonds |
| 796253X80 | SAN ANTONIO TEX ELEC & GAS | 1,950,000.00 | 1,898,757.98 | 2,086,656.00 | Bonds |
| 797415GQ3 | SAN DIEGO CNTY CA WTR AUTH | 5,000,000.00 | 5,000,000.00 | 5,394,350.00 | Bonds |
| 79771TBK2 | SAN FRANCISCO CITY & CNTY CA U | 2,115,000.00 | 2,100,984.15 | 2,194,291.35 | Bonds |
| 79771TBN6 | SAN FRANCISCO CITY & CNTY CA U | 4,150,000.00 | 4,026,086.54 | 4,272,715.50 | Bonds |
| 804328EE8 | SAUK CNTY WI | 1,350,000.00 | 1,350,000.00 | 1,350,000.00 | Bonds |
| 810489EF7 | SCOTTSDALE AZ MUNI PROPERTY CO | 3,000,000.00 | 3,035,595.72 | 3,103,530.00 | Bonds |
| 810489HK3 | SCOTTSDALE AZ MUNI PROPERTY CO | 4,000,000.00 | 4,152,185.32 | 4,740,720.00 | Bonds |
| 810489JQ8 | SCOTTSDALE AZ MUNI PROPERTY CO | 2,500,000.00 | 2,777,281.90 | 3,020,125.00 | Bonds |
| 812643CE2 | SEATTLE WASH MUN LT & PWR REV | 5,000,000.00 | 5,193,448.31 | 6,035,250.00 | Bonds |
| 833153QJ1 | SNOHOMISH CNTY WA SCH DIST #15 | 6,000,000.00 | 6,348,490.38 | 7,125,420.00 | Bonds |
| 83703EKN4 | SOUTH CAROLINA JOBS ECONOMIC D | 2,000,000.00 | 2,036,197.20 | 2,227,620.00 | Bonds |
| 837147YZ4 | SOUTH CAROLINA ST PUBLIC SVC A | 3,000,000.00 | 2,987,201.28 | 3,043,830.00 | Bonds |
| 837152KV8 | SOUTH CAROLINA TRANSN INFRASTR | 4,000,000.00 | 4,254,932.16 | 4,706,960.00 | Bonds |
| 848797MU7 | SPOKANE CNTY WA SCH DIST #356 | 1,000,000.00 | 1,020,246.86 | 1,053,570.00 | Bonds |
| 848797NE2 | SPOKANE CNTY WA SCH DIST #356 | 3,475,000.00 | 3,510,375.15 | 3,581,856.25 | Bonds |

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| 850578RJ6 | SPRINGFIELD IL ELEC REVENUE | 5,000,000.00 | 5,155,247.45 | 5,425,250.00 | Bonds |
| 852631U65 | STAMFORD CT | 2,000,000.00 | 2,021,519.92 | 2,077,320.00 | Bonds |
| 870462NX2 | SWEETWATER CA UNION HIGH SCH D | 6,205,000.00 | 4,328,717.45 | 4,541,501.55 | Bonds |
| 870462NY0 | SWEETWATER CA UNION HIGH SCH D | 6,410,000.00 | 4,237,788.27 | 4,317,455.50 | Bonds |
| 875128HQ6 | TAMPA BAY WTR FL UTILITY SYS R | 4,000,000.00 | 4,473,025.24 | 4,926,000.00 | Bonds |
| 875128HS2 | TAMPA BAY WTR FL UTILITY SYS R | 3,000,000.00 | 3,436,321.95 | 3,681,900.00 | Bonds |
| 88256CAH2 | TEXAS MUN GAS ACQUISITION & SU | 1,000,000.00 | 1,052,312.20 | 1,025,190.00 | Bonds |
| 882720L52 | TEXAS ST | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | Bonds |
| 882721NL3 | TEXAS ST | 5,000,000.00 | 5,302,764.65 | 5,846,900.00 | Bonds |
| 8827975A7 | TEXAS ST TECH UNIV REVENUES | 1,000,000.00 | 1,007,624.98 | 1,018,640.00 | Bonds |
| 897404MS5 | TROY MI CITY SCH DIST | 2,000,000.00 | 2,019,581.26 | 2,049,720.00 | Bonds |
| 899518BL7 | TULSA CNTY OKLA INDL AUTH CAP | 5,210,000.00 | 5,348,506.65 | 5,767,105.30 | Bonds |
| 910678RV5 | UNITED TX INDEP SCH DIST | 2,000,000.00 | 1,883,025.20 | 2,017,880.00 | Bonds |
| 91417KME8 | UNIV OF COLORADO CO ENTERPRISE | 2,000,000.00 | 1,978,383.56 | 2,232,580.00 | Bonds |
| 917565DD2 | UTAH TRAN AUTH SALES TAX REV | 4,150,000.00 | 4,069,601.39 | 4,784,867.00 | Bonds |
| 927734PX5 | VIRGINIA BEACH VA | 2,000,000.00 | 2,109,477.70 | 2,372,040.00 | Bonds |
| 9277805L6 | VIRGINIA ST CLG BLDG AUTH EDUC | 5,450,000.00 | 5,449,828.38 | 5,721,410.00 | Bonds |
| 92817LDS9 | VIRGINIA ST RES AUTH CLEAN WTR | 5,450,000.00 | 5,637,333.07 | 6,525,939.00 | Bonds |
| 930863A70 | WAKE CNTY NC | 2,420,000.00 | 2,458,155.24 | 2,563,143.00 | Bonds |
| 938395PF1 | WASHINGTON & CLACKAMAS CNTYS O | 5,260,000.00 | 5,459,181.74 | 6,377,802.60 | Bonds |
| 93974BFB3 | WASHINGTON ST | 3,000,000.00 | 3,072,082.11 | 3,242,700.00 | Bonds |
| 93974BLA8 | WASHINGTON ST | 5,280,000.00 | 5,413,005.47 | 5,920,516.80 | Bonds |
| 940157EX4 | WASHINGTON MD SUBURBAN SANTN D | 3,055,000.00 | 3,089,976.51 | 3,150,193.80 | Bonds |
| 955686PX2 | WEST SAINT PAUL MN INDEP SCH D | 2,010,000.00 | 1,990,231.39 | 2,141,373.60 | Bonds |
| 956553UQ2 | WEST VIRGINIA ST | 6,010,000.00 | 6,275,492.23 | 6,900,501.70 | Bonds |
| 97705LEN3 | WISCONSIN ST | 4,175,000.00 | 4,153,749.08 | 4,535,177.25 | Bonds |
| 97705LUB1 | WISCONSIN ST | 2,000,000.00 | 2,048,358.58 | 2,403,240.00 | Bonds |
| 980116JA6 | WOODS HOLE MA MARTHAS VINEYARD | 3,130,000.00 | 3,125,079.45 | 3,320,335.30 | Bonds |
| Total: | State & Municipals | 835,075,000.00 | 863,953,875.93 | 936,462,657.35 | |

Corporate & Other

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|-----------|-------------------------|--------------|--------------|--------------|-------|
| 00184AAF2 | TIME WARNER INC | 2,000,000.00 | 1,961,091.36 | 2,064,940.00 | Bonds |
| 00206RAS1 | AT&T INC | 4,000,000.00 | 3,978,328.00 | 4,737,120.00 | Bonds |
| 00206RAV4 | AT&T INC | 1,000,000.00 | 1,019,403.69 | 1,022,300.00 | Bonds |
| 013817AV3 | ALCOA INC | 1,875,000.00 | 1,872,228.36 | 1,816,931.25 | Bonds |
| 02361DAE0 | AMEREN ILLINOIS CO | 2,000,000.00 | 2,116,859.52 | 2,349,220.00 | Bonds |
| 02580ECN1 | AMERICAN EXPRESS BK FSB | 2,000,000.00 | 2,072,924.76 | 2,111,400.00 | Bonds |
| 02581FYA1 | AMERICAN EXPR CENTURION | 4,000,000.00 | 4,482,764.99 | 4,539,040.00 | Bonds |
| 02581FYH6 | AMERICAN EXPR CENTURION | 1,455,000.00 | 1,483,114.28 | 1,516,240.95 | Bonds |
| 02666QZH9 | AMERICAN HONDA FINANCE | 3,000,000.00 | 2,999,672.16 | 3,057,480.00 | Bonds |
| 031162AJ9 | AMGEN INC | 2,000,000.00 | 2,130,090.54 | 2,228,820.00 | Bonds |
| 031162BA7 | AMGEN INC | 1,000,000.00 | 995,526.32 | 1,316,070.00 | Bonds |
| 031162BB5 | AMGEN INC | 925,000.00 | 924,615.98 | 1,031,615.50 | Bonds |
| 037735BZ9 | APPALACHIAN POWER CO | 65,000.00 | 66,230.31 | 74,504.95 | Bonds |
| 037735CQ8 | APPALACHIAN POWER CO | 725,000.00 | 723,523.54 | 764,904.00 | Bonds |
| 039483AM4 | ARCHER DANIELS | 1,000,000.00 | 1,097,942.20 | 1,414,690.00 | Bonds |
| 05348EAP4 | AVALONBAY COMMUNITIES | 3,000,000.00 | 2,992,537.88 | 3,011,910.00 | Bonds |
| 05531FAH6 | BB&T CORPORATION | 3,500,000.00 | 3,499,166.13 | 3,536,610.00 | Bonds |
| 060505AQ7 | BANK OF AMERICA CORP | 1,250,000.00 | 1,256,407.67 | 1,261,212.50 | Bonds |
| 060505BS2 | BANK OF AMERICA CORP | 6,500,000.00 | 6,361,938.84 | 6,253,845.00 | Bonds |

