

	Coupon	Units	Cost	Market Value
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STABLE VALUE FUND - Assets

Domestic Fixed Income Securities

87.48%

U.S. Government & Federal Agency Obligations

FHLMC MULTICLASS MTG 2489 PE	6.0000	913,910	1,018,062	1,018,793
FHLMC MULTICLASS MTG 2978 CN	5.5000	697,671	769,124	775,899
FHLMC MULTICLASS MTG 3303 AC	6.0000	842,012	903,189	906,778
FHLMC MULTICLASS MTG 3645 KP	5.0000	648,688	713,428	704,120
FHLMC POOL #78-1285	2.9970	19,702	19,774	20,759
FHLMC POOL #A1-1745	4.5000	13,796	13,356	14,851
FHLMC POOL #A1-4481	4.5000	21,405	20,578	23,038
FHLMC POOL #A1-9457	5.5000	13,074	13,333	14,586
FHLMC POOL #A2-1459	5.0000	18,911	18,404	20,683
FHLMC POOL #A3-9300	5.5000	24,292	24,017	27,110
FHLMC POOL #A4-3941	5.5000	5,036	4,929	5,584
FHLMC POOL #A4-9667	6.5000	5,549	5,576	6,186
FHLMC POOL #A6-8726	6.5000	2,776	2,845	3,077
FHLMC POOL #A9-5561	4.0000	496,639	520,989	524,981
FHLMC POOL #A9-5575	4.0000	562,118	590,684	597,091
FHLMC POOL #A9-7040	4.0000	425,656	446,540	449,941
FHLMC POOL #C0-1396	6.5000	34,367	35,603	39,192
FHLMC POOL #C0-1598	5.0000	21,328	20,640	23,334
FHLMC POOL #C0-1648	5.0000	47,219	46,789	51,677
FHLMC POOL #C0-1754	5.5000	12,974	13,101	14,504
FHLMC POOL #C0-3613	4.0000	501,488	526,318	530,130
FHLMC POOL #C0-9022	3.0000	760,934	736,240	768,217
FHLMC POOL #C5-4693	8.0000	7,881	8,363	8,993
FHLMC POOL #C5-8962	6.0000	7,366	7,586	8,358
FHLMC POOL #C6-5058	7.0000	7,678	8,033	8,493
FHLMC POOL #C7-4707	5.5000	2,337	2,403	2,610
FHLMC POOL #C7-5952	5.5000	62,213	63,078	68,596
FHLMC POOL #C9-1034	6.0000	14,972	15,101	16,843
FHLMC POOL #C9-1177	4.5000	5,491	5,374	5,885
FHLMC POOL #C9-1296	5.0000	854,589	935,810	930,078
FHLMC POOL #C9-1908	3.0000	327,901	335,343	334,148
FHLMC POOL #E0-4113	2.5000	502,354	518,380	509,467
FHLMC POOL #G0-1444	6.5000	5,994	6,218	6,726
FHLMC POOL #G0-1563	5.5000	16,411	16,336	18,371
FHLMC POOL #G0-1823	6.0000	21,534	21,945	24,458
FHLMC POOL #G0-2109	6.0000	5,565	5,671	6,302
FHLMC POOL #G0-6602	4.5000	1,093,161	1,127,187	1,190,631
FHLMC POOL #G0-6986	4.5000	299,431	323,612	323,992
FHLMC POOL #G0-7129	3.5000	525,425	560,677	544,541
FHLMC POOL #G0-7843	4.5000	1,283,020	1,383,729	1,380,332
FHLMC POOL #G0-8053	6.0000	12,917	13,212	14,672
FHLMC POOL #G0-8068	5.5000	26,909	27,215	30,177
FHLMC POOL #G0-8100	5.5000	25,050	24,786	28,095
FHLMC POOL #G0-8106	6.0000	24,834	24,853	28,209
FHLMC POOL #G0-8157	6.5000	20,622	20,961	23,159
FHLMC POOL #G0-8650	3.5000	462,923	478,640	477,824
FHLMC POOL #G0-8654	3.5000	438,799	448,540	452,924
FHLMC POOL #G0-8737	3.0000	485,610	484,014	487,728
FHLMC POOL #G0-8741	3.0000	480,356	477,185	482,451
FHLMC POOL #G0-8744	4.5000	2,065,897	2,217,794	2,214,878
FHLMC POOL #G0-8754	4.5000	2,093,514	2,246,905	2,244,076
FHLMC POOL #G0-8759	4.5000	2,158,168	2,316,827	2,313,749
FHLMC POOL #G0-8768	4.5000	1,072,804	1,153,669	1,150,238
FHLMC POOL #G1-8345	4.0000	44,980	45,421	47,126
FHLMC POOL #G6-0764	4.5000	666,184	730,633	716,648
FHLMC POOL #G6-0920	4.5000	2,183,009	2,352,498	2,340,163
FHLMC POOL #J0-3944	6.0000	23,741	23,984	24,937
FHLMC POOL #J0-7003	4.5000	7,928	8,176	8,328
FHLMC POOL #J0-8788	5.0000	191,656	203,184	203,678
FHLMC POOL #J0-9902	4.0000	20,331	20,356	21,300
FHLMC POOL #J1-2233	4.0000	60,897	61,505	63,816
FHLMC POOL #J2-7464	3.5000	594,871	618,743	624,750
FHLMC POOL #J2-7979	3.0000	595,936	613,543	614,028

	Coupon	Units	Cost	Market Value
FHLMC POOL #Q4-6291	4.5000	1,169,148	1,252,135	1,253,400
FHLMC POOL #V8-2341	4.0000	483,668	512,918	510,181
FNMA POOL #0254476	5.5000	18,258	18,515	20,367
FNMA POOL #0254479	6.5000	39,730	40,972	44,928
FNMA POOL #0254868	5.0000	21,587	20,890	23,786
FNMA POOL #0254903	5.0000	28,883	28,026	31,823
FNMA POOL #0255190	5.5000	34,364	35,043	38,525
FNMA POOL #0255269	5.5000	22,580	22,410	25,323
FNMA POOL #0256811	7.0000	9,885	10,155	11,007
FNMA POOL #0421199	7.0000	3,035	3,140	3,150
FNMA POOL #0457546	7.5000	367	367	367
FNMA POOL #0486203	6.0000	8,432	8,510	9,539
FNMA POOL #0504666	7.0000	8,769	9,083	9,047
FNMA POOL #0504775	7.0000	3,159	3,273	3,220
FNMA POOL #0508888	7.0000	6,163	6,383	6,715
FNMA POOL #0528119	7.0000	11,434	11,848	11,681
FNMA POOL #0536948	7.5000	765	804	783
FNMA POOL #0545304	7.5000	872	846	1,048
FNMA POOL #0545993	6.0000	15,208	15,643	17,349
FNMA POOL #0555071	6.5000	37,982	39,013	42,181
FNMA POOL #0555880	5.5000	608,491	646,476	681,738
FNMA POOL #0581505	7.0000	2,569	2,653	2,628
FNMA POOL #0590659	7.0000	3,592	3,726	3,737
FNMA POOL #0624639	7.0000	4,526	4,675	4,897
FNMA POOL #0630608	6.0000	6,532	6,607	7,347
FNMA POOL #0639296	6.0000	2,857	2,889	3,214
FNMA POOL #0665491	6.0000	2,533	2,562	2,849
FNMA POOL #0669000	6.0000	16,011	16,171	18,069
FNMA POOL #0669140	6.0000	1,929	1,950	2,184
FNMA POOL #0670840	6.0000	18,262	18,446	20,542
FNMA POOL #0672416	6.5000	38,669	39,973	43,659
FNMA POOL #0689070	5.0000	14,172	14,011	15,600
FNMA POOL #0696784	5.5000	10,070	10,225	11,227
FNMA POOL #0697253	5.0000	21,623	21,557	23,825
FNMA POOL #0697350	5.0000	7,262	7,266	7,918
FNMA POOL #0725232	5.0000	645,598	674,065	711,346
FNMA POOL #0725238	5.0000	33,191	35,477	36,570
FNMA POOL #0726891	5.5000	15,261	15,694	17,082
FNMA POOL #0735676	5.0000	547,292	579,096	603,121
FNMA POOL #0735893	5.0000	515,289	564,475	567,996
FNMA POOL #0737736	5.0000	1,086,353	1,189,810	1,196,808
FNMA POOL #0738611	4.5000	19,553	18,962	21,086
FNMA POOL #0739436	5.5000	21,579	21,487	24,178
FNMA POOL #0740916	5.5000	16,423	16,515	18,198
FNMA POOL #0771195	6.0000	34,501	35,484	39,342
FNMA POOL #0775153	5.0000	22,821	22,289	25,147
FNMA POOL #0775554	5.0000	19,540	19,379	21,469
FNMA POOL #0776746	5.5000	45,798	45,546	51,300
FNMA POOL #0779478	6.0000	13,570	13,729	15,263
FNMA POOL #0889117	5.0000	965,329	1,058,957	1,063,666
FNMA POOL #0889579	6.0000	310,013	336,372	352,026
FNMA POOL #0920177	5.5000	19,826	19,826	20,578
FNMA POOL #0930627	4.0000	30,762	31,573	32,194
FNMA POOL #0938721	5.5000	4,038	4,128	4,271
FNMA POOL #0949408	5.5000	5,934	5,948	6,302
FNMA POOL #0964570	5.0000	5,637	5,602	5,964
FNMA POOL #0981366	4.5000	6,643	6,538	6,973
FNMA POOL #0982893	5.0000	2,382	2,426	2,524
FNMA POOL #0995203	5.0000	897,531	984,044	988,946
FNMA POOL #0995238	5.0000	34,600	35,997	36,155
FNMA POOL #0AA3052	4.5000	10,502	10,684	11,073
FNMA POOL #0AA7740	4.0000	11,043	11,323	11,461
FNMA POOL #0AA7803	4.5000	38,530	39,706	40,539
FNMA POOL #0AB4420	3.0000	540,773	563,160	557,165
FNMA POOL #0AB5097	3.0000	618,196	639,453	636,941
FNMA POOL #0AB6136	2.5000	802,595	802,409	813,400
FNMA POOL #0AB6238	3.5000	567,105	607,978	588,179
FNMA POOL #0AB7426	3.0000	647,390	681,686	653,083
FNMA POOL #0AB7567	3.0000	464,386	483,253	468,475
FNMA POOL #0AB7568	3.0000	636,836	660,003	642,444
FNMA POOL #0AD0242	5.5000	133,852	147,775	149,495

