UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington D.C. 20549

FORM 11-K

(Mark One)

ANNUAL REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934

For the fiscal year ended December 31, 2012

OR

☐ TRANSITION REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934

Commission file number 000-12477

AMGEN RETIREMENT AND SAVINGS PLAN

(Full title of the plan)

AMGEN INC.

(Name of issuer of the securities held)

One Amgen Center Drive, Thousand Oaks, California (Address of principal executive offices) **91320-1799** (Zip Code)

Audited Financial Statements and Supplemental Schedules

Years Ended December 31, 2012 and 2011

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Report of Independent Registered Public Accounting Firm

Amgen Inc., as Named Fiduciary, and the Plan Participants of the Amgen Retirement and Savings Plan

We have audited the accompanying statements of net assets available for benefits of the Amgen Retirement and Savings Plan (the Plan) as of December 31, 2012 and 2011, and the related statements of changes in net assets available for benefits for the years then ended. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits.

We conducted our audits in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. We were not engaged to perform an audit of the Plan's internal control over financial reporting. Our audits included consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Plan at December 31, 2012 and 2011, and the changes in its net assets available for benefits for the years then ended, in conformity with U.S. generally accepted accounting principles.

Our audits were conducted for the purpose of forming an opinion on the financial statements taken as a whole. The accompanying supplemental schedules of assets (held at end of year) and loans or fixed income obligations in default or classified as uncollectible as of December 31, 2012, and assets (acquired and disposed of within year) and delinquent participant contributions for the year then ended, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management. The information has been subjected to the auditing procedures applied in our audits of the financial statements and, in our opinion, is fairly stated in all material respects in relation to the financial statements taken as a whole.

/s/ ERNST & YOUNG LLP

Los Angeles, California June 14, 2013

Statements of Net Assets Available for Benefits

		December 31		
		2012		2011
Assets			,	
Investments at fair value	\$	3,093,390,877	\$	2,565,375,263
Notes receivable from participants		42,523,718		41,582,977
Other, including due from broker		1,071,309		15,455,227
Total assets		3,136,985,904		2,622,413,467
Liabilities				
Other, including due to broker		2,490,209		3,654,915
Total liabilities	'	2,490,209		3,654,915
Net assets reflecting investments at fair value		3,134,495,695		2,618,758,552
Adjustment from fair value to contract value for interests in fully benefit-responsive investment				
contracts		(9,277,446)		(9,442,892)
Net assets available for benefits	\$	3,125,218,249	\$	2,609,315,660

See accompanying notes.

Statements of Changes in Net Assets Available for Benefits

	Year Ended December 31			nber 31
		2012		2011
Additions to (deductions from) net assets:				
Employer contributions	\$	155,218,207	\$	163,543,169
Participant contributions		131,980,807		129,944,790
Rollover contributions		11,686,616		7,685,837
Interest and dividend income		40,671,569		32,884,344
Net realized/unrealized gains (losses)		381,079,241		(72,286,657)
Interest income on notes receivable from participants		1,830,249		1,904,717
Benefits paid		(200,062,951)		(148,072,323)
Investment and administrative fees		(6,501,149)		(6,265,134)
Net increase		515,902,589		109,338,743
Net assets available for benefits at beginning of year		2,609,315,660		2,499,976,917
Net assets available for benefits at end of year	\$	3,125,218,249	\$	2,609,315,660

 $See\ accompanying\ notes.$

Notes to Financial Statements

December 31, 2012

1. Description of the Plan

The following description of the Amgen Retirement and Savings Plan (the Plan) provides only general information. Participants should refer to the Plan document for a more complete description of the Plan's provisions.

General

The Plan was established effective April 1, 1985 and was most recently amended and restated effective January 1, 2012 and subsequently amended, with the most recent amendment adopted on November 2, 2012. The Plan is a defined contribution plan covering substantially all domestic employees of Amgen Inc. (the Company or Amgen) and participating subsidiaries. The Plan, as amended, is intended to qualify under sections 401(a) and 401(k) of the Internal Revenue Code of 1986 (the Code) (see Note 5, *Income Tax Status*) and section 407(d)(3)(A) of the Employee Retirement Income Security Act of 1974 (ERISA).

Contributions

Subject to certain limitations (as defined in the Plan), participants may elect to contribute up to 30% of their eligible compensation in pre-tax contributions, Roth contributions (in accordance with the Code), after-tax contributions or a combination of these types of contributions. A participant's combined pre-tax contributions and Roth contributions (exclusive of catch-up contributions discussed below) are subject to Internal Revenue Service (IRS) and Plan limits and could not exceed a maximum of \$17,000 in 2012 and \$16,500 in 2011. Participant after-tax contributions are subject to IRS and Plan limitations and could not exceed a maximum of \$8,000 in 2012 and 2011. Unless an employee has voluntarily enrolled in the Plan or has declined to participate in the Plan within the first 30 days of employment, all newly eligible participants are automatically enrolled in the Plan and contributions equal to 5% of their eligible compensation are withheld and contributed to the Plan as pre-tax contributions; such contributions are automatically increased by 1% per year until their contributions reach 10% of their eligible compensation. Participants may elect to adjust, cease or resume their contributions at any time.

Participants who are at least age 50 by the close of the Plan year may also elect to make certain additional contributions, referred to as catch-up contributions, that are subject to IRS and Plan limitations and could not exceed \$5,500 in 2012 and 2011. Catch-up contributions may be made as pre-tax contributions, Roth contributions or a combination of these types of contributions. Participants may also contribute pre-tax, Roth and after-tax amounts representing distributions from certain other retirement plans qualified in the United States or certain individual retirement accounts (IRAs), referred to as rollover contributions (as defined in the Plan).

Notes to Financial Statements (continued)

1. Description of the Plan (continued)

Contributions (continued)

Each pay period, the Company makes a non-elective contribution for all eligible participants, whether or not they have elected to make contributions to the Plan, equal to 5% of each participant's eligible compensation (Core Contributions). In addition, the Company makes a contribution equal to amounts contributed by the participant as pre-tax contributions or Roth contributions, including such contributions designated as catch-up contributions, of up to 5% of eligible compensation (Matching Contributions).

Also, the Company can, in its discretion, make a special non-elective contribution on behalf of a participant who is in his or her initial year of employment with the Company and who could not make the maximum participant contribution permitted under the Plan because in the same Plan year he or she previously made pre-tax salary deferrals under a prior unrelated employer's qualified plan.

Participants select the investments in which their contributions, including their Core Contributions and Matching Contributions (collectively, Company Contributions), are to be invested, electing among various alternatives, including Amgen Inc. common stock (Amgen stock). Participants may direct a maximum of 20% of contributions to be invested in Amgen stock. In addition, participants may transfer amounts among the investment options at any time, subject to certain limitations. Notwithstanding the foregoing, if 20% or more of the value of a participant's Plan account is invested in Amgen stock, no transfers from other investment options can be made to invest in Amgen stock.

The accounts of participants who had never made an investment election are allocated to investments under a qualified default investment alternative which is intended to be compliant with ERISA regulations. At any time participants may elect to alter the investments in their accounts made under a qualified default investment alternative.

Vesting

Participants are immediately vested with respect to their contributions, Company Contributions, and earnings and losses (hereafter referred to as "earnings") thereon.

Participant Accounts

Each participant's account is credited with: (a) the participant's contributions, (b) an allocation of Company Contributions and (c) earnings. The benefit to which a participant is entitled is the benefit that can be provided from the participant's account.

Notes to Financial Statements (continued)

1. Description of the Plan (continued)

Plan Investments

Participants can invest in any of 14 different asset classes as well as Amgen stock or may actively manage their account under a self-directed brokerage arrangement in which a wider array of investment options are available. The value of an investment in an asset class is determined by its underlying investment vehicles which may include one or more of the following: mutual funds, collective trust funds and portfolios which are separately managed exclusively for the benefit of Plan participants and their beneficiaries (separately managed portfolios). The separately managed portfolios invest in various types of assets, including publicly traded common and preferred stocks, fixed income securities, collective trust funds and investment contracts. The asset classes are designed to provide participants with choices among a variety of investment objectives.

Payments of Benefits

Subject to Plan limitations, upon termination of employment, including termination due to disability (as defined in the Plan) or retirement, participants may elect to receive an amount equal to the value of their account balance in (a) a single payment in cash, (b) a single distribution in full shares of Amgen stock (with any fractional shares paid in cash), (c) a single distribution paid in a combination of cash and full shares of Amgen stock, (d) cash installments, or (e) a rollover distribution to an eligible retirement plan. If a participant dies before receiving the value of his or her account balance, the participant's beneficiary may elect to receive the distribution of remaining funds from among the alternatives described above, subject to certain Plan limitations.

Subsequent to termination of employment, participants may also elect to maintain their vested account balance in the Plan, provided that their account balance is greater than \$1,000.

Certain restrictions apply to withdrawals from the Plan while a participant continues to be employed by the Company.

Amgen Stock Dividends

Participants that invest in Amgen stock may elect to receive distributions of cash with respect to dividends the Company pays on Amgen stock or reinvest such dividends to acquire additional shares of Amgen stock.

Notes to Financial Statements (continued)

1. Description of the Plan (continued)

Notes Receivable from Participants

Subject to certain restrictions, a participant can have up to two loans outstanding at any one time from his or her Plan account with a combined maximum loan amount which may not exceed the lesser of (a) 50% of the participant's account balance (exclusive of amounts related to Roth contributions and earnings thereon) or (b) \$50,000 less certain adjustments, as applicable (as defined in the Plan). A participant's loan is secured by his or her Plan account balance. Loans made prior to July 1, 2003 bear interest at fixed rates based on the average borrowing rates of certain major banks. Loans made on or after July 1, 2003 bear interest at fixed rates which, until changed by the Company, are based on the prime rate plus one percentage point as published in The Wall Street Journal determined as of the last day of the calendar quarter preceding origination or such other rate as may be required by law. Loans are generally payable in installments over periods of up to five years, unless the loan is used to acquire a principal residence for which the term of the loan may be up to 20 years. Principal and interest payments are allocated to the participant's account.

Plan Termination

Although it has not expressed any intent to do so, the Company has the right under the Plan to terminate the Plan subject to the provisions of ERISA. Upon termination, participants would receive distributions of their account balances.

Trustees

Bank of America, N.A. and The Northern Trust Company are the Plan's co-trustees.

2. Summary of Significant Accounting Policies

Basis of Accounting

The accompanying financial statements are prepared on the accrual basis of accounting.

Fair Value Measurement

The investments of the Plan are reported at fair value. Fair value is generally defined as the price that would be received to sell an asset or paid to transfer a liability (the exit price) in an orderly transaction between market participants at the measurement date (see Note 3, *Fair Value Measurements*).

Notes to Financial Statements (continued)

2. Summary of Significant Accounting Policies (continued)

Investment Income and Losses

Dividend income is recognized on the ex-dividend date and interest income is recorded on an accrual basis. Unrealized gains and losses on investments are measured by the change in the difference between the fair value and cost of the securities held at the beginning of the year (or date purchased if acquired during the Plan year) and the end of the year. Realized gains and losses from security transactions are recorded based on the weighted-average cost of securities sold.

Fully Benefit-Responsive Investment Contracts

The Plan holds units of collective trust funds that have investments in fully benefit-responsive investment contracts. In addition, the Plan directly invests in such contracts in the form of security-backed contracts, discussed below. Such contracts held directly or indirectly by a defined contribution plan are required to be reported at fair value. However, contract value is the relevant measurement attribute for that portion of the net assets available for benefits of a defined contribution plan attributable to fully benefit-responsive investment contracts because contract value is the amount participants would receive if they were to initiate qualified transactions related to these investments. The Statements of Net Assets Available for Benefits present these contracts at fair value with an adjustment to contract value. The Statements of Changes in Net Assets Available for Benefits are prepared on a contract value basis.

As of December 31, 2012 and 2011, the Plan had three and two security-backed contracts, respectively, which are fully benefit-responsive investment contracts, including wrapper contracts and an insurance separate account contract. These contracts are backed by the Plan's ownership interests in collective trust funds that invest in fixed income securities and the separate accounts of the insurance company that issued the contract which are comprised of fixed income securities. As of December 31, 2012, the issuers of the security-backed contracts all had minimum credit ratings of A- or equivalent by Standard & Poor's, Moody's Investor Services, Inc. and A.M. Best Company. The issuers of the Plan's security-backed contracts credit the Plan with stated rates of interest, and the issuers guarantee that all qualified participant withdrawals related to the contracts will be at contract value, except as discussed below. The crediting rates provide for realized and unrealized gains and losses on the underlying assets to be amortized over the expected duration of the underlying investments through adjustments to the future interest crediting rates rather than being reflected immediately in the net assets of the Plan. The interest crediting rates of the security-backed contracts are primarily based on the current yield to maturity of the underlying investments plus or minus amortization of the difference between the contract value and fair value of the underlying investments, the duration of the assets underlying the contract and the difference between the contract value and fair value and fair value of the underlying investments. The crediting rates are reset quarterly and are reduced by fees paid to the contract issuers. In no event are the crediting rates less than 0%.

Notes to Financial Statements (continued)

2. Summary of Significant Accounting Policies (continued)

Fully Benefit-Responsive Investment Contracts (continued)

To the extent that the underlying investments of security-backed contracts have unrealized and/or realized losses, a positive adjustment is made to the adjustment from fair value to contract value in the Statements of Net Assets Available for Benefits. As a result, the future crediting rate may be lower over time than the then-current market rates. Conversely, if the underlying investments generate unrealized and/or realized gains, a negative adjustment is made to the adjustment from fair value to contract value, and the future crediting rate may be higher over time than the then-current market rates.

The security-backed contracts provide for withdrawals at other than contract value associated with certain events which are not in the ordinary course of Plan operations. These withdrawals are made at contract value modified by a market value adjustment as defined in the contract. Circumstances which may trigger a market value adjustment are generally defined as any event which, in the reasonable determination of the issuer, has or will have a material adverse effect on the issuer's interest under the contract. Such events may include, but are not limited to: (i) material amendments to the Plan's structure or administration; (ii) changes in or the creation of competing investment options; (iii) complete or partial termination of the Plan; (iv) removal of a specifically identifiable group of employees from coverage under the Plan; (v) a change in law, regulation, ruling, administrative position, or accounting standard applicable to the Plan; or (vi) communication to Plan participants designed to influence a participant not to invest in the asset class that contains these contracts. The Company does not believe that the occurrence of any such event, which would limit the Plan's ability to transact at contract value with participants, is probable.

These security-backed contracts are evergreen contracts with no maturity dates but do contain termination provisions. The issuer is obligated to pay the excess contract value when the fair value of the underlying investments equals zero. In addition, if the Plan defaults in its obligations under the security-backed contract and such default is not corrected within the time permitted by the contract, then the contract may be terminated by the issuer and the Plan will receive the fair value of the underlying investments as of the date of termination.

The yields earned by the Plan as of December 31, 2012 and 2011 were 1.0% and 1.7%, respectively, which represents the annualized earnings of all security-backed contracts divided by the fair value of all security-backed contracts in the Plan as of December 31, 2012 and 2011, respectively. The yields earned by the Plan with an adjustment to reflect the actual interest rates credited to participants were 2.4% and 3.5% as of December 31, 2012 and 2011, respectively, which represents the annualized earnings credited to participants divided by the fair value of all security-backed contracts as of December 31, 2012 and 2011, respectively.

Notes to Financial Statements (continued)

2. Summary of Significant Accounting Policies (continued)

Notes Receivable from Participants

Notes receivable from participants are carried at their unpaid balance plus accrued but unpaid interest, as applicable.

Due from/to Brokers

Purchases and sales of investments are recorded on a trade-date basis. Amounts due from brokers and due to brokers arise from unsettled sale and purchase transactions as of December 31, 2012 and 2011.

Use of Estimates

The preparation of financial statements in conformity with U.S. generally accepted accounting principles requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.

Notes to Financial Statements (continued)

3. Fair Value Measurements

The Plan uses various valuation approaches in determining the fair value of investments within a hierarchy that maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available. Observable inputs are inputs that market participants would use in pricing the investment based on market data obtained from independent sources. Unobservable inputs are inputs that reflect assumptions about the inputs that market participants would use in pricing the investment and are developed based on the best information available in the circumstances. The fair value hierarchy is divided into three levels based on the source of inputs as follows:

- Level 1 Valuations based on unadjusted quoted prices in active markets for identical investments that the Plan has the ability to access;
 - Level 2 Valuations for which all significant inputs are observable, either directly or indirectly, other than level 1 inputs;
 - Level 3 Valuations based on inputs that are unobservable and significant to the overall fair value measurement.

The availability of observable inputs can vary among the various types of investments. To the extent that the valuation is based on models or inputs that are less observable or unobservable in the market, the determination of fair value requires more judgment. In certain cases, the inputs used for measuring fair value may fall into different levels of the fair value hierarchy. In such cases, for financial statement disclosure purposes, the level in the fair value hierarchy within which the fair value measurement is categorized is based on the lowest level of input used that is significant to the overall fair value measurement.

Notes to Financial Statements (continued)

3. Fair Value Measurements (continued)

The following fair value hierarchy table presents information about each major class/category of the Plan's investments measured at fair value:

	Fair	r value measurements	at December 31, 2012	using
	Quoted prices in active markets for identical assets (Level 1)	Significant other observable inputs (Level 2)	Significant unobservable inputs (Level 3)	Total
Amgen stock	\$ 184,496,548	<u> </u>	<u> </u>	\$ 184,496,548
Cash and cash equivalents	30,739,498	_	_	30,739,498
Common and preferred stocks:				
Large cap growth	284,581,646	_	_	284,581,646
Large cap value	107,810,209	_	_	107,810,209
Small-mid cap growth	47,123,024	_	_	47,123,024
Small-mid cap value	263,613,306	156,304	_	263,769,610
Other	139,643,360	_	_	139,643,360
Debt securities:				
U.S. Treasury securities	53,860,263	_	_	53,860,263
U.S. government agency securities	_	85,174,932	_	85,174,932
Corporate debt securities	_	37,162,921	_	37,162,921
Mortgage and asset backed securities	_	26,697,958	_	26,697,958
Mutual funds:				
High yield debt	68,442,311	_	_	68,442,311
Inflation indexed debt	49,117,121	_	_	49,117,121
International growth	117,588,989	_	_	117,588,989
International value	199,377,358	_	_	199,377,358
Real estate investment trust index	75,805,226	_	_	75,805,226
Other	32,577,082	_	_	32,577,082
Collective trust funds:				
Capital preservation	_	249,101,804	_	249,101,804
Emerging markets equity	_	106,801,562	_	106,801,562
Fixed income	_	22,579,485	_	22,579,485
Inflation indexed debt	_	2,747,985	_	2,747,985
International growth	_	52,241,069	_	52,241,069
International value	_	7,235,472	_	7,235,472
Large cap growth	_	18,058,984	_	18,058,984
Large cap index	_	530,046,061	_	530,046,061
Large cap value	_	5,909,161	_	5,909,161
Short term investments	_	53,674,169	_	53,674,169
Small-mid cap growth	_	3,261,024	_	3,261,024
Small-mid cap index	_	164,916,882	_	164,916,882
Small-mid cap value	_	16,895,408	_	16,895,408
Insurance separate account investment contract	_	55,532,074	_	55,532,074
Other	13,466	408,215	_	421,681
	\$ 1,654,789,407	\$ 1,438,601,470	<u> </u>	\$ 3,093,390,877

Notes to Financial Statements (continued)

3. Fair Value Measurements (continued)

	Fair value measurements at December 31, 2011 using						
		Quoted prices in active markets for identical assets (Level 1)		Significant other observable inputs (Level 2)	Significant unobservable inputs (Level 3)	J	Total
Amgen stock	\$	149,661,871	\$	_	\$ —	\$	149,661,871
Cash and cash equivalents		27,633,435		_	_		27,633,435
Common and preferred stocks:							
Large cap growth		257,227,790		_	_		257,227,790
Large cap value		102,403,491		_	_		102,403,491
Small-mid cap growth		40,131,480		_	_		40,131,480
Small-mid cap value		228,777,796		191,847	_		228,969,643
Other		87,684,790		_	_		87,684,790
Debt securities:							
U.S. Treasury securities		38,694,429		_	_		38,694,429
U.S. government agency securities		_		73,208,766	_		73,208,766
Corporate debt securities		_		29,264,262	_		29,264,262
Mortgage and asset backed securities		_		19,488,781	_		19,488,781
Mutual funds:							
High yield debt		55,053,733		_	_		55,053,733
Inflation indexed debt		37,528,268		_	_		37,528,268
International growth		81,546,244		_	_		81,546,244
International value		153,974,432		_	_		153,974,432
Real estate investment trust index		61,231,722		_	_		61,231,722
Other		27,126,159		_	_		27,126,159
Collective trust funds:							
Capital preservation				265,279,555	_		265,279,555
Emerging markets equity		_		95,719,189	_		95,719,189
Fixed income		_		17,102,228	_		17,102,228
Inflation indexed debt		_		2,385,874	_		2,385,874
International growth				39,722,707	_		39,722,707
International value		_		11,691,206	_		11,691,206
Large cap growth		_		20,001,122	_		20,001,122
Large cap index		_		435,684,400	_		435,684,400
Large cap value		_		9,340,727	_		9,340,727
Short term investments		_		40,496,296	_		40,496,296
Small-mid cap growth		_		2,336,529	_		2,336,529
Small-mid cap index		_		135,575,001	_		135,575,001
Small-mid cap value		_		18,785,984	_		18,785,984
Other		3,650		421,499	_		425,149

1,348,679,290

\$

1,216,695,973

\$

2,565,375,263

\$

Notes to Financial Statements (continued)

3. Fair Value Measurements (continued)

The fair value of common stocks (including Amgen stock), preferred stocks, mutual funds and U.S. treasury securities are valued using quoted market prices in active markets with no valuation adjustment.

Debt securities other than U.S. treasury securities are valued taking into consideration valuations obtained from third-party pricing services. The pricing services utilize industry standard valuation models, including both income and market based approaches, for which all significant inputs are observable, either directly or indirectly, to estimate fair value. These inputs include reported trades of and broker/dealer quotes on the same or similar securities, issuer credit spreads, benchmark securities and, when applicable, prepayment/default projections based on historical data and other observable inputs.

Collective trust funds represent interests in pooled investment vehicles designed typically for collective investment of employee benefit trusts. The fair values of these investments are determined by reference to the net asset value per unit provided by the fund managers. The unit values are based on the fair values of the trusts' underlying assets, which are principally equity and fixed income securities and short-term investments. The investment strategies of the Plan's collective trust funds vary generally based on the investment objectives of the asset class of which they are a part. Such investment strategies include investments in fixed income securities and investments in equity securities in domestic and international markets for growth and value objectives as well as to replicate market indexes and to invest in emerging markets. The only redemption restriction with respect to these investments is on the Wells Fargo Stable Return Fund G (fair value of \$99,350,460 at December 31, 2012) which requires a one-year notice to be given in the event of complete liquidation.