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| 060505DA9 | BANK OF AMERICA CORP | 3,500,000.00 | 3,500,000.00 | 3,040,660.00 | Bonds |
| 067383AB5 | CR BARD INC | 4,000,000.00 | 3,996,595.76 | 4,159,760.00 | Bonds |
| 073928X73 | BEAR STEARNS COS LLC | 1,000,000.00 | 1,048,927.36 | 1,049,170.00 | Bonds |
| 084664AM3 | BERKSHIRE HATHAWAY FIN | 1,400,000.00 | 1,374,125.82 | 1,537,368.00 | Bonds |
| 084664AT8 | BERKSHIRE HATHAWAY FIN | 2,000,000.00 | 1,935,113.76 | 2,211,580.00 | Bonds |
| 084664BG5 | BERKSHIRE HATHAWAY FIN | 2,000,000.00 | 1,959,441.06 | 2,146,960.00 | Bonds |
| 091797AM2 | BLACK & DECKER | 2,000,000.00 | 1,795,595.72 | 2,183,820.00 | Bonds |
| 097014AG9 | BOEING CAPITAL CORP | 1,000,000.00 | 1,005,011.97 | 1,020,960.00 | Bonds |
| 097023AV7 | BOEING CO | 2,000,000.00 | 2,106,918.90 | 2,194,340.00 | Bonds |
| 097023AW5 | BOEING CO | 1,900,000.00 | 1,876,692.14 | 2,307,683.00 | Bonds |
| 097023AX3 | BOEING CO | 1,000,000.00 | 979,701.04 | 1,382,060.00 | Bonds |
| 097023AY1 | BOEING CO | 1,000,000.00 | 1,034,506.14 | 1,072,520.00 | Bonds |
| 10112RAS3 | BOSTON PROPERTIES LP | 4,089,000.00 | 3,988,942.17 | 3,921,514.56 | Bonds |
| 10138MAB1 | BOTTLING GROUP LLC | 1,000,000.00 | 995,316.82 | 1,044,730.00 | Bonds |
| 10138MAK1 | BOTTLING GROUP LLC | 2,550,000.00 | 2,627,557.39 | 2,978,374.50 | Bonds |
| 115637AK6 | BROWN-FORMAN CORPORATION | 2,000,000.00 | 1,987,309.41 | 2,053,380.00 | Bonds |
| 134429AT6 | CAMPBELL SOUP CO | 350,000.00 | 348,071.00 | 383,757.50 | Bonds |
| 14040HAY1 | CAPITAL ONE FINANCIAL CO | 2,000,000.00 | 1,942,546.01 | 2,003,300.00 | Bonds |
| 144141CS5 | CAROLINA POWER & LIGHT | 525,000.00 | 527,689.53 | 548,131.50 | Bonds |
| 144141CT3 | CAROLINA POWER & LIGHT | 335,000.00 | 334,144.11 | 361,853.60 | Bonds |
| 149123BN0 | CATERPILLAR INC | 1,000,000.00 | 963,698.54 | 1,278,220.00 | Bonds |
| 14912L4A6 | CATERPILLAR FIN SERV CRP | 1,000,000.00 | 1,069,074.52 | 1,073,380.00 | Bonds |
| 14912L4E8 | CATERPILLAR FINANCIAL SE | 1,000,000.00 | 991,731.99 | 1,285,350.00 | Bonds |
| 14912L4Q1 | CATERPILLAR FINANCIAL SE | 550,000.00 | 549,545.66 | 557,023.50 | Bonds |
| 166751AJ6 | CHEVRON CORP | 4,500,000.00 | 4,498,902.23 | 5,359,545.00 | Bonds |
| 172070CN2 | DUKE ENERGY OHIO INC | 355,000.00 | 354,983.72 | 370,801.05 | Bonds |
| 17275RAC6 | CISCO SYSTEMS INC | 4,000,000.00 | 3,808,005.12 | 4,611,880.00 | Bonds |
| 17275RAE2 | CISCO SYSTEMS INC | 1,000,000.00 | 993,484.40 | 1,137,960.00 | Bonds |
| 172967CQ2 | CITIGROUP INC | 4,747,000.00 | 4,537,271.49 | 4,655,667.72 | Bonds |
| 172967EM9 | CITIGROUP INC | 2,000,000.00 | 2,148,450.28 | 2,137,140.00 | Bonds |
| 191216AM2 | COCA-COLA CO/THE | 1,405,000.00 | 1,464,985.06 | 1,635,757.20 | Bonds |
| 199575AT8 | COLUMBUS SOUTHERN POWER | 65,000.00 | 68,591.82 | 83,102.50 | Bonds |
| 20030NAJ0 | COMCAST CORP | 2,000,000.00 | 2,157,894.64 | 2,268,700.00 | Bonds |
| 20030NAW1 | COMCAST CORP | 1,000,000.00 | 964,576.16 | 1,155,730.00 | Bonds |
| 20030NBA8 | COMCAST CORP | 1,000,000.00 | 1,095,730.67 | 1,128,700.00 | Bonds |
| 208251AE8 | CONOCO INC | 1,725,000.00 | 1,796,674.46 | 2,296,492.50 | Bonds |
| 20825CAF1 | CONOCOPHILLIPS | 1,000,000.00 | 1,009,875.79 | 1,219,980.00 | Bonds |
| 20825CAT1 | CONOCOPHILLIPS | 2,000,000.00 | 2,145,081.76 | 2,190,940.00 | Bonds |
| 20825TAA5 | CONOCOPHILLIPS CANADA | 3,000,000.00 | 2,742,844.17 | 3,483,720.00 | Bonds |
| 209111EV1 | CONS EDISON CO OF NY | 3,000,000.00 | 3,225,266.25 | 3,829,650.00 | Bonds |
| 209615BX0 | CONSOLIDATED NATURAL GAS | 240,000.00 | 240,004.25 | 240,943.20 | Bonds |
| 22546QAF4 | CREDIT SUISSE NEW YORK | 5,000,000.00 | 5,039,449.77 | 4,838,400.00 | Bonds |
| 233851AF1 | DAIMLER FINANCE NA LLC | 4,000,000.00 | 3,932,638.77 | 3,902,120.00 | Bonds |
| 244217BG9 | JOHN DEERE CAPITAL CORP | 1,500,000.00 | 1,511,887.74 | 1,543,665.00 | Bonds |
| 24422EQM4 | JOHN DEERE CAPITAL CORP | 3,000,000.00 | 2,929,117.50 | 3,143,760.00 | Bonds |
| 24422EQR3 | JOHN DEERE CAPITAL CORP | 2,000,000.00 | 2,189,138.16 | 2,363,660.00 | Bonds |
| 24422EQY8 | JOHN DEERE CAPITAL CORP | 2,000,000.00 | 2,002,723.20 | 2,102,840.00 | Bonds |
| 25468PCN4 | WALT DISNEY COMPANY/THE | 1,700,000.00 | 1,678,393.58 | 1,679,957.00 | Bonds |
| 257469AF3 | DOMINION RESOURCES INC | 1,000,000.00 | 978,581.75 | 1,043,800.00 | Bonds |
| 25746UAM1 | DOMINION RESOURCES INC | 355,000.00 | 354,790.11 | 375,288.25 | Bonds |