	Coupon	Units	Cost	Market Value
FNMA POOL #0AD0308	5.0000	1,336,419	1,465,051	1,473,452
FNMA POOL #0AD1017	4.0000	52,410	52,929	55,101
FNMA POOL #0AE4096	4.0000	197,758	211,125	209,614
FNMA POOL #0AH1115	4.5000	605,141	643,289	658,993
FNMA POOL #0AH4404	4.0000	963,042	1,002,529	1,018,613
FNMA POOL #0AH6827	4.0000	33,325	34,137	35,027
FNMA POOL #0AJ4853	3.0400	32,953	34,352	34,353
FNMA POOL #0AL1472	4.5000	436,960	464,940	475,624
FNMA POOL #0AL2151	3.5000	777,273	817,802	806,079
FNMA POOL #0AL2389	3.5000	610,368	651,995	632,826
FNMA POOL #0AL5145	4.0000	1,159,970	1,230,823	1,233,002
FNMA POOL #0AL6209	4.2650	205,759	209,321	217,110
FNMA POOL #0AL7384	4.5000	375,004	410,399	407,626
FNMA POOL #0AL8144	2.4060	194,094	197,048	196,546
FNMA POOL #0AL8558	6.0000	67,104	76,702	76,143
FNMA POOL #0AL8936	4.5000	934,479	1,019,527	1,003,559
FNMA POOL #0AL9063	3.5000	1,867,853	1,975,974	1,946,713
FNMA POOL #0AL9104	5.0000	1,847,019	2,009,927	2,013,838
FNMA POOL #0AL9407	4.5000	211,508	231,988	228,779
FNMA POOL #0AP7884	3.5000	710,138	707,604	736,785
FNMA POOL #0AQ5655	3.0000	693,904	698,894	700,014
FNMA POOL #0AQ8359	3.0000	651,696	670,529	657,434
FNMA POOL #0AR9203	3.5000	617,638	657,096	640,580
FNMA POOL #0AS4647	3.5000	449,883	460,609	464,122
FNMA POOL #0AS5133	3.5000	499,566	517,949	515,378
FNMA POOL #0AS5263	3.5000	335,199	345,918	345,808
FNMA POOL #0AS5384	4.0000	436,301	458,891	459,656
FNMA POOL #0AS6515	4.0000	432,431	462,673	455,486
FNMA POOL #0AS7693	2.0000	364,047	369,122	358,083
FNMA POOL #0AS7877	2.5000	386,376	387,955	374,260
FNMA POOL #0AS8249	3.0000	463,274	483,976	472,223
FNMA POOL #0AS8461	3.5000	494,633	511,271	510,289
FNMA POOL #0AT7903	3.5000	421,406	436,947	437,482
FNMA POOL #0AT9694	2.1750	49,119	49,622	50,052
FNMA POOL #0AU1803	3.0000	427,847	418,850	431,417
FNMA POOL #0AW7446	4.0000	237,581	248,923	250,389
FNMA POOL #0AX3726	4.0000	146,574	156,604	155,990
FNMA POOL #0AZ9524	3.5000	197,316	204,593	203,561
FNMA POOL #0BC9254	2.5000	463,448	474,958	466,966
FNMA POOL #0MA0511	4.5000	46,929	49,955	50,526
FNMA POOL #0MA0563	4.0000	686,702	732,562	728,136
FNMA POOL #0MA0587	4.0000	993,728	1,050,909	1,055,525
FNMA POOL #0MA0616	4.0000	959,229	1,014,753	1,018,795
FNMA POOL #0MA1903	4.5000	741,121	799,979	802,680
FNMA POOL #0MA1960	4.0000	1,158,837	1,225,932	1,231,376
FNMA POOL #0MA1976	4.5000	997,867	1,077,178	1,080,735
FNMA POOL #0MA1983	4.0000	1,140,961	1,207,403	1,212,435
FNMA POOL #0MA2001	4.5000	773,026	838,212	837,216
FNMA POOL #0MA2019	4.0000	450,513	481,757	478,740
FNMA POOL #0MA2480	4.0000	557,287	596,159	592,732
FNMA POOL #0MA2508	4.0000	778,355	835,581	827,873
FNMA POOL #0MA2923	3.5000	816,783	845,930	850,398
FNMA POOL #0MA2962	3.5000	726,909	753,337	756,825
FNMA POOL #0MA3894	4.0000	225,282	240,628	239,286
FNMA GTD REMIC P/T 02-T19 A1	6.5000	725,287	846,899	844,493
FNMA GTD REMIC P/T 03-73 HC	5.5000	1,137,480	1,250,150	1,264,756
FNMA GTD REMIC P/T 04-W11 1A2	6.5000	1,553,606	1,818,152	1,787,446
FNMA GTD REMIC P/T 14-M13 ASQ2	1.6370	16,919	16,928	16,885
FNMA GTD REMIC P/T 14-M9 A2	3.1030	760,000	765,372	782,154
FNMA GTD REMIC P/T 17-M1 A2	2.4166	200,000	191,906	193,538
GNMA II POOL #0004833	4.0000	741,864	796,567	787,630
GNMA II POOL #0004835	5.0000	428,196	461,200	467,909
GNMA II POOL #0004883	4.5000	362,207	393,538	390,751
GNMA II POOL #0005175	4.5000	58,160	63,718	62,533
GNMA II POOL #0005202	3.5000	370,702	392,909	386,839
GNMA II POOL #0MA0318	3.5000	596,580	634,248	623,532
GNMA II POOL #0MA0698	3.0000	757,034	782,836	773,186
GNMA II POOL #0MA0783	3.5000	426,452	453,153	445,720
GNMA II POOL #0MA1287	4.5000	162,667	174,128	173,657
GNMA II POOL #0MA1450	4.5000	257,884	277,041	275,306
GNMA II POOL #0MA2303	3.5000	436,629	452,005	454,902