The fair value of the insurance separate account investment contract was determined by reference to the fair values of securities in the separate accounts underlying the contract.

4. Investments

The fair values of individual investments that represent 5% or more of the Plan's net assets as of December 31, 2012 and 2011 are as follows:

	December 31		
	 2012	2011	
Blackrock Equity Index Fund F – Collective trust fund	\$ 497,201,610 \$	412,424,033	
Dodge & Cox International Fund – Mutual fund	199,377,358	153,974,432	
Amgen stock	184,496,548	149,661,871	
Blackrock Extended Equity Market Fund F – Collective trust fund	157,513,979	*	

^{*} Investment balance was less than 5% of the Plan's net assets.

Notes to Financial Statements (continued)

4. Investments (continued)

During the years ended December 31, 2012 and 2011, net realized and unrealized gains/(losses) on the Plan's investments were as follows:

	Year Ended December 31		
	 2012		2011
Amgen stock	\$ 49,564,698	\$	22,543,979
Common and preferred stocks	125,069,426		(26,213,933)
Debt securities	1,926,382		4,250,759
Mutual funds	64,631,385		(51,339,348)
Collective trust funds	139,990,203		(21,002,501)
Other	(102,853)		(525,613)
	\$ 381,079,241	\$	(72,286,657)

5. Income Tax Status

The Plan received a determination letter from the IRS dated March 27, 2008, stating that the Plan is qualified, in form, under Section 401(a) of the Code and, therefore, the related trust is exempt from taxation. Subsequent to this determination by the IRS, the Plan was amended. Once qualified, the Plan is required to operate in conformity with the Code to maintain its qualification. The Company believes the Plan is currently being operated in compliance with the applicable requirements of the Code and, therefore, believes that the Plan is qualified and the related trust is tax exempt.

Accounting principles generally accepted in the United States require the Company to evaluate uncertain tax positions taken by the Plan. The financial statement effects of a tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination. As of December 31, 2012, no uncertain tax positions have been taken or are expected to be taken, and no amounts related to uncertain tax positions have been recorded in the Plan's financial statements. The Plan is subject to audits by the IRS, however there are currently no audits for any periods in progress. The Company believes the Plan is no longer subject to IRS examinations with respect to annual reports for years prior to 2009.

6. Services Provided by the Company

During 2012 and 2011, the Company has paid trustee fees and certain other administrative costs on behalf of the Plan.

Notes to Financial Statements (continued)

7. Reconciliation of Financial Statements to Form 5500

The reconciliation of net assets available for benefits per the financial statements to Form 5500 as of December 31, 2012 and 2011 consisted of the following:

	December 31			31
		2012		2011
Net assets available for benefits per the financial statements	\$	3,125,218,249	\$	2,609,315,660
Adjustment from fair value to contract value for fully benefit-responsive investment contracts		9,277,446		9,442,892
Amounts allocated to withdrawing participants		(1,179,116)		(295,391)
Deemed loans		(394,362)		(465,964)
Net assets per the Form 5500	\$	3,132,922,217	\$	2,617,997,197

For the year ended December 31, 2012, the following is a reconciliation of the net investment income per the financial statements to the Form 5500:

	Year Ended December 31 2012
Interest and dividend income	\$ 40,671,569
Net realized/unrealized gains	381,079,241
Total net investment income per the financial statements	421,750,810
Adjustment from fair value to contract value for fully benefit-responsive investment contracts:	
Less prior year adjustment	(9,442,892)
Add current year adjustment	9,277,446
Total net investment income per the Form 5500	\$ 421,585,364

For the year ended December 31, 2012, the following is a reconciliation of distributions per the financial statements to the Form 5500:

	Year Ended December 31 2012
Benefits paid	\$ (200,062,951)
Investment and administrative fees	(6,501,149)
Total distributions per the financial statements	(206,564,100)
Add prior year amounts allocated to withdrawing participants	295,391
Less current year amounts allocated to withdrawing participants	(1,179,116)
Add prior year deemed loan balance	465,964
Less current year deemed loan balance	(394,362)
Total distributions per the Form 5500	\$ (207,376,223)

Supplemental Schedule Amgen Retirement and Savings Plan EIN: 95-3540776 Plan: #001 December 31, 2012

Schedule H, line 4i – Schedule of Assets (Held at End of Year)

Identity of Issue	Description of Investment	Current Va	ие
Amgen stock*	Employer Securities 2,140,331 shares	\$	184,496,548
Capital Preservation Asset Class:			
Wells Fargo Stable Return Fund G*	Collective trust fund 1,930,392 units	\$ 99,350,460	
Wells Fargo Fixed Income Fund D*	Collective trust fund 6,226,260 units	78,576,640	
Wells Fargo Fixed Income Fund B*	Collective trust fund 3,402,054 units	71,174,704	
Metropolitan Life Insurance Company*	Insurance separate account investment contract 544,093 units	55,532,074	
Northern Trust Global Investments Collective Daily Short Term Investment Fund*	Collective trust fund 23,675,697 units	23,675,697	
Monumental Life Insurance Company*	Wrapper Contract	97,231	
United of Omaha Life Insurance Company*	Wrapper Contract	_	
Total Capital Preservation Asset Class	Mapper Contract		328,406,806
			, ,
Emerging Markets Equity Asset Class:			
JP Morgan Emerging Markets Equity Focus Fund*	Collective trust fund 5,608,308 units	101,005,623	
Northern Trust Global Investments Collective Daily MSCI Emerging Markets Fund - Non Lending*	Collective trust fund 36,993 units	5,795,939	
Total Emerging Markets Equity Asset Class			106,801,562
Fixed Income Asset Class:			
Northern Trust Global Investments Collective Daily Aggregate Bond Index Fund - Non Lending*	Collective trust fund 177,923 units	22,579,485	
United States Treasury SEC Stripped Interest Payments Due 05/15/2020	Government Bond 7,557,000 units	6,860,693	
United States Treasury Notes 1.375% Due 03/15/2013	Government Bond 5,660,000 units	5,674,371	
United States Treasury SEC Stripped Interest Payment Due 05/15/2018	Government Bond 5,125,000 units	4,894,616	
United States Treasury Notes 3.125% Due 05/15/2019	Government Bond 4,290,000 units	4,858,425	
United States Treasury Bonds 8.875% Due 08/15/2017	Government Bond 2,025,000 units	2,785,007	
United States Treasury Notes 2.25% Due 01/31/2015	Government Bond 2,580,000 units	2,685,620	
United States Treasury SEC Stripped Interest Payments Due 02/15/2020	Government Bond 2,500,000 units	2,287,118	
United States Treasury Notes 2.625% Due 12/31/2014	Government Bond 2,026,000 units	2,121,603	
United States Treasury Bonds Inflation Index 2.375% Due 01/15/2027	Index Linked Government Bonds 1,230,000 units	1,945,239	
United States Treasury SEC Stripped Interest Payments Due 08/15/2017	Government Bond 2,000,000 units	1,936,300	
Northern Trust Global Investments Collective Daily Short Term Investment Fund*	Collective trust fund 1,604,836 units	1,604,836	
United States Treasury Bonds 4.375% Due 11/15/2039	Government Bond 1,176,000 units	1,529,903	
United States Treasury Notes 1.375% Due 11/30/2018	Government Bond 1,170,000 units	1,201,078	
United States Treasury Notes 4.75% Due 08/15/2017	Government Bond 995,000 units	1,181,330	
United States Treasury SEC Stripped Interest Payment Due 08/15/2020	Government Bond 1,250,000 units	1,127,009	
United States Treasury Bonds Inflation Index 2.5% Due 01/15/2029	Index Linked Government Bonds 720,000 units	1,106,392	
Fannie Mae Pool #466430 3.37% Due 11/01/2020	Government Mortgage Backed Security 1,000,000 units	1,096,889	
Fannie Mae 0% Due 10/09/2019	Government Agency Bond 1,210,000 units	1,060,029	
United States Treasury Notes 1.375% Due 02/15/2013	Government Bond 1,050,000 units	1,051,599	
JP Morgan Chase Commercial Mortgage Securities Corporation Series 2005-LDP2 4.78% Due 07/15/2042*	Commercial Mortgage Backed Security 890,000 units	961,040	
United States Treasury SEC Stripped Interest Payments Due 02/15/2021	Government Bond 1,000,000 units	886,377	
United States Treasury SEC Stripped Interest Payments Due 05/15/2021	Government Bond 1,000,000 units	878,372	
Fannie Mae 0% Due 06/01/2017	Government Agency Bond 880,000 units	843,799	
United States Treasury SEC Stripped Interest Payments Due 11/15/2028	Government Bond 1,250,000 units	818,383	
Federal Home Loan Mortgage Corporation Pool #G1/4591 5.5% Due 12/01/2024	Government Mortgage Backed Security 740,087 units	803,357	
Fannie Mae 0% Due 07/05/2014	Government Agency Bond 800,000 units	790,103	
United States Treasury SEC Stripped Interest Payments Due 11/15/2029	Government Bond 1,230,000 units	776,290	

Identity of Issue	Description of Investment	Current Value
United States Treasury Notes 1.375% Due 12/31/2018	Government Bond 750,000 units	769,512
Federal Home Loan Mortgage Corporation Pool #Al0379 8% Due 12/01/2036	Government Mortgage Backed Security 621,962 units	764,753
Ginnie Mae 5.5% Due 06/20/2035	Government Mortgage Backed Security 650,000 units	759,958
Fannie Mae 4.625% Due 05/1/2013	Government Agency Bond 730,000 units	740,804
Federal Home Loan Mortgage Corporation Series 3507 5% Due 03/15/2036	Government Mortgage Backed Security 678,438 units	731,741
United States Treasury SEC Stripped Interest Payment Due 02/15/2026	Government Bond 1,000,000 units	730,923
Federal Home Loan Mortgage Corporation Multiclass Series 3677 4.5% Due 05/15/2040	Government Mortgage Backed Security 645,000 units	728,578
United States Treasury SEC Stripped Interest Payment Due 02/15/2027	Government Bond 1,000,000 units	700,649
United States Treasury SEC Stripped Interest Payment Due 11/15/2027	Government Bond 1,000,000 units	679,856
Fannie Mae Pool #735581 5% Due 06/01/2035	Government Mortgage Backed Security 620,003 units	676,766
Fannie Mae Series 2009-W1 6% Due 12/25/2049	Government Mortgage Backed Security 565,084 units	646,744
Ford Credit Auto Owner Series 2012-A 0.084% Due 08/15/2016	Asset Backed Security 640,000 units	643,339
Fannie Mae Pool #Am1762 2.39% Due 12/01/2022	Government Mortgage Backed Security 630,000 units	643,275
United States Treasury 0% Due 02/15/2030	Government Bond 1,000,000 units	626,048
Resolution FDG Corporation Federal Book Entry Principal Payment Due 07/15/2020	Government Agency Bond 700,000 units	618,717
Ginnie Mae 6% Due 11/16/2032	Government Mortgage Backed Security 517,000 units	609,332
Ginnie Mae 2007-035 6% Due 06/20/2037	Government Mortgage Backed Security 500,000 units	608,858
United States Treasury SEC Stripped Interest Payments 6.5% Due 11/15/26	Government Bond 850,000 units	601,988
Fannie Mae Remic Trust 2001-81 6.5% Due 01/25/2032	Government Mortgage Backed Security 528,622 units	597,617
Federal Home Loan Mortgage Corporation Pool #Al2293 4.374% Due 06/01/2021	Government Mortgage Backed Security 513,139 units	597,045
Fannie Mae Preassign 00015 5.9% Due 07/25/2042	Government Mortgage Backed Security 508,384 units	595,879
Ally Auto Receivables Trust 2012-4 Class A3 0.59% Due 01/17/2017	Asset Backed Security 588,000 units	587,545
Fannie Mae 2006-114 5.5% Due 10/25/2035	Government Mortgage Backed Security 545,000 units	581,735
Federal Home Loan Mortgage Corporation Pool #S0/6297 3.5% Due 09/15/2042	Government Mortgage Backed Security 550,250 units	580,596
BB-UBS Trust 2012-Tft 2.8922% Due 06/05/2030	Commercial Mortgage Backed Security 570,000 units	579,508
Fannie Mae Remic Trust 2005-87 5% Due 12/25/2033	Government Mortgage Backed Security 570,000 units	564,477
Fannie Mae Pool #333873 7% Due 11/01/2025	Government Mortgage Backed Security 476,033 units	558,319
Federal National Mortgage Association Pool #Al0561 3.738% Due 06/01/2018	Government Mortgage Backed Security 494,082 units	556,610
Ginnie Mae Pool #004903 6.5% Due 12/20/2040	Government Mortgage Backed Security 479,398 units	551,165
Federal Home Loan Mortgage Corporation Series 2899 4% Due 12/15/2019	Government Mortgage Backed Security 500,000 units	551,062
Fannie Mae Series 2002-86 6% Due 09/25/2032	Government Mortgage Backed Security 465,000 units	547,769
Fannie Mae Remic Trust 2004-W12 6.5% Due 07/25/2044	Government Mortgage Backed Security 457,899 units	545,507
Ginnie Mae 5% Due 03/16/2034	Government Mortgage Backed Security 460,000 units	544,971
AH Mortgage Servicer Advance Revolving Trust 2011/1 A2 3.37% Due 05/10/2013	Asset Backed Security 542,000 units	542,000
United States Treasury Notes 3% Due 02/28/17	Government Bond 490,000 units	539,000
Fannie Mae Remic Series 2008-75 4.5% Due 09/25/2023	Government Mortgage Backed Security 500,000 units	532,435
Fannie Mae Remic Series 2004-T1 6% Due 01/25/2044	Government Mortgage Backed Security 444,584 units	523,951
Toyota Motor Credit Corporation 2% Due 09/15/2016	Corporate Bond 500,000 units	518,374
Federal Home Loan Mortgage Corporation Series 3895 4.5% Due 07/15/2041	Government Mortgage Backed Security 450,000 units	515,112
JP Morgan Chase Commercial Mortgage-Backed Securities 2006-Ldp7 Due 04/15/2045*	Commercial Mortgage Backed Security 440,000 units	506,357
Wachovia Corporation 5.75% Due 02/01/2018	Corporate Bond 420,000 units	503,178
AT&T Inc. 5.6% Due 05/15/2018	Corporate Bond 410,000 units	494,573
National Credit Union Association Guaranteed Trust 2010-R3 Due 12/06/2020	Government Mortgage Backed Security 489,922 units	492,371
United States Treasury Notes 3.625% Due 08/15/2019	Government Bond 420,000 units	489,070
Ginnie Mae 2004-30 5.5% Due 02/20/2034	Government Mortgage Backed Security 440,000 units	486,241
UBS Commercial Mortgage 2005-C2 5% Due 04/15/2030	Commercial Mortgage Backed Security 440,000 units	481,447
Anadarko Petroleum Corporation 6.45% Due 09/15/2036	Corporate Bond 380,000 units	461,447
Federal Home Loan Mortgage Corporation Multiclass Series 3662 5% Due 04/15/2040	Government Mortgage Backed Security 420,000 units	473,998
Fannie Mae Remic Trust 2006-9 6% Due 03/25/2036	Government Mortgage Backed Security 413,952 units	473,445
Federal Home Loan Mortgage Corporation Multiclass Series 3087 5.5% Due 12/15/2025	Government Mortgage Backed Security 426,034 units	472,152
UBS Commercial Mortgage 2007-C1 Mortgage Pass-Through 5.455% Due 02/15/2040	Commercial Mortgage Backed Security 420,004 units	471,977
Fannie Mae Pool #471834 1.4% Due 07/01/2017	Government Mortgage Backed Security 420,000 units	464,989
Fannie Mae 3.726% Due 06/25/2021	Government Mortgage Backed Security 410,000 units	460,584
United States Treasury Bonds 8.125% Due 02/15/2021	Government Bond 300,000 units	460,406
2 3 2	Government Bond 300,000 till(S	400,400