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| 263534BQ1 | E.I. DU PONT DE NEMOURS | 1,000,000.00 | 999,457.30 | 1,147,950.00 | Bonds |
| 263534CB3 | E.I. DU PONT DE NEMOURS | 6,500,000.00 | 6,491,373.20 | 6,784,830.00 | Bonds |
| 263534CD9 | E.I. DU PONT DE NEMOURS | 500,000.00 | 503,805.21 | 504,555.00 | Bonds |
| 264399EF9 | DUKE ENERGY CAROLINAS | 1,000,000.00 | 990,730.67 | 1,049,260.00 | Bonds |
| 26441CAD7 | DUKE ENERGY CORP | 1,500,000.00 | 1,495,339.17 | 1,690,140.00 | Bonds |
| 26441YAO0 | DUKE REALTY LP | 2,000,000.00 | 2,157,763.92 | 2,149,940.00 | Bonds |
| 26875PAE1 | EOG RESOURCES INC | 2,225,000.00 | 2,219,772.70 | 2,446,943.75 | Bonds |
| 26875PAF8 | EOG RESOURCES INC | 1,100,000.00 | 1,098,329.55 | 1,154,593.00 | Bonds |
| 26875PAG6 | EOG RESOURCES INC | 2,000,000.00 | 1,992,012.94 | 2,139,360.00 | Bonds |
| 278058DH2 | EATON CORP | 3,000,000.00 | 2,987,776.38 | 3,872,940.00 | Bonds |
| 278058DJ8 | EATON CORP | 1,000,000.00 | 1,000,000.00 | 1,001,620.00 | Bonds |
| 291011AY0 | EMERSON ELECTRIC CO | 1,900,000.00 | 1,894,129.91 | 2,205,672.00 | Bonds |
| 30161MAH6 | EXELON GENERATION CO LLC | 3,000,000.00 | 2,997,087.87 | 2,982,510.00 | Bonds |
| 309601AA0 | FARMERS INS EXCH | 760,000.00 | 777,075.94 | 932,185.60 | Bonds |
| 341081EN3 | FLORIDA POWER & LIGHT | 3,000,000.00 | 2,985,854.97 | 3,149,100.00 | Bonds |
| 341081FB8 | FLORIDA POWER & LIGHT | 1,000,000.00 | 999,328.83 | 1,285,370.00 | Bonds |
| 341099CM9 | FLORIDA POWER CORP | 2,000,000.00 | 1,990,314.16 | 2,242,260.00 | Bonds |
| 354613AE1 | FRANKLIN RESOURCES INC | 650,000.00 | 649,363.98 | 658,612.50 | Bonds |
| 362320BA0 | GTE CORP | 665,000.00 | 678,621.58 | 821,760.45 | Bonds |
| 368710AG4 | GENENTECH INC | 3,000,000.00 | 2,890,611.01 | 3,366,240.00 | Bonds |
| 369550AK4 | GENERAL DYNAMICS CORP | 5,000,000.00 | 4,876,757.34 | 5,281,000.00 | Bonds |
| 36962G3H5 | GENERAL ELEC CAP CORP | 5,000,000.00 | 5,480,240.73 | 5,484,700.00 | Bonds |
| 36962G4B7 | GENERAL ELEC CAP CORP | 1,000,000.00 | 985,240.48 | 1,147,740.00 | Bonds |
| 36962G4C5 | GENERAL ELEC CAP CORP | 1,000,000.00 | 1,084,231.76 | 1,093,220.00 | Bonds |
| 36962GP65 | GENERAL ELEC CAP CORP | 1,500,000.00 | 1,368,986.75 | 1,601,745.00 | Bonds |
| 36962GXS8 | GENERAL ELEC CAP CORP | 3,000,000.00 | 3,001,150.62 | 3,057,300.00 | Bonds |
| 373334JN2 | GEORGIA POWER COMPANY | 1,000,000.00 | 996,389.76 | 1,273,150.00 | Bonds |
| 377372AA5 | GLAXOSMITHKLINE CAP INC | 5,000,000.00 | 4,893,104.00 | 5,428,300.00 | Bonds |
| 38141EA33 | GOLDMAN SACHS GROUP INC | 2,000,000.00 | 2,123,367.00 | 2,117,460.00 | Bonds |
| 38141GDQ4 | GOLDMAN SACHS GROUP INC | 2,000,000.00 | 1,864,531.52 | 2,078,100.00 | Bonds |
| 38141GER1 | GOLDMAN SACHS GROUP INC | 2,000,000.00 | 2,185,613.00 | 2,098,940.00 | Bonds |
| 38141GFG4 | GOLDMAN SACHS GROUP INC | 1,000,000.00 | 1,092,989.50 | 1,029,540.00 | Bonds |
| 38144LAB6 | GOLDMAN SACHS GROUP INC | 2,500,000.00 | 2,565,831.54 | 2,603,775.00 | Bonds |
| 40428EJQ3 | HSBC BANK USA | 1,000,000.00 | 983,074.99 | 1,024,000.00 | Bonds |
| 428236AQ6 | HEWLETT-PACKARD CO | 2,500,000.00 | 2,437,802.23 | 2,608,025.00 | Bonds |
| 428236AV5 | HEWLETT-PACKARD CO | 2,000,000.00 | 2,106,519.02 | 2,148,760.00 | Bonds |
| 428236AY9 | HEWLETT-PACKARD CO | 1,000,000.00 | 1,017,712.08 | 1,014,320.00 | Bonds |
| 428236BC6 | HEWLETT-PACKARD CO | 1,000,000.00 | 1,011,226.96 | 991,280.00 | Bonds |
| 438516AW6 | HONEYWELL INTERNATIONAL | 3,000,000.00 | 2,985,141.49 | 3,148,620.00 | Bonds |
| 438516AZ9 | HONEYWELL INTERNATIONAL | 1,000,000.00 | 987,460.39 | 1,157,790.00 | Bonds |
| 441812JY1 | HSBC FINANCE CORP | 2,500,000.00 | 2,522,438.23 | 2,573,800.00 | Bonds |
| 443510AE2 | HUBBELL INC | 500,000.00 | 497,209.31 | 596,755.00 | Bonds |
| 459200GJ4 | IBM CORP | 2,000,000.00 | 2,165,410.56 | 2,379,500.00 | Bonds |
| 459200GM7 | IBM CORP | 1,000,000.00 | 1,125,494.05 | 1,326,300.00 | Bonds |
| 460146BU6 | INTL PAPER CO | 280,000.00 | 279,115.72 | 297,096.80 | Bonds |
| 46623EJD2 | JPMORGAN CHASE & CO | 1,000,000.00 | 1,004,591.84 | 1,007,150.00 | Bonds |
| 46625HGY0 | JPMORGAN CHASE & CO | 5,000,000.00 | 5,405,725.30 | 5,568,150.00 | Bonds |
| 49326EED1 | KEYCORP | 1,000,000.00 | 1,034,266.84 | 1,009,110.00 | Bonds |
| 494550AY2 | KINDER MORGAN ENER PART | 2,000,000.00 | 2,232,796.66 | 2,276,200.00 | Bonds |
| 494550AZ9 | KINDER MORGAN ENER PART | 1,000,000.00 | 1,000,000.00 | 1,277,400.00 | Bonds |

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| 50075NAX2 | KRAFT FOODS INC | 1,000,000.00 | 1,050,133.29 | 1,116,300.00 | Bonds |
| 518439AA2 | ESTEE LAUDER CO INC | 29,000.00 | 28,930.94 | 29,368.30 | Bonds |
| 53117CAM4 | LIBERTY PROPERTY LP | 2,500,000.00 | 2,498,900.00 | 2,513,075.00 | Bonds |
| 532457BC1 | ELI LILLY & CO | 1,100,000.00 | 1,089,496.08 | 1,413,808.00 | Bonds |
| 532457BE7 | ELI LILLY & CO | 700,000.00 | 699,838.72 | 756,357.00 | Bonds |
| 548661CN5 | LOWES COMPANIES INC | 2,000,000.00 | 1,799,175.18 | 2,407,900.00 | Bonds |
| 5526E2AB5 | FIA CARD SERVICES NA | 200,000.00 | 199,878.22 | 203,380.00 | Bonds |
| 565849AD8 | MARATHON OIL CORP | 1,017,000.00 | 1,168,944.11 | 1,162,258.11 | Bonds |
| 58013MEH3 | MCDONALDS CORP | 1,225,000.00 | 1,219,615.83 | 1,547,603.75 | Bonds |
| 585055AP1 | MEDTRONIC INC | 1,000,000.00 | 1,061,340.48 | 1,084,000.00 | Bonds |
| 585055AR7 | MEDTRONIC INC | 2,000,000.00 | 1,995,120.08 | 2,117,460.00 | Bonds |
| 59018YJ69 | MERRILL LYNCH & CO | 2,000,000.00 | 2,031,175.38 | 1,939,080.00 | Bonds |
| 59018YUW9 | MERRILL LYNCH & CO | 2,000,000.00 | 1,795,493.70 | 1,934,500.00 | Bonds |
| 59156RAR9 | METLIFE INC | 800,000.00 | 802,114.34 | 938,296.00 | Bonds |
| 59562VAF4 | MIDAMERICAN ENERGY HLDGS | 245,000.00 | 245,000.00 | 256,838.40 | Bonds |
| 59562VAT4 | MIDAMERICAN ENERGY HLDGS | 1,000,000.00 | 1,005,107.92 | 1,152,900.00 | Bonds |
| 61166WAA9 | MONSANTO CO | 500,000.00 | 507,472.31 | 527,525.00 | Bonds |
| 617446HD4 | MORGAN STANLEY | 375,000.00 | 374,681.02 | 378,997.50 | Bonds |
| 617446V71 | MORGAN STANLEY | 3,000,000.00 | 3,088,307.18 | 2,962,350.00 | Bonds |
| 61747YCE3 | MORGAN STANLEY | 1,000,000.00 | 1,065,453.48 | 995,280.00 | Bonds |
| 61747YCK9 | MORGAN STANLEY | 2,000,000.00 | 2,002,679.86 | 1,955,940.00 | Bonds |
| 61980AAC7 | MOTIVA ENTERPRISES LLC | 3,150,000.00 | 3,551,696.32 | 3,648,487.50 | Bonds |
| 637432CU7 | NATIONAL RURAL UTIL COOP | 819,000.00 | 826,639.20 | 840,654.36 | Bonds |
| 637432HT5 | NATIONAL RURAL UTIL COOP | 3,000,000.00 | 3,401,054.25 | 3,461,880.00 | Bonds |
| 638585AN9 | BANK OF AMERICA CORP | 500,000.00 | 498,569.34 | 501,605.00 | Bonds |
| 652482BX7 | NEWS AMERICA INC | 900,000.00 | 897,758.33 | 997,227.00 | Bonds |
| 655844BC1 | NORFOLK SOUTHERN CORP | 1,000,000.00 | 1,138,765.04 | 1,203,370.00 | Bonds |
| 66989HAD0 | NOVARTIS CAPITAL CORP | 1,000,000.00 | 1,105,040.20 | 1,130,020.00 | Bonds |
| 67019EAB3 | NSTAR | 575,000.00 | 570,948.95 | 631,114.25 | Bonds |
| 67021CAA5 | NSTAR ELECTRIC CO | 1,000,000.00 | 1,002,325.31 | 1,041,050.00 | Bonds |
| 670346AH8 | NUCOR CORP | 335,000.00 | 326,866.47 | 421,972.70 | Bonds |
| 674599BY0 | OCCIDENTAL PETROLEUM COR | 3,600,000.00 | 3,599,439.95 | 3,905,172.00 | Bonds |
| 674599BZ7 | OCCIDENTAL PETROLEUM COR | 1,600,000.00 | 1,599,213.39 | 1,666,832.00 | Bonds |
| 677415CF6 | OHIO POWER COMPANY | 125,000.00 | 125,246.36 | 159,767.50 | Bonds |
| 68389XAC9 | ORACLE CORP | 2,000,000.00 | 1,809,374.34 | 2,382,860.00 | Bonds |
| 68389XAG0 | ORACLE CORP | 1,500,000.00 | 1,568,523.11 | 1,731,120.00 | Bonds |
| 68389XAJ4 | ORACLE CORP | 4,500,000.00 | 4,699,021.37 | 4,777,425.00 | Bonds |
| 68402LAC8 | ORACLE CORP | 2,000,000.00 | 2,078,182.48 | 2,297,220.00 | Bonds |
| 693476BH5 | PNC FUNDING CORP | 2,000,000.00 | 2,096,040.14 | 2,098,020.00 | Bonds |
| 693476BJ1 | PNC FUNDING CORP | 4,740,000.00 | 5,054,425.46 | 5,246,563.80 | Bonds |
| 693476BL6 | PNC FUNDING CORP | 1,260,000.00 | 1,277,575.74 | 1,306,481.40 | Bonds |
| 69351UAP8 | PPL ELECTRIC UTILITIES | 1,050,000.00 | 1,041,585.15 | 1,047,459.00 | Bonds |
| 69362BAN2 | PSEG POWER LLC | 2,000,000.00 | 2,199,374.80 | 2,210,540.00 | Bonds |
| 69371RJ98 | PACCAR FINANCIAL CORP | 2,750,000.00 | 2,747,889.02 | 2,784,347.50 | Bonds |
| 69373UAA5 | PACCAR INC | 2,400,000.00 | 2,399,685.98 | 2,726,112.00 | Bonds |
| 694308GD3 | PACIFIC GAS & ELECTRIC | 1,500,000.00 | 1,482,502.68 | 1,619,535.00 | Bonds |
| 713409AC4 | PEPSI BOTTLING GROUP INC | 2,085,000.00 | 2,165,305.67 | 2,952,068.10 | Bonds |
| 713448BH0 | PEPSICO INC | 1,000,000.00 | 1,134,229.52 | 1,160,490.00 | Bonds |
| 717081DB6 | PFIZER INC | 4,375,000.00 | 4,371,380.04 | 5,482,487.50 | Bonds |
| 724479AF7 | PITNEY BOWES INC | 2,000,000.00 | 1,986,367.36 | 2,066,880.00 | Bonds |