	Coupon	Units	Cost	Market Value
GNMA II POOL #0MA2304	4.0000	468,239	495,563	496,673
GNMA II POOL #0MA2754	4.0450	798,765	839,548	831,662
GNMA II POOL #0MA3104	3.0000	462,172	467,158	469,138
GNMA II POOL #0MA3106	4.0000	216,028	227,190	228,719
GNMA II POOL #0MA3803	3.5000	380,716	397,365	396,226
GNMA II POOL #0MA3936	3.0000	243,775	244,307	247,449
GNMA II POOL #0MA4069	3.5000	453,588	471,190	472,068
GNMA II POOL #0MA4125	2.5000	144,149	141,198	141,373
GNMA II POOL #0MA4126	3.0000	960,372	963,121	974,846
GNMA II POOL #0MA4127	3.5000	462,088	476,220	480,914
GNMA II POOL #0MA4128	4.0000	123,078	129,479	129,735
GNMA II POOL #0MA4261	3.0000	485,330	491,612	492,644
GNMA POOL #0385200	6.0000	401	410	451
GNMA POOL #0543737	7.0000	586	620	650
GNMA POOL #0619149	5.5000	1,957	1,999	2,202
GNMA POOL #0723344	4.0000	362,140	387,698	382,075
GNMA POOL #0723430	4.5000	298,939	324,944	322,071
GNMA POOL #0766918	3.5000	407,409	429,590	426,346
GNMA POOL #0AA5821	3.0000	624,398	603,791	634,862
CALIFORNIA ST	6.2000	265,000	271,635	282,618
UNIV OF CALIFORNIA CA REVENUES	3.0630	265,000	264,994	271,781
FEDERAL HOME LN BK CONS BD	0.8750	450,000	449,638	446,165
FEDERAL HOME LN BK CONS BD	1.0000	40,000	40,000	39,993
FEDERAL HOME LN BK CONS BD	1.2500	225,000	224,994	224,452
FEDERAL HOME LN BK CONS BD	1.3750	745,000	743,480	741,659
FEDERAL HOME LN BK CONS BD	1.8750	100,000	99,666	100,082
FEDERAL HOME LN BK CONS BD	5.2500	180,000	178,215	199,362
FEDERAL HOME LN MTG CORP	1.1250	400,000	399,933	397,968
FEDERAL HOME LN MTG CORP	1.3750	800,000	798,235	796,419
FEDERAL HOME LN MTG CORP	1.5000	530,000	529,619	528,603
FEDERAL HOME LN MTG CORP	1.6250	575,000	573,961	573,531
FEDERAL HOME LN MTG CORP	3.7500	245,000	248,141	253,105
FEDERAL NATL MTG ASSN	0.8750	113,000	112,845	112,711
FEDERAL NATL MTG ASSN	1.1250	25,000	24,986	24,922
FEDERAL NATL MTG ASSN	1.3750	350,000	349,109	345,691
FEDERAL NATL MTG ASSN	1.5000	550,000	549,087	547,611
FEDERAL NATL MTG ASSN	1.6000	795,000	795,000	789,182
FEDERAL NATL MTG ASSN	1.6250	264,000	263,766	264,343
FEDERAL NATL MTG ASSN	2.0000	550,000	549,153	551,398
FEDERAL NATL MTG ASSN	2.1250	70,000	69,484	68,341
TENNESSEE VALLEY AUTH BD	2.8750	100,000	99,927	102,594
U S TREASURY BOND	6.0000	425,000	542,955	547,420
U S TREASURY BOND	6.1250	80,000	114,138	107,628
U S TREASURY BOND	6.2500	335,000	423,423	413,097
U S TREASURY BOND	6.5000	25,000	34,932	33,725
U S TREASURY BOND	6.6250	210,000	295,641	287,101
U S TREASURY BOND	8.0000	950,000	1,187,884	1,183,789
U S TREASURY BOND	8.1250	1,985,000	2,407,025	2,430,927
U S TREASURY NOTE	0.7500	750,000	742,159	740,156
U S TREASURY NOTE	0.8750	3,310,000	3,289,306	3,277,677
U S TREASURY NOTE	1.0000	8,010,000	7,951,576	7,941,672
U S TREASURY NOTE	1.1250	3,050,000	3,029,602	3,000,592
U S TREASURY NOTE	1.2500	14,073,700	14,069,152	14,046,680
U S TREASURY NOTE	1.3750	19,095,000	18,893,359	18,822,233
U S TREASURY NOTE	1.5000	18,545,000	18,589,676	18,504,480
U S TREASURY NOTE	1.6250	21,855,900	21,738,054	21,650,422
U S TREASURY NOTE	1.7500	4,010,000	4,007,428	3,979,604
U S TREASURY NOTE	1.8750	3,160,000	3,167,736	3,164,283
U S TREASURY NOTE	2.0000	13,610,000	13,790,322	13,618,081
U S TREASURY NOTE	2.1250	12,280,000	12,469,828	12,393,134
U S TREASURY NOTE	2.2500	6,705,000	6,738,100	6,717,320
U S TREASURY NOTE	2.3750	3,675,000	3,721,782	3,725,130
U S TREASURY NOTE	2.5000	2,820,000	2,944,059	2,884,331
U S TREASURY NOTE	2.6250	3,455,000	3,548,582	3,556,626
U S TREASURY NOTE	2.7500	2,620,000	2,690,854	2,709,279
U S TREASURY NOTE	3.1250	820,000	842,468	842,166
U S TREASURY NOTE	3.6250	2,970,000	3,107,168	3,100,190
U S TREASURY NOTE	3.7500	250,000	256,494	256,475
Total of U.S. Government & Federal Agency Obligations			247,957,465	247,527,254