Identity of Issue	Description of Investment	Current Value
Federal Home Loan Mortgage Corporation Series 2072 6.5% Due 07/15/2028	Government Mortgage Backed Security 401,129 units	459,051
General Electric Capital Corporation 2.25% Due 11/19/2015	Corporate Bond 439,000 units	453,362
Fannie Mae Preassign 00166 6.5% Due 08/25/2036	Government Mortgage Backed Security 394,394 units	451,872
Fannie Mae Pool #467025 3.38% Due 01/01/2018	Government Mortgage Backed Security 410,000 units	451,754
Federal Home Loan Mortgage Corporation Series 3181 6.5% Due 07/15/2036	Government Mortgage Backed Security 378,955 units	448,942
Fannie Mae 6% Due 07/25/2037	Government Mortgage Backed Security 400,000 units	447,141
Federal Home Loan Mortgage Corporation Series 3211 6% Due 12/15/2035	Government Mortgage Backed Security 410,000 units	446,823
Fannie Mae Pool #465973 3.59% Due 10/01/2020	Government Mortgage Backed Security 400,000 units	444,430
Federal Home Loan Mortgage Corporation Multiclass Series 2980 6% Due 05/15/2035	Government Mortgage Backed Security 394,411 units	443,940
Federal Home Loan Mortgage Corporation Series 2595 5% Due 04/15/2023	Government Mortgage Backed Security 390,000 units	442,217
Fannie Mae Pool #AD9151 5% Due 08/01/2040	Government Mortgage Backed Security 395,810 units	442,094
Federal Home Loan Mortgage Corporation Series 3819 6% Due 04/15/2036	Government Mortgage Backed Security 377,543 units	439,171
Federal Home Loan Mortgage Corporation Pool #G0/6493 4.5% Due 05/01/2041	Government Mortgage Backed Security 406,330 units	437,553
LB-UBS Commercial Mortgage Trust 4.954% Due 09/15/2030	Commercial Mortgage Backed Security 400,000 units	436,946
Fannie Mae Pool #889649 6.5% Due 08/01/2037	Government Mortgage Backed Security 394,559 units	436,141
Fannie Mae 1.80057001114% Due 12/25/2019	Government Mortgage Backed Security 425,000 units	436,097
Goldman Sachs Group Inc. 5.375% Due 03/15/2020	Corporate Bond 380,000 units	435,491
Federal Home Loan Mortgage Corporation Series 2901 4.5% Due 12/15/2019	Government Mortgage Backed Security 380,000 units	434,061
JP Morgan Mortgage Trust Series 2004-A3 Due 07/25/2034*	Collateralized Mortgage Obligation 430,000 units	427,842
Fannie Mae Series 2012-M8 1.52042% Due 04/25/2018	Government Mortgage Backed Security 414,141 units	423,770
Fannie Mae Preassign 00611 5.5% Due 04/25/2033	Government Mortgage Backed Security 375,648 units	418,924
Fannie Mae Pool #467059 3.81% Due 01/01/2019	Government Mortgage Backed Security 374,653 units	416,409
Federal Home Loan Mortgage Corporation Pool #G1/4351 5% Due 11/01/2023	Government Mortgage Backed Security 381,570 units	410,524
Federal Home Loan Mortgage Corporation Series 2113 6.5% Due 01/15/2029	Government Mortgage Backed Security 361,150 units	408,647
Federal Home Loan Mortgage Corporation Multiclass Series 3005 5% Due 07/15/2025	Government Mortgage Backed Security 365,000 units	406,734
Fannie Mae Remic Trust 2010-9 4.5% Due 10/25/2039	Government Mortgage Backed Security 385,000 units	402,319
Fannie Mae Preassign 00653 5.5% Due 03/25/2023	Government Mortgage Backed Security 345,000 units	400,221
Fannie Mae Pool #555531 5.5% Due 06/01/2033	Government Mortgage Backed Security 360,184 units	395,853
Fannie Mae 2011-M2 3.645% Due 07/25/2021	Government Mortgage Backed Security 355,000 units	394,475
Federal Home Loan Mortgage Corporation Pool #G04842 6% Due 10/01/2038	Government Mortgage Backed Security 358,396 units	391,692
Fannie Mae Pool #468564 4.06% Due 07/01/2021	Government Mortgage Backed Security 340,000 units	389,578
Ginnie Mae 2010-026 Remic 5% Due 02/20/2021	Government Mortgage Backed Security 336,492 units	386,965
Ginnie Mae 5.5% Due 11/20/2033	Government Mortgage Backed Security 325,000 units	380,120
JP Morgan Chase Commercial Mortgage Securities Trust 2006-A4 Due 05/12/2045*	Commercial Mortgage Backed Security 330,000 units	379,085
Fannie Mae Remic Trust 2004-T3 6% Due 02/25/2044	Government Mortgage Backed Security 338,122 units	378,919
Fannie Mae Remic Trust 2009-108 5% Due 09/25/2039	Government Mortgage Backed Security 353,747 units	376,137
Fannie Mae Pool #Fn0009 3.416% Due 10/01/2020	Government Mortgage Backed Security 340,549 units	375,888
Federal Home Loan Mortgage Corporation Preassign 00130 6.5% Due 02/25/2043	Government Mortgage Backed Security 318,552 units	374,711
Fannie Mae Pool #890231 5% Due 07/01/2025	Government Mortgage Backed Security 344,919 units	373,651
Banc America Mortgage Securities Inc. 2006-5 5.41% Due 09/10/2047*	Commercial Mortgage Backed Security 325,000 units	369,655
Fannie Mae Pool #948542 6.5% Due 11/01/2037	Government Mortgage Backed Security 330,991 units	366,665
Federal Home Loan Mortgage Corporation Series 2885 6% Due 11/15/2034	Government Mortgage Backed Security 291,998 units	364,050
Resolution FDG Corporation Federal Generic Principle Payment Due 10/15/2019	Government Agency Bond 400,000 units	362,500
Federal Home Loan Mortgage Corporation Series 3855 6.5% Due 11/15/2036	Government Mortgage Backed Security 314,574 units	360,100
HSBC Holdings PLC 4% Due 03/30/2022	Corporate Bond 328,000 units	359,116
Federal Home Loan Mortgage Corporation Series 3406 6% Due 01/15/2038	Government Mortgage Backed Security 326,406 units	358,264
Federal Home Loan Mortgage Corporation Series 2173 6.5% Due 07/15/2029	Government Mortgage Backed Security 312,036 units	357,188
Federal Home Loan Mortgage Corporation Pool #D98914 4% Due 01/01/2032	Government Mortgage Backed Security 326,640 units	355,954
Fannie Mae Series 2009-70 Floating Rate Due 09/25/2039	Government Mortgage Backed Security 347,792 units	353,761
Fannie Mae 2010-19 5% Due 02/25/2021	Government Mortgage Backed Security 316,110 units	350,552
Tennessee Valley Authority 4.875% Due 01/15/2048	Government Agency Bond 280,000 units	350,489
Conoco Inc. 6.95% Due 04/15/2029	Corporate Bond 250,000 units	348,543
Federal Home Loan Mortgage Corporation Series 2461 6.5% Due 06/15/2032	Government Mortgage Backed Security 302,106 units	347,728
Federal Home Loan Mortgage Corporation 5.25% Due 06/15/2017	Government Mortgage Backed Security 315,672 units	346,105
American Credit Acceptance Receivable 2012-2 Class A 1.89% Due 07/15/16	Asset Backed Security 344,092 units	345,610
Federal Home Loan Mortgage Corporation 6% Due 07/15/2037	Government Mortgage Backed Security 300,000 units	344,437
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Identity of Issue	Description of Investment	Current Value
General Electric Capital Corporation 5.625% Due 05/01/2018	Corporate Bond 290,000 units	344,385
Fannie Mae Remic Series 2004-68 5% Due 09/25/2029	Government Mortgage Backed Security 320,230 units	342,985
Federal Home Loan Mortgage Corporation Series 3383 5.5% Due 11/15/2027	Government Mortgage Backed Security 285,000 units	342,820
Ginnie Mae 2003-18 Remic Pass-Through 5.5% Due 03/20/2033	Government Mortgage Backed Security 285,000 units	342,766
Banc America Commercial Mortgage Inc. 2006-3 Due 07/10/2044*	Commercial Mortgage Backed Security 300,000 units	342,747
Fannie Mae Pool #968066 6% Due 10/01/2022	Government Mortgage Backed Security 305,278 units	342,054
Fannie Mae Pool #AD0329 6.5% Due 09/01/2028	Government Mortgage Backed Security 305,859 units	340,544
UBS Commercial Mortgage 2007-C6 Mortgage Pass-Through Due 07/15/2040	Commercial Mortgage Backed Security 285,000 units	340,230
UBS Commercial Mortgage 2007 C7 Variable Rate Mortgage Pass Thru Class A/3 09/15/2045	Commercial Mortgage Backed Security 285,000 units	339,785
Hyundai Auto Receivables Trust 2012-B 0.62% Due 09/15/2016	Asset Backed Security 339,000 units	339,584
Federal Home Loan Mortgage Corporation Series 2989 5% Due 06/15/2025	Government Mortgage Backed Security 308,739 units	337,364
Ginnie Mae 0% Due 12/20/2040	Government Mortgage Backed Security 359,341 units	333,720
Fannie Mae Remic Trust 2004-W1 5.04% Due 11/25/2043	Government Mortgage Backed Security 312,982 units	331,094
Fannie Mae Series 2004-W12 6% Due 07/25/2044	Government Mortgage Backed Security 296,397 units	327,147
Ginnie Mae Pool #711068 5% Due 01/15/2040	Government Mortgage Backed Security 297,429 units	326,452
Fannie Mae Pool 6.0% Due 07/1/2037	Government Mortgage Backed Security 292,844 units	326,301
Federal Home Loan Mortgage Corporation Series 2901 5% Due 06/15/2018	Government Mortgage Backed Security 305,000 units	325,850
Fannie Mae Series 2002-82 6% Due 08/25/2032	Government Mortgage Backed Security 284,000 units	324,460
Wachovia Bank Commercial Mortgage Pass-Through Due 07/15/45	Commercial Mortgage Backed Security 285,000 units	324,460
Fannie Mae Remic Trust 2009-43 4% Due 06/25/2024	Government Mortgage Backed Security 265,000 units	324,245
Chase Mortgage Financial Trust Series 2007-A1 Pass-Through 2.753% Due 02/25/2037*		323,940
Royal Bank of Canada 1.2% Due 09/19/2017	Collateralized Mortgage Obligation 318,135 units	
Federal Home Loan Mortgage Corporation Series 2843 5% Due 08/15/2019	Corporate Bond 323,000 units	323,775
Federal Home Loan Mortgage Corporation Series 2864 5.5% Due 07/15/2033	Government Mortgage Backed Security 298,000 units	323,642
Telefonica 6.221% Due 07/03/2017	Government Mortgage Backed Security 290,000 units	323,142
	Corporate Bond 290,000 units	322,625
Wachovia Corporation 5.625% Due 10/15/2016	Corporate Bond 280,000 units	321,028
Bear Stearns Commercial Mortgage Securities 2007-PWR16 Due 06/11/2040	Commercial Mortgage Backed Security 285,000 units	320,823
Morgan Stanley Trust Service 2012-IO Remic Pass-Through 1% Due 03/27/2051	Collateralized Mortgage Obligation 320,048 units	320,048
Freddie Mac Series 3605 5.5% Due 06/15/2037	Government Mortgage Backed Security 265,000 units	318,595
Fannie Mae Pool #254762 5% Due 05/01/2023	Government Mortgage Backed Security 290,519 units	315,334
Ginnie Mae Pool #738058 6% Due 05/20/2036	Government Mortgage Backed Security 278,903 units	312,832
Fannie Mae Pool #745852 6.5% Due 01/01/2036	Government Mortgage Backed Security 265,013 units	312,637
Wachovia Bank National Association 6% Due 11/15/2017	Corporate Bond 260,000 units	311,786
Wells Fargo Mortgage Backed Securities 2004-EE Trust Variable Rate Due 12/25/2034*	Collateralized Mortgage Obligation 301,482 units	310,972
Federal Home Loan Mortgage Corporation 6.15% Due 04/15/2028	Government Mortgage Backed Security 270,025 units	310,166
Ally Auto 0.85% Due 08/15/2016	Asset Backed Security 305,000 units	306,678
Ginnie Mae Pool #711067 5% Due 01/15/2040	Government Mortgage Backed Security 279,068 units	306,301
Ginnie Mae Pool #738052 6% Due 07/20/2036	Government Mortgage Backed Security 272,502 units	305,653
VNDO Mortgage Trust 2012-6Ave 2.9950% Due 11/15/2030	Commercial Mortgage Backed Security 295,237 units	304,725
Fannie Mae Series 2010-111 Class AE 5.5% Due 04/25/2038	Government Mortgage Backed Security 277,083 units	303,733
Ginnie Mae 2005-28 5.5% Due 04/20/2035	Government Mortgage Backed Security 271,495 units	301,809
Fannie Mae Pool #949368 6.5% Due 09/01/2037	Government Mortgage Backed Security 272,419 units	301,780
Merrill Lynch & Company Inc. 6.875% Due 04/25/2018*	Corporate Bond 250,000 units	301,364
Verizon Communications Inc. 5.5% Due 02/15/2018	Corporate Bond 250,000 units	300,218
Fannie Mae Preassign 00568 5% Due 04/25/2034	Government Mortgage Backed Security 281,000 units	296,682
Fannie Mae Pool #466049 2.49% Due 10/01/2017	Government Mortgage Backed Security 278,454 units	296,129
Citigroup, Inc. 8.5% Due 05/22/2019	Corporate Bond 220,000 units	295,820
Ginnie Mae 6.5% Due 03/16/2031	Government Mortgage Backed Security 253,528 units	295,440
World Omni Auto Receivables Trust Series 2012-A 1.0% Due 02/15/2017	Asset Backed Security 293,000 units	294,488
First Horizon Mortgage Pass-Through Trust Series 2004-AR6 4.75% Due 12/25/34	Collateralized Mortgage Obligation 300,027 units	294,284
CNH Equipment Trust 2011-B .91% Due 08/15/2016	Asset Backed Security 292,000 units	293,429
Comcast Corporation 6.5% Due 01/15/2017	Corporate Bond 240,000 units	289,450
Fannie Mae Pool #735070 6.5% Due 10/01/2024	Government Mortgage Backed Security 257,995 units	287,252
Federal Home Loan Mortgage Corporation Series 3852 Floating Rate Due 05/15/2041	Government Mortgage Backed Security 262,374 units	286,965
Wells Fargo Resecure Trust 2012-IO Class A 1.75% Due 08/22/2017*	Commercial Mortgage Backed Security 283,983 units	283,597
Ginnie Mae 6% Due 08/20/2038		
	Government Mortgage Backed Security 231,000 units	280,805

Identity of Issue	Description of Investment	Current Value
Fannie Mae Remic Trust 2005-64 5.5% Due 07/25/2035	Government Mortgage Backed Security 232,000 units	279,385
JP Morgan Chase Commercial Mortgage-Backed Securities Corporation Series 2006-Ldp6 Variable		
Rate Due 04/15/2043* Ennis Mag Paris Trust 2012 122 Variable Pate Due 12/25/2042	Commercial Mortgage Backed Security 250,000 units	278,734
Fannie Mae Remic Trust 2012-132 Variable Rate Due 12/25/2042	Government Mortgage Backed Security 268,112 units	278,325
Federal Home Loan Mortgage Corporation Series 3653 5% Due 04/15/2040	Government Mortgage Backed Security 256,848 units	278,094
Federal Home Loan Mortgage Corporation Income Only Multiclass Series 4030 3.50% Due 04/15/2027	Government Mortgage Backed Security 2,247,721 units	276,798
Barclays Bank 5.2% Due 07/10/2014	Corporate Bond 260,000 units	276,644
Federal Home Loan Mortgage Corporation Pool 5.5% Due 01/1/2038	Government Mortgage Backed Security 254,838 units	275,296
UBS AG Stamford Branch 3.875% Due 01/15/2015	Corporate Bond 260,000 units	274,732
Fannie Mae Remic Trust 2002 7% Due 12/25/2041	Government Mortgage Backed Security 243,051 units	274,388
Federal Home Loan Mortgage Corporation Series 2003-T57 7% Due 07/25/2043	Government Mortgage Backed Security 237,990 units	274,099
Federal Home Loan Mortgage Corporation 5% Due 03/15/2018	Government Mortgage Backed Security 250,000 units	273,624
Fannie Mae Preassign 00890 7% Due 11/25/2031	Government Mortgage Backed Security 229,985 units	273,594
Fannie Mae Pool #256601 6% Due 02/01/2027	Government Mortgage Backed Security 245,262 units	268,362
United States Treasury Bonds 4.24% Due 05/15/2039	Government Bond 210,000 units	267,914
Federal Home Loan Mortgage Corporation Pool #A52195 7% Due 09/01/2036	Government Mortgage Backed Security 232,113 units	267,368
Hydro-Quebec Series 8.4% Due 01/15/2022	Municipal/Provincial Bond 185,000 units	265,429
Structured Asset Securities Corporation 2003-BC10 Pass-Through Due 10/25/2033	Asset Backed Security 300,000 units	265,127
Fannie Mae Pool #995149 6.5% Due 10/01/2038	Government Mortgage Backed Security 234,973 units	263,700
United States Treasury Bonds 4.5% Due 02/15/2036	Government Bond 200,000 units	263,219
Fannie Mae Pool #Ap0645 3.5% Due 07/01/2032	Government Mortgage Backed Security 241,362 units	261,077
Ally Auto 2.23% Due 03/15/2016	Asset Backed Security 255,000 units	260,738
Fannie Mae Pool #948558 6.5% Due 12/01/2037	Government Mortgage Backed Security 234,525 units	259,801
American Express Credit 5.125% Due 08/25/2014	Corporate Bond 240,000 units	257,122
Federal Home Loan Mortgage Corporation Pool #G12728 6% Due 07/01/2022	Government Mortgage Backed Security 232,066 units	256,258
Bank of America Corporation 4.9% Due 05/01/2013*	Corporate Bond 250,000 units	253,411
National Bank of Canada 1.65% Due 01/30/2014	Corporate Bond 250,000 units	253,400
Citigroup/Deutsche Bank Commercial 2005-CD1 Variable Rate Due 07/15/2044	Commercial Mortgage Backed Security 230,000 units	252,920
CWMBS Inc. 5.25% Due 05/25/2034	Collateralized Mortgage Obligation 246,013 units	252,299
Transocean Inc. 5.25% Due 03/15/2013	Corporate Bond 250,000 units	252,195
Goldman Sachs Group Inc. 7.5% Due 02/15/2019	Corporate Bond 200,000 units	251,651
Ginnie Mae 2008-047 Remic 5.25% Due 06/16/2038	Government Mortgage Backed Security 215,000 units	251,033
Springleaf Mortgage Loan Trust Series 2012-2 Variable Rate Due 10/25/2057	Collateralized Mortgage Obligation 243,255 units	250,577
Ginnie Mae Pool #556303 4.5% Due 12/15/2016	Government Mortgage Backed Security 229,089 units	250,098
Stadshypotek AB (publ) 1.875% Due 10/02/2019	Corporate Bond 250,000 units	249,900
Ginnie Mae Pool #005072 6.5% Due 10/20/2039	Government Mortgage Backed Security 217,118 units	248,536
Fannie Mae Remic 6% Due 04/25/2037	Government Mortgage Backed Security 228,714 units	247,852
Master Adjustable Rate Mortgages Trust 2004-8 Due 08/25/2034	Collateralized Mortgage Obligation 248,335 units	247,702
Citigroup Mortgage Loan Trust Series 2010-8 4.5% Due 12/25/2036	Collateralized Mortgage Obligation 234,111 units	244,878
Honda Auto 1.8% Due 04/17/2017	Asset Backed Security 240,000 units	244,093
Ginnie Mae 2006-033 6% Due 07/20/2036	Government Mortgage Backed Security 212,568 units	244,016
Federal Home Loan Mortgage Corporation 7% Due 07/15/2027	Government Mortgage Backed Security 210,248 units	243,666
General Electric Capital Corporation 6% Due 08/07/2019	Corporate Bond 200,000 units	243,313
Federal Home Loan Mortgage Corporation Series 1503 7% Due 05/15/2023	Government Mortgage Backed Security 212,957 units	243,285
Morgan Stanley 7.3% Due 05/13/2019	Corporate Bond 200,000 units	243,044
Structured Asset Securities Corporation 2003-26A Pass-Through Due 09/25/2033	Collateralized Mortgage Obligation 246,310 units	243,008
Federal Home Loan Mortgage Corporation Pool 5.5% Due 11/1/2037	Government Mortgage Backed Security 224,268 units	242,692
Fannie Mae Pool #256556 6% Due 01/01/2027	Government Mortgage Backed Security 221,659 units	242,674
British Telecommunications PLC Stepup 12/15/2030	Corporate Bond 150,000 units	238,302
UBS Commercial Mortgage Income Only Trust 2012-C1 2.561868% Due 05/10/2045	Commercial Mortgage Backed Security 1,563,761 units	238,119
Federal Home Loan Mortgage Corporation Pool #A57681 6% Due 12/01/2036	Government Mortgage Backed Security 1,303,701 units	237,369
Federal Home Loan Mortgage Corporation Series 2557 5.3% Due 01/15/2033	Government Mortgage Backed Security 217,007 units	236,473
Morgan Stanley 6.625% Due 04/01/2018	Corporate Bond 200,000 units	235,715
Sequoia Mortgage Trust Floating Rate Due 11/20/2034	Corporate Bond 200,000 units Collateralized Mortgage Obligation 244,372 units	235,715
Banc America Commercial Mortgage Inc. 2005-3 Pass-Through 4.727% Due 07/10/2043*		
Freddie Mac Series 2078 6.5% Due 08/15/2028	Commercial Mortgage Backed Security 220,000 units	235,042
Credit Agricole SA 8.375% Floating Rate Due 08/15/2029	Government Mortgage Backed Security 204,183 units	233,423
Cream 1-gracote of 1 0.07 0 70 1 fouring Mate Due 00/10/2020	Corporate Bond 220,000 units	233,200

Identity of Issue	Description of Investment	Current Value
First Horizon Mortgage Pass-Through 2003-AR4 Due 12/25/33	Collateralized Mortgage Obligation 233,654 units	231,725
HSBC Bank PLC 4.75% Due 01/19/2021	Corporate Bond 200,000 units	230,779
Fannie Mae Pool #889213 5.5% Due 10/01/2020	Government Mortgage Backed Security 209,058 units	226,489
Federal Home Loan Mortgage Corporation Series 2669 5.5% Due 08/15/2033	Government Mortgage Backed Security 206,000 units	226,145
UBS-Bank of America Merrill Lynch Trust Series 2012-Wrm 3.663% Due 06/10/2030*	Commercial Mortgage Backed Security 211,000 units	225,514
Banc America Mortgage Securities Inc. Series 2003-3 5.5% Due 05/25/2033*	Collateralized Mortgage Obligation 217,213 units	223,971
Fannie Mae Remic Trust 1994-29 6.5% Due 02/25/2024	Government Mortgage Backed Security 193,397 units	223,571
Federal Home Loan Mortgage Corporation Multiclass Series 1505 7% Due 05/15/2023	Government Mortgage Backed Security 194,584 units	223,119
Residential Accredited Loans Inc. Pass-Through Series 2004-QS7 5.5% Due 05/25/2034	Collateralized Mortgage Obligation 240,234 units	222,663
Devon Energy Corporation 7.95% Due 04/15/2032	Corporate Bond 150,000 units	221,919
Fannie Mae 1993-215 6.5% Due 07/15/2014	Government Mortgage Backed Security 197,141 units	221,679
Ginnie Mae 2009-094 Remic Pass-Through 5% Due 11/20/2038	Government Mortgage Backed Security 190,000 units	220,228
USAA Auto Owner Trust 0.43% Due 08/15/2016	Asset Backed Security 220,000 units	219,841
FirstEnergy Corporation 7.375% Due 11/15/2031	Corporate Bond 170,000 units	219,569
Simon Property Group Inc. 6.125% Due 05/30/2018	Corporate Bond 180,000 units	219,260
Caterpillar Financial Services Corporation 6.2% Due 09/30/2013	Corporate Bond 210,000 units	219,065
Fannie Mae Remic Series 2004-101 5% Due 01/25/2020	Government Mortgage Backed Security 200,000 units	217,749
Fannie Mae Pool #AD0584 7% Due 01/01/2039	Government Mortgage Backed Security 189,410 units	216,693
Ginnie Mae 2007-024 Remic Pass-Through Floating Rate Due 05/20/2037	Government Mortgage Backed Security 1,310,174 units	216,501
John Deere Capital Corporation 4.9% Due 09/09/2013	Corporate Bond 210,000 units	216,444
Federal Home Loan Mortgage Corporation Series 2595 5.5% Due 04/15/2023	Government Mortgage Backed Security 195,867 units	216,434
CWMBS Inc. Pass-Through 5.25% Due 05/25/2034	Collateralized Mortgage Obligation 211,092 units	216,229
Federal Home Loan Mortgage Corporation Pool #A79090 6.5% Due 07/01/2034	Government Mortgage Backed Security 184,966 units	215,601
Pfizer Inc. 6.2% Due 03/15/2019	Corporate Bond 170,000 units	214,876
Ginnie Mae Pool #005159 7% Due 01/20/2039	Government Mortgage Backed Security 181,945 units	214,132
UBS-Barclays Commercial Mortgage 2012-C2 3.52500009537% Due 05/10/2063	Commercial Mortgage Backed Security 197,600 units	214,062
Banc America Mortgage Securities Inc. 2004-3 Pass-Through 5.5% Due 04/25/2034*	Collateralized Mortgage Obligation 210,000 units	214,051
Fannie Mae Preassign 00324 6% Due 04/25/2033	Government Mortgage Backed Security 185,384 units	214,001
Toronto Dominion Bank 2.2% Due 07/29/2015	Corporate Bond 205,000 units	213,610
Fannie Mae Remic Series 2007-116 5.5% Due 08/25/2035	Government Mortgage Backed Security 187,816 units	211,963
Citigroup Mortgage Securities Inc. 2004-4 Remic 5.5% Due 06/25/2034	Collateralized Mortgage Obligation 202,283 units	211,771
National Australia Bank Limited 3% Due 07/27/2016	Corporate Bond 200,000 units	211,740
Fannie Mae Remic Trust 2005-97 5.5% Due 11/25/2035	Government Mortgage Backed Security 185,903 units	211,650
Daimler Financial North America LLC 2.25% Due 07/31/2019	Corporate Bond 210,000 units	211,589
United States Treasury Notes 4% Due 08/15/2018	Government Bond 180,000 units	211,500
Federal Home Loan Mortgage Corporation Series 2347 5.75% Due 08/15/2031	Government Mortgage Backed Security 191,035 units	211,070
Federal Home Loan Mortgage Corporation Pool #P20410 5.5% Due 10/01/2033	Government Mortgage Backed Security 203,957 units	210,970
Fannie Mae Pool #576557 6.5% Due 06/01/2019	Government Mortgage Backed Security 189,372 units	210,847
Bank of America Corporation 5.65% Due 05/01/2018*	Corporate Bond 180,000 units	209,420
Ginnie Mae Pool #782933 6.5% Due 10/15/2023	Government Mortgage Backed Security 188,425 units	209,308
Fannie Mae Pool 5.0% Due 06/1/2035	Government Mortgage Backed Security 191,592 units	209,137
Fannie Mae Remic Trust 2001-16 6% Due 05/25/2031	Government Mortgage Backed Security 185,632 units	208,825
Citigroup, Inc. 6.01% Due 01/15/2015	Corporate Bond 190,000 units	207,616
Fannie Mae Pool #890268 6.5% Due 10/01/2038	Government Mortgage Backed Security 184,230 units	206,679
Freddie Mac Series 2797 4% Due 06/15/2032	Government Mortgage Backed Security 192,897 units	206,637
Ginnie Mae Pool #738051 6% Due 03/20/2041	Government Mortgage Backed Security 182,675 units	203,870
Thornburg Mortgage Securities Trust 2004-3 Pass-Through Floating Rate Due 11/30/2044	Collateralized Mortgage Obligation 206,572 units	202,625
Fannie Mae Pool #745735 5% Due 03/01/2021	Government Mortgage Backed Security 184,329 units	201,297
JP Morgan Chase Commercial Mortgage-Backed Securities Corporation Due 10/15/2042*	Commercial Mortgage Backed Security 185,000 units	201,222
MetLife Global 3.875% Due 04/11/2022*	Corporate Bond 185,000 units	201,199
Residential Accredited Loans Inc. Pass-Through Series 2003QS7 4.75% Due 04/25/2033	Collateralized Mortgage Obligation 197,593 units	201,158
Northstar Mortgage Trust Series 2012-1 Floating Rate Due 04/25/2015	Commercial Mortgage Backed Security 198,630 units	198,274
Federal Home Loan Mortgage Corporation Series 2649 5.5% Due 10/15/2022	Government Mortgage Backed Security 191,763 units	197,673
Shell International Finance 4.375% Due 03/25/2020	Corporate Bond 170,000 units	197,192