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| 724479AH3 | PITNEY BOWES INC | 4,325,000.00 | 4,318,907.94 | 4,863,722.00 | Bonds |
| 74005PAN4 | PRAXAIR INC | 1,675,000.00 | 1,673,271.25 | 1,964,188.75 | Bonds |
| 74005PAU8 | PRAXAIR INC | 2,000,000.00 | 2,181,683.86 | 2,204,520.00 | Bonds |
| 74005PAV6 | PRAXAIR INC | 1,000,000.00 | 1,029,757.20 | 1,069,630.00 | Bonds |
| 743917AH9 | PRUDENTIAL INSURANCE CO | 495,000.00 | 526,902.81 | 647,143.20 | Bonds |
| 744448BU4 | PUBLIC SERVICE COLORADO | 1,255,000.00 | 1,287,329.36 | 1,341,582.45 | Bonds |
| 74456QAW6 | PUB SVC ELEC & GAS | 550,000.00 | 549,274.49 | 574,865.50 | Bonds |
| 74834LAL4 | QUEST DIAGNOSTIC INC | 1,500,000.00 | 1,311,858.81 | 1,682,775.00 | Bonds |
| 78387GAH6 | AT&T INC | 2,000,000.00 | 1,992,022.22 | 2,032,180.00 | Bonds |
| 78387GAP8 | AT&T INC | 2,000,000.00 | 2,113,347.68 | 2,196,400.00 | Bonds |
| 816851AN9 | SEMPRA ENERGY | 2,000,000.00 | 2,148,389.56 | 2,340,040.00 | Bonds |
| 828807BM8 | SIMON PROPERTY GROUP LP | 2,000,000.00 | 2,081,328.62 | 2,154,620.00 | Bonds |
| 828807BZ9 | SIMON PROPERTY GROUP LP | 1,000,000.00 | 1,145,922.88 | 1,124,360.00 | Bonds |
| 828807CB1 | SIMON PROPERTY GROUP LP | 1,000,000.00 | 1,096,741.52 | 1,115,220.00 | Bonds |
| 843646AC4 | SOUTHERN POWER CO | 3,500,000.00 | 3,528,702.12 | 3,641,820.00 | Bonds |
| 844741AY4 | SOUTHWEST AIRLINES CO | 2,000,000.00 | 1,674,545.32 | 2,217,140.00 | Bonds |
| 84755TAD9 | SPECTRA ENERGY CAPITAL | 900,000.00 | 898,393.08 | 1,002,501.00 | Bonds |
| 863667AA9 | STRYKER CORP | 2,050,000.00 | 2,059,782.27 | 2,161,581.50 | Bonds |
| 87612EAM8 | TARGET CORP | 1,000,000.00 | 984,033.50 | 1,056,710.00 | Bonds |
| 87612EAP1 | TARGET CORP | 5,000,000.00 | 4,271,716.70 | 5,814,500.00 | Bonds |
| 87612EAV8 | TARGET CORP | 2,000,000.00 | 2,101,136.14 | 2,168,180.00 | Bonds |
| 882389CC1 | TEXAS EASTERN TRANSMISS | 340,000.00 | 367,745.33 | 429,794.00 | Bonds |
| 883203BH3 | TEXTRON INC | 500,000.00 | 503,209.54 | 515,795.00 | Bonds |
| 88731EAF7 | TIME WARNER ENT | 980,000.00 | 1,054,079.31 | 1,254,831.20 | Bonds |
| 88732JAL2 | TIME WARNER CABLE INC | 1,500,000.00 | 1,626,035.15 | 1,745,490.00 | Bonds |
| 88732JAV0 | TIME WARNER CABLE INC | 1,000,000.00 | 1,036,689.85 | 1,039,840.00 | Bonds |
| 88732JAX6 | TIME WARNER CABLE INC | 2,000,000.00 | 1,988,165.08 | 1,991,780.00 | Bonds |
| 89837LAA3 | PRINCETON UNIVERSITY | 1,000,000.00 | 996,994.54 | 1,182,470.00 | Bonds |
| 90261XEM0 | UBS AG STAMFORD CT | 2,000,000.00 | 2,218,457.88 | 2,058,060.00 | Bonds |
| 90261XFA5 | UBS AG STAMFORD CT | 500,000.00 | 540,530.76 | 514,310.00 | Bonds |
| 90331HKP7 | US BANK NA | 5,000,000.00 | 4,934,015.30 | 5,441,950.00 | Bonds |
| 904764AK3 | UNILEVER CAPITAL CORP | 1,350,000.00 | 1,348,919.30 | 1,570,563.00 | Bonds |
| 904764AL1 | UNILEVER CAPITAL CORP | 1,000,000.00 | 999,338.48 | 1,056,390.00 | Bonds |
| 911312AK2 | UNITED PARCEL SERVICE | 1,500,000.00 | 1,499,169.53 | 1,821,255.00 | Bonds |
| 911312AL0 | UNITED PARCEL SERVICE | 2,875,000.00 | 2,871,676.85 | 3,087,405.00 | Bonds |
| 91159HGX2 | US BANCORP | 2,000,000.00 | 2,025,643.36 | 2,052,260.00 | Bonds |
| 913017BH1 | UNITED TECHNOLOGIES CORP | 1,000,000.00 | 991,846.34 | 1,121,850.00 | Bonds |
| 913017BQ1 | UNITED TECHNOLOGIES CORP | 2,900,000.00 | 3,071,062.26 | 3,556,212.00 | Bonds |
| 914744AA5 | UNIV OF NOTRE DAME | 1,100,000.00 | 1,100,000.00 | 1,166,099.00 | Bonds |
| 92343VAL8 | VERIZON COMMUNICATIONS | 2,000,000.00 | 2,251,336.58 | 2,319,140.00 | Bonds |
| 92343VAQ7 | VERIZON COMMUNICATIONS | 3,000,000.00 | 3,397,577.37 | 4,017,390.00 | Bonds |
| 92343VAX2 | VERIZON COMMUNICATIONS | 1,000,000.00 | 1,028,546.83 | 1,105,340.00 | Bonds |
| 92344GAM8 | VERIZON COMMUNICATIONS | 195,000.00 | 223,368.58 | 268,029.45 | Bonds |
| 92344SAP5 | CELLCO PART/VERI WIRELSS | 3,500,000.00 | 3,693,921.15 | 3,829,140.00 | Bonds |
| 92344UAA3 | VERIZON NEW JERSEY INC | 1,000,000.00 | 992,559.15 | 1,014,520.00 | Bonds |
| 92553PAB8 | VIACOM INC | 1,000,000.00 | 1,149,951.17 | 1,138,170.00 | Bonds |
| 92553PAD4 | VIACOM INC | 2,000,000.00 | 2,257,784.44 | 2,255,820.00 | Bonds |
| 92553PAG7 | VIACOM INC | 1,000,000.00 | 1,009,178.54 | 1,013,580.00 | Bonds |
| 927804EZ3 | VIRGINIA ELEC & POWER CO | 500,000.00 | 573,007.32 | 574,935.00 | Bonds |
| 929903AJ1 | WACHOVIA CORP | 2,000,000.00 | 1,815,198.92 | 2,098,220.00 | Bonds |