	Coupon	Units	Cost	Market Value
Domestic Corporate & Other Bonds				
AMERICAN AIRLINES 2013-2 CLASS	4.9500	474,162	476,180	507,984
AMERICAN AIRLINES 2014-1 CLASS	3.7000	77,205	77,214	79,714
AMERICAN AIRLINES 2016-2 CLASS	3.2000	14,610	14,610	14,614
CONTINENTAL AIRLINES 1999-1 CL	6.5450	39	35	41
CONTINENTAL AIRLINES 2012-1 CL	4.1500	52,203	52,935	54,944
CONTINENTAL AIRLINES 2012-2 CL	4.0000	45,227	45,234	47,376
DELTA AIR LINES 2007-1 CLASS A	6.8210	24,214	27,247	27,904
FORD CREDIT AUTO OWNER TR C A3	1.0600	237,328	237,315	237,170
CHASE ISSUANCE TRUST A4 A4	1.5800	2,350,000	2,359,180	2,340,359
CITIBANK CREDIT CARD ISS A1 A1	2.8800	400,000	405,680	411,037
SBA GTD PARTN CTFS 2002-20C 1	6.0700	51,247	53,857	54,031
SBA GTD PARTN CTFS 2005-20C 1	4.9500	266,025	282,304	280,331
SBA GTD PARTN CTFS 2005-20H 1	5.1100	183,708	196,069	193,712
SBA GTD PARTN CTFS 2007-20B 1	5.4900	154,277	167,565	164,916
AEP TEXAS CENTRAL TRANSIT A A5	5.3063	790,000	830,055	831,365
UNITED TECHNOLOGIES CORP	3.1250	400,000	400,000	398,443
GENERAL MOTORS CO	4.8750	250,000	260,420	270,387
AMERICAN EXPRESS CREDIT CORP	2.2000	200,000	199,830	201,046
AMERICAN HONDA FINANCE CORP	2.2500	380,000	379,723	383,015
BANK OF AMERICA CORP	3.3000	550,000	549,472	563,448
BANK OF AMERICA CORP	3.8750	115,000	117,146	120,464
BANK OF AMERICA CORP	3.9500	55,000	54,873	56,602
BANK OF AMERICA CORP	4.0000	720,000	736,851	760,646
BANK OF AMERICA CORP	4.1250	105,000	104,952	111,706
BANK OF AMERICA CORP	4.2000	1,150,000	1,158,296	1,209,492
BANK OF NEW YORK MELLON CORP/T	3.4000	75,000	76,732	77,545
BEAR STEARNS COS LLC/THE	6.4000	55,000	55,003	55,000
BNSF RAILWAY CO 2007-1 PASS TH	5.9960	176,207	196,420	197,678
CAPITAL ONE BANK USA NA	2.1500	110,000	109,985	110,280
CAPITAL ONE BANK USA NA	3.3750	90,000	90,572	91,335
CAPITAL ONE FINANCIAL CORP	2.4500	185,000	184,955	186,133
CAPITAL ONE FINANCIAL CORP	4.2000	350,000	355,144	359,661
CAPITAL ONE FINANCIAL CORP	4.7500	310,000	328,314	334,956
CATERPILLAR FINANCIAL SERVICES	1.7000	800,000	799,257	784,734
CATERPILLAR FINANCIAL SERVICES	3.3000	560,000	570,382	578,761
CITIBANK NA	2.0000	725,000	724,562	727,413
CITIGROUP INC	2.9000	215,000	214,689	217,649
CITIGROUP INC	3.7000	160,000	159,808	164,043
CITIGROUP INC	3.8750	560,000	559,231	581,223
CITIGROUP INC	4.6000	395,000	394,151	420,533
CITIGROUP INC	4.0500	750,000	782,847	785,108
DISCOVER FINANCIAL SERVICES	3.8500	150,000	150,428	154,079
DISCOVER FINANCIAL SERVICES	4.1000	25,000	24,980	25,402
FIFTH THIRD BANK/CINCINNATI OH	2.3750	155,000	154,967	156,283
FORD MOTOR CREDIT CO LLC	3.0960	330,000	330,000	327,094
FORD MOTOR CREDIT CO LLC	3.3360	220,000	220,000	224,997
FORD MOTOR CREDIT CO LLC	4.3750	200,000	201,767	211,068
FORD MOTOR CREDIT CO LLC	5.7500	275,000	298,693	301,561
FORD MOTOR CREDIT CO LLC	5.8750	625,000	685,662	695,191
FORD MOTOR CREDIT CO LLC	3.8100	310,000	314,240	316,156
GENERAL MOTORS FINANCIAL CO IN	3.2000	540,000	539,914	553,017
GENERAL MOTORS FINANCIAL CO IN	3.4500	240,000	239,724	245,131
GOLDMAN SACHS GROUP INC/THE	2.5500	800,000	799,299	809,145
GOLDMAN SACHS GROUP INC/THE	3.5000	335,000	339,937	339,519
GOLDMAN SACHS GROUP INC/THE	3.6250	130,000	131,162	134,694
GOLDMAN SACHS GROUP INC/THE	3.7500	290,000	291,363	297,146
GOLDMAN SACHS GROUP INC/THE	3.8500	35,000	34,968	36,417
GOLDMAN SACHS GROUP INC/THE	4.2500	260,000	258,821	271,062
GOLDMAN SACHS GROUP INC/THE	5.3750	70,000	69,566	75,199
GOLDMAN SACHS GROUP INC/THE	6.1500	50,000	50,363	51,092
HSBC FINANCE CORP	6.6760	22,000	22,523	24,885
HUNTINGTON NATIONAL BANK/THE	2.5000	250,000	249,422	248,424
JOHN DEERE CAPITAL CORP	2.8000	385,000	388,943	391,412
JPMORGAN CHASE & CO	2.2500	790,000	790,000	794,253
JPMORGAN CHASE & CO	2.5500	60,000	60,321	60,679
JPMORGAN CHASE & CO	3.2000	155,000	155,011	158,965
JPMORGAN CHASE & CO	3.2500	105,000	105,108	108,551
JPMORGAN CHASE & CO	3.3000	230,000	229,763	230,681
JPMORGAN CHASE & CO	3.6250	65,000	64,778	67,788

	Coupon	Units	Cost	Market Value
JPMORGAN CHASE & CO	3.8750	1,480,000	1,490,676	1,544,159
JPMORGAN CHASE & CO	4.2500	250,000	257,898	263,644
JPMORGAN CHASE & CO	4.3500	55,000	55,098	58,926
JPMORGAN CHASE & CO	4.9500	675,000	711,783	721,705
JPMORGAN CHASE & CO	6.3000	290,000	298,661	309,452
KEYCORP	5.1000	25,000	25,190	27,246
MASTERCARD INC	3.3750	75,000	74,781	78,292
MORGAN STANLEY	2.7500	405,000	404,212	407,241
MORGAN STANLEY	3.1250	345,000	342,895	338,399
MORGAN STANLEY	3.7500	330,000	330,938	344,585
MORGAN STANLEY	3.8750	480,000	477,057	502,326
MORGAN STANLEY	4.0000	115,000	117,235	121,240
MORGAN STANLEY	5.5000	345,000	354,548	374,777
MORGAN STANLEY	5.6250	175,000	176,114	186,918
MUFG AMERICAS HOLDINGS CORP	3.5000	155,000	154,921	160,176
NATIONAL RURAL UTILITIES COOPE	2.3000	70,000	70,687	70,665
PNC FINANCIAL SERVICES GROUP I	4.3750	70,000	69,991	74,458
SUNTRUST BANKS INC	2.7000	100,000	99,895	100,799
TOYOTA MOTOR CREDIT CORP	4.5000	550,000	567,172	586,371
US BANCORP	2.2000	325,000	324,906	326,999
US BANCORP	2.6250	205,000	204,693	207,858
US BANCORP	3.7000	65,000	70,174	68,642
WELLS FARGO & CO	2.1000	125,000	124,909	123,945
WELLS FARGO & CO	2.1250	585,000	584,599	588,217
WELLS FARGO & CO	4.3000	700,000	703,998	740,336
WELLS FARGO BANK NA	2.1500	900,000	899,088	904,749
WELLS FARGO BANK NA	1.9661	450,000	450,000	454,453
DEERE & CO	4.3750	100,000	102,283	105,106
GENERAL ELECTRIC CO	2.7000	125,000	126,463	127,255
GENERAL ELECTRIC CO	3.1000	50,000	50,065	52,152
GENERAL ELECTRIC CO	3.1500	45,000	46,002	46,738
GENERAL ELECTRIC CO	4.6250	496,000	525,056	536,162
GENERAL ELECTRIC CO	4.6500	135,000	143,663	147,834
GENERAL ELECTRIC CO	6.0000	78,000	80,190	84,003
INGERSOLL-RAND GLOBAL HOLDING	4.2500	70,000	69,922	75,419
INGERSOLL-RAND GLOBAL HOLDING	6.8750	90,000	93,331	93,909
XYLEM INC/NY	4.8750	75,000	78,864	81,673
DOW CHEMICAL CO/THE	3.0000	1,250,000	1,233,851	1,273,087
DOW CHEMICAL CO/THE	4.1250	30,000	31,214	31,785
DOW CHEMICAL CO/THE	4.2500	28,000	29,027	29,565
DOW CHEMICAL CO/THE	8.5500	65,000	70,669	71,773
EI DU PONT DE NEMOURS & CO	2.8000	65,000	64,984	65,732
EI DU PONT DE NEMOURS & CO	4.6250	90,000	95,701	95,369
MONSANTO CO	3.3750	45,000	44,979	45,888
SHERWIN-WILLIAMS CO/THE	2.2500	470,000	469,987	471,860
SHERWIN-WILLIAMS CO/THE	3.4500	1,070,000	1,066,247	1,077,440
CITIGROUP COMMERCIAL M GC36 A4	3.3490	200,000	201,938	204,019
CITIGROUP COMMERCIAL MOR C2 A3	2.5750	300,000	302,915	288,099
CITIGROUP COMMERCIAL MOR P1 A5	3.7170	250,000	258,654	262,390
CITIGROUP COMMERCIAL MOR P8 A3	3.2030	325,000	328,241	328,241
COMM 2015-CCRE24 MORTG CR24 A4	3.4320	250,000	252,423	255,953
COMM 2015-PC1 MORTGAGE PC1 A4	3.6200	300,000	302,894	311,821
CREDIT SUISSE COMMERCIAL C1 A3	6.3067	97,673	94,043	97,599
CSAIL 2015-C3 COMMERCIAL C3 A3	3.4465	300,000	302,890	307,872
CSAIL 2016-C7 COMMERCIAL C7 A4	3.2100	300,000	302,954	302,186
GS MORTGAGE SECURITIES GC18 A2	2.9240	535,330	550,224	541,469
GS MORTGAGE SECURITIES GC22 A3	3.5160	600,000	616,959	616,667
JP MORGAN CHASE COMMERC C10 A4	2.8754	700,000	706,420	708,845
JPMBB COMMERCIAL MORTGA C30 A4	3.5508	300,000	302,936	310,373
MORGAN STANLEY BANK OF C32 A3	3.4590	500,000	504,930	514,542
UBS-BARCLAYS COMMERCIAL C5 A3	2.9204	200,000	198,086	202,317
WELLS FARGO COMMERCIAL LC22 A3	3.5720	400,000	403,898	414,971
ECOLAB INC	4.3500	110,000	111,104	118,975
EQUIFAX INC	3.3000	40,000	39,523	39,799
TOTAL SYSTEM SERVICES INC	4.8000	25,000	24,942	27,321
COMMIT TO PUR FHLMC GOLD SFM	3.5000	750,000	772,441	772,119
COMMIT TO PUR FHLMC GOLD SFM	4.0000	500,000	526,309	525,654
COMMIT TO PUR FNMA SF MTG	3.0000	250,000	257,344	256,875
COMMIT TO PUR FNMA SF MTG	3.5000	1,750,000	1,804,445	1,801,753
COMMIT TO PUR FNMA SF MTG	4.0000	250,000	262,813	262,832
COMMIT TO PUR GNMA II JUMBOS	4.0000	250,000	263,236	263,271