Identity of Issue	Description of Investment	Current Value
Federal Home Loan Mortgage Corporation Series 1680 6.5% Due 02/15/2024	Government Mortgage Backed Security 176,730 units	197,110
Fannie Mae Pool #889528 6.5% Due 05/01/2038	Government Mortgage Backed Security 177,923 units	197,099
PHH Mortgage Trust Series 6% Due 07/25/2038	Collateralized Mortgage Obligation 182,519 units	196,201
Wells Fargo Mortgage Backed Securities Due 09/25/2034*	Collateralized Mortgage Obligation 191,524 units	193,403
Pacific Gas & Electric Company 6.05% Due 03/01/2034	Corporate Bond 150,000 units	193,260
Federal Home Loan Mortgage Corporation Multiclass Series 3852 Floating Rate Due 05/15/2041	Government Mortgage Backed Security 178,787 units	192,875
Bayview Commercial Asset Trust Variable Rate Due 11/25/2035	Commercial Mortgage Backed Security 245,916 units	192,842
Cobalt CMBS Commercial Mortgage Trust 2006-C1 Pass-Through 5.186% Due 08/01/48	Commercial Mortgage Backed Security 170,000 units	192,706
Fannie Mae Pool #AA8502 6% Due 08/01/2037	Government Mortgage Backed Security 170,000 units	192,453
Morgan Stanley Dean Witter Capital I Trust 2003-HYB1 Variable Rate Due 02/25/2033	Collateralized Mortgage Obligation 194,086 units	190,893
Washington Mutual Mortgage 5.5% Due 04/25/2033	Collateralized Mortgage Obligation 180,947 units	190,440
Ginnie Mae Pool #603459 6% Due 01/15/2018	Government Mortgage Backed Security 172,477 units	188,740
JP Morgan Mortgage Trust 2006-A2 3.75% Due 04/25/2036*	Collateralized Mortgage Obligation 186,381 units	188,649
Deutsche Telekom International 5.75% Due 03/23/2016		188,003
Federal Home Loan Mortgage Corporation Pool #G04467 6% Due 09/01/2035	Corporate Bond 165,000 units	
Washington Mutual Mortgage Pass-Through 2.67% Due 08/25/2033	Government Mortgage Backed Security 167,777 units	186,568
Oncor Electric Delivery Company 6.8% Due 09/1/2018	Conserve Pand 150 000 units	186,147
	Corporate Bond 150,000 units	186,027
Baker Hughes Inc. 7.5% Due 11/15/2018 Endered Home Lean Montgage Companyion Sovice 2672 50/ Due 11/15/2022	Corporate Bond 140,000 units	185,465
Federal Home Loan Mortgage Corporation Series 2672 5% Due 11/15/2022	Government Mortgage Backed Security 177,173 units	185,124
Federal Home Loan Mortgage Corporation Series 2073 6.5% Due 07/15/2028	Government Mortgage Backed Security 160,345 units	183,331
Ginnie Mae 6% Due 04/20/2036	Government Mortgage Backed Security 150,000 units	183,130
CenterPoint Energy 6.5% Due 05/01/2018	Corporate Bond 150,000 units	182,963
GlaxoSmithKline 5.65% Due 05/15/2018	Corporate Bond 150,000 units	182,707
Structured Asset Securities Corporation Series 2004-6XS Due 03/25/2034	Asset Backed Security 184,933 units	182,354
Federal Home Loan Mortgage Corporation Pool #G3/0484 6.5% Due 01/01/2029	Government Mortgage Backed Security 161,437 units	179,997
Fannie Mae Pool #941028 6.5% Due 07/01/2038	Government Mortgage Backed Security 151,318 units	179,831
GS Mortgage Securities Corporation 2004-6F 5.5% Due 05/25/3034	Collateralized Mortgage Obligation 170,540 units	179,369
Wellpoint Inc. 5.875% Due 06/15/2017	Corporate Bond 150,000 units	178,032
Ginnie Mae Series 2008-077 Remic Pass-Through 5.5% Due 08/20/2038	Government Mortgage Backed Security 155,000 units	178,012
Fannie Mae Preassign 00277 5.5% Due 02/25/2033	Government Mortgage Backed Security 155,000 units	177,824
Federal Home Loan Mortgage Corporation Preassign 00162 5.5% Due 09/15/2033	Government Mortgage Backed Security 174,148 units	177,664
Ontario Province Canada 0.95% Due 05/26/2015	Municipal/Provincial Bond 175,000 units	177,249
Verizon Communications Inc. 6.4% Due 02/15/2038	Corporate Bond 130,000 units	176,003
Fannie Mae Pool #550382 6.45% Due 07/1/2030	Government Mortgage Backed Security 152,691 units	174,992
Federal Home Loan Mortgage Corporation Series 2479 6% Due 08/15/2032	Government Mortgage Backed Security 160,625 units	174,872
Fannie Mae Remic Trust 2010-49 Variable Rate Due 03/25/2040	Government Mortgage Backed Security 136,247 units	173,318
Fannie Mae Pool #7335503 6% Due 04/01/2035	Government Mortgage Backed Security 155,480 units	173,296
Capital One Financial Corporation 4.75% Due 07/15/2021	Corporate Bond 150,000 units	172,974
Time Warner Cable Inc. 7.3% Due 07/1/2038	Corporate Bond 130,000 units	172,729
Comcast Corporation 5.9% Due 03/15/2016	Corporate Bond 150,000 units	172,340
Morgan Stanley 5.75% Due 01/25/2021	Corporate Bond 150,000 units	171,305
PNC Financial Services Group Inc. Senior Note Due 11/09/2022	Corporate Bond 170,000 units	170,990
Anheuser-Busch 6.875% Due 11/15/2019	Corporate Bond 130,000 units	170,703
Fannie Mae Pool #735439 6% Due 09/01/2019	Government Mortgage Backed Security 157,362 units	169,227
DBUBS Mortgage Trust Pass Through Income Only Series 2011-Lc2 Class X-A 144A Due 07/10/2044	Commercial Mortgage Backed Security 2,449,945 units	168,720
Ginnie Mae 5.5% Due 06/20/2038	Government Mortgage Backed Security 142,000 units	168,625
Virginia Electric & Power Company 2.95% Due 01/15/2022	Corporate Bond 160,000 units	168,492
Berkshire Hathaway Inc. 3.2% Due 02/11/2015	Corporate Bond 160,000 units	168,445
JP Morgan Mortgage Trust Series 2004-S1 5.5% Due 09/25/2034*	Collateralized Mortgage Obligation 161,174 units	167,575
Federal Home Loan Mortgage Corporation Pool #K00035 6.5% Due 05/01/2037		
United States Treasury Notes 3.25% Due 12/31/2016	Government Mortgage Backed Security 150,867 units	167,458
Santander Drive Auto Receivables Trust 1.08% Due 04/15/2016	Government Bond 150,000 units	166,125
Sequoia Mortgage Trust Variable Rate Due 09/20/2034	Asset Backed Security 165,000 units	166,110
Royal Bank of Scotland 6.4% Due 10/21/2019	Collateralized Mortgage Obligation 166,459 units	165,976
	Corporate Bond 140,000 units	165,430
Federal Home Loan Mortgage Corporation Series 2648 5% Due 07/15/2033	Government Mortgage Backed Security 159,976 units	165,043
Fannie Mae Pool #351397 7% Due 03/01/2026	Government Mortgage Backed Security 140,993 units	164,311

Goldman Sachs Group Inc. 3.3% Due 05/03/2015 Federal Home Loan Mortgage Corporation Series 2994 5% Due 06/15/2035 Hess Corporation LLC 5.29% Due 03/25/2016 Huntington Auto Trusts Series 2012-1 0.81% Due 09/15/2016	Corporate Bond 157,000 units Government Mortgage Backed Security 149,000 units	163,634
Hess Corporation LLC 5.29% Due 03/25/2016	Government Mortgage Backed Security 149 000 units	
-	Government Workgage Duched Security 1 15,000 anno	163,426
Huntington Auto Trusts Series 2012-1 0.81% Due 09/15/2016	Asset Backed Security 150,000 units	163,150
	Asset Backed Security 162,000 units	162,764
Ginnie Mae Remic Series 2008-40 Floating Rate Due 05/16/2038	Government Mortgage Backed Security 755,738 units	162,322
Trafigura Securitisation Finance PLC Due 10/15/2015	Asset Backed Security 160,000 units	161,525
Fannie Mae 2001-T10 Pass-Through 7% Due 12/25/2041	Government Mortgage Backed Security 139,435 units	161,459
Fannie Mae Pool #889665 6% Due 08/01/2037	Government Mortgage Backed Security 145,467 units	161,285
Master Asset Security Trust 2003-6 5% Due 07/25/2023	Collateralized Mortgage Obligation 156,023 units	161,194
GTP Acquisition Partners I, LLC 4.347% Due 06/15/2016	Corporate Bond 152,000 units	161,083
General Electric Capital Corporation 5.9% Due 05/13/2014	Corporate Bond 150,000 units	160,757
Morgan Stanley Capital I Trust 2011-C3 4.054% Due 07/15/2049	Commercial Mortgage Backed Security 141,000 units	159,218
Master Alternative Loan Trust 5.5% Pass-Through	Collateralized Mortgage Obligation 152,278 units	158,943
Ginnie Mae Pool #699238 6.5% Due 09/15/2023	Government Mortgage Backed Security 143,092 units	158,508
Fannie Mae Trust 2004 7% Due 02/25/2044	Government Mortgage Backed Security 134,401 units	158,424
Master Alternative Loan Trust 2004-3 6.25% Due 04/25/2034	Collateralized Mortgage Obligation 154,824 units	158,058
Citigroup, Inc. 6.875% Due 03/5/2038	Corporate Bond 120,000 units	157,975
Federal Home Loan Mortgage Corporation 6% Due 06/15/2033		157,898
CitiFinancial Mortgage 5.348% Due 08/25/2033	Government Mortgage Backed Security 155,072 units	
Banc of America Alternative Loan Trust 2003-5 5% Due 07/25/2018*	Asset Backed Security 160,999 units	157,778
Burlington Northern and Santa Fe Railway Company 3.45% Due 09/15/2021	Concerts Rend 145 000 units	156,688
CPS Auto 1.59% Due 03/16/2020	Corporate Bond 145,000 units	156,052
	Asset Backed Security 156,000 units	155,954
Santander Drive Auto Receivables Trust 0.82999998331% Due 12/15/2016	Asset Backed Security 155,000 units	155,814
Centex Home Equity 4.68% Due 06/25/2032	Asset Backed Security 151,665 units	155,772
Fannie Mae Pool #AD0471 5.5% Due 01/01/2024	Government Mortgage Backed Security 142,942 units	154,861
Federal Home Loan Mortgage Corporation Series 3688 Variable Rate Due 11/15/2046	Government Mortgage Backed Security 133,039 units	154,232
Citigroup Mortgage Loan Trust 2008-AR4 Remic Pass-Through Due 11/25/2038	Collateralized Mortgage Obligation 149,176 units	151,141
Fannie Mae Remic Trust Pass-Through Variable Rate Due 01/25/2040	Government Mortgage Backed Security 1,214,141 units	150,818
Fannie Mae Pool #767867 5.5% Due 03/01/2033	Government Mortgage Backed Security 137,054 units	150,113
Fannie Mae Preassign 00491 5% Due 02/25/2018	Government Mortgage Backed Security 140,457 units	150,043
Fannie Mae 0% Due 12/01/2024	Government Mortgage Backed Security 162,996 units	149,804
Fannie Mae Remic Trust 2005-50 5% Due 06/25/2025	Government Mortgage Backed Security 137,091 units	149,221
Telecom Italia Capital 5.25% Due 10/01/2015	Corporate Bond 140,000 units	148,960
Fannie Mae 1999-54 6.5% Due 11/25/2029	Government Mortgage Backed Security 129,302 units	147,578
Federal Home Loan Mortgage Corporation Series 2656 5% Due 10/15/2032	Government Mortgage Backed Security 139,104 units	147,189
Nordea Bank 7% Due 11/13/2014	Corporate Bond 140,000 units	146,965
Fannie Mae Remic Trust 2005-118 6% Due 01/25/2032	Government Mortgage Backed Security 143,804 units	146,939
Keycorp 5.1% Due 03/24/2021	Corporate Bond 125,000 units	145,626
Federal Home Loan Mortgage Corporation Preassign 00121 0% Due 07/15/2036	Government Mortgage Backed Security 153,440 units	145,399
Trans Canada Pipelines Limited 3.8% Due 10/01/2020	Corporate Bond 130,000 units	145,067
Fannie Mae Remic Series 2003-W2 6.5% Due 07/25/2042	Government Mortgage Backed Security 119,224 units	143,750
Ginnie Mae 2008-050 Remic Pass-Through 6% Due 06/20/2038	Government Mortgage Backed Security 123,000 units	143,159
Ginnie Mae Pool #004318 7% Due 12/20/2038	Government Mortgage Backed Security 123,742 units	142,799
Wells Fargo Mortgage Backed Securities 2004-K Due 07/25/2034*	Collateralized Mortgage Obligation 139,236 units	142,484
Residential Accredited Loans Inc. Pass-Through 5% Due 03/25/2019	Collateralized Mortgage Obligation 136,031 units	141,982
Ginnie Mae 2009-016 Remic Pass-Through Floating Rate Due 05/20/2037	Government Mortgage Backed Security 779,479 units	141,694
UnitedHealth Group Inc. 4.875% Due 02/15/2013	Corporate Bond 140,000 units	140,701
Morgan Stanley Mortgage Loan Trust 2004-2AR 5% Due 09/25/2034	Collateralized Mortgage Obligation 136,478 units	139,242
Banc America Mortgage Securities Inc. 2004-C 3.73055% Due 04/25/2034*	Collateralized Mortgage Obligation 136,856 units	138,307
Illinois State Taxable Pension 5.1% Due 06/01/2033	Municipal/Provincial Bond 140,000 units	
Federal Home Loan Mortgage Corporation Series 2684 0% Due 01/15/2033		138,130
Fannie Mae Remic Trust 2003-84 5% Due 03/25/2032	Government Mortgage Backed Security 139,128 units	136,524
	Government Mortgage Backed Security 132,163 units	136,467
United States Treasury Bonds 6.375% Due 08/15/27	Government Bond 90,000 units	136,364
Federal Home Loan Mortgage Corporation Series 1078 6.5% Due 05/15/2021	Government Mortgage Backed Security 124,695 units	136,227
Fannie Mae Series 2007-100 5.75% Due 10/25/2035	Government Mortgage Backed Security 129,556 units	136,077
	A . D 1 10 ': 10F 00F ':	125 617
First Franklin Mortgage Loan Trust Series 2005-FF9 Floating Rate Due 10/25/2035 Master Asset Security Trust 5.25% Due 07/25/2019	Asset Backed Security 135,865 units Collateralized Mortgage Obligation 130,621 units	135,617 134,333

Identity of Issue	Description of Investment	Current Value
Fannie Mae Remic Series 2003-47 5.75% Due 06/25/2033	Government Mortgage Backed Security 119,000 units	133,810
Morgan Stanley Mortgage Loan Trust 2004-2AR Due 09/25/2034	Collateralized Mortgage Obligation 133,018 units	133,746
international Business Machines Corporation 7.625% Due 10/15/2018	Corporate Bond 100,000 units	133,569
DTAuto Owner Trust Series 2012-2 0.91% Due 11/16/2015	Asset Backed Security 133,297 units	133,380
Ginnie Mae Pool #534607 6.45% Due 08/15/2030	Government Mortgage Backed Security 118,007 units	133,359
Federal Home Loan Mortgage Corporation Pool 5.891% Due 08/1/2037	Government Mortgage Backed Security 125,618 units	133,074
Ginnie Mae 2010-001 Remic Pass-Through Floating Rate Due 08/16/2039	Government Mortgage Backed Security 995,584 units	132,781
Banc America Mortgage Securities Inc. 5% Due 06/25/2019*	Collateralized Mortgage Obligation 128,266 units	132,624
Federal Home Loan Mortgage Corporation Series 2626 5% Due 06/15/2033	Government Mortgage Backed Security 112,450 units	132,520
Ginnie Mae 2007-058 Remic Pass-Through Floating Rate Due 10/20/2037	Government Mortgage Backed Security 717,994 units	132,373
Kraft Foods Group Inc. 5.375% Due 02/10/2020	Corporate Bond 109,000 units	130,877
Fannie Mae Pool #888281 6% Due 04/01/2027	Government Mortgage Backed Security 119,403 units	130,723
Ally Auto 1.55% Due 10/15/2014	Asset Backed Security 129,000 units	130,483
MetLife Global 2.5% Due 09/29/2015*	Corporate Bond 125,000 units	130,395
Federal Home Loan Mortgage Corporation Multiclass Series 16 7% Due 08/25/2023	-	
Ginnie Mae 6.5% Due 06/2/2032	Government Mortgage Backed Security 111,713 units	130,308
Federal Home Loan Mortgage Corporation Pool #E0227 6% Due 11/01/2021	Government Mortgage Backed Security 111,404 units	129,672
Fannie Mae Pool #889213 6% Due 04/01/2034	Government Mortgage Backed Security 116,556 units	129,160
	Government Mortgage Backed Security 117,904 units	128,623
Fannie Mae Remic Series 1997-57 5% Due 09/18/2027	Government Mortgage Backed Security 115,927 units	127,038
Ginnie Mae 2006-26 Remic 0% Due 06/20/2036	Government Mortgage Backed Security 134,202 units	126,937
Federal Home Loan Mortgage Corporation Preassign 00213 5% Due 07/15/2032	Government Mortgage Backed Security 123,916 units	126,746
Ontario Province Canada 4% Due 10/07/2019	Municipal/Provincial Bond 110,000 units	126,270
Ginnie Mae 6% Due 12/20/2039	Government Mortgage Backed Security 114,904 units	126,225
Ginnie Mae 2008-60 5.5% Due 07/16/2023	Government Mortgage Backed Security 112,778 units	125,689
BP Capital Markets PLC 5.25% Due 11/07/2013	Corporate Bond 120,000 units	124,873
Structured Asset Securities Corporation 2003-14 Due 05/25/2033	Collateralized Mortgage Obligation 121,671 units	124,588
Fannie Mae Pool #888890 6.5% Due 10/01/2037	Government Mortgage Backed Security 111,030 units	124,559
Roche Holdings Inc. 6% Due 03/1/2019	Corporate Bond 100,000 units	124,479
Credit Suisse First Boston Securities Corporation Series 2006-C1 Floating Rate Due 02/15/2039	Commercial Mortgage Backed Security 110,000 units	124,113
Fannie Mae Remic Trust 2008-91 Floating Rate Due 03/25/2038	Government Mortgage Backed Security 1,177,584 units	123,759
Citigroup Commercial Mortgage Trust Series 2005-C3 Due 05/15/2043	Commercial Mortgage Backed Security 115,000 units	123,291
Federal Home Loan Mortgage Corporation Series 3201 Floating Rate Due 08/15/2036	Government Mortgage Backed Security 940,286 units	123,229
Federal Home Loan Mortgage Corporation Pool #E90573 6% Due 07/01/2017	Government Mortgage Backed Security 113,021 units	122,942
Mercedes-Benz Auto Receivables Trust 2011-1CI .85% Due 03/15/2015	Asset Backed Security 122,636 units	122,925
Mondelez International Inc. 5.375% Due 02/10/2020	Corporate Bond 101,000 units	121,933
Merrill Lynch & Company Inc. 6.15% Due 04/25/2013*	Corporate Bond 120,000 units	121,926
Comcast Corporation 5.7% Due 07/01/2019	Corporate Bond 100,000 units	121,844
Banc America Alternative Loan Trust 2004-6 5% Due 07/25/2019*	Collateralized Mortgage Obligation 118,895 units	121,457
Amerada Hess Corporation 7.3% Due 08/15/2031	Corporate Bond 90,000 units	121,206
Fannie Mae 3.625% Due 02/12/2013	Government Agency Bond 120,000 units	120,464
Fannie Mae Pool #888366 7% Due 04/01/2037	Government Mortgage Backed Security 104,307 units	120,170
Citigroup Mortgage Loan Trust 2003-1 5.25% Due 09/25/2033	Collateralized Mortgage Obligation 113,424 units	119,896
Federal Home Loan Mortgage Corporation Series 2058 6.5% Due 05/15/2028	Government Mortgage Backed Security 103,390 units	118,999
Federal Home Loan Mortgage Corporation Pool #A72934 8% Due 02/01/2038		
General Electric Capital Corporation 5.5% Due 01/08/2020	Government Mortgage Backed Security 95,478 units	118,738
General Electric Capital Corporation 5.625% Due 09/15/2017	Corporate Bond 100,000 units	118,371
Sequoia Mortgage Trust 2011-1 Pass-Through Floating Rate Due 02-25-2041	Corporate Bond 100,000 units	117,972
	Collateralized Mortgage Obligation 115,748 units	117,597
GMAC Mortgage Loan Trust 2003-J10 4.75% Due 01/25/2019	Collateralized Mortgage Obligation 113,548 units	117,254
Rio Tinto Financial USA 9% Due 05/01/2019	Corporate Bond 85,000 units	116,750
Fannie Mae Pool #256928 6% Due 10/01/2027	Government Mortgage Backed Security 106,194 units	116,196
Peco Energy Company 2.375% Due 09/15/2022	Corporate Bond 115,000 units	115,984
Ginnie Mae Pool #738679 7% Due 11/20/2038	Government Mortgage Backed Security 100,275 units	115,719
Intuit Inc. 5.75% Due 03/15/2017	Corporate Bond 100,000 units	115,354
Nordea Bank 4.875% Due 01/27/2020	Corporate Bond 100,000 units	115,235
Residential FDG Mortgage Securities I Inc. 2003-S4 5.75% Due 03/25/2033	Collateralized Mortgage Obligation 113,750 units	115,059
United States Treasury Bonds Inflation Index 1.75% Due 01/15/2028	Conditional Provided Conference 115,750 and	110,000