| | | | | | |
|---------------|------------------------------|-----------------------|-----------------------|-----------------------|-------|
| 94707VAA8 | WEATHERFORD BERMUDA | 950,000.00 | 948,783.11 | 966,815.00 | Bonds |
| 949746CR0 | WELLS FARGO & COMPANY | 1,500,000.00 | 1,489,460.00 | 1,575,300.00 | Bonds |
| 94974BET3 | WELLS FARGO & COMPANY | 1,000,000.00 | 1,037,350.13 | 1,055,960.00 | Bonds |
| 94980VAA6 | WELLS FARGO BANK NA | 5,000,000.00 | 4,899,703.60 | 5,210,200.00 | Bonds |
| 976656CD8 | WISC ELEC POWER | 1,000,000.00 | 989,774.36 | 997,590.00 | Bonds |
| 976657AG1 | WISCONSIN ENERGY CORP | 85,000.00 | 84,596.11 | 106,124.20 | Bonds |
| 98956PAA0 | ZIMMER HOLDINGS INC | 1,275,000.00 | 1,274,223.05 | 1,408,467.00 | Bonds |
| Total: | Corporate & Other | 407,921,000.00 | 413,703,965.85 | 445,816,771.75 | |

Non-U.S. Corporate

| | | | | | |
|---------------|---------------------------|----------------------|----------------------|----------------------|-------|
| 013716AS4 | RIO TINTO ALCAN INC | 1,000,000.00 | 986,042.35 | 1,046,680.00 | Bonds |
| 055451AB4 | BHP BILLITON FIN USA LTD | 2,450,000.00 | 2,641,428.08 | 2,806,181.00 | Bonds |
| 05565QBH0 | BP CAPITAL MARKETS PLC | 2,000,000.00 | 2,062,895.84 | 2,120,440.00 | Bonds |
| 06738GUZ1 | BARCLAYS BANK PLC | 1,000,000.00 | 1,040,214.33 | 1,025,030.00 | Bonds |
| 25243YAJ8 | DIAGEO CAPITAL PLC | 1,000,000.00 | 1,147,092.04 | 1,148,510.00 | Bonds |
| 25244SAC5 | DIAGEO FINANCE BV | 1,000,000.00 | 999,312.82 | 1,128,260.00 | Bonds |
| 292505AH7 | ENCANA CORP | 2,000,000.00 | 2,185,806.76 | 2,393,640.00 | Bonds |
| 453258AN5 | VALE INCO LTD | 340,000.00 | 343,747.74 | 352,158.40 | Bonds |
| 453258AP0 | VALE INCO LTD | 130,000.00 | 136,301.29 | 150,163.00 | Bonds |
| 66989GAA8 | NOVARTIS SECS INVEST LTD | 1,500,000.00 | 1,579,569.96 | 1,770,675.00 | Bonds |
| 88166CAA6 | TEVA PHARMA FIN II/III | 4,000,000.00 | 4,133,141.89 | 4,193,000.00 | Bonds |
| 8935268Y2 | TRANS-CANADA PIPELINES | 2,000,000.00 | 2,110,510.78 | 2,538,980.00 | Bonds |
| 8935268Z9 | TRANS-CANADA PIPELINES | 600,000.00 | 595,037.32 | 815,142.00 | Bonds |
| 893526DH3 | TRANS-CANADA PIPELINES | 2,000,000.00 | 2,098,507.08 | 2,121,580.00 | Bonds |
| 902133AK3 | TYCO ELECTRONICS GROUP S | 1,575,000.00 | 1,566,522.45 | 1,667,326.50 | Bonds |
| 92857WAU4 | VODAFONE GROUP PLC | 1,000,000.00 | 1,038,945.87 | 1,050,320.00 | Bonds |
| Total: | Non-U.S. Corporate | 23,595,000.00 | 24,665,076.60 | 26,328,085.90 | |

Cash Equivalent

| | | | | | |
|---------------|-------------------------------------|-----------------------|-----------------------|-----------------------|-------|
| 31846V708 | FIRST AMERICAN PRIME OBLI-D | 140,131.31 | 140,131.31 | 140,131.31 | Bonds |
| 60934N625 | FEDERATED INV PRM CSH OBL-I | 146,254,565.82 | 146,254,565.82 | 146,254,565.82 | Bonds |
| 94975P405 | WELLS FARGO ADVANTAGE GOVERNMENT | 1,316,573.43 | 1,316,573.43 | 1,316,573.43 | Bonds |
| 94975P504 | WELLS FARGO ADV PR IN MMK-I | 411,791.34 | 411,791.34 | 411,791.34 | Bonds |
| 992925917 | WELLS FARGO BANK INSTITUTIONAL MMKT | 2,017,506.44 | 2,017,506.44 | 2,017,506.44 | Bonds |
| BONYCASH5 | BANK OF NEW YORK CASH RESERVES | 200,190.49 | 200,190.49 | 200,190.49 | Bonds |
| Total: | Cash Equivalent | 150,340,758.83 | 150,340,758.83 | 150,340,758.83 | |

| | | | | | |
|---------------|--------------|-------------------------|-------------------------|-------------------------|--|
| Total: | Bonds | 1,638,489,103.83 | 1,679,291,069.59 | 1,812,686,747.08 | |
|---------------|--------------|-------------------------|-------------------------|-------------------------|--|

Equity Securities

Common Stock - Consumer

| | | | | | |
|-----------|---------------------------|-----------|------------|--------------|-------------------|
| 002824100 | ABBOTT LABORATORIES | 21,613.00 | 858,507.70 | 1,105,288.82 | Equity Securities |
| 018490102 | ALLERGAN INC | 1,640.00 | 71,310.56 | 135,103.20 | Equity Securities |
| 02209S103 | ALTRIA GROUP INC | 23,345.00 | 386,394.78 | 625,879.45 | Equity Securities |
| 037604105 | APOLLO GROUP INC-CL A | 5,300.00 | 161,751.05 | 209,933.00 | Equity Securities |
| 039483102 | ARCHER-DANIELS-MIDLAND CO | 27,147.00 | 354,415.10 | 673,517.07 | Equity Securities |
| 053015103 | AUTOMATIC DATA PROCESSING | 2,700.00 | 105,351.03 | 127,305.00 | Equity Securities |
| 053332102 | AUTOZONE INC | 570.00 | 56,423.16 | 181,938.30 | Equity Securities |