	Coupon	Units	Cost	Market Value
21ST CENTURY FOX AMERICA INC	3.0000	79,000	79,273	80,522
21ST CENTURY FOX AMERICA INC	4.5000	905,000	936,295	968,529
21ST CENTURY FOX AMERICA INC	6.9000	265,000	276,209	283,047
CBS CORP	4.3000	330,000	341,473	348,990
CHARTER COMMUNICATIONS OPERATI	4.9080	430,000	441,513	459,677
COMCAST CORP	3.0000	185,000	188,413	187,852
COMCAST CORP	3.1250	675,000	682,768	699,134
COMCAST CORP	3.6000	440,000	453,382	464,113
DISCOVERY COMMUNICATIONS LLC	3.9500	65,000	64,768	64,534
DISCOVERY COMMUNICATIONS LLC	5.6250	19,000	20,185	20,149
NBCUNIVERSAL MEDIA LLC	5.1500	30,000	32,007	32,428
RELX CAPITAL INC	3.1250	1,000,000	988,137	1,013,595
SCRIPPS NETWORKS INTERACTIVE I	3.9500	230,000	229,653	233,711
TIME WARNER CABLE LLC	4.1250	275,000	285,244	285,547
TIME WARNER INC	3.5500	60,000	60,256	61,037
TIME WARNER INC	4.7000	600,000	630,875	641,884
TIME WARNER INC	4.7500	145,000	145,793	156,126
VIACOM INC	3.1250	50,000	49,629	49,682
VIACOM INC	5.6250	70,000	73,878	74,647
WALT DISNEY CO/THE	1.8500	80,000	78,505	73,589
WALT DISNEY CO/THE	2.7500	45,000	44,768	46,021
COCA-COLA CO/THE	2.8750	335,000	334,569	337,361
COCA-COLA CO/THE	3.1500	60,000	61,251	62,383
PEPSICO INC	2.7500	165,000	165,721	169,178
PEPSICO INC	3.6000	35,000	36,482	36,981
GENERAL MILLS INC	5.6500	55,000	57,724	57,793
JM SMUCKER CO/THE	3.5000	40,000	39,993	40,934
KRAFT HEINZ FOODS CO	3.9500	155,000	154,838	159,644
KRAFT HEINZ FOODS CO	5.3750	56,000	55,843	60,068
KROGER CO/THE	2.3000	220,000	219,915	220,776
TYSON FOODS INC	3.9500	65,000	64,860	68,376
ABBOTT LABORATORIES	2.5500	25,000	25,020	25,014
ABBOTT LABORATORIES	2.9000	475,000	474,297	483,708
ABBOTT LABORATORIES	3.2500	275,000	277,193	280,841
ABBVIE INC	2.5000	725,000	723,395	733,687
ABBVIE INC	3.2000	335,000	333,877	335,677
ABBVIE INC	3.6000	165,000	165,963	171,068
ACTAVIS INC	3.2500	45,000	44,798	46,175
ACTAVIS INC	6.1250	75,000	79,914	80,649
AMGEN INC	3.4500	30,000	30,192	31,100
AMGEN INC	3.6250	65,000	64,925	67,785
AMGEN INC	3.8750	190,000	189,745	200,944
AMGEN INC	4.1000	35,000	36,257	37,110
ANTHEM INC	3.1250	125,000	122,564	127,650
ANTHEM INC	3.3000	135,000	137,318	139,049
BAXALTA INC	4.0000	125,000	124,320	131,127
BECTON DICKINSON AND CO	3.1250	685,000	684,339	698,296
BECTON DICKINSON AND CO	3.7340	94,000	95,501	96,016
BECTON DICKINSON AND CO	2.8940	280,000	280,000	280,911
CARDINAL HEALTH INC	3.2000	10,000	9,894	10,212
CARDINAL HEALTH INC	4.6250	60,000	63,888	64,138
CELGENE CORP	2.8750	335,000	334,618	341,952
CELGENE CORP	3.6250	95,000	94,476	98,970
CIGNA CORP	4.0000	655,000	678,879	691,468
CIGNA CORP	4.3750	110,000	114,432	116,396
COVENTRY HEALTH CARE INC	5.4500	135,000	140,624	148,706
ELI LILLY & CO	2.7500	1,025,000	1,018,961	1,023,017
GILEAD SCIENCES INC	2.0500	120,000	119,937	120,534
GILEAD SCIENCES INC	3.5000	30,000	29,979	31,242
GILEAD SCIENCES INC	3.7000	50,000	49,947	52,807
GILEAD SCIENCES INC	4.4000	45,000	47,720	48,687
GILEAD SCIENCES INC	4.5000	85,000	89,658	91,310
GLAXOSMITHKLINE CAPITAL INC	2.8000	45,000	44,738	45,756
JOHNSON & JOHNSON	2.4500	230,000	229,722	225,847
JOHNSON & JOHNSON	2.9500	295,000	288,379	304,651
KAISER FOUNDATION HOSPITALS	3.1500	80,000	79,719	80,524
LABORATORY CORP OF AMERICA HOL	3.2500	25,000	24,945	25,073
LABORATORY CORP OF AMERICA HOL	3.6000	110,000	109,876	112,183
MCKESSON CORP	2.2840	365,000	365,001	367,113
MCKESSON CORP	4.7500	45,000	47,339	48,246
MEDTRONIC INC	3.1250	360,000	359,452	370,633