Comment Manager Parkers Service (2004-27) Statempt from the (2002-2003-2003-2003-2003-2003-2003-2003	Identity of Issue	Description of Investment	Current Value
Parlier Loss Marging Congrants Road (CHIU29) 6/09 16 40 600000000000000000000000000000000	Ginnie Mae Remic Series 2008-073 Floating Rate Due 08/20/2038	Government Mortgage Backed Security 688,278 units	114,154
Decide May 1959 De 1972/2019 Coperation for ball 2000 units 11.054	Jefferies Group 8.5% Due 07/15/2019	Corporate Bond 95,000 units	113,525
Content Montage Packed Security HURST SIME 1.12	Federal Home Loan Mortgage Corporation Pool #G30290 6.5% Due 03/01/2026	Government Mortgage Backed Security 100,578 units	112,142
Profess Agriculture (1977) Profess (1978) Profess (Dow Chemical Company 8.55% Due 05/15/2019	Corporate Bond 83,000 units	112,056
Family Mer Personaling 1007.27 (bit 00.07.27 (cities) 11.002	Ginnie Mae 5.25% Due 03/20/2038	Government Mortgage Backed Security 100,000 units	111,954
Genim May 5200 p. 00 420 2000 Gentment Merigap Packed Security 98,755 calls 11.05	Norfolk Southern Corporation 0% Due 02/15/2023	Corporate Bond 111,000 units	111,732
Desire Act 200% the DAM/2008 Communed Martages Backed Security 0.4500 cails 11.451	Fannie Mae Preassign 00472 7% Due 07/25/2042	Government Mortgage Backed Security 100,247 units	111,682
Base America Commercial Message Rue 2006 5.8.1878 No. 1900/00074 Continue State University Control Reventy Book (Price Dec 80)02111 Centel States First Resears S.1785 No. 1907/10075 Commercial Message States Research (Price Dec 80)02111 Centel States First Resears S.1785 No. 1907/10075 Commercial Message States States (Price Dec 80)02075 Commercial Message States Research (Price Dec 80)02075 Commercial Message States Research (Price Dec 80)02075 Commercial Message States States (Price Dec 80)02075 Commercial Message (Price Dec 80)02075 Commercial Message (Price Dec 80)02075 Commercial Message (Price Dec 80)02075 Compercial States (Price Dec 80)02077 Compercial States (P	Ginnie Mae Pool #534855 6.45% Due 11/15/2030	Government Mortgage Backed Security 98,785 units	111,636
Oble Situsce Principan L 1996 No Post (1970) Municipal Principan (1970) 111144 Commercial Municipan E 1996 No Post (1970) Commercial Municipan (1970) 11098 Commercial Municipan E 1996 No Post (1970) Commercial Municipan (1970) 11092 Commercial Municipan (1970) Commercial Municipan (1970) 11092 Control Note 2010 L 1997 Commercial Municipan (1970) 11092 Control Note 2010 L 1997 Commercial Municipan (1970) 11092 Control Note 2010 L 1997 Commercial Municipan (1970) 11092 Control Note 2010 L 1997 Commercial Municipan (1970) 11092 Relational Note (1970) Commercial Municipan (1970) 11092 Relational Note (1970) Commercial Municipan (1970) 11092 Relational Control Municipan (1970) Commercial Municipan (1970) 11092 Collegional Note (1972) Del 1971/2073 Commercial Municipan (1974) 11097 Collegional Note (1974) Del 1971/2073 Commercial Municipan (1974) 11097 Collision Marcial Canal Municipan (1974) Del 1971/2073 Commercial Municipan (1974) 11097 Collision Marcial Canal Municipan (1974) <td>Ginnie Mae 5.25% Due 04/20/2038</td> <td>Government Mortgage Backed Security 94,000 units</td> <td>111,471</td>	Ginnie Mae 5.25% Due 04/20/2038	Government Mortgage Backed Security 94,000 units	111,471
Composite Firest Residents (S.1299), Due (RES) (2008) Composite Firest Resident (Security (10,000 mins) 110,218	Banc America Commercial Mortgage Inc. 2005-6 5.195% Due 09/10/2047*	Commercial Mortgage Backed Security 100,000 units	111,405
Commercial Managas Backed Security (93,000 mins) 10,215	Ohio State University General Receipts Bond 4.8% Due 06/01/2111	Municipal/Provincial Bond 100,000 units	111,194
Commence Meetings (2007-100-8 Floatings, Rate Dise (2007-200-200-3) Commence Meetings (2007-4-8 feature) (1997-100-200-3) Commence Composition (2007-200-3) Commence Composition (2007-200-3) Compositio	Credit Suisse First Boston 5.125% Due 08/15/2015	Corporate Bond 100,000 units	110,981
Calman Net Polaring (2014-88 Renic Place) Due 99/20/2034 Colleanning Mortage Obligation 108,706 wins 109,207 PASC Printer Corporation 3% Date 16/20/2015 Copponie Boal 100,000 usins 108,208 Rabobani, Norleinal of Namichae Due 12/20/2009 Copponie Boal 100,000 usins 107,418 Rabobani, Norleinal of Namichae Due 12/20/2009 Copponie Boal 100,000 usins 107,418 Prefect Floren Exam Mirague Comparation Pool (1971-1479 % Due 07/10/2003) Copponie Boal 100,000 usins 107,418 Prefect Floren Exam Mirague Comparation Pool (1971-1479 % Due 07/10/2003) Copponie Boal 05/000 usins 107,123 Cristoph Norle 12/20/2015 Net 11/21/2017 Copponie Boal 05/000 usins 106,629 Parama Mark Pool 5-51/270-6-5479 Due 09/10/2003 Copponie Boal 05/000 usins 106,679 Parama Mark Pool 5-51/270-6-5479 Due 09/10/2004 Copponie Boal 05/000 usins 106,719 Parama Mark Pool 5-51/270-6-5479 Due 09/10/2004 Copponie Boal 05/00/200 usins 106,719 Parama Mark Pool 5-51/270-6-5479 Due 09/11/20/20 Copponie Boal 05/00/200 usins 106,719 Parama Mark Pool 5-51/270-6-5479 Due 09/11/20/20 Copponie Boal 05/00/20 usins 106,719 Parama Mark Pool 5-51/270-6-5479 Due 09/11/20/20 Copponie Boal 05/00/20 usins 106,719 Parama Mark Pool 5-51/20/20 Copponie Boal 05/00/20 usins 106,719 Parama Mark Pool 5-51/20/20 Copponie Boal 05/00/20 usins 106,719 Parama Mark Pool 5-51/20/20 Copponie Boal 05/00/20 usins 106,719 Parama Mark Pool 5-51/20/20 Copponie Boal 05/20/20 Copponie Boal 10/20/20 usins 106,727 Commonwells Baal of Australia S. Press Due 09/12/20/20 Copponie Boal 10/20/20 usins 105,527 Commonwells Baal of Australia S. Press Due 10/12/20/20 Copponie Boal 05/20/20 usins 105,527 Commonwells Baal of Australia S. Press Due 10/12/20/20 Copponie Boal 05/20/20 usins 105,527 Commonwells Baal of Australia S. Press Due 10/12/20/20 Copponie Boal 05/20/20 usins 105,527 Copponie Boal 05/20/20 usins 105,527 Copponie Boal 05/20	GMAC Commercial Mortgage Securities 5.238% Due 11/10/2045	Commercial Mortgage Backed Security 100,000 units	110,243
Collama Book Collama Book Discourage Collama Book Discourage Discourage	Ginnie Mae 2009-106 Floating Rate Due 06/20/2037	Government Mortgage Backed Security 695,390 units	109,965
Institution Comparation Style Dec 000/2015 Comparate Board 100,000 units 100,200	Ginnie Mae Floating 2004-86 Remic Pass-Through Due 09/20/2034	Government Mortgage Backed Security 709,203 units	109,282
Babboank Nederland Versible Rate Due 12/20/2019* Corporate Boad 80,000 units 107,128	CWMBS Inc. 4% Due 08/25/2033	Collateralized Mortgage Obligation 108,708 units	109,097
Probabil Indiana Power Company 79th Date (2015)2019	HSBC Finance Corporation 5% Due 06/30/2015	Corporate Bond 100,000 units	108,398
February Home Loam Martgage Corporation Pool #83-1407 5% Due 07/01/2031 Citigroup, Inc. 6.125% Due 11/21/2017 Corporate Road 90,000 units 107/14	Rabobank Nederland Variable Rate Due 12/29/2049*	Corporate Bond 80,000 units	108,200
Citypen, Dr. 6.125% Dee 10.12/2017	Michigan Indiana Power Company 7% Due 03/15/2019		107,418
Government Mortgage Backed Security 94.677 units 106.924	Federal Home Loan Mortgage Corporation Pool #B3-1407 5% Due 07/01/2033	Government Mortgage Backed Security 101,870 units	107,123
Famile Mare Pool 5.5% Due 111/2036 Government Mortgage Backed Security 90,209 units 106,271	Citigroup, Inc. 6.125% Due 11/21/2017	Corporate Bond 90,000 units	107,114
Wyeth 5.95% Date 04/01/2077	Ginnie Mae Pool #534720 6.45% Due 09/15/2030	Government Mortgage Backed Security 94,677 units	106,994
RRPT Properties Trus 6.56% Due 01/15/2018	Fannie Mae Pool 5.5% Due 11/1/2036	Government Mortgage Backed Security 98,209 units	106,829
Met.Life Global 5.129% Due 06/10/2014* Corporate Bond 100,000 units 106,310 Massmutan Global Funding 3.125% Due 04/14/16 Corporate Bond 100,000 units 106,227 Famile Mar Pool of ARD0081 6% Due 04/10/2014 Coverment Mortgage Backed Security 95.748 units 105,638 Gimine Mar Remic Series 2007-16 Floating Rate Due 04/20/2037 Government Mortgage Backed Security 92.343 units 105,769 Federal Home Loan Mortgage Corporation Series 2046 6.5% Due 04/15/2028 Government Mortgage Backed Security 92.343 units 105,729 Temmes and Pool 12/2007 (Global Power Bond 2009 Series C.5.25% Due 09/15/2039 Government Mortgage Backed Security 94.860 units 105,130 Famile Mar Pool a 25/2007 (Gs. Due 00/10/2037 Government Mortgage Backed Security 94.860 units 105,130 Famile Mar Pool a 25/2007 (Gs. Due 00/10/2037) Government Mortgage Backed Security 94.860 units 105,130 Bayvive Commercial Asset Trust Variable Rate Due 01/25/2036 Colerate Bond 100,000 units 105,104 Ginnie Mae 2006 (Breich Pass - Trust) Ariable Rate Due 01/25/2036 Colerate Bond 100,000 units 105,101 Sempta Energy 9.8% Due 02/15/2019 Corporate Bond 35,000 units 104,973 Notional Semiconductor 6.6% Due 06/15/2017 Corporate Bond 100,000 units 103,392	Wyeth 5.95% Due 04/01/2037	Corporate Bond 80,000 units	106,717
Massmutual Global Funding 31,25% Due 041,416	HRPT Properties Trust 6.65% Due 01/15/2018	Corporate Bond 95,000 units	106,476
Famile Mae Pool #AE0081 6% Due 07/01/2024 Government Mortgage Backed Security 95,748 urits 105,683	MetLife Global 5.125% Due 06/10/2014*	Corporate Bond 100,000 units	106,310
Government Mortgage Backed Security 649,787 units 105,562	Massmutual Global Funding 3.125% Due 04/14/16	Corporate Bond 100,000 units	106,027
Federal Home Loan Mortgage Corporation Series 2046 6.5% Due 04/15/2028 Government Mortgage Backed Security 92,343 units 105,476	Fannie Mae Pool #AE0081 6% Due 07/01/2024	Government Mortgage Backed Security 95,748 units	105,683
Ontario Province Canada 2.7% Due 06/16/2015 Municipal/Provincial Bond 100,000 units 105,279 Tennessee Valley Authority Global Prower Bond 2009 Series C 5.25% Due 09/15/2039 Government Agency Bond 80,000 units 105,257 Commonwealth Bank of Authority Global Prower Bond 10/52014 Corporate Bond 10,000 units 105,004 Barnite Mae Pool #256901 6.5% Due 09/01/2037 Government Mortgage Backed Security 94,960 units 105,004 Bayview Commercial Asset Trust Variable Rate Due 01/25/2036 Collateralized Mortgage Obligation 143,629 units 105,018 Glinnie Mae 20008-069 Remic Pass-Through 5.75% Due 08/20208 Government Mortgage Backed Security 98,291 units 105,019 National Semiconductor 6.6% Due 06/15/2017 Corporate Bond 65,000 units 104,973 Morgan Stanley 3.45% Due 02/11/2015 Corporate Bond 100,000 units 103,902 International Business 1.59% Due 07/22/2016 Corporate Bond 100,000 units 103,902 Total Carpital 2.3% Due 03/15/2016 Corporate Bond 100,000 units 103,902 Total Carpital 2.3% Due 03/15/2016 Corporate Bond 100,000 units 103,902 Korger Company 3.4% Due 04/15/2022 Corporate Bond 100,000 units 103,404 Fannic Mae Sci Due 01/12/2035 Government Mortgage Backed Security 90,	Ginnie Mae Remic Series 2007-16 Floating Rate Due 04/20/2037	Government Mortgage Backed Security 649,787 units	105,562
Tennessee Valley Authority Global Power Bond 2009 Series C 5.25% Due 09/15/2013 Commonwealth Bank of Australia 3.75% Due 10/15/2014 Comporate Bond 100,000 units 105,130 Famile Mae Pool #256901 6.5% Due 09/01/2037 Government Mortgage Backed Security 94,860 units 105,004 Bayview Commercial Asset Trust Variable Rate Due 01/25/2036 Collateralized Mortgage Obligation 143,628 units 105,018 Ginnie Mae 2008-080 Remic Pass-Through 5.75% Due 08/20/2038 Government Mortgage Backed Security 85,291 units 105,010 Sempra Energy 9.8% Due 02/15/2019 Corporate Bond 75,000 units 104,973 Morgan Stanley 3.45% Due 02/11/2015 Corporate Bond 85,000 units 104,191 International Business 1.59% Due 07/22/2016 Corporate Bond 100,000 units 103,392 Macquarie Bank Limited 5% Due 06/12/2021 Corporate Bond 100,000 units 103,392 Total Capital 2.3% Due 03/15/2016 Corporate Bond 100,000 units 103,390 Barclays Bank 2.75% Due 04/15/2012 Corporate Bond 100,000 units 103,390 Barclays Bank 2.75% Due 04/15/2022 Corporate Bond 100,000 units 103,417 Fannie Mae 2001-82 6.5% Due 01/25/2032 Government Mortgage Backed Security 90,371 units 103,349 Fannie Mae 6.5% Due 02/25/2047 Government Mortgage Backed Security 90,371 units 103,249 Bank of Nova Scotia 1.65% Due 10/25/2035 Collateralized Mortgage Backed Security 93,499 units 102,210 GS Mortgage Securities Corporation 2005-RP2 Variable Rate Due 03/25/2035 Collateralized Mortgage Backed Security 93,049 units 102,216 GS Mortgage Securities Corporation 2005-RP2 Variable Rate Due 03/25/2035 Collateralized Mortgage Backed Security 93,049 units 102,216 GS Mortgage Securities Corporation 2005-RP2 Variable Rate Due 03/25/2035 Collateralized Mortgage Backed Security 93,049 units 102,216 GS Mortgage Securities Corporation 2005-RP2 Variable Rate Due 03/25/2035 Collateralized Mortgage Backed Security 93,049 units 102,216 Grannie Mae Remic Trust 2004-HQ3 4.8% Due 01/13/2041 C	Federal Home Loan Mortgage Corporation Series 2046 6.5% Due 04/15/2028	Government Mortgage Backed Security 92,343 units	105,476
Commonwealth Bank of Australia 3.75% Due 10/15/2014 Corporate Bond 100,000 units 105,130 Famic Mae Pool #25/601 6.5% Due 09/01/2037 Covernment Mortgage Backed Security 94,860 units 105,048 Bayview Commercial Asset Trust Variable Rate Due 01/25/2036 Collateralized Mortgage Balced Security 85,291 units 105,015 Sempra Energy 9.9% Due 02/15/2019 Corporate Bond 75,000 units 105,010 National Semiconductor 6.6% Due 06/15/2017 Corporate Bond 75,000 units 104,191 International Business 1.95% Due 07/12/2016 Corporate Bond 100,000 units 103,927 Macquarie Bank Limited 5% Due 07/22/2017 Corporate Bond 100,000 units 103,902 Total Capital 2.3% Due 03/15/2016 Corporate Bond 100,000 units 103,902 Barclays Bank 2.75% Due 02/23/2015 Corporate Bond 100,000 units 103,300 Bround Say Jave 04/15/2022 Corporate Bond 100,000 units 103,340 Famile Mae 2001-82 6.5% Due 01/25/2032 Corporate Bond 100,000 units 103,340 Famile Mae 2001-82 6.5% Due 01/25/2032 Corporate Bond 100,000 units 103,340 Bank of Nova Social 1.65% Due 10/25/2035 Corporate Bond 100,000 units 102,910 GS Mortgage Securities Corporation 2005-RP2 Variable Rate	Ontario Province Canada 2.7% Due 06/16/2015	Municipal/Provincial Bond 100,000 units	105,279
Famile Mae Pool #256901 6.5% Due 09/01/2037 Government Mortgage Backed Security 94,860 units 105,048 Bayview Commercial Asset Trust Variable Rate Due 01/25/2036 Collateralized Mortgage Obligation 143,628 units 105,048 Ginnie Mae 2008-069 Remic Pass-Through 5.75% Due 08/20/2038 Government Mortgage Backed Security 85,291 units 105,010 Sempra Energy 9.8% Due 02/15/2019 Corporate Bond 75,000 units 104,973 Morgan Stanley 3.45% Due 06/15/2017 Corporate Bond 100,000 units 104,973 Morgan Stanley 3.45% Due 07/21/2016 Corporate Bond 100,000 units 103,927 Morqan Stanley 3.45% Due 07/22/2016 Corporate Bond 100,000 units 103,902 Total Capital 2.3% Due 02/23/2015 Corporate Bond 100,000 units 103,902 Total Capital 2.3% Due 02/23/2015 Corporate Bond 100,000 units 103,583 Kroger Company 3.46% Due 04/15/2022 Corporate Bond 100,000 units 103,417 Famile Mae 2001-82 6.5% Due 01/25/2032 Corporate Bond 100,000 units 103,417 Famile Mae 2001-82 6.5% Due 01/25/2032 Government Mortgage Backed Security 93,499 units 103,249 Bank of Nova Scotia 1.65% Due 10/25/2035 Corporate Bond 100,000 units 102,910 Go Mortgage Securities Corporation 2005-RP2 Variable Rate Due 03/25/2035 Collateralized Mortgage Obligation 122,550 units 102,268 Spectra Energy Capital 1 Trust 2004-HQ3 4.8% Due 01/13/2041 Commercial Mortgage Backed Security 93,499 units 102,268 Spectra Energy Capital 5.65% Due 03/01/200 Corporate Bond 100,000 units 102,268 Spectra Energy Capital 5.65% Due 03/01/200 Corporate Bond 100,000 units 102,268 Spectra Energy Capital 5.65% Due 03/01/200 Corporate Bond 8,600 units 102,255 Morgan Stanley S.5% Due 03/01/200 Corporate Bond 8,600 units 102,268 Spectra Energy Capital 5.65% Due 03/01/2004 Government Mortgage Backed Security 93,509 units 102,137 BB&T Corporation 3.375% Due 09/25/2013 Corporate Bond 100,000 units 102,100 Famile Mae Remic Trust 1997-89 7% Due 11/25/2024 Gover	Tennessee Valley Authority Global Power Bond 2009 Series C 5.25% Due 09/15/2039	Government Agency Bond 80,000 units	105,257
Bayview Commercial Asset Trust Variable Rate Due 01/25/2036 Collateralized Mortgage Obligation 143,628 units 105,048	Commonwealth Bank of Australia 3.75% Due 10/15/2014	Corporate Bond 100,000 units	105,130
Girnlie Mae 2008-069 Remic Pass-Through 5.75% Due 08/20/2038 Government Mortgage Backed Security 85,291 units 105,010	Fannie Mae Pool #256901 6.5% Due 09/01/2037	Government Mortgage Backed Security 94,860 units	105,084
Sempra Energy 9.8% Due 02/15/2019 Corporate Bond 75,000 units 105,010 National Semiconductor 6.6% Due 06/15/2017 Corporate Bond 85,000 units 104,973 Morgan Stanley 3.45% Due 02/11/2015 Corporate Bond 100,000 units 104,191 International Business 1.95% Due 07/22/2016 Corporate Bond 100,000 units 103,902 Macquarie Bank Limited 5% Due 02/22/2017 Corporate Bond 95,000 units 103,900 Barckays Bank 2.75% Due 02/23/2015 Corporate Bond 100,000 units 103,503 Kroger Company 3.4% Due 04/15/2022 Corporate Bond 100,000 units 103,407 Fannie Mae 2001-82 6.5% Due 01/25/2032 Government Mortgage Backed Security 90,371 units 103,447 Fannie Mae 6.5% Due 01/25/2047 Government Mortgage Backed Security 93,499 units 103,449 Bank of Nova Scotia 1.65% Due 10/29/2015 Corporate Bond 100,000 units 102,910 GS Mortgage Securities Corporation 2005-RP2 Variable Rate Due 03/25/2035 Collateralized Mortgage Obligation 122,550 units 102,617 Morgan Stanley Capital 1 Trust 2004-HQ3 4.8% Due 01/13/2041 Commercial Mortgage Backed Security 99,304 units 102,368 Spectra Energy Capital 1.56% Due 03/25/2024 Government Mortgage Backed Security 93,509 units 102,184	Bayview Commercial Asset Trust Variable Rate Due 01/25/2036	Collateralized Mortgage Obligation 143,628 units	105,048
National Semiconductor 6.6% Due 06/15/2017 Corporate Bond 85,000 units 104,973 Morgan Stanley 3.45% Due 02/11/2015 Corporate Bond 100,000 units 104,191 International Business 1,95% Due 07/22/2016 Corporate Bond 100,000 units 103,902 Macquarie Bank Limited 5% Due 02/22/2017 Corporate Bond 95,000 units 103,902 Total Capital 2.3% Due 03/15/2016 Corporate Bond 100,000 units 103,883 Kroger Company 3.4% Due 04/15/2022 Corporate Bond 100,000 units 103,883 Kroger Company 3.4% Due 04/15/2022 Corporate Bond 100,000 units 103,417 Fannie Mae 2001-82 6.5% Due 01/25/2032 Government Mortgage Backed Security 90,371 units 103,447 Fannie Mae 6.5% Due 02/25/2047 Government Mortgage Backed Security 93,499 units 103,249 Bank of Nova Scotia 1.65% Due 10/29/2015 Corporate Bond 100,000 units 102,910 GS Mortgage Securities Corporation 2005-RP2 Variable Rate Due 03/25/2035 Collaterlized Mortgage Obligation 122,550 units 102,916 Morgan Stanley Capital 1 Trust 2004-HQ3 4.8% Due 01/13/2041 Commercial Mortgage Backed Security 99,304 units 102,368 Spectra Energy Capital 5.65% Due 03/01/2020 Corporate Bond 86,000 units 102,255	Ginnie Mae 2008-069 Remic Pass-Through 5.75% Due 08/20/2038	Government Mortgage Backed Security 85,291 units	105,015
Morgan Stanley 3.45% Due 02/11/2015 Corporate Bond 100,000 units 104,191 International Business 1.95% Due 07/22/2016 Corporate Bond 100,000 units 103,927 Macquarie Bank Limited 5% Due 02/22/2017 Corporate Bond 95,000 units 103,902 Total Capital 2.3% Due 02/15/2016 Corporate Bond 100,000 units 103,900 Barclays Bank 2.75% Due 02/23/2015 Corporate Bond 100,000 units 103,417 Fannie Mae 2001-82 6.5% Due 04/15/2022 Corporate Bond 100,000 units 103,417 Fannie Mae 2001-82 6.5% Due 01/25/2032 Government Mortgage Backed Security 90,371 units 103,340 Fannie Mae 6.5% Due 02/25/2047 Government Mortgage Backed Security 99,349 units 102,910 Bank of Nova Scotia 1.65% Due 10/29/2015 Corporate Bond 100,000 units 102,910 GS Mortgage Securities Corporation 2005-RP2 Variable Rate Due 03/25/2035 Collateralized Mortgage Obligation 122,550 units 102,617 Morgan Stanley Capital I Trust 2004-HQ 34.8% Due 01/13/2041 Comporate Bond 100,000 units 102,368 Spectra Energy Capital 5.65% Due 03/01/2020 Corporate Bond 90,000 units 102,255 Morgan Stanley 5.5% Due 07/28/2021 Government Mortgage Backed Security 93,509 units 102,137 BB	Sempra Energy 9.8% Due 02/15/2019	Corporate Bond 75,000 units	105,010
International Business 1.95% Due 07/22/2016 Corporate Bond 100,000 units 103,927 Macquarie Bank Limited 5% Due 02/22/2017 Corporate Bond 95,000 units 103,900 Barclays Bank 2.75% Due 02/23/2016 Corporate Bond 100,000 units 103,583 Kroger Company 3.4% Due 04/15/2022 Corporate Bond 100,000 units 103,417 Fannie Mae 2001-82 6.5% Due 01/25/2032 Government Mortgage Backed Security 90,371 units Bank of Nova Scotia 1.65% Due 10/25/2032 Government Mortgage Backed Security 93,499 units Corporate Bond 100,000 units 102,910 GS Mortgage Securities Corporation 2005-RP2 Variable Rate Due 03/25/2035 Collateralized Mortgage Obligation 122,550 units 102,617 Morgan Stanley Capital I Trust 2004-HQ3 4.8% Due 01/13/2041 Corporate Bond 86,000 units 102,255 Morgan Stanley 5.5% Due 07/28/2021 Corporate Bond 90,000 units 102,184 Fannie Mae Remic Trust 2004-70 5% Due 10/25/2024 Government Mortgage Backed Security 93,599 units 102,137 BB&T Corporation 3.375% Due 09/25/2013 Corporate Bond 100,000 units 102,184 Fannie Mae Remic Trust 2004-70 5% Due 10/25/2024 Government Mortgage Backed Security 93,599 units 102,187 Fannie Mae Remic Trust 2004-70 5% Due 10/25/2024 Government Mortgage Backed Security 93,599 units 102,187 Fannie Mae Remic Trust 2004-70 5% Due 07/25/2042 Government Mortgage Backed Security 93,599 units 101,191 Fannie Mae Remic Trust 1997-89 7% Due 11/2040 Municipal/Provincial Bond 85,000 units 101,191 Fannie Mae Remic Trust 1997-89 7% Due 11/20/2027 Government Mortgage Backed Security 408,868 units 101,570	National Semiconductor 6.6% Due 06/15/2017	Corporate Bond 85,000 units	104,973
Macquarie Bank Limited 5% Due 02/22/2017 Corporate Bond 95,000 units 103,902 Total Capital 2.3% Due 03/15/2016 Corporate Bond 100,000 units 103,900 Barclays Bank 2.75% Due 02/23/2015 Corporate Bond 100,000 units 103,417 Kroger Company 3.4% Due 04/15/2022 Corporate Bond 100,000 units 103,417 Fannie Mae 2001-82 6.5% Due 01/25/2032 Government Mortgage Backed Security 90,371 units 103,340 Fannie Mae 6.5% Due 02/25/2047 Government Mortgage Backed Security 93,499 units 103,249 GS Mortgage Securities Corporation 2005-RP2 Variable Rate Due 03/25/2035 Collateralized Mortgage Obligation 122,550 units 102,617 Morgan Stanley Capital I Trust 2004-HQ3 4.8% Due 01/13/2041 Commercial Mortgage Backed Security 99,304 units 102,68 Spectra Energy Capital 5.65% Due 03/01/2020 Corporate Bond 90,000 units 102,255 Morgan Stanley 5.5% Due 07/28/2021 Corporate Bond 90,000 units 102,184 Fannie Mae Remic Trust 2004-70 Sw Due 10/25/2024 Government Mortgage Backed Security 93,509 units 102,137 BB&T Corporation 3.375% Due 09/25/2013 Corporate Bond 100,000 units 102,080 Port Authority NY & NJ 5.647% Due 11/01/2040 Municipal/Provincial Bond 85,000 units 101,911 <td>Morgan Stanley 3.45% Due 02/11/2015</td> <td>Corporate Bond 100,000 units</td> <td>104,191</td>	Morgan Stanley 3.45% Due 02/11/2015	Corporate Bond 100,000 units	104,191
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GS Mortgage Securities Corporation 2005-RP2 Variable Rate Due 03/25/2035 Collateralized Mortgage Obligation 122,550 units 102,617 Morgan Stanley Capital I Trust 2004-HQ3 4.8% Due 01/13/2041 Commercial Mortgage Backed Security 99,304 units 102,368 Spectra Energy Capital 5.65% Due 03/01/2020 Corporate Bond 86,000 units 102,255 Morgan Stanley 5.5% Due 07/28/2021 Corporate Bond 90,000 units 102,184 Fannie Mae Remic Trust 2004-70 5% Due 10/25/2024 Government Mortgage Backed Security 93,509 units 102,137 BB&T Corporation 3.375% Due 09/25/2013 Corporate Bond 100,000 units 102,080 Port Authority NY & NJ 5.647% Due 11/01/2040 Municipal/Provincial Bond 85,000 units 101,911 Fannie Mae Series 2002-T19 6.5% Due 07/25/2042 Government Mortgage Backed Security 86,789 units 101,819 Fannie Mae Remic Trust 1997-89 7% Due 12/20/2027 Government Mortgage Backed Security 408,868 units 101,570 Freeport-McMoran 2.15% Due 03/01/2017 Corporate Bond 101,000 units	Fannie Mae 6.5% Due 02/25/2047	Government Mortgage Backed Security 93,499 units	103,249
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Fannie Mae Remic Trust 2004-70 5% Due 10/25/2024 BB&T Corporation 3.375% Due 09/25/2013 Corporate Bond 100,000 units 102,080 Port Authority NY & NJ 5.647% Due 11/01/2040 Municipal/Provincial Bond 85,000 units 101,911 Fannie Mae Series 2002-T19 6.5% Due 07/25/2042 Government Mortgage Backed Security 86,789 units 101,819 Fannie Mae Remic Trust 1997-89 7% Due 12/20/2027 Government Mortgage Backed Security 408,868 units 101,570 Freeport-McMoran 2.15% Due 03/01/2017 Corporate Bond 101,000 units 101,536	Spectra Energy Capital 5.65% Due 03/01/2020	Corporate Bond 86,000 units	102,255
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Fannie Mae Series 2002-T19 6.5% Due 07/25/2042 Government Mortgage Backed Security 86,789 units 101,819 Fannie Mae Remic Trust 1997-89 7% Due 12/20/2027 Government Mortgage Backed Security 408,868 units 101,570 Freeport-McMoran 2.15% Due 03/01/2017 Corporate Bond 101,000 units 101,536	BB&T Corporation 3.375% Due 09/25/2013	Corporate Bond 100,000 units	102,080
Fannie Mae Remic Trust 1997-89 7% Due 12/20/2027 Government Mortgage Backed Security 408,868 units 101,570 Freeport-McMoran 2.15% Due 03/01/2017 Corporate Bond 101,000 units 101,536	Port Authority NY & NJ 5.647% Due 11/01/2040	Municipal/Provincial Bond 85,000 units	101,911
Freeport-McMoran 2.15% Due 03/01/2017 Corporate Bond 101,000 units 101,536	Fannie Mae Series 2002-T19 6.5% Due 07/25/2042	Government Mortgage Backed Security 86,789 units	101,819
A L. P. C. TOWN COMMON	Fannie Mae Remic Trust 1997-89 7% Due 12/20/2027	Government Mortgage Backed Security 408,868 units	101,570
American Express Company 7% Due 03/19/2018 Corporate Bond 80,000 units 101,075	Freeport-McMoran 2.15% Due 03/01/2017	Corporate Bond 101,000 units	101,536
	American Express Company 7% Due 03/19/2018	Corporate Bond 80,000 units	101,075