| | | | | | |
|-----------|-----------------------------|-----------|--------------|--------------|-------------------|
| 054303102 | AVON PRODUCTS INC | 22,922.00 | 555,281.77 | 449,271.20 | Equity Securities |
| 067383109 | CR BARD INC | 800.00 | 37,780.00 | 70,032.00 | Equity Securities |
| 071813109 | BAXTER INTERNATIONAL INC | 9,403.00 | 472,277.78 | 527,884.42 | Equity Securities |
| 075887109 | BECTON DICKINSON AND CO | 900.00 | 61,764.84 | 65,988.00 | Equity Securities |
| 075896100 | BED BATH & BEYOND INC | 1,630.00 | 41,434.60 | 93,415.30 | Equity Securities |
| 086516101 | BEST BUY CO INC | 5,900.00 | 160,627.50 | 137,470.00 | Equity Securities |
| 09062X103 | BIOGEN IDEC INC | 1,500.00 | 67,962.60 | 139,725.00 | Equity Securities |
| 110122108 | BRISTOL-MYERS SQUIBB CO | 16,407.00 | 412,053.23 | 514,851.66 | Equity Securities |
| 125509109 | CIGNA CORP | 2,330.00 | 39,260.50 | 97,720.20 | Equity Securities |
| 126650100 | CVS CAREMARK CORP | 22,849.00 | 334,329.34 | 767,497.91 | Equity Securities |
| 134429109 | CAMPBELL SOUP CO | 10,801.00 | 370,222.57 | 349,628.37 | Equity Securities |
| 189054109 | CLOROX COMPANY | 700.00 | 41,108.69 | 46,431.00 | Equity Securities |
| 191216100 | COCA-COLA CO/THE | 9,971.00 | 581,088.75 | 673,640.76 | Equity Securities |
| 194162103 | COLGATE-PALMOLIVE CO | 4,524.00 | 362,081.24 | 401,188.32 | Equity Securities |
| 22160K105 | COSTCO WHOLESALE CORP | 3,600.00 | 127,130.40 | 295,668.00 | Equity Securities |
| 23918K108 | DAVITA INC | 500.00 | 27,974.55 | 31,335.00 | Equity Securities |
| 242370104 | DEAN FOODS CO | 13,100.00 | 109,385.00 | 116,197.00 | Equity Securities |
| 302182100 | EXPRESS SCRIPTS INC | 2,900.00 | 111,771.51 | 107,503.00 | Equity Securities |
| 370334104 | GENERAL MILLS INC | 12,497.00 | 431,429.62 | 481,009.53 | Equity Securities |
| 382550101 | GOODYEAR TIRE & RUBBER CO | 6,900.00 | 82,869.00 | 69,621.00 | Equity Securities |
| 423074103 | HJ HEINZ CO | 10,564.00 | 441,674.69 | 533,270.72 | Equity Securities |
| 437076102 | HOME DEPOT INC | 10,424.00 | 367,012.62 | 342,636.88 | Equity Securities |
| 441060100 | HOSPIRA INC | 1,470.00 | 40,271.35 | 54,390.00 | Equity Securities |
| 459902102 | INTL GAME TECHNOLOGY | 21,400.00 | 254,446.00 | 310,942.00 | Equity Securities |
| 46120E602 | INTUITIVE SURGICAL INC | 300.00 | 76,215.81 | 109,284.00 | Equity Securities |
| 462846106 | IRON MOUNTAIN INC | 900.00 | 23,864.49 | 28,458.00 | Equity Securities |
| 478160104 | JOHNSON & JOHNSON | 19,971.00 | 1,023,267.00 | 1,271,952.99 | Equity Securities |
| 478366107 | JOHNSON CONTROLS INC | 11,100.00 | 133,200.00 | 292,707.00 | Equity Securities |
| 487836108 | KELLOGG CO | 6,359.00 | 326,280.29 | 338,235.21 | Equity Securities |
| 494368103 | KIMBERLY-CLARK CORP | 4,986.00 | 315,115.20 | 354,055.86 | Equity Securities |
| 500255104 | KOHL'S CORP | 1,935.00 | 70,047.00 | 95,008.50 | Equity Securities |
| 50075N104 | KRAFT FOODS INC-CLASS A | 7,349.00 | 90,941.26 | 246,779.42 | Equity Securities |
| 53217V109 | LIFE TECHNOLOGIES CORP | 900.00 | 41,543.73 | 34,587.00 | Equity Securities |
| 532457108 | ELI LILLY & CO | 9,246.00 | 324,911.52 | 341,824.62 | Equity Securities |
| 548661107 | LOWES COS INC | 17,323.00 | 343,341.86 | 335,026.82 | Equity Securities |
| 580135101 | MCDONALDS CORP | 7,206.00 | 372,314.10 | 632,830.92 | Equity Securities |
| 58155Q103 | MCKESSON CORP | 1,400.00 | 81,394.60 | 101,780.00 | Equity Securities |
| 582839106 | MEAD JOHNSON NUTRITION CO | 3,569.00 | 126,287.68 | 245,654.27 | Equity Securities |
| 58405U102 | MEDCO HEALTH SOLUTIONS INC | 4,400.00 | 126,638.82 | 206,316.00 | Equity Securities |
| 585055106 | MEDTRONIC INC | 9,862.00 | 363,735.04 | 327,812.88 | Equity Securities |
| 58933Y105 | MERCK & CO. INC. | 26,736.00 | 851,988.61 | 874,267.20 | Equity Securities |
| 654106103 | NIKE INC -CL B | 6,500.00 | 225,815.20 | 555,815.00 | Equity Securities |
| 693718108 | PACCAR INC | 2,190.00 | 56,414.40 | 74,065.80 | Equity Securities |
| 704326107 | PAYCHEX INC | 1,700.00 | 48,847.29 | 44,829.00 | Equity Securities |
| 713448108 | PEPSICO INC | 13,648.00 | 797,286.79 | 844,811.20 | Equity Securities |
| 717081103 | PFIZER INC | 7,439.00 | 130,294.08 | 131,521.52 | Equity Securities |
| 718172109 | PHILIP MORRIS INTERNATIONAL | 10,700.00 | 197,378.43 | 667,466.00 | Equity Securities |
| 742718109 | PROCTER & GAMBLE CO/THE | 20,922.00 | 1,217,635.53 | 1,321,851.96 | Equity Securities |
| 74834L100 | QUEST DIAGNOSTICS INC | 6,600.00 | 275,155.52 | 325,776.00 | Equity Securities |
| 761713106 | REYNOLDS AMERICAN INC | 12,335.00 | 367,521.97 | 462,315.80 | Equity Securities |

| | | | | | |
|---------------|--------------------------------|-------------------|----------------------|----------------------|-------------------|
| 855030102 | STAPLES INC | 55,385.00 | 737,608.27 | 736,620.50 | Equity Securities |
| 855244109 | STARBUCKS CORP | 9,380.00 | 106,228.50 | 349,780.20 | Equity Securities |
| 863667101 | STRYKER CORP | 8,200.00 | 266,349.94 | 386,466.00 | Equity Securities |
| 868536103 | SUPERVALU INC | 14,750.00 | 136,732.50 | 98,235.00 | Equity Securities |
| 871829107 | SYSCO CORP | 16,898.00 | 467,265.58 | 437,658.20 | Equity Securities |
| 872540109 | TJX COMPANIES INC | 2,200.00 | 55,514.53 | 122,034.00 | Equity Securities |
| 87612E106 | TARGET CORP | 6,731.00 | 343,752.17 | 330,088.24 | Equity Securities |
| 91324P102 | UNITEDHEALTH GROUP INC | 12,160.00 | 175,201.48 | 560,819.20 | Equity Securities |
| 918204108 | VF CORP | 2,974.00 | 289,132.28 | 361,400.48 | Equity Securities |
| 92220P105 | VARIAN MEDICAL SYSTEMS INC | 600.00 | 24,943.14 | 31,296.00 | Equity Securities |
| 931142103 | WAL-MART STORES INC | 6,491.00 | 345,404.48 | 336,882.90 | Equity Securities |
| 931422109 | WALGREEN CO | 9,630.00 | 343,405.80 | 316,730.70 | Equity Securities |
| 94973V107 | WELLPOINT INC | 13,300.00 | 468,688.36 | 868,224.00 | Equity Securities |
| 963320106 | WHIRLPOOL CORP | 2,550.00 | 75,454.50 | 127,270.50 | Equity Securities |
| 988498101 | YUM! BRANDS INC | 24,400.00 | 290,752.84 | 1,205,116.00 | Equity Securities |
| Total: | Common Stock - Consumer | 677,532.00 | 19,659,262.12 | 26,269,937.00 | |

Common Stock - Energy / Utilities

| | | | | | |
|---------------|--|-------------------|---------------------|---------------------|-------------------|
| 032511107 | ANADARKO PETROLEUM CORP | 8,720.00 | 182,989.20 | 549,796.00 | Equity Securities |
| 037411105 | APACHE CORP | 900.00 | 31,965.88 | 72,216.00 | Equity Securities |
| 057224107 | BAKER HUGHES INC | 500.00 | 14,487.49 | 23,075.00 | Equity Securities |
| 127097103 | CABOT OIL & GAS CORP | 3,550.00 | 130,533.50 | 219,780.50 | Equity Securities |
| 166764100 | CHEVRON CORP | 16,842.00 | 560,627.63 | 1,559,400.78 | Equity Securities |
| 20825C104 | CONOCOPHILLIPS | 20,673.00 | 528,045.62 | 1,309,014.36 | Equity Securities |
| 25271C102 | DIAMOND OFFSHORE DRILLING | 2,600.00 | 168,792.00 | 142,324.00 | Equity Securities |
| 25746U109 | DOMINION RESOURCES INC/VA | 1,900.00 | 60,119.42 | 96,463.00 | Equity Securities |
| 26441C105 | DUKE ENERGY CORP | 4,156.00 | 56,960.95 | 83,078.44 | Equity Securities |
| 29364G103 | ENTERGY CORP | 1,700.00 | 89,759.41 | 112,693.00 | Equity Securities |
| 30161N101 | EXELON CORP | 21,278.00 | 623,300.74 | 906,655.58 | Equity Securities |
| 30231G102 | EXXON MOBIL CORP | 31,908.00 | 1,157,344.86 | 2,317,478.04 | Equity Securities |
| 337932107 | FIRSTENERGY CORP | 12,200.00 | 370,602.66 | 547,902.00 | Equity Securities |
| 42809H107 | HESS CORP | 1,460.00 | 49,819.09 | 76,591.60 | Equity Securities |
| 629377508 | NRG ENERGY INC | 16,850.00 | 322,003.50 | 357,388.50 | Equity Securities |
| 65339F101 | NEXTERA ENERGY INC | 1,980.00 | 80,722.62 | 106,959.60 | Equity Securities |
| 674599105 | OCCIDENTAL PETROLEUM CORP | 4,300.00 | 60,078.52 | 307,450.00 | Equity Securities |
| 69351T106 | PPL CORPORATION | 3,040.00 | 46,360.00 | 86,761.60 | Equity Securities |
| 806857108 | SCHLUMBERGER LTD | 7,180.00 | 140,310.92 | 428,861.40 | Equity Securities |
| Total: | Common Stock - Energy / Utilities | 161,737.00 | 4,674,824.01 | 9,303,889.40 | |