	Coupon	Units	Cost	Market Value
MEDTRONIC INC	3.5000	1,510,000	1,498,955	1,574,796
MEDTRONIC INC	3.6250	25,000	25,853	26,365
MERCK & CO INC	1.8500	140,000	139,987	140,171
MERCK & CO INC	2.7500	45,000	44,944	45,139
MERCK & CO INC	2.8000	40,000	41,133	41,058
MERCK & CO INC	3.8750	180,000	183,292	189,773
MYLAN INC	2.5500	40,000	39,972	40,185
NOVARTIS CAPITAL CORP	2.4000	1,510,000	1,485,009	1,520,449
NOVARTIS CAPITAL CORP	3.4000	40,000	39,804	41,903
PFIZER INC	3.0000	102,000	101,197	103,283
PROVIDENCE ST JOSEPH HEALTH OB	2.7460	25,000	25,000	23,984
STRYKER CORP	3.3750	20,000	20,187	20,614
STRYKER CORP	3.5000	55,000	54,689	56,473
THERMO FISHER SCIENTIFIC INC	2.4000	145,000	144,920	145,979
THERMO FISHER SCIENTIFIC INC	3.0000	45,000	44,822	45,744
THERMO FISHER SCIENTIFIC INC	3.1500	45,000	45,279	45,799
UNITEDHEALTH GROUP INC	1.4000	55,000	54,999	54,997
UNITEDHEALTH GROUP INC	2.8750	60,000	59,861	61,181
UNITEDHEALTH GROUP INC	3.1000	60,000	60,045	60,702
UNITEDHEALTH GROUP INC	3.3750	1,325,000	1,356,236	1,377,840
UNITEDHEALTH GROUP INC	3.4500	125,000	124,881	129,379
UNITEDHEALTH GROUP INC	3.7500	45,000	44,901	47,754
WYETH LLC	6.4500	60,000	73,422	73,178
ZIMMER BIOMET HOLDINGS INC	2.7000	60,000	59,985	60,599
ZOETIS INC	3.0000	15,000	14,917	14,821
PROCTER & GAMBLE CO/THE	3.1000	45,000	45,716	46,846
UNILEVER CAPITAL CORP	1.8000	285,000	284,210	284,741
UNILEVER CAPITAL CORP	4.2500	125,000	128,260	133,326
ABB FINANCE USA INC	2.8750	330,000	326,365	336,485
CATERPILLAR INC	2.6000	20,000	19,682	20,203
CATERPILLAR INC	3.9000	120,000	121,957	127,230
CINTAS CORP NO 2	3.7000	65,000	64,762	67,888
REPUBLIC SERVICES INC	5.5000	60,000	63,489	63,999
WASTE MANAGEMENT INC	2.9000	75,000	74,562	76,311
WASTE MANAGEMENT INC	4.6000	40,000	41,639	42,921
WESTROCK RKT CO	4.9000	30,000	31,407	32,636
AEGON FUNDING CO LLC	5.7500	540,000	587,181	589,197
AMERICAN INTERNATIONAL GROUP I	4.1250	145,000	155,195	153,981
ARCH CAPITAL FINANCE LLC	4.0110	15,000	15,000	15,555
AXIS SPECIALTY FINANCE LLC	5.8750	60,000	60,548	65,093
BERKSHIRE HATHAWAY FINANCE COR	3.0000	260,000	263,334	268,728
BERKSHIRE HATHAWAY INC	2.7500	945,000	942,956	960,679
CHUBB INA HOLDINGS INC	2.7000	155,000	154,768	156,216
CHUBB INA HOLDINGS INC	2.8750	185,000	184,827	188,418
HARTFORD FINANCIAL SERVICES GR	5.1250	60,000	64,346	66,486
HARTFORD FINANCIAL SERVICES GR	5.5000	130,000	137,484	140,005
MARSH & MCLENNAN COS INC	3.5000	60,000	59,918	62,011
METLIFE INC	4.3680	10,000	11,150	10,897
PRUDENTIAL FINANCIAL INC	4.5000	675,000	672,851	721,720
TRAVELERS COS INC/THE	3.9000	660,000	652,212	694,660
TRAVELERS COS INC/THE	5.8000	175,000	177,814	179,593
WILLIS NORTH AMERICA INC	3.6000	10,000	9,991	10,230
MARRIOTT INTERNATIONAL INC/MD	3.1250	70,000	69,793	69,201
FORTUNE BRANDS HOME & SECURITY	3.0000	50,000	49,988	50,747
SOUTHERN COPPER CORP	3.8750	80,000	79,661	82,630
ANADARKO PETROLEUM CORP	5.5500	25,000	25,037	27,921
APACHE CORP	3.2500	75,000	74,796	76,073
BUCKEYE PARTNERS LP	2.6500	40,000	39,984	40,165
CHEVRON CORP	1.9610	1,390,000	1,390,000	1,395,436
CHEVRON CORP	2.3550	70,000	69,033	70,089
CHEVRON CORP	3.1910	50,000	50,648	51,937
CONCHO RESOURCES INC	3.7500	55,000	54,800	55,245
CONOCOPHILLIPS CO	2.4000	115,000	114,939	113,713
CONOCOPHILLIPS CO	3.3500	2,025,000	2,022,873	2,082,517
DEVON ENERGY CORP	4.0000	135,000	134,564	140,339
ENERGY TRANSFER LP	5.2000	815,000	879,578	883,341
ENTERPRISE PRODUCTS OPERATING	3.3500	390,000	389,795	400,026
EOG RESOURCES INC	3.1500	40,000	40,001	39,926
EOG RESOURCES INC	4.1000	60,000	61,894	63,203
EXXON MOBIL CORP	2.3970	70,000	69,551	70,578
EXXON MOBIL CORP	3.0430	150,000	150,000	152,571

	Coupon	Units	Cost	Market Value
HALLIBURTON CO	3.5000	70,000	69,899	72,173
KINDER MORGAN ENERGY PARTNERS	4.1500	340,000	335,740	352,431
KINDER MORGAN INC/DE	4.3000	500,000	501,307	523,761
MARATHON OIL CORP	4.4000	230,000	229,170	234,537
MPLX LP	4.1250	395,000	394,361	402,180
MPLX LP	4.5000	50,000	52,068	53,195
NOBLE ENERGY INC	3.9000	500,000	508,814	511,887
NOBLE ENERGY INC	4.1500	75,000	75,643	79,008
OCCIDENTAL PETROLEUM CORP	2.6000	50,000	50,900	50,308
OCCIDENTAL PETROLEUM CORP	4.1000	100,000	103,102	105,559
ONEOK INC	4.0000	45,000	44,932	45,558
ONEOK PARTNERS LP	3.3750	75,000	74,833	75,755
ONEOK PARTNERS LP	8.6250	70,000	74,592	76,011
WESTERN GAS PARTNERS LP	4.0000	35,000	35,791	36,164
WILLIAMS PARTNERS LP	3.7500	50,000	49,976	49,928
WILLIAMS PARTNERS LP	4.3000	105,000	104,868	110,767
XTO ENERGY INC	5.5000	55,000	56,427	56,598
NEWELL BRANDS INC	4.2000	40,000	39,930	42,122
INTERNATIONAL PAPER CO	4.7500	432,000	456,666	470,721
BLACKSTONE HOLDINGS FINAN 144A	3.1500	280,000	278,858	276,082
AEP TRANSMISSION CO LLC 144A	3.1000	270,000	272,245	272,246
AMAZON.COM INC 144A	2.8000	45,000	44,885	45,173
DELL INTERNATIONAL LLC / 144A	3.4800	250,000	249,964	254,964
DELL INTERNATIONAL LLC / 144A	5.4500	820,000	819,725	897,408
GEORGIA-PACIFIC LLC 144A	2.5390	295,000	295,001	297,408
METROPOLITAN LIFE GLOBAL 144A	3.0000	415,000	414,185	410,341
VERIZON COMMUNICATIONS IN 144A	3.3760	124,000	108,674	124,431
WEA FINANCE LLC / WESTFIE 144A	2.7000	120,000	119,902	121,059
BOSTON PROPERTIES LP	3.1250	304,000	299,779	309,922
BOSTON PROPERTIES LP	3.8500	800,000	831,532	844,530
CORPORATE OFFICE PROPERTIES LP	3.7000	205,000	204,705	210,194
ERP OPERATING LP	2.8500	475,000	472,138	462,082
ERP OPERATING LP	3.2500	275,000	274,517	275,734
ERP OPERATING LP	4.6250	798,000	849,157	863,605
GOVERNMENT PROPERTIES INCOME T	3.7500	30,000	29,905	30,426
REALTY INCOME CORP	3.0000	65,000	64,205	61,907
SELECT INCOME REIT	2.8500	30,000	29,987	30,068
SIMON PROPERTY GROUP LP	3.7500	80,000	83,410	83,640
VENTAS REALTY LP	3.8500	65,000	64,500	66,154
COSTCO WHOLESALE CORP	3.0000	455,000	451,198	455,931
CVS HEALTH CORP	2.8000	930,000	929,602	946,032
CVS HEALTH CORP	3.8750	167,000	167,718	174,183
HOME DEPOT INC/THE	2.6250	85,000	85,186	86,351
HOME DEPOT INC/THE	3.7500	150,000	158,528	158,805
MACY'S RETAIL HOLDINGS INC	6.6500	492,000	575,450	538,921
MCDONALD'S CORP	1.8750	25,000	24,940	25,040
MCDONALD'S CORP	2.6250	75,000	73,982	75,540
MCDONALD'S CORP	3.7000	40,000	39,877	41,675
WAL-MART STORES INC	3.2500	395,000	400,222	411,345
ACTIVISION BLIZZARD INC	2.6000	355,000	353,907	355,164
APPLE INC	2.1000	300,000	299,962	302,375
APPLE INC	2.4000	180,000	179,620	179,658
APPLE INC	2.8500	1,125,000	1,124,234	1,149,537
APPLE INC	2.9000	75,000	74,916	74,445
APPLE INC	3.0000	25,000	24,943	24,985
APPLE INC	3.2000	265,000	265,000	269,800
APPLE INC	3.2500	40,000	39,924	41,088
CA INC	3.6000	65,000	64,962	66,909
FIDELITY NATIONAL INFORMATION	3.0000	5,000	4,950	4,853
FIDELITY NATIONAL INFORMATION	3.8750	15,000	15,701	15,687
FIDELITY NATIONAL INFORMATION	4.5000	47,000	46,935	50,780
FISERV INC	3.8500	90,000	89,953	94,141
FORTIVE CORP	3.1500	30,000	29,905	29,901
HEWLETT PACKARD ENTERPRISE CO	2.8500	130,000	129,911	131,300
HEWLETT PACKARD ENTERPRISE CO	4.4000	200,500	200,180	213,666
HP INC	4.3000	200,000	204,335	211,918
INTERNATIONAL BUSINESS MACHINE	3.6250	100,000	103,361	104,930
INTERNATIONAL BUSINESS MACHINE	8.3750	110,000	124,588	124,594
MICROSOFT CORP	1.8500	35,000	35,015	35,159
MICROSOFT CORP	2.4000	940,000	938,432	908,566
MICROSOFT CORP	2.7000	455,000	442,864	459,412