Aceta Comparison (Part Des (1915/2017) 1916/2017	Identity of Issue	Description of Investment	Current Value
	Apache Corporation 6% Due 01/15/2037	· 	
19,000 17.0 C 4,000 15.0 C 4,000 10,000	Fannie Mae Remic Trust 2005-103 Variable Rate Due 07/25/2035		
Month Mont	Diageo Capital PLC 4.828% Due 07/15/2020		
Time Name Conduct (C. 6778) (De 1970/2018) Opposite De 1980/2019 59.955 Genias (Camagon (Rich 2018) (De 1980/2015) Opposite De 1980/2019 95.952 Grain (Mar 2019) (LA 19%) (De 1980/2013) Opposite De 1980/1000 (De 1980/2019) 95.952 Viction Maryland Int. 5, 125% (De 06/15/2013) Opposite De 1980/000 (De 1980/2019) 95.917 Familia Mar Remit Pister (Trough Time 2000-1127 (Positing Rich De 1975/2014) Opposite De 1980/2010 (De 1980/2014) 99.917 Familia Mar Remit Pister (Trough Time 2000-1127 (Positing Rich De 1975/2014) Opposite De 1980/2010 (De 1980/2014) 99.918 Mansamard (Dishi Familian 2018) for De 1975/2014 Opposite De 1980/2010 (De 1980/2014) 99.918 Mansamard (Dishi Familian 2018) for De 1975/2014 Collectated Antique Colliquiere 970 (Launis 95.918 Profestor Copiul Color (Launis Call 2018) for De 1975/2012 Collectated Antique Colliquiere 970 (Launis 97.918 Profestor Copiul Color (Launis Call 2018) for De 1975/2012 Opposite De 1970/2014 (De 1975/2014) 95.921 Profestor Copiul Color (Launis Call 2018) for De 1971/2012 Opposite De 1970/2014 (De 1975/2014) 95.921 Profestor Copiul Color (Launis Call 2018) for De 1971/2012 Opposite De 1970/2014 (De 1975/2014) 95.921 Profestor C	MetLife Global 2.5% Due 01/11/2013*		
Bosing Company No. Dec 1931/2019 Operate Bost BOOM units 99.477 Comment Action May the SIGHAND the SIGHAND Operate Board Florations 95.73 AGS Summarica Clobal Florations, X 4.9% Dec 0015/2019 Operate Board Florations 96.44 AGS Summarica Clobal Florations, X 4.9% Dec 0015/2019 Operate Board Florations 96.14 Visition Mary March Las 1, 1570 Dec 0015/2019 Operate Board Florations 96.10 Floration Mary March Las 1, 1570 Dec 0015/2019 Operate Board HO000 units 96.10 Montant Clobal Florating 1, 25% Dec 1017/17/22 Operate Board HO000 units 96.00 January March Service 2, 1014 A variable East the 0005/2019 Operate Board HO000 units 97.07 Pill Clobal Floration 1, 157% Dec 125/2021 Operate Board H0000 units 97.07 Floration Agent Agent Clobal Floration 1, 157% Dec 125/2021 Operate Board H0000 units 97.07 Floration Agent Agent Clobal Floration 1, 157% Dec 0017/10/20 Operate Board H0000 units 97.07 Floration Agent Agent Agent Clobal Floration 1, 157 Operate Board H0000 units 97.07 Floration Agent Agent Agent Clobal Floration 1, 157 Operate Board H0000 units 97.02 Floration Agent Agent Agent Agent Agent Agent Age	Time Warner Cable Inc. 6.75% Due 07/01/2018		
Come May 2011-0014 (Nr. Den (2012-2015) Operation of North (2011-2015) 9,932 Art S. Sammerter Called Finescing (X. PSD) Box (1912-2014) Opprate Bood (2,000) muits 9,321 Finance Mar Benille St. 2019 (Nr. Den (1912-2014) Opprate Bood (2,000) muits 9,321 Benill Mar Benille St. Phan (1912-2014) Opprate Bood (19,000) muits 9,021 Berind Mar Benille St. Phan (1917-2012) Outgoine Bood (19,000) muits 9,020 Maximum Callobal Familiary (1912-2014) Colliseral Index Merrague (1916) print 97,181 muits 9,020 Maximum Callobal Familiary (1912-2014) Colliseral Merrague (1916) print 97,185 muits 9,020 Spring All Martinger Lean Trant (1976) De 120/2029 Obligate Builded Merrague (1916) print 97,185 muits 9,73 Familiary Earl Food (1910) De 100/1020 Operate Bood (9,000) muits 9,73 Familiary Earl Food (2012-2012) Operate Bood (9,000) muits 9,73 Familiary Earl Food (2012-2012) Operate Bood (9,000) muits 9,73 Familiary Earl Food (2012-2012) Operate Bood (9,000) muits 9,73 Familiary Earl Food (2012-2012) Operate Bood (9,000) muits 9,73 Familiary Earl Food (2012-2012) Operate Bood (9,000) muits	Boeing Company 6% Due 03/15/2019		
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Springer Loan Trans L57% Doe 12/15/2007 Collaboration Murages Obligation 97.84 tains 97.81 PUE Leangy Supply LLC 4/8% Doe 12/15/2017 Composite Road 90.000 units 97.35 Famile Mas Pool 8988001 5.9% Doe 000/12/2010 Composite Bond 90.000 units 96.32 Teva 3.5% The in 11/0.0021 Composite Bond 90.000 units 96.21 Central Electric Capital Corporation 2.1% Due 12/11/2019 Composite Bond 90.000 units 96.02 Central Electric Capital Corporation 2.1% Due 12/11/2019 Convenance Mortages Eacked Security 380.29 units 95.05 PSC DEC Corporation 6.7% Due 01/10/2019 Convenance Mortages Eacked Security 87.84 units 94.76 Februal Home Lean Mortages Corporation Pool 86 12/286 6% Due 01/10/2023 Convenance Mortages Eacked Security 87.84 units 94.76 Februal Home Lean Mortages Corporation Pool 86 12/286 6% Due 01/10/2023 Convenance Mortages Eacked Security 87.84 units 94.76 Climit Ame 2000-01/2004 Composite Bond 70/00 units 94.74 Climit Ame 2000-01/2007 Composite Bond 57/00 units 94.01 Briskland Hullians Jan Land Land Land Land Land Land Land La			
PML nergy Supply LLC 4 87% Date 12015/2021	_		
Beam de Pool 1888001 1.55 De 0 00102020 Government Mortgage Backed Sexuity 90.375 units 95,34 Tova 3.65% Des 11/10/2011 Comparate Band 90.000 units 96,21 Cienceal Electric Capital Corporation 12/15 Des 12/11/2019 Comparate Band 90.000 units 95,75 Cienceal Rencir Capital Corporation 16 Des 10/10/2012 Covernment Mortgage Backed Secruity 95,784 units 94,76 Pich cell Horne Lean Mortgage Corporation Pool PG12988 6% Due 01/11/2023 Covernment Mortgage Backed Secruity 95,784 units 94,41 Time Warner Cable Inc. 8,79% Due 02/14/2019 Copporate Bond 70,000 units 94,41 Herstell Robert David Due 10/12/2021 Copporate Bond 47,000 units 94,21 Herstell Robert David Due 10/12/2021 Copporate Bond 47,000 units 94,21 Glinie Mac 2009-072 Renic Pass-Through Elociting Rate Due 8916/2039 Government Mortgage Backed Secruity 82,84 units 94,21 Breshlier Harbrawy Inc. 3,4% Due 01/13/2022 Copporate Bond 55,000 units 93,33 Petro-Canada 7,375% Due 60/15/2055 Copporate Bond 55,000 units 93,43 Time See Pool 11/2022 Copporate Bond 55,000 units 93,44 Tem 2001-38 Principal Only Due 12/15/2017 Copporate Bond 55,000 units 93,44 Time See			
Tives SEANS Due 11/11/2021 Comporate Band 90,000 units 96,271 General Electric Capital Composato 2.1% Due 12/11/2019 Composate Band 96,000 units 96,271 Grimen Electric Capital Composato 2.1% Due 10/20/2027 Composate Band 75,000 units 95,985 PNC PEG Corporation 6.7% Due 60/10/2019 Composate Band 75,000 units 95,888 Fleeded Intent Early And Merryage Corporation brow (RC12886% Due 01/01/2023) Comment Endol 2000 units 94,441 Howless-Early Composate Band 78,000 units 94,361 93,661 Glaim Max Pool 607,890 be 01/20/2039 Composate Band 78,000 units 94,01 Glaim Max Pool 67,990 be 01/20/2039 Covernment Morrage Esched Security 82,864 units 94,01 Glaim Max Pool 67,990 be 01/20/2039 Covernment Morrage Esched Security 82,864 units 94,01 Glaim Max Pool 67,990 be 01/20/2039 Covernment Morrage Esched Security 82,876 units 93,367 Portical Endon Escan Morrage Corporation 5128% Due 02/01/2019 Corporate Band 75,000 units 93,387 Vision Escan Morrage Corporation 5128% Due 02/01/2019 Covernment Morrage Backed Security 14,677,904 units 93,461 Federal Brone Lean Morrage Corporation Fool 90% Due 12/01/2021 Covernment Morrage Esched Security 14,677,904 units </td <td></td> <td></td> <td></td>			
Comporate Bendri Corporation 2.1% Does 12/11/2019			
Gine Make Remic Series 1997-16 Due 10/20/2071 Government Mortgage Backed Security 380,259 units 55,688 PINC PDC Corporation 6.7% Due 00/10/20/31 Coporate Bond 75,000 units 9,688 Federal Home Land Mortgage Corporation Pool of 12/988 6% Due 01/01/20/32 Covernment Mortgage Backed Security 87,784 units 94,41 Flewheth Packard Company 4,65% Due 10/20/20/39 Corporate Bond 70,000 units 94,18 Glaine Mace Pool 17/380/54 6.5% Due 10/20/20/39 Government Mortgage Backed Security 681,457 units 94,00 Glaine Mace Pool 17/380/54 6.5% Due 10/20/20/39 Covernment Mortgage Backed Security 681,457 units 94,00 Fleshihr Hallaws PLANS Phoe 01/21/20/24 Coporate Bond 75,000 units 93,38 Fleshihr Hallaws PLANS Phoe 01/21/20/25 Coporate Bond 75,000 units 93,38 Fleshihr Hallaws Plans Abort Space Decorporation 6.12/56 for export Plant 17/15/20/17 Covernment Mortgage Coporation 6.12/56 units 93,40 Fleshihr Hallaws Decorporation 6.12/56 for export Plant 17/15/20/17 Covernment Mortgage Backed Security 96,615 units 92,41 Fleshihr Hallaws Decorporation 6.12/56 for export Plant 17/15/20/17 Covernment Mortgage Backed Security 98,700 units 92,41 Fleshil Hallaws Decorporation 6.12/56 for export Plant 17/15/20/14 Covernment Mortgage Backed Security 98,700 un			
Pote FDG Carparation 6.7% Due 06/10/2019 Folical Houne Laon Moragage Rochers Carbon 1901/13/208 Carporate Board 75,000 units 4,726 Folical Houne Laon Moragage Rochers Carbon 1901/13/208 Carporate Board 70,000 units 4,414 Hewlert Packant Company 4,65% Due 12/09/2021 Carporate Board 94,000 units 4,366 Glinie Mare 2009/072 Remic Pass-Through Floating Rate Due 09/16/2039 Corporate Board 94,000 units 4,001 Berkhirt Hathway Inc. 3,485 Due 01/31/2022 Corporate Board 87,000 units 3,377 Berkhirt Hathway Inc. 3,485 Due 01/31/2022 Corporate Board 87,000 units 3,367 Corporate Packard Company 4,65% Due 12/15/2017 Corporate Board 87,000 units 3,367 Corporate Packard Corporation 6,125% Due 02/01/2019 Corporate Board 75,000 units 3,367 Corporate Packard Corporation 6,125% Due 02/01/2019 Corporate Board 75,000 units 3,367 Corporate Packard Corporation 6,125% Due 02/01/2019 Corporate Board 75,000 units 3,367 Corporate Packard Corporation 6,125% Due 02/01/2019 Corporate Board 75,000 units 3,367 Corporate Board 75,000 units 2,461 Corporate Board 75,0			
Februal Home Loan Mortgage Corporation Pool #C12988 6% Due 01/10/2023 Corporate Bond 70,000 units 94,746 Time Warmer Cable Inc. 875% Due 02/14/2019 Corporate Bond 70,000 units 94,366 Hewlest Peach Company 4.65% Due 12/09/2029 Corporate Bond 94,000 units 94,218 Glinie Mae 2009-772 Remic Pass-Through Floating Rate Due 09/15/2039 Government Mortgage Backed Security 62,884 units 94,218 Glinie Mae 2009-772 Remic Pass-Through Floating Rate Due 09/15/2039 Corporate Bond 87,000 units 33,77 Piero-Canada 7.875% Due 06/15/2026 Corporate Bond 75,000 units 33,83 United Technologies Corporation 6125% Due 02/12/19 Corporate Bond 75,000 units 33,33 Federal Home Loan Mortgage Corporation 5cries 3253 Principal Only Due 12/15/20/21 Government Agency Bond 100,000 units 33,13 Federal Home Loan Mortgage Corporation Feries 3253 Principal Only Due 12/15/20/21 Government Mortgage Backed Security 14,677,904 units 22,44 Federal Home Loan Mortgage Corporation Fool Pic/Por/5 % Due 12/11/20/23 Government Mortgage Backed Security 14,677,904 units 92,04 Federal Home Loan Mortgage Corporation Fool Pic/Por/5 % Due 12/15/20/21 Government Mortgage Backed Security 14,677,904 units 92,04 Federal Home Loan Mortgage Due 09/15/20/32 Government Mortgage Back			
Time Warner Cable Inc. 8.75% Due 02/14/2019 Corporate Bond 70,000 units 94,41 Revelet Packard Company 4.65% Due 12/09/2021 Corporate Bond 94,000 units 34,268 Glimin Mar Dool on 11/20023 Government Mortagae Backed Security 82,884 units 94,218 Glimin Mar Dool on 11/20023 Corporate Bond 87,000 units 34,001 Berkshir Bahaway Inc. 34% Due 01/31/2022 Corporate Bond 65,000 units 33,33 United Technologies Corporation 6.125% Due 02/10/2019 Corporate Bond 65,000 units 33,33 Temesce Valley Authority Zero Coupon 0% Due 12/15/2017 Government Agency Bond 100,000 units 32,34 Redeal Home Loan Mortagae Corporation Series 3259 Principal Only Due 12/15/2012 Government Mortagae Backed Security 14,677,904 units 92,44 Federal Home Loan Mortagae Corporation Fool (90-0767 6% Due 12/01/2023) Government Mortagae Backed Security 14,677,904 units 92,44 Federal Home Loan Mortagae Corporation Fool (90-0767 6% Due 12/01/2023) Government Mortagae Backed Security 14,079,004 units 91,06 Federal Home Loan Mortagae Corporation Fool (90-0767 6% Due 12/01/2023) Government Mortagae Backed Security 14,079,004 units 91,07 Blackote Nice Scips Due Sollis Cultis Government Mortagae Backed Security 14,070,002 units 91,07			
Reviet-Packard Company 4.65% Due 12/09/2021		Government Mortgage Backed Security 85,784 units	94,726
Ginnie Mae Pool #730054 6.5% Due 012020039 Government Mortgage Backed Security 82,84 units 94,218 Ginnie Mae 2009-072 Remic Pass-Through Floating Rate Due 08/16/2039 Government Mortgage Backed Security 681,457 units 94,001 Bershairs Halbandyn Inc. 34% Due 10/12/0224 Corporate Bond 50,000 units 93,747 Perro-Canada 7.875% Due 06/15/2026 Corporate Bond 75,000 units 93,867 United Technologies Corporation 6.125% Due 20/12/2019 Government Mortgage Backed Security 96,615 units 93,467 Fenensesve Valley Authority Zero Coupon 0% Due 12/15/2017 Government Mortgage Backed Security 14,677,904 units 92,547 Morgan Stanley Capital I Trust Due 02/12/2044 Commercial Mortgage Backed Security 14,677,904 units 92,441 Federal Home Loan Mortgage Corporation Pool #C9-0767 6% Due 12/01/2023 Government Mortgage Backed Security 14,677,904 units 91,962 Fannie Mar Remic Trust 2001-39 Principal Only Due 08/25/2031 Government Mortgage Backed Security 12,622 units 91,962 Balackrock Inc. 6.25% Due 09/15/2017 Corporate Bond 75,000 units 91,963 Balackrock Inc. 6.25% Due 09/15/2017 Corporate Bond 75,000 units 91,53 Fannie Mar Remic Series 2004-30 Due 09/15/2015 Government Mortgage Backed Security 62,72 units 90,53 <t< td=""><td></td><td>Corporate Bond 70,000 units</td><td>94,441</td></t<>		Corporate Bond 70,000 units	94,441
Climite Mare 2009-072 Remic Pass-Through Floating Rare Due 08/16/2039 Government Mortgage Backed Security 68,457 units 93,071		Corporate Bond 94,000 units	94,366
Bekshire Hathaway Inc. 3.4% Due 01/31/2022 Corporate Bond 67,000 units 93,717 Petro-Canada 7,87% Due 06/15/2026 Corporate Bond 65,000 units 93,863 Invited Technologies Corporation E125% Due 02/01/2019 Corporate Bond 75,000 units 93,467 Tennessee Valley Authority Zero Coupon 0% Due 12/15/2017 Government Mortgage Chapery Bond 100,000 units 93,139 Federal Home Loan Mortgage Corporation Series 32/33 Principal Oaly Due 12/15/2021 Government Mortgage Backed Security 96,615 units 92,441 Federal Home Loan Mortgage Corporation Pool #C9-0767 6% Due 12/01/2023 Government Mortgage Backed Security 14,677.904 units 92,441 Federal Home Loan Mortgage Corporation Pool #C9-0767 6% Due 12/01/2023 Government Mortgage Backed Security 14,677.904 units 92,441 Federal Home Loan Mortgage Corporation Pool #C9-0767 6% Due 12/01/203 Government Mortgage Backed Security 16,672.904 units 92,441 Federal Home Loan Mortgage Corporation Pool #C9-0767 6% Due 12/01/203 Index Linked Government Mortgage Backed Security 10,622 units 91,698 Familie Mae Remic Trus 201-32 90 principal Oaly Due 00/15/2016 Goporate Bond 75,000 units 91,693 Galackrock Inc. 6.25% Due 09/15/2017 Goporate Bond 75,000 units 92,794 Faminic Series 2004-36 Due 01/20/2036 Government Mor		Government Mortgage Backed Security 82,884 units	94,218
Pero-Canada 7.875% Due 06152026 Corporate Bond 65,000 units 9,363 United Technologies Corporation 6.125% Due 0201/2019 Corporate Bond 75,000 units 93,467 Cennesse Valley Authority Zero Coupon 0% Due 12/15/2017 Government Agency Bond 10,000 units 93,139 Federal Home Loan Mortgage Corporation Series 3253 Principal Only Due 12/15/2021 Government Mortgage Backed Security 96,151 units 92,441 Federal Home Loan Mortgage Corporation Port 950-9767 6% Due 12/01/2023 Government Mortgage Backed Security 14,677,904 units 92,441 Federal Home Loan Mortgage Corporation Port 950-9767 6% Due 12/01/2023 Government Mortgage Backed Security 94,286 units 92,441 Federal Home Loan Mortgage Corporation Port 950-9767 6% Due 12/01/2023 Government Mortgage Backed Security 94,360 units 91,968 Familie Mar Remit Thrus 2011-38 Principal Only Due 08/25/2034 Index Linked Government Bonds 60,000 units 91,079 Pall Corporation Sc. 25% Due 09/15/2017 Corporate Bond 75,000 units 91,569 Pall De Filmardial Corporation 67:5% Due 09/15/2014 Asset Backed Security 94,340 units 92,19 Well Scap Mortgage Backed Securities 2003-F Variable Rate Due 09/25/2034 Government Mortgage Colporation 88,195 units 93,63 Hold Jameira Emery 5-3% Due 09/15/2018 Government Mortgag	Ginnie Mae 2009-072 Remic Pass-Through Floating Rate Due 08/16/2039	Government Mortgage Backed Security 681,457 units	94,001