Common Stock - Financial

| | | | | | |
|-----------|------------------------------|-----------|------------|------------|-------------------|
| 001055102 | AFLAC INC | 6,110.00 | 118,289.60 | 213,544.50 | Equity Securities |
| 025816109 | AMERICAN EXPRESS CO | 14,571.00 | 270,838.60 | 654,237.90 | Equity Securities |
| 03076C106 | AMERIPRISE FINANCIAL INC | 3,466.00 | 71,018.34 | 136,421.76 | Equity Securities |
| 053484101 | AVALONBAY COMMUNITIES INC | 500.00 | 36,135.00 | 57,025.00 | Equity Securities |
| 054937107 | BB&T CORP | 3,600.00 | 97,949.88 | 76,788.00 | Equity Securities |
| 060505104 | BANK OF AMERICA CORP | 60,750.00 | 813,442.50 | 371,790.00 | Equity Securities |
| 064058100 | BANK OF NEW YORK MELLON CORP | 3,914.00 | 83,092.88 | 72,761.26 | Equity Securities |
| 084670108 | BERKSHIRE HATHAWAY INC-CL A | 2.00 | 228,242.00 | 213,600.00 | Equity Securities |
| 084670702 | BERKSHIRE HATHAWAY INC-CL B | 252.00 | 19,206.18 | 17,902.08 | Equity Securities |
| 101121101 | BOSTON PROPERTIES INC | 800.00 | 52,558.40 | 71,280.00 | Equity Securities |

| | | | | | |
|---------------|---------------------------------|-------------------|---------------------|---------------------|-------------------|
| 14040H105 | CAPITAL ONE FINANCIAL CORP | 2,000.00 | 85,100.00 | 79,260.00 | Equity Securities |
| 171232101 | CHUBB CORP | 18,140.00 | 522,854.21 | 1,088,218.60 | Equity Securities |
| 172967424 | CITIGROUP INC | 10,775.00 | 510,735.00 | 276,001.63 | Equity Securities |
| 269246401 | E*TRADE FINANCIAL CORP | 4,850.00 | 77,794.00 | 44,183.50 | Equity Securities |
| 29476L107 | EQUITY RESIDENTIAL | 1,400.00 | 42,665.00 | 72,618.00 | Equity Securities |
| 316773100 | FIFTH THIRD BANCORP | 4,200.00 | 40,403.16 | 42,420.00 | Equity Securities |
| 37247D106 | GENWORTH FINANCIAL INC-CL A | 5,350.00 | 71,797.00 | 30,709.00 | Equity Securities |
| 38141G104 | GOLDMAN SACHS GROUP INC | 7,810.00 | 536,580.14 | 738,435.50 | Equity Securities |
| 40414L109 | HCP INC | 1,500.00 | 43,005.60 | 52,590.00 | Equity Securities |
| 416515104 | HARTFORD FINANCIAL SVCS GRP | 2,900.00 | 79,576.00 | 46,806.00 | Equity Securities |
| 42217K106 | HEALTH CARE REIT INC | 600.00 | 25,300.68 | 28,080.00 | Equity Securities |
| 44107P104 | HOST HOTELS & RESORTS INC | 3,207.00 | 35,590.74 | 35,084.58 | Equity Securities |
| 443683107 | HUDSON CITY BANCORP INC | 2,400.00 | 31,287.84 | 13,584.00 | Equity Securities |
| 46625H100 | JPMORGAN CHASE & CO | 23,444.00 | 792,252.10 | 706,133.28 | Equity Securities |
| 47102X105 | JANUS CAPITAL GROUP INC | 1,200.00 | 9,636.00 | 7,200.00 | Equity Securities |
| 493267108 | KEYCORP | 3,200.00 | 20,222.08 | 18,976.00 | Equity Securities |
| 49446R109 | KIMCO REALTY CORP | 1,900.00 | 25,023.00 | 28,557.00 | Equity Securities |
| 59156R108 | METLIFE INC | 7,800.00 | 213,873.74 | 218,478.00 | Equity Securities |
| 665859104 | NORTHERN TRUST CORP | 1,200.00 | 69,211.80 | 41,976.00 | Equity Securities |
| 712704105 | PEOPLES UNITED FINANCIAL | 1,800.00 | 28,270.98 | 20,520.00 | Equity Securities |
| 729251108 | PLUM CREEK TIMBER CO | 800.00 | 24,634.64 | 27,768.00 | Equity Securities |
| 74340W103 | PROLOGIS INC | 1,026.00 | 27,160.73 | 24,880.50 | Equity Securities |
| 74460D109 | PUBLIC STORAGE | 800.00 | 59,827.76 | 89,080.00 | Equity Securities |
| 828806109 | SIMON PROPERTY GROUP INC | 1,512.00 | 103,412.18 | 166,289.76 | Equity Securities |
| 867914103 | SUNTRUST BANKS INC | 2,600.00 | 57,755.62 | 46,670.00 | Equity Securities |
| 89417E109 | TRAVELERS COS INC/THE | 5,170.00 | 190,173.36 | 251,934.10 | Equity Securities |
| 902973304 | US BANCORP | 10,200.00 | 224,718.24 | 240,108.00 | Equity Securities |
| 92276F100 | VENTAS INC | 800.00 | 30,724.00 | 39,520.00 | Equity Securities |
| 929042109 | VORNADO REALTY TRUST | 904.00 | 57,872.54 | 67,456.48 | Equity Securities |
| 949746101 | WELLS FARGO & CO | 24,900.00 | 703,965.33 | 600,588.00 | Equity Securities |
| Total: | Common Stock - Financial | 248,353.00 | 6,532,196.85 | 7,029,476.43 | |

Common Stock - Technology / Communications

| | | | | | |
|-----------|-----------------------------|-----------|--------------|--------------|-------------------|
| 00184X105 | AOL INC | 244.00 | 3,405.49 | 2,928.00 | Equity Securities |
| 00206R102 | AT&T INC | 43,806.00 | 1,008,143.17 | 1,249,347.12 | Equity Securities |
| 021441100 | ALTERA CORP | 1,500.00 | 30,739.05 | 47,295.00 | Equity Securities |
| 029912201 | AMERICAN TOWER CORP-CL A | 2,100.00 | 76,614.93 | 112,980.00 | Equity Securities |
| 032654105 | ANALOG DEVICES INC | 11,934.00 | 449,688.89 | 372,937.50 | Equity Securities |
| 037833100 | APPLE INC | 17,888.00 | 185,945.76 | 6,821,052.16 | Equity Securities |
| 111320107 | BROADCOM CORP-CL A | 2,200.00 | 64,392.90 | 73,238.00 | Equity Securities |
| 124857202 | CBS CORP-CLASS B NON VOTING | 3,600.00 | 41,936.40 | 73,368.00 | Equity Securities |
| 12673P105 | CA INC | 2,100.00 | 45,573.57 | 40,761.00 | Equity Securities |
| 156700106 | CENTURYLINK INC | 2,826.00 | 74,061.49 | 93,597.12 | Equity Securities |
| 177376100 | CITRIX SYSTEMS INC | 900.00 | 33,723.00 | 49,077.00 | Equity Securities |
| 192446102 | COGNIZANT TECH SOLUTIONS-A | 1,500.00 | 56,694.60 | 94,050.00 | Equity Securities |
| 20030N101 | COMCAST CORP-CLASS A | 15,300.00 | 255,869.55 | 320,076.00 | Equity Securities |
| 205363104 | COMPUTER SCIENCES CORP | 700.00 | 35,673.12 | 18,795.00 | Equity Securities |
| 254687106 | WALT DISNEY CO/THE | 9,810.00 | 211,426.36 | 295,869.60 | Equity Securities |
| 25490A101 | DIRECTV-CLASS A | 2,400.00 | 64,080.00 | 101,448.00 | Equity Securities |
| 268648102 | EMC CORP/MASS | 24,000.00 | 253,200.00 | 503,760.00 | Equity Securities |