	Coupon	Units	Cost	Market Value
MICROSOFT CORP	3.1250	205,000	204,956	210,624
ORACLE CORP	2.6500	135,000	134,548	132,606
ORACLE CORP	2.8000	90,000	89,927	92,035
ORACLE CORP	2.9500	160,000	159,627	161,343
ORACLE CORP	5.0000	75,000	78,782	79,232
QUALCOMM INC	2.6000	230,000	229,655	230,543
BURLINGTON NORTHERN SANTA FE L	3.4000	65,000	64,894	67,809
BURLINGTON NORTHERN SANTA FE L	3.4500	160,000	159,816	166,958
BURLINGTON NORTHERN SANTA FE L	3.7500	1,000,000	1,022,415	1,064,212
BURLINGTON NORTHERN SANTA FE L	5.7500	100,000	101,137	101,886
CSX CORP	3.2500	1,075,000	1,073,753	1,077,951
DELTA AIR LINES INC	2.8750	225,000	224,494	227,530
FEDEX CORP	3.2500	20,000	19,965	20,265
NORFOLK SOUTHERN CORP	3.0000	25,000	24,868	25,501
NORFOLK SOUTHERN CORP	5.7500	105,000	106,699	107,113
NORFOLK SOUTHERN CORP	5.9000	125,000	130,666	133,087
UNION PACIFIC CORP	3.0000	1,300,000	1,282,670	1,307,819
UNION PACIFIC CORP	4.0000	130,000	134,875	137,490
UNITED PARCEL SERVICE INC	3.1250	915,000	893,406	948,044
ALABAMA POWER CO	2.8000	345,000	344,703	341,286
AMEREN ILLINOIS CO	2.7000	60,000	60,898	60,678
APPALACHIAN POWER CO	3.3000	25,000	24,877	25,247
BALTIMORE GAS & ELECTRIC CO	3.3500	40,000	39,988	41,382
CENTERPOINT ENERGY HOUSTON ELE	2.2500	40,000	38,707	39,809
COMMONWEALTH EDISON CO	2.5500	370,000	369,998	358,421
COMMONWEALTH EDISON CO	2.9500	40,000	39,891	39,817
DOMINION ENERGY INC	4.4500	75,000	78,599	80,242
DUKE ENERGY CAROLINAS LLC	2.9500	100,000	100,039	99,541
DUKE ENERGY INDIANA LLC	3.7500	45,000	45,305	47,076
EMERA US FINANCE LP	3.5500	60,000	59,855	60,404
ENTERGY CORP	5.1250	95,000	96,311	101,578
ENTERGY LOUISIANA LLC	2.4000	45,000	44,826	42,775
EXELON CORP	3.4000	600,000	593,506	603,330
EXELON CORP	3.4970	60,000	61,855	61,806
FLORIDA POWER & LIGHT CO	2.7500	15,000	14,985	15,246
GEORGIA POWER CO	2.8500	40,000	39,966	40,627
LG&E & KU ENERGY LLC	3.7500	55,000	55,359	57,199
NORTHERN STATES POWER CO/MN	2.2000	55,000	54,940	55,410
ONCOR ELECTRIC DELIVERY CO LLC	2.9500	55,000	54,884	54,833
PACIFIC GAS & ELECTRIC CO	2.4500	360,000	359,457	359,980
PACIFIC GAS & ELECTRIC CO	3.3000	25,000	24,915	25,435
PACIFIC GAS & ELECTRIC CO	3.4000	90,000	91,997	93,183
PACIFIC GAS & ELECTRIC CO	3.8500	105,000	104,877	111,397
PECO ENERGY CO	3.1500	750,000	747,465	761,037
PROGRESS ENERGY INC	4.8750	65,000	68,379	68,803
PSEG POWER LLC	3.0000	100,000	99,864	101,829
PUBLIC SERVICE CO OF COLORADO	2.5000	5,000	4,900	5,007
PUBLIC SERVICE CO OF COLORADO	3.2000	330,000	329,456	339,619
PUBLIC SERVICE ELECTRIC & GAS	2.2500	15,000	14,955	14,159
PUGET ENERGY INC	3.6500	45,000	44,501	45,791
SAN DIEGO GAS & ELECTRIC CO	3.6000	30,000	30,967	31,642
SOUTHERN CALIFORNIA EDISON CO	3.5000	110,000	110,689	115,520
SOUTHERN CO/THE	2.1500	265,000	264,758	265,618
SOUTHERN CO/THE	3.2500	410,000	408,699	405,300
SOUTHERN POWER CO	4.1500	60,000	59,889	63,123
VIRGINIA ELECTRIC & POWER CO	3.5000	700,000	699,384	725,919
DOMINION ENERGY GAS HOLDINGS L	3.5500	30,000	29,979	30,837
NISOURCE FINANCE CORP	6.8000	7,000	7,386	7,422
SOUTHERN CO GAS CAPITAL CORP	3.5000	100,000	103,747	103,270
AMERICAN WATER CAPITAL CORP	2.9500	50,000	49,838	49,816
AT&T INC	2.6250	375,000	364,337	371,619
AT&T INC	3.4000	825,000	820,922	813,781
AT&T INC	3.6000	110,000	113,632	113,177
AT&T INC	3.8750	70,000	70,988	73,274
AT&T INC	3.9000	150,000	149,744	150,292
AT&T INC	4.2500	1,310,000	1,309,293	1,348,356
AT&T INC	4.4500	250,000	262,464	265,259
AT&T INC	5.0000	965,000	1,048,714	1,041,962
AT&T INC	5.5000	85,000	85,684	86,079
CISCO SYSTEMS INC	1.8500	560,000	559,950	554,122
CISCO SYSTEMS INC	2.1250	1,065,000	1,064,777	1,073,040