United Technologies Corporation 6.125% Due 0201/2019 Corporate Bond 75,000 units 93,467 Tennessee Valley Authority Zero Coupon 0% Due 12/15/2017 Government Agency Bond 100,000 units 93,139 Federal Home Loan Mortgage Corporation Series 3235 Principal Only Due 12/15/2021 Government Mortgage Backed Security 14,677,904 units 92,441 Morgan Stanley Capital Trust Due 02/12/2044 Gowernment Mortgage Backed Security 14,677,904 units 92,040 Famile Mae Remic Trust 2001-38 Principal Only Due 08/25/2031 Government Mortgage Backed Security 12,622 units 91,968 United States Treasury Bonds Inflation Index 2% Due 01/15/2026 Index Linked Government Bonds 60,000 units 91,667 Balckrock Inc. 6.25% Due 09/15/2017 Corporate Bond 75,000 units 91,569 Guital One Financial Corporation 6.75% Due 09/15/2017 Corporate Bond 75,000 units 91,596 Famile Mae Remic Series 2004-36 Due 05/25/2034 Government Mortgage Backed Security 65,727 units 90,553 Famile Mae Remic Series 2004-36 Due 05/25/2034 Collateralized Mortgage Obligation 81,195 units 91,398 Misch Sarph Mortgage Backed Security Sarph Units 2012/12 Collateralized Mortgage Coupration 81,95 units 99,373 Misch Sarph Due 103/15/2018 Corporate Bond 80,000 units 88,693	Berkshire Hathaway Inc. 3.4% Due 01/31/2022	Corporate Bond 87,000 units	93,717
Temessee Valley Authority Zero Coupon 0% Due 12/15/2017 Government Agency Bond 100,000 units 93,139 Federal Home Loam Mortgage Corporation Series 3253 Principal Only Due 12/15/2021 Government Mortgage Backed Security 96,615 units 92,547 Morgan Stanley Capital I Trust Due 02/12/2044 Commercial Mortgage Backed Security 96,615 units 92,040 Federal Home Loam Mortgage Corporation Food #69-0767 6% Due 12/01/2023 Government Mortgage Backed Security 102,622 units 91,968 Famile Mae Remic Trust 2001-38 Principal Only Due 08/25/2031 Government Mortgage Backed Security 102,622 units 91,968 United States Treasury Bonds Inflation Index 2% Due 01/15/2026 Index Linked Government Bonds 60,000 units 91,567 Balckrock Inc. 6.25% Due 09/15/2017* Corporate Bond 75,000 units 91,596 Federal Home Enamical Corporation 6.75% Due 09/15/2017 Corporate Bond 75,000 units 90,533 BISBC Home Equity Loan Trust Series 2004-36 Due 05/25/2034 Asset Backed Security 91,430 units 90,219 Wells Fargo Mortgage Backed Securities 2003-7 Variable Rate Due 06/25/2033* Colporate Bond 75,000 units 89,033 Held James Loan Mortgage Colligation 81,95 units 90,353 90,353 BB&T Corporation 5.2% Due 12/23/2012 Corporate Bond 80,000 units 89,035 <td>Petro-Canada 7.875% Due 06/15/2026</td> <td>Corporate Bond 65,000 units</td> <td>93,583</td>	Petro-Canada 7.875% Due 06/15/2026	Corporate Bond 65,000 units	93,583
Federal Home Loan Mortgage Corporation Series 3253 Principal Only Due 12/15/2021 Government Mortgage Backed Security 96,615 units 92,547 Morgan Stanley Capital I Trust Due 02/12/2044 Commercial Mortgage Backed Security 14,677,904 units 92,441 Federal Home Loan Mortgage Corporation Pool #05-0767 6% Due 12/01/2023 Government Mortgage Backed Security 14,2677,904 units 92,040 Famile Mae Remic Trust 2001-38 Principal Only Due 08/25/2031 Government Mortgage Backed Security 102,622 units 91,968 United States Treasury Bonds Inflation Index 2% Due 01/15/2026 Index Linked Government Bonds 60,000 units 91,704 Blackrock Inc. 6.25% Due 09/15/2017* Corporate Bond 75,000 units 91,567 Capital One Financial Corporation 6.75% Due 09/15/2017 Corporate Bond 75,000 units 91,596 Famile Mae Remic Series 2004-3 Due 01/20/2036 Asser Backed Security 91,430 units 90,219 Wells Fargo Mortgage Backed Securities 2003-F Variable Rate Due 06/25/2033* Collateralized Mortgage Obligation 88,195 units 89,33 MidAmerican Energy 5-3% Due 03/15/2018 Corporate Bond 80,000 units 89,189 BBACT Corporation 5-2% Due 04/15/2039 Corporate Bond 80,000 units 89,189 Time Warner Cable Inc. 6.75% Due 04/01/2037 Corporate Bond 80,000 units 86,93	United Technologies Corporation 6.125% Due 02/01/2019	Corporate Bond 75,000 units	93,467
Morgan Stanley Capital I Trust Due 02/12/2044 Commercial Mortgage Backed Security 14,677,904 units 92,441 Federal Home Loan Mortgage Corporation Pool #C9-0767 6% Due 12/01/2023 Government Mortgage Backed Security 102,622 units 91,968 Fannie Mae Remic Trust 2001-38 Principal Only Due 08/25/2031 Government Mortgage Backed Security 102,622 units 91,968 United States Treasury Bonds Inflation Index 2% Due 01/15/2026 Index Linked Government Bonds 60,000 units 91,657 Balckrock Inc. 6.25% Due 09/15/2017* Corporate Bond 75,000 units 91,565 Capital One Financial Corporation 6.75% Due 09/15/2017 Corporate Bond 75,000 units 91,596 Famile Mae Remic Series 2004-36 Due 05/25/2034 Government Mortgage Backed Security 91,430 units 90,53 HSBC Home Equity Loan Trust Series 2006-1 Due 01/20/2036 Asset Backed Security 91,430 units 90,219 Wells Fargo Mortgage Backed Securities 2003-F Variable Rate Due 06/25/2033* Collateralized Mortgage Obligation 88,195 units 89,73 MidAmerican Energy 5.3% Due 03/15/2018 Corporate Bond 75,000 units 89,189 Federal Home Loan Mortgage Corporation Series 2934 Principal Only Due 02/15/2020 Government Mortgage Backed Security 94,335 units 89,189 Time Warner Cable Inc. 6,75% Due 04/15/2018 Corporate Bond 70,000 u	Tennessee Valley Authority Zero Coupon 0% Due 12/15/2017	Government Agency Bond 100,000 units	93,139
Federal Home Loan Mortgage Corporation Pool #C9-0767 6% Due 12/01/2023 Government Mortgage Backed Security 84,286 units 92,040 Fannie Mae Remic Trusz 2001-38 Principal Only Due 08/25/2031 Government Mortgage Backed Security 102,622 units 91,968 United States Treasury Bonds Inflation Index 296 Due 01/15/2026 Index Linked Government Bonds 60,000 units 91,704 Blackrock Inc. 6.25% Due 09/15/2017* Corporate Bond 75,000 units 91,567 Capital One Financial Corporation 6.75% Due 09/15/2014 Corporate Bond 75,000 units 90,533 Fannie Mae Remic Series 2004-36 Due 05/25/2034 Government Mortgage Backed Security 65,727 units 90,533 HSBC Home Equity Loan Trust Series 2006-1 Due 01/20/2036 Asset Backed Security 91,430 units 90,219 Wells Fargo Mortgage Backed Securities 2003-F Variable Rate Due 06/25/2033* Collateralized Mortgage Dulgation 88,195 units 89,338 Federal Home Loan Mortgage Corporation Series 2934 Principal Only Due 02/15/2020 Government Mortgage Backed Security 94,335 units 89,535 BB&T Corporation 5.2% Due 01/22/2012 Corporate Bond 70,000 units 89,189 Time Warner Cable Inc. 6.75% Due 06/15/2039 Corporate Bond 70,000 units 88,593 Pacificrops 7.57% Due 04/12/2037 Corporate Bond 70,000 units 86,693 <	Federal Home Loan Mortgage Corporation Series 3253 Principal Only Due 12/15/2021	Government Mortgage Backed Security 96,615 units	92,547
Famile Mae Remic Trust 2001-38 Principal Only Due 08/25/2031 Government Mortgage Backed Security 10,622 units 91,968 United States Treasury Bonds Inflation Index 2% Due 01/15/2026 Index Linked Government Bonds 60,000 units 91,704 Blackrock Inc. 6.25% Due 09/15/2017* Corporate Bond 75,000 units 91,657 Capital One Financial Corporation 6.75% Due 09/15/2017 Corporate Bond 75,000 units 91,596 Fannie Mae Remic Series 2004-36 Due 05/25/2034 Government Mortgage Backed Security 65,727 units 90,53 HSBC Home Equity Loan Trust Series 2006-1 Due 01/20/2036 Asset Backed Security 91,430 units 90,53 Wells Fargo Mortgage Backed Securities 2003-F Variable Rate Due 06/25/2033* Collateralized Mortgage Obligation 88,195 units 89,33 MidAmerican Energy 5.3% Due 03/15/2018 Corporate Bond 80,000 units 89,53 BB&T Corporation Series 2934 Principal Only Due 02/15/2020 Government Mortgage Backed Security 94,335 units 89,55 BB&T Corporation 5.2% Due 04/15/2039 Corporate Bond 80,000 units 88,69 National Rural Utilities 10.375% Due 11/01/2018 Corporate Bond 60,000 units 88,693 PacifiCorp 5.75% Due 04/01/2037 Corporate Bond 60,000 units 86,843 Anheuser-Busch 5.375% Due 01/15/2014 <td< td=""><td>Morgan Stanley Capital I Trust Due 02/12/2044</td><td>Commercial Mortgage Backed Security 14,677,904 units</td><td>92,441</td></td<>	Morgan Stanley Capital I Trust Due 02/12/2044	Commercial Mortgage Backed Security 14,677,904 units	92,441
United States Treasury Bonds Inflation Index 2% Due 01/15/2026 Index Linked Government Bonds 60,000 units 91,704 Blackrock Inc. 6.25% Due 09/15/2017* Corporate Bond 75,000 units 91,657 Capital One Financial Corporation 6.75% Due 09/15/2017 Corporate Bond 75,000 units 91,596 Fannie Mae Remic Series 2004-36 Due 05/25/2034 Government Mortgage Backed Security 65,727 units 90,521 ISBC Home Equity Loan Trust Series 2006-1 Due 01/20/2036 Asset Backed Security 91,430 units 90,219 Wells Fargo Mortgage Backed Securities 2003-F Variable Rate Due 06/25/2033* Collateralized Mortgage Obligation 88,195 units 89,738 MidAmerican Energy 5.3% Due 03/15/2018 Corporate Bond 75,000 units 89,635 Federal Home Loan Mortgage Corporation Series 2934 Principal Only Due 02/15/2020 Government Mortgage Backed Security 94,335 units 89,575 BB&T Corporation 5.2% Due 12/23/2012 Corporate Bond 80,000 units 88,669 Variance Carlos Inc. 6.75% Due 06/15/2039 Corporate Bond 80,000 units 88,693 PacifiCorp 5.75% Due 04/01/2037 Corporate Bond 60,000 units 88,591 PacifiCorp 5.75% Due 04/01/2037 Corporate Bond 80,000 units 86,843 Ahleuser-Busch 5.375% Due 04/01/2033 Corporate Bond 80,000 units	Federal Home Loan Mortgage Corporation Pool #C9-0767 6% Due 12/01/2023	Government Mortgage Backed Security 84,286 units	92,040
Blackrock Inc. 6.25% Due 09/15/2017* Corporate Bond 75,000 units 91,657 Capital One Financial Corporation 6.75% Due 09/15/2017 Corporate Bond 75,000 units 91,596 Famile Mae Remic Series 2004-36 Due 05/25/2034 Government Mortgage Backed Security 91,430 units 90,553 HSBC Home Equity Loan Trust Series 2006-1 Due 01/20/2036 Asset Backed Security 91,430 units 90,219 Wells Fargo Mortgage Backed Securities 2003-F Variable Rate Due 06/25/2033* Collateralized Mortgage Obligation 88,195 units 89,738 MidAmerican Energy 5.3% Due 03/15/2018 Corporate Bond 75,000 units 89,555 Federal Home Loan Mortgage Corporation Series 2934 Principal Only Due 02/15/2020 Corporate Bond 80,000 units 89,189 Federal Home Loan Solution Series 2934 Principal Only Due 02/15/2020 Corporate Bond 80,000 units 89,189 Ba&T Corporation 5.2% Due 12/23/2012 Corporate Bond 80,000 units 88,786 National Rural Utilities 10.375% Due 04/01/2037 Corporate Bond 60,000 units 88,693 PacifiCorp 5.75% Due 04/01/2037 Corporate Bond 60,000 units 88,591 Image: Burst Bond 80,000 units 86,843 AGL Capital Corporation 3.5% Due 09/15/2014 Corporate Bond 80,000 units 86,843 AG	Fannie Mae Remic Trust 2001-38 Principal Only Due 08/25/2031	Government Mortgage Backed Security 102,622 units	91,968
Capital One Financial Corporation 6.75% Due 09/15/2017 Corporate Bond 75,000 units 91,566 Fannie Mae Remic Series 2004-36 Due 05/25/2034 Government Mortgage Backed Security 65,727 units 90,553 HSBC Home Equity Loan Trust Series 2006-1 Due 01/20/2036 Asset Backed Security 91,430 units 90,219 Wells Fargo Mortgage Backed Securities 2003-F Variable Rate Due 06/25/2033* Collateralized Mortgage Obligation 88,195 units 89,338 MidAmerican Energy 5.3% Due 03/15/2018 Corporate Bond 75,000 units 89,635 Federal Home Loan Mortgage Corporation Series 2934 Principal Only Due 02/15/2020 Government Mortgage Backed Security 94,335 units 89,635 BB&T Corporation 5.2% Due 12/23/2012 Corporate Bond 80,000 units 88,786 Time Warner Cable Inc. 6.75% Due 10/15/2039 Corporate Bond 70,000 units 88,786 National Rural Utilities 10.375% Due 11/10/2018 Corporate Bond 70,000 units 88,591 Time Warner Entertainment 8.375% Due 04/01/2037 Corporate Bond 80,000 units 88,591 Time Warner Entertainment 8.375% Due 11/15/2014 Corporate Bond 80,000 units 86,843 AGL Capital Corporation 3.5% Due 09/15/2021 Corporate Bond 80,000 units 86,592 Microsoft Corporation 5.3% Due 09/15/2020 Corporate B	United States Treasury Bonds Inflation Index 2% Due 01/15/2026	Index Linked Government Bonds 60,000 units	91,704
Fannie Mae Remic Series 2004-36 Due 05/25/2034 Government Mortgage Backed Security 65,727 units 90,553 HSBC Home Equity Loan Trust Series 2006-1 Due 01/20/2036 Asset Backed Security 91,430 units 90,219 Wells Fargo Mortgage Backed Securities 2003-F Variable Rate Due 06/25/2033* Collateralized Mortgage Obligation 88,195 units 89,738 MidAmerican Energy 5.3% Due 03/15/2018 Corporate Bond 75,000 units 89,635 Federal Home Loan Mortgage Corporation Series 2934 Principal Only Due 02/15/2020 Government Mortgage Backed Security 94,335 units 89,575 BB&T Corporation 5.2% Due 12/23/2012 Corporate Bond 80,000 units 89,189 Time Warner Cable Inc. 6.75% Due 06/15/2039 Corporate Bond 60,000 units 88,693 National Rural Utilities 10.375% Due 11/01/2018 Corporate Bond 60,000 units 88,591 Time Warner Entertainment 8.375% Due 04/01/2037 Corporate Bond 60,000 units 88,591 Anheuser-Busch 5.375% Due 11/15/2014 Corporate Bond 80,000 units 86,843 AGL Capital Corporation 3.5% Due 09/15/2021 Corporate Bond 80,000 units 86,592 Microsoft Corporation 5.3% Due 02/08/2041 Corporate Bond 69,000 units 86,433 Gainnie Mae 2008-087 Remic Pass-Through 6.5% Due 10/20/2038 Government Mortga	Blackrock Inc. 6.25% Due 09/15/2017*	Corporate Bond 75,000 units	91,657
Fannie Mae Remic Series 2004-36 Due 05/25/2034 Government Mortgage Backed Security 65,727 units 90,553 HSBC Home Equity Loan Trust Series 2006-1 Due 01/20/2036 Asset Backed Security 91,430 units 90,219 Wells Fargo Mortgage Backed Securities 2003-F Variable Rate Due 06/25/2033* Collateralized Mortgage Obligation 88,195 units 89,738 MidAmerican Energy 5.3% Due 03/15/2018 Corporate Bond 75,000 units 89,635 Federal Home Loan Mortgage Corporation Series 2934 Principal Only Due 02/15/2020 Government Mortgage Backed Security 94,335 units 89,755 BB&T Corporation 5.2% Due 12/23/2012 Corporate Bond 80,000 units 89,89 Time Warner Cable Inc. 6.75% Due 06/15/2039 Corporate Bond 60,000 units 88,693 PacifiCorp 5.75% Due 04/01/2037 Corporate Bond 60,000 units 88,591 Time Warner Entertainment 8.375% Due 07/15/2033 Corporate Bond 60,000 units 86,843 Anheuser-Busch 5.375% Due 01/15/2014 Corporate Bond 80,000 units 86,843 AGL Capital Corporation 3.5% Due 09/15/2021 Corporate Bond 69,000 units 86,92 Microsoft Corporation 5.3% Due 02/08/2041 Corporate Bond 69,000 units 86,43 Geap Inc. 3.25% Due 10/15/2020 Corporate Bond 80,000 units 86,286 <td>Capital One Financial Corporation 6.75% Due 09/15/2017</td> <td></td> <td>91,596</td>	Capital One Financial Corporation 6.75% Due 09/15/2017		91,596
HSBC Home Equity Loan Trust Series 2006-1 Due 01/20/2036 Asset Backed Security 91,430 units 90,219 Wells Fargo Mortgage Backed Securities 2003-F Variable Rate Due 06/25/2033* Collateralized Mortgage Obligation 88,195 units 89,738 MidAmerican Energy 5.3% Due 03/15/2018 Corporate Bond 75,000 units 89,635 Federal Home Loan Mortgage Corporation Series 2934 Principal Only Due 02/15/2020 Government Mortgage Backed Security 94,335 units 89,189 BB&T Corporation 5.2% Due 12/23/2012 Corporate Bond 80,000 units 88,786 National Rural Utilities 10.375% Due 06/15/2039 Corporate Bond 70,000 units 88,693 PacifiCorp 5.75% Due 04/01/2037 Corporate Bond 60,000 units 88,591 Time Warner Entertainment 8.375% Due 07/15/2033 Corporate Bond 60,000 units 87,568 Anheuser-Busch 5.375% Due 11/15/2014 Corporate Bond 80,000 units 86,843 AGL Capital Corporation 3.5% Due 09/15/2021 Corporate Bond 80,000 units 86,592 Microsoft Corporation 5.3% Due 09/15/2021 Corporate Bond 69,000 units 86,443 eBay Inc. 3.25% Due 10/15/2020 Corporate Bond 80,000 units 86,443 eBay Inc. 3.25% Due 10/15/2020 Corporate Bond 80,000 units 86,286 Ginnie	Fannie Mae Remic Series 2004-36 Due 05/25/2034	•	
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Ginnie Mae 2008-087 Remic Pass-Through 6.5% Due 10/20/2038 Government Mortgage Backed Security 517,781 units 86,145 Intel Corporation 3.3% Due 10/01/2021 Corporate Bond 81,000 units 85,889	-		
Intel Corporation 3.3% Due 10/01/2021 Corporate Bond 81,000 units 85,889	•		
	-		
Federal Home Loan Mortgage Corporation Series 3784 Floating Rate Due 07/15/2023 Government Mortgage Backed Security 699,930 units 85,692		i ,	
		Government Mortgage Backed Security 699,930 units	
Washington Mutual Variable Rate Pass-Through Due 09/25/2033 Collateralized Mortgage Obligation 84,002 units 85,639		Collateralized Mortgage Obligation 84,002 units	85,639
Exelon Generation 5.2% Due 10/01/2019 Corporate Bond 75,000 units 85,023	Exelon Generation 5.2% Due 10/01/2019	Corporate Bond 75 000 units	85.023
Ginnie Mae Pool #535143 6.45% Due 01/15/2031 Government Mortgage Backed Security 74,543 units 84,193		Corporate Bond 75,000 units	03,023