| | | | | | |
|---------------|---|-------------------|---------------------|----------------------|-------------------|
| 278642103 | EBAY INC | 5,900.00 | 138,396.30 | 173,991.00 | Equity Securities |
| 337738108 | FISERV INC | 800.00 | 38,860.64 | 40,616.00 | Equity Securities |
| 364730101 | GANNETT CO | 4,700.00 | 72,803.00 | 44,791.00 | Equity Securities |
| 38259P508 | GOOGLE INC-CL A | 1,300.00 | 643,374.03 | 669,552.00 | Equity Securities |
| 413875105 | HARRIS CORP | 700.00 | 26,202.40 | 23,919.00 | Equity Securities |
| 428236103 | HEWLETT-PACKARD CO | 2,400.00 | 46,296.00 | 53,880.00 | Equity Securities |
| 458140100 | INTEL CORP | 22,036.00 | 441,281.06 | 470,138.06 | Equity Securities |
| 459200101 | INTL BUSINESS MACHINES CORP | 9,340.00 | 784,388.09 | 1,633,285.80 | Equity Securities |
| 461202103 | INTUIT INC | 1,700.00 | 47,242.66 | 80,648.00 | Equity Securities |
| 482480100 | KLA-TENCOR CORPORATION | 900.00 | 31,500.90 | 34,452.00 | Equity Securities |
| 535678106 | LINEAR TECHNOLOGY CORP | 1,200.00 | 33,230.52 | 33,180.00 | Equity Securities |
| 580645109 | MCGRAW-HILL COMPANIES INC | 1,700.00 | 40,089.57 | 69,700.00 | Equity Securities |
| 594918104 | MICROSOFT CORP | 23,323.00 | 604,859.00 | 580,509.47 | Equity Securities |
| 595112103 | MICRON TECHNOLOGY INC | 4,500.00 | 36,464.85 | 22,680.00 | Equity Securities |
| 620076307 | MOTOROLA SOLUTIONS INC | 1,742.00 | 29,617.20 | 72,989.80 | Equity Securities |
| 620097105 | MOTOROLA MOBILITY HOLDINGS I | 1,525.00 | 46,116.00 | 57,614.50 | Equity Securities |
| 67066G104 | NVIDIA CORP | 2,900.00 | 42,195.00 | 36,279.00 | Equity Securities |
| 681919106 | OMNICOM GROUP | 8,624.00 | 344,356.32 | 317,708.16 | Equity Securities |
| 68389X105 | ORACLE CORP | 9,857.00 | 120,945.39 | 283,290.18 | Equity Securities |
| 747525103 | QUALCOMM INC | 14,300.00 | 359,716.50 | 695,409.00 | Equity Securities |
| 852061100 | SPRINT NEXTEL CORP | 15,300.00 | 61,423.38 | 46,512.00 | Equity Securities |
| 882508104 | TEXAS INSTRUMENTS INC | 6,700.00 | 157,014.50 | 178,555.00 | Equity Securities |
| 887317303 | TIME WARNER INC | 13,674.00 | 406,266.82 | 409,809.78 | Equity Securities |
| 88732J207 | TIME WARNER CABLE | 653.00 | 15,602.84 | 40,923.51 | Equity Securities |
| 92343V104 | VERIZON COMMUNICATIONS INC | 9,557.00 | 336,815.50 | 351,697.60 | Equity Securities |
| 92553P201 | VIACOM INC-CLASS B | 3,200.00 | 85,500.48 | 123,968.00 | Equity Securities |
| 958102105 | WESTERN DIGITAL CORP | 1,200.00 | 42,470.16 | 30,864.00 | Equity Securities |
| 983919101 | XILINX INC | 1,400.00 | 32,613.14 | 38,416.00 | Equity Securities |
| 984121103 | XEROX CORP | 16,789.00 | 141,984.57 | 117,019.33 | Equity Securities |
| Total: | Common Stock - Technology / Communications | 330,728.00 | 8,098,795.10 | 17,002,977.69 | |

Common Stock - Industrial / Other

| | | | | | |
|-----------|------------------------------|-----------|------------|--------------|-------------------|
| 001547108 | AK STEEL HOLDING CORP | 6,350.00 | 106,045.00 | 41,529.00 | Equity Securities |
| 00846U101 | AGILENT TECHNOLOGIES INC | 1,800.00 | 49,540.86 | 56,250.00 | Equity Securities |
| 009158106 | AIR PRODUCTS & CHEMICALS INC | 8,019.00 | 477,916.83 | 612,411.03 | Equity Securities |
| 032095101 | AMPHENOL CORP-CL A | 900.00 | 33,566.58 | 36,693.00 | Equity Securities |
| 097023105 | BOEING CO/THE | 9,081.00 | 526,159.20 | 549,491.31 | Equity Securities |
| 149123101 | CATERPILLAR INC | 3,900.00 | 109,044.00 | 287,976.00 | Equity Securities |
| 231021106 | CUMMINS INC | 1,040.00 | 19,811.48 | 84,926.40 | Equity Securities |
| 235851102 | DANAHER CORP | 34,040.00 | 552,265.66 | 1,427,637.60 | Equity Securities |
| 244199105 | DEERE & CO | 13,860.00 | 302,644.10 | 894,940.20 | Equity Securities |
| 260003108 | DOVER CORP | 6,076.00 | 343,719.32 | 283,141.60 | Equity Securities |
| 260543103 | DOW CHEMICAL CO/THE | 3,900.00 | 134,082.00 | 87,594.00 | Equity Securities |
| 263534109 | DU PONT (E.I.) DE NEMOURS | 7,169.00 | 358,240.16 | 286,544.93 | Equity Securities |
| 278058102 | EATON CORP | 8,181.00 | 416,081.65 | 290,425.50 | Equity Securities |
| 291011104 | EMERSON ELECTRIC CO | 32,720.00 | 903,392.85 | 1,351,663.20 | Equity Securities |
| 35671D857 | FREEMPORT-MCMORAN COPPER | 1,610.00 | 19,674.20 | 49,024.50 | Equity Securities |
| 369550108 | GENERAL DYNAMICS CORP | 7,841.00 | 469,701.40 | 446,074.49 | Equity Securities |
| 382388106 | GOODRICH CORP | 700.00 | 37,025.31 | 84,476.00 | Equity Securities |
| 438516106 | HONEYWELL INTERNATIONAL INC | 16,814.00 | 502,669.35 | 738,302.74 | Equity Securities |

| | | | | | |
|---------------------|--|-------------------------|-------------------------|-------------------------|-------------------|
| 446413106 | HUNTINGTON INGALLS INDUSTRIE | 283.00 | 8,070.20 | 6,885.39 | Equity Securities |
| 450911102 | ITT CORP | 980.00 | 44,569.42 | 41,160.00 | Equity Securities |
| 452308109 | ILLINOIS TOOL WORKS | 7,599.00 | 404,917.09 | 316,118.40 | Equity Securities |
| 460146103 | INTERNATIONAL PAPER CO | 2,750.00 | 74,250.00 | 63,937.50 | Equity Securities |
| 469814107 | JACOBS ENGINEERING GROUP INC | 600.00 | 27,097.32 | 19,374.00 | Equity Securities |
| 502424104 | L-3 COMMUNICATIONS HOLDINGS | 600.00 | 47,404.26 | 37,182.00 | Equity Securities |
| 539830109 | LOCKHEED MARTIN CORP | 6,395.00 | 460,627.31 | 464,532.80 | Equity Securities |
| 61166W101 | MONSANTO CO | 13,100.00 | 188,623.50 | 786,524.00 | Equity Securities |
| 655844108 | NORFOLK SOUTHERN CORP | 5,116.00 | 320,670.88 | 312,178.32 | Equity Securities |
| 666807102 | NORTHROP GRUMMAN CORP | 8,093.00 | 450,116.19 | 422,211.81 | Equity Securities |
| 693506107 | PPG INDUSTRIES INC | 8,877.00 | 476,869.59 | 627,248.82 | Equity Securities |
| 701094104 | PARKER HANNIFIN CORP | 6,000.00 | 211,000.00 | 378,780.00 | Equity Securities |
| 74005P104 | PRAXAIR INC | 1,300.00 | 33,359.94 | 121,524.00 | Equity Securities |
| 755111507 | RAYTHEON COMPANY | 8,739.00 | 401,596.52 | 357,162.93 | Equity Securities |
| 760759100 | REPUBLIC SERVICES INC | 1,700.00 | 44,748.25 | 47,702.00 | Equity Securities |
| 773903109 | ROCKWELL AUTOMATION INC | 700.00 | 29,639.26 | 39,200.00 | Equity Securities |
| 774341101 | ROCKWELL COLLINS INC | 800.00 | 39,574.00 | 42,208.00 | Equity Securities |
| 854502101 | STANLEY BLACK & DECKER INC | 5,669.00 | 382,453.90 | 278,347.90 | Equity Securities |
| 883556102 | THERMO FISHER SCIENTIFIC INC | 1,500.00 | 66,177.45 | 75,960.00 | Equity Securities |
| 88579Y101 | 3M CO | 8,176.00 | 394,950.28 | 586,955.04 | Equity Securities |
| 907818108 | UNION PACIFIC CORP | 8,500.00 | 247,791.70 | 694,195.00 | Equity Securities |
| 911312106 | UNITED PARCEL SERVICE-CL B | 5,147.00 | 374,855.73 | 325,033.05 | Equity Securities |
| 913017109 | UNITED TECHNOLOGIES CORP | 10,387.00 | 605,118.05 | 730,829.32 | Equity Securities |
| 94106L109 | WASTE MANAGEMENT INC | 13,237.00 | 457,455.33 | 430,996.72 | Equity Securities |
| Total: | Common Stock - Industrial / Other | 290,249.00 | 11,153,516.12 | 14,815,348.50 | |
| Total: | Equity Securities | 1,708,599.00 | 50,118,594.20 | 74,421,629.02 | |
| Grand Total: | | 1,917,023,191.80 | 2,006,324,801.52 | 2,185,116,026.41 | |