	Coupon	Units	Cost	Market Value
CISCO SYSTEMS INC	2.2000	60,000	59,923	60,348
CISCO SYSTEMS INC	3.0000	50,000	50,161	51,681
VERIZON COMMUNICATIONS INC	4.1500	975,000	999,303	1,032,267
VERIZON COMMUNICATIONS INC	4.6000	40,000	40,562	43,187
VERIZON COMMUNICATIONS INC	5.1500	860,000	923,824	964,032
HARBORVIEW MORTGAGE LOAN 4 3A	2.3600	8,797	9,141	8,525
Total of Domestic Corporate & Other Bonds			114,689,629	116,749,640
Total of Domestic Fixed Income Securities			362,647,093	364,276,894
International Securities				6.12%
International Fixed Income Securities				
AUSTRALIA				
RIO TINTO FINANCE USA LTD	3.7500	40,000	39,785	42,176
BERMUDA				
NOVARTIS SECURITIES INVESTMENT	5.1250	320,000	330,092	334,720
CANADA				
CANADIAN NATIONAL RAILWAY CO	2.2500	1,225,000	1,222,447	1,212,131
CANADIAN NATIONAL RAILWAY CO	2.8500	110,000	109,965	112,211
CANADIAN NATIONAL RAILWAY CO	6.8000	45,000	46,209	46,770
PROVINCE OF QUEBEC CANADA	2.5000	305,000	304,206	302,107
PROVINCE OF QUEBEC CANADA	7.1250	135,000	172,492	168,743
PROVINCE OF QUEBEC CANADA	7.5000	50,000	63,531	62,420
ROGERS COMMUNICATIONS INC	3.0000	35,000	34,971	35,266
ROGERS COMMUNICATIONS INC	6.8000	55,000	56,553	57,379
SUNCOR ENERGY INC	3.6000	105,000	104,397	108,327
THOMSON REUTERS CORP	3.8500	530,000	532,548	551,866
TRANSCANADA PIPELINES LTD	3.7500	920,000	916,260	968,475
PROVINCE OF MANITOBA CANADA	2.1250	145,000	144,597	144,106
CENOVUS ENERGY INC 144A	4.2500	20,000	19,816	19,830
HYDRO-QUEBEC	8.0500	35,000	45,853	45,554
PROVINCE OF ALBERTA CANADA	2.2000	225,000	224,683	223,913
CHILE				
CHILE GOVERNMENT INTERNATIONAL	3.2500	160,000	159,880	166,605
COLOMBIA				
ECOPETROL SA	4.1250	40,000	39,700	40,100
FRANCE				
BNP PARIBAS SA	4.2500	1,200,000	1,226,420	1,253,687
TOTAL CAPITAL INTERNATIONAL SA	2.7000	40,000	39,165	40,453
DANONE SA 144A	2.9470	450,000	450,000	436,718
GERMANY				
KREDITANSTALT FUER WIEDERAUFBA	1.5000	1,750,000	1,749,196	1,744,891
KREDITANSTALT FUER WIEDERAUFBA	1.6250	450,000	449,383	448,514
GUERNSEY CI				
CREDIT SUISSE GROUP FUNDING GU	4.5500	255,000	254,954	273,361
IRAQ				
IRAQ GOVERNMENT AID BOND	2.1490	200,000	200,000	200,588
IRELAND				
GE CAPITAL INTERNATIONAL FUNDI	2.3420	1,577,000	1,530,245	1,593,601
GE CAPITAL INTERNATIONAL FUNDI	3.3730	238,000	224,390	246,149
SHIRE ACQUISITIONS INVESTMENTS	2.4000	670,000	669,418	667,657
SHIRE ACQUISITIONS INVESTMENTS	2.8750	115,000	110,325	114,284
ISRAEL				
ISRAEL ST AID	5.5000	85,000	100,816	101,694
JAPAN				
NOMURA HOLDINGS INC	2.7500	120,000	119,780	121,080
SUMITOMO MITSUI BANKING CORP	2.4500	150,000	149,949	151,047
JAPAN BANK FOR INTERNATIONAL C	2.2500	200,000	199,559	200,956
LUXEMBOURG				
TYCO ELECTRONICS GROUP SA	6.5500	45,000	45,000	45,000
ALLERGAN FUNDING SCS	3.8000	480,000	478,678	498,485
MEXICO				
AMERICA MOVIL SAB DE CV	3.1250	435,000	439,120	445,825
AMERICA MOVIL SAB DE CV	5.0000	175,000	178,875	187,187
MEXICO GOVERNMENT INTERNATIONA	3.6250	76,000	79,455	79,648
MEXICO GOVERNMENT INTERNATIONA	4.0000	98,000	97,714	103,606

	Coupon	Units	Cost	Market Value
PETROLEOS MEXICANOS	4.2500	40,000	39,827	39,768
PETROLEOS MEXICANOS 144A	6.5000	115,000	114,002	127,446
NETHERLANDS				
KONINKLIJKE PHILIPS NV	3.7500	155,000	154,644	163,379
LYONDELLBASELL INDUSTRIES NV	5.7500	55,000	63,148	63,036
LYONDELLBASELL INDUSTRIES NV	6.0000	110,000	121,014	124,100
SHELL INTERNATIONAL FINANCE BV	2.0000	350,000	350,680	351,509
SHELL INTERNATIONAL FINANCE BV	2.1250	2,285,000	2,282,958	2,299,049
SHELL INTERNATIONAL FINANCE BV	4.3000	115,000	119,757	120,633
TEVA PHARMACEUTICAL FINANCE NE	2.8000	100,000	97,897	95,379
MYLAN NV	3.1500	100,000	99,915	101,752
LYB INTERNATIONAL FINANCE II B	3.5000	10,000	9,902	9,946
SOUTH KOREA				
EXPORT-IMPORT BANK OF KOREA	5.1250	175,000	175,936	186,919
SUPRANATIONAL GEOGRAPHIC FOCUS				
CORP ANDINA DE FOMENTO	2.0000	90,000	89,994	89,941
EUROPEAN INVESTMENT BANK	1.6250	240,000	239,524	238,920
INTERNATIONAL BANK FOR RECONST	2.5000	345,000	349,046	347,326
SWITZERLAND				
UBS GROUP FUNDING SWITZER 144A	2.9500	345,000	344,637	350,226
UBS GROUP FUNDING SWITZER 144A	3.4910	290,000	289,986	296,917
UNITED KINGDOM				
ASTRAZENECA PLC	1.9500	250,000	251,121	249,979
BARCLAYS PLC	2.7500	155,000	154,761	156,626
BARCLAYS PLC	4.3750	400,000	397,087	411,117
BARCLAYS PLC	3.6840	255,000	255,000	261,521
BARCLAYS PLC	4.3370	200,000	200,000	206,499
BP CAPITAL MARKETS PLC	3.0620	575,000	575,000	590,258
BP CAPITAL MARKETS PLC	3.2450	170,000	171,132	176,103
BP CAPITAL MARKETS PLC	4.7500	35,000	36,355	36,496
BP CAPITAL MARKETS PLC	3.5880	250,000	249,999	257,186
BRITISH TELECOMMUNICATIONS PLC	2.3500	160,000	159,954	161,058
BRITISH TELECOMMUNICATIONS PLC	5.9500	180,000	181,247	182,185
GLAXOSMITHKLINE CAPITAL PLC	2.8500	30,000	30,712	30,684
HSBC HOLDINGS PLC	4.2500	475,000	459,481	492,260
HSBC HOLDINGS PLC	4.8750	245,000	246,071	267,653
HSBC HOLDINGS PLC	5.1000	1,335,000	1,435,437	1,451,206
HSBC HOLDINGS PLC	4.0410	200,000	200,000	208,816
LLOYDS BANKING GROUP PLC	4.5000	500,000	500,601	523,850
LLOYDS BANKING GROUP PLC	4.6500	375,000	373,162	396,488
SANTANDER UK GROUP HOLDINGS PL	2.8750	75,000	74,927	76,049
SANTANDER UK PLC	2.3500	60,000	59,904	60,412
RECKITT BENCKISER TREASUR 144A	2.3750	685,000	684,388	682,737
Total of International Fixed Income Securities			24,999,633	25,482,559
Total of International Securities			24,999,633	25,482,559
Cash Equivalent Securities				6.40%
Master Notes/Money Markets				
UMC CASH SWEEP ACCOUNT	1.0587	33,848,048	33,848,048	33,848,048
Others (Payables, Receiveables, etc.)			-7,181,150	-7,182,079
Total of Master Notes/Money Markets/Others			26,666,897	26,665,968
Total of Cash Equivalent Securities			26,666,897	26,665,968
Total of STABLE VALUE FUND - Assets			414,313,624	416,425,421