Compress (2007-2009)	Identity of Issue	Description of Investment	Current Value
Company 1000 Comp	Oracle Corporation 5% Due 07/08/2019	Corporate Bond 70,000 units	84,062
Comment Mortage Decked Security 74.25 usins 1.03.14	HCP Inc. 2.625% Due 02/01/2020	Corporate Bond 84,000 units	83,672
Acces Court Trust Trusting Sect Trust Trusting Sect Trust Trusting Sect	Cleveland Electric Illumination Company 5.65% Due 12/15/2013	Corporate Bond 80,000 units	83,572
Pair Service Camb Cycle Constraint LLC 4500Ps Dev 011/45017 Constraint Ministry Dev 11/45017 Constraint Ministry Dev 11/45017 Constraint Ministry Dev 11/45017 Constraint Ministry Dev 11/45017 Constraint Ministry Co	Ginnie Mae Pool #614616 Series 2018 5.5% Due 07/15/2018	Government Mortgage Backed Security 77,423 units	83,397
February Comment Martings Placed Security 94,654 earts 2,209	Nelnet Student Loan Trust Floating Rate Due 04/25/2024	Asset Backed Security 80,000 units	83,113
Michael Designate Designate Securities 2004 ED Trans Des (1/25/2002)	John Sevier Comb Cycle Generation LLC 4.626% Due 01/15/42	Corporate Bond 72,525 units	83,004
National Augment Composition Sept New Policy (1900) Composition Compositio	Federal Home Loan Mortgage Corporation 0% Due 11/15/2037	Government Mortgage Backed Security 84,654 units	82,880
Parent No. 1976 Dec 2015 CHILD	Wells Fargo Mortgage Backed Securities 2004-BB Trust Due 01/25/2035*	Collateralized Mortgage Obligation 82,141 units	82,766
American Althorativity 2018 1149/2014 Annet Backed Secusity 81.00 miles 1.05 miles	Nisource Financial Corporation 5.45% Due 09/15/2020	Corporate Bond 70,000 units	82,257
Comment No.	Fannie Mae 6% Due 04/18/2036	Government Agency Bond 70,000 units	81,808
Moneyant Group Limited 90% Des 2401/2000 Capsorar Based 75:000 units 10.137	AmeriCredit .83999997377% Due 11/10/2014	Asset Backed Security 81,650 units	81,699
Medicant Control Limited 7.38% Dive 0.080/102014 Conpressed Boot 15.000 units Control Review 10.08.28016 (0.08%) to 0.02.212 Colinis Net 2007-1620 Nemic Patric Photogy Dive 0.400/2037 Comment Mortague Backed Security 10.000 units 73.226 Delin Air Limits 1.000 units 73.226 Composed Boot 17.000 units 73.227 Compose	Fannie Mae Interest Strip 5.01% Due 11/15/2021	Government Mortgage Backed Security 100,000 units	81,583
General Mar POOL PSSSURE 61/SD Dec 01/SD 2015 Convention Montage Packed Security 01/SD 4 units 0.212 Convention Montage Packed Security 04/SD 4 units 0.212 Convention Montage Packed Security 04/SD 4 units 0.212 Convention Montage Packed Security 04/SD 4 units 0.212 Convention Montage Packed Security 05/S4 units 0.212 Convention Montage Packed Security 05/S5 units 0.212 Convention Montage Packed S	Macquarie Group Limited 6% Due 14/01/2020	Corporate Bond 75,000 units	81,157
General Residue 2007-4098 Remain Desail Dave 04/20/20037 Compromer Monrage, Backed Secunity 000,064 units 73,225	Macquarie Group Limited 7.3% Due 08/01/2014	Corporate Bond 75,000 units	80,903
Nome Rolfmigs Inc. 399, Dec 8004/2015 Capprate Boal 75,000 units 75,000 Delia Air Lanis, R. 182195 (Due 1001/2012 Capprate Boal 75,000 units 75,000 Research Mills Inc. 3,159 (Due 1216/2021 Capprate Boal 75,000 units 78,007 Report Discipate S Telephone Corporation 1.449 Due 07/18/2017 Capprate Boal 75,000 units 78,007 Report Discipate S Telephone Corporation 1.449 Due 07/18/2017 Capprate Boal 75,000 units 77,201 Remis Mee 2008-4-65.55% (Due 0.00/25/2033 Capprate Boal 75,000 units 77,201 Remis Mee Pool #25-17/90 (Np. 10-01/20)2 Corporate Boal 75,000 units 77,201 Remis Mee Pool #25-17/90 (Np. 10-01/20)2 Corporate Boal 75,000 units 77,201 Remis Mee Pool #25-17/90 (Np. 10-01/20)2 Corporate Boal 75,000 units 76,702 Remis Mee Pool #25-17/90 (Np. 10-01/20)2 Corporate Boal 75,000 units 76,702 Remis Mee Pool #25-17/90 (Np. 10-01/20)2 Corporate Boal 75,000 units 76,702 Remis Mee Pool #25-17/90 (Np. 10-01/20)2 Corporate Boal 75,000 units 76,703 Remis Mee Pool #25-17/90 (Np. 10-01/20)2 Corporate Boal 75,000 units 76,703 Remis Mee Pool #25-17/90 (Np. 10-01/20)2 Corporate Boal 75,000 units 76,703 Remis Mee Pool #25-400 (Np. 10-01/20)2 Capprate Boal 75,000 units 76,704 Remis Mee Pool #25-400 (Np. 10-01/20)2 Capprate Boal 75,000 units 76,500 Remis Mee 2008-401 Neurol Research Pool 75,000 (Np. 10-01/20)2 Capprate Boal 75,000 units 76,500 Remis Mee 2008-401 Neurol Research Pool 75,000 (Np. 10-01/20)2 Capprate Boal 75,000 units 76,500 Remis Mee 2008-201 Neurol Research Pool 70,000 units 76,500 Remis Mee 2008-201 Neurol Research Pool 70,000 units 76,500 Remis Mee 2008-201 Neurol Research Pool 70,000 units 76,500 Remis Mee 2008-201 Neurol Research Pool 70,000 units 76,500 Remis Mee 2008-201 Neurol Research Pool 70,000 units 76,500 Remis Mee 2008-201 Neurol Research Pool 70,000 units 76,500 Remis Mee 2008-201 Neurol Research Pool 70,000 units 76,500 Remis Mee 2008-201 Neurol Research Pool 70,000	Ginnie Mae Pool #535166 6.45% Due 01/15/2031	Government Mortgage Backed Security 71,017 units	80,212
Debt. Act Lines Inc. 62191/CD #00102021	Ginnie Mae 2007-059 Remic Pass-Through Due 04/20/2037	Government Mortgage Backed Security 600,864 units	80,110
ST Nemery 1.65% Due 6011.502017	Nomura Holdings Inc. 5% Due 03/04/2015	Corporate Bond 75,000 units	79,520
General Mills Inc. 3,15% Des 12/15/2021 Cauponate Board 77,000 units 77,931	Delta Air Lines Inc. 6.821% Due 08/10/2022	Corporate Bond 70,970 units	79,216
Ngine Theograph & Thelgraphe Corporation 1.4% Due 07/18/2017 Corporate Bond 77.000 units	U S Bancorp 1.65% Due 05/15/2017	Corporate Bond 77,000 units	78,455
Famile Mar 2000-45. 5.5% Due 06/25/2003 Government Mortgage Backed Security 64.000 units	General Mills Inc. 3.15% Due 12/15/2021	Corporate Bond 75,000 units	78,397
Rank of Montmed 1.45 Due 09/11/2017 Corporate Bond 77:000 units 77:081 77:293	Nippon Telegraph & Telephone Corporation 1.4% Due 07/18/2017	Corporate Bond 77,000 units	77,931
Famile Mane Pool #254170 665 Due 0.0101.0202 Growmment Mortgage Backed Security 70,548 units 76,732 Cox. Communications Inc. 8,375% Due 80301.2039 Corporate Bood 50,000 units 76,732 E. Lui Parent Kemours & Company 5,696 Due 12015/2036 Corporate Bood 50,000 units 76,732 Famile Mane Pool #7,6406 669 Due 0.0301.2021 Covernment Mortgage Backed Security 71,102 units 76,477 Kilo Tino Princut USA, 3.37 No. Du 1020/2009 Couproste Bood 72,000 units 76,258 CMIC Group Inc. 376 The District USA, 3.37 No. Du 1020/2009 Corporate Bood 75,000 units 76,258 CMIC Group Inc. 376 The 08017/2022 Corporate Bood 75,000 units 75,590 Trans Canada Pipelines Limited 2,596 Due 0.031/2022 Corporate Bood 75,000 units 75,590 Trans Canada Pipelines Limited 2,596 Due 1202/2024 Corporate Bood 75,000 units 75,590 Trans Canada Pipelines Limited 2,596 Due 1202/2024 Corporate Bood 75,000 units 75,152 Rank America Mortgage Securities Inc. 2004-113,7396 Due 1225/2024 Corporate Bood 75,000 units 75,152 Rank America Mortgage Securities Inc. 2004-113,7396 Due 1225/2024 Corporate Bood 60,000 units 75,152 Rank America Mortgage Securities Inc. 2004-113,7396 Due 1225/2024 Corporate Bood 60,000 units 75,152 Rank America Mortgage Corporation Floating Rate Due 01/202036 Covernment Mortgage Backed Security 646,063 units 74,469 Federal Home Loan Mortgage Corporation Floating Rate Due 10/15/2040 Government Mortgage Backed Security 73,84,455 units 74,173 Federal Home Loan Mortgage Corporation Pleasing Rate Due 10/15/2040 Government Mortgage Backed Security 73,87,450 units 74,001 Federal Home Loan Mortgage Corporation Pleasing Out 10,000 units 74,001 Federal Home Loan Mortgage Corporation Pleasing Out 10,000 units 74,001 Federal Home Loan Mortgage Corporation Pleasing Out 10,000 units 74,001 Federal Home Loan Mortgage Corporation Pleasing Out 10,000 units 74,001 Federal Home Loan Mortgage Corporation Pleasing Out 10,000 units 74,001 Federal Home Loan Mortgage Corporation Pleasing Out 10,000	Fannie Mae 2003-45 5.5% Due 06/25/2033	Government Mortgage Backed Security 64,000 units	77,471
Corporate Bond 50,000 units 76,732	Bank of Montreal 1.4% Due 09/11/2017	Corporate Bond 77,000 units	77,293
E. 1-du Pont de Nemours & Company 5,6% Due 12/15/2036 Corporate Boad 60,000 units 76,477 Famie Mae Pool 47/4,6406 6% Due 03/01/2021 Government Mortgage Backed Security 71,102 units 76,477 Ris Timo Financia USA 3,5% Due 11/20/2038 Corporate Boad 72,000 units 76,221 Ginnie Mae 2008-091 Remet Pass-Through 6,5% Due 11/20/2038 Government Mortgage Backed Security 475,334 units 76,258 CME Group Inc. 3% Due 09/15/2022 Corporate Boad 75,000 units 75,059 Timas Canada Pipelines Limited 2.5% Due 09/15/2024 Corporate Boad 75,000 units 75,059 Timas Canada Pipelines Limited 2.5% Due 09/15/2024 Corporate Boad 75,000 units 75,052 Ginnie Mae 2006-623 Remit Ploating Rate Due 01/25/2024* Colisteralized Mortgage Obligation 72,216 units 75,092 Ginnie Mae 2006-623 Remit Ploating Rate Due 01/20/2036 Government Mortgage Backed Security 646,063 units 74,930 France Telecom SA Siep Up 03/01/2031, 02/28/2031 Corporate Boad 50,000 units 74,944 Linion Pacific Corporation 4,15% Due 07/15/2022 Corporate Boad 60,000 units 74,944 Linion Pacific Corporation 4,15% Due 07/15/2023 Corporate Boad 60,000 units 74,943 Ginnie Mae Remic Series 2006-26 Due 05/20/2036 Government Mortgage Backed Security 748,736 units 74,173 Ginnie Mae Remic Series 2006-26 Due 05/20/2036 Government Mortgage Backed Security 748,736 units 74,173 Federal Home Loan Mortgage Corporation Gold Pool 55% Due 04/01/2021 Government Mortgage Backed Security 77,121 units 73,791 Federal Home Loan Mortgage Corporation Gold Pool 55% Due 04/01/2034 Government Mortgage Backed Security 77,121 units 73,791 Federal Home Loan Mortgage Corporation Feessign 0000 Due 04/15/2036 Government Mortgage Backed Security 77,121 units 73,791 Federal Home Loan Mortgage Corporation Feessign 00000 Due 04/15/2036 Government Mortgage Backed Security 77,121 units 73,791 Federal Home Loan Mortgage Backed Security 60,000 units 73,002 Foctor & Gmble Company 5,8% Due 09/15/2001 Corporate Bood 50,000 units 70,003 Foctor & Gmble Company 5,8% Due 09/15/2001 Corporate Bood 50,000 units 70,003 Foctor & Gmble Company 5,8%	Fannie Mae Pool #254179 6% Due 01/01/2022	Government Mortgage Backed Security 70,548 units	77,061
Famile Mae Pool 974506 6% Due 0301/2021 Covernment Mortgage Backed Security 71,102 units 76,321	Cox Communications Inc. 8.375% Due 03/01/2039	Corporate Bond 50,000 units	76,732
Rio Tinto Financial USA 3.5% Due 11/02/2029 Corporate Bond 72,000 units 76,321	E. I. du Pont de Nemours & Company 5.6% Due 12/15/2036	Corporate Bond 60,000 units	76,727
Government Mortgage Backed Security 475,334 units	Fannie Mae Pool #745406 6% Due 03/01/2021	Government Mortgage Backed Security 71,102 units	76,477
CME Group Inc. 3% Due 09/15/2022	Rio Tinto Financial USA 3.5% Due 11/02/2020	Corporate Bond 72,000 units	76,321
Corporate Bond 310,000 units 75,959	Ginnie Mae 2008-091 Remic Pass-Through 6.5% Due 11/20/2038	Government Mortgage Backed Security 475,334 units	76,258
Trans Canada Pipelines Limited 2.5% Due 08/01/2022 Banc America Mortgage Securities Inc. 2004-11.5.75% Due 12/25/2024* Collateralized Mortgage Colligation 7.2.216 units 75,092 Ginnie Mae 2006-023 Remic Floating Rate Due 01/20/2036 Government Mortgage Backed Security 646,063 units 74,930 France Telecom SA Step Up 03/01/2031, 02/28/2031 Corporate Bond 50,000 units 74,644 Union Pacific Corporation 4.16396 Due 07/15/2022 Corporate Bond 66,000 units 74,659 Federal Home Loan Mortgage Corporation Floating Rate Due 10/15/2040 Government Mortgage Backed Security 358,435 units 74,173 Ginnie Mae Remic Series 2006-26 Due 06/20/2036 Government Mortgage Backed Security 478,736 units 74,031 Federal Home Loan Mortgage Corporation Gold Pool 6.5% Due 04/01/2021 Government Mortgage Backed Security 76,639 units 74,031 Federal Home Loan Mortgage Corporation Freassign 00890 Due 04/15/2036 Government Mortgage Backed Security 77,121 units 73,791 Federal Home Loan Mortgage Corporation Preassign 00890 Due 04/15/2036 Government Mortgage Backed Security 77,121 units 73,791 Federal Home Loan Mortgage Corporation Preassign 00890 Due 04/15/2036 Government Mortgage Backed Security 76,545 units 73,673 Anheuser-Bauch 5.375% Due 09/15/2023 Asset Backed Security 76,545 units 73,673 Anheuser-Bauch 5.375% Due 09/15/2024 Corporate Bond 60,000 units 72,828 Indymac Mortgage Backed Securities Inc. 4,75% Due 02/25/2019 Asset Backed Security 60,007 units 71,116 Halliburno Company 8,75% Due 09/15/2021 Corporate Bond 50,000 units 70,093 ASIF Global Financing XIX 4,9% Due 01/17/2013 Corporate Bond 50,000 units 70,093 ASIF Global Financing XIX 4,9% Due 01/17/2014 Asset Backed Security 60,556 units 70,003 Fannic Mae Preassign 00056 6,5% Due 02/25/2044 Government Mortgage Backed Security 60,000 units 69,392 Federal Home Loan Mortgage Corporation Series 3101 5.5% Due 01/15/2036 Government Mortgage Backed Security 91,140 units 69,393 Federal Home Loan Mortgage Corporation Series 3101 5.5% Due 01/15/2036 Government Mortgage Backed Security 91,613 units 69,394 Fe	CME Group Inc. 3% Due 09/15/2022	Corporate Bond 75,000 units	76,098
Banc America Mortgage Securities Inc. 2004-11 5.75% Due 12/25/2024* Ginnie Mae 2006-023 Remic Floating Rate Due 01/20/2036 Government Mortgage Backed Security 646,063 units 74,430 France Telecom SA Step Up 03/01/2031, 02/28/2031 Corporate Bond 50,000 units 74,844 Union Pacific Corporation 4.163% Due 07/15/2022 Corporate Bond 50,000 units 74,659 Federal Home Loan Mortgage Corporation Floating Rate Due 10/15/2040 Government Mortgage Backed Security 358,435 units 74,173 Ginnie Mae Remic Series 2006-26 Due 06/20/2036 Government Mortgage Backed Security 358,435 units 74,072 Federal Home Loan Mortgage Corporation Gold Pool 6.5% Due 04/01/2021 Government Mortgage Backed Security 66,397 units 74,071 Federal Home Loan Mortgage Corporation Gold Pool 6.5% Due 04/01/2036 Government Mortgage Backed Security 77,121 units 73,791 Equity One ABS Inc. 5.05% Due 09/25/2033 Asset Backed Security 76,545 units 73,673 Anheuser-Busch 5.375% Due 01/15/2020 Corporate Bond 60,000 units 73,002 Procter & Gamble Company 5.8% Due 08/15/2034 Corporate Bond 65,000 units 72,828 Indymac Mortgage Backed Securities Inc. 4.75% Due 02/25/2019 Asset Backed Security 69,067 units 70,856 Boeing Capital Corporation 4.7% Due 10/27/2019 Corporate Bond 60,000 units 70,856 Boeing Capital Corporation 4.7% Due 10/27/2019 Corporate Bond 60,000 units 70,093 ASH Global Financing XIX 4.9% Due 01/17/2014 Asset Backed Security 69,655 units 70,093 Santander Drive Auto Receivables Trust 2010-A3 1.83% Due 11/17/2014 Asset Backed Security 61,178 units 69,393 Federal Home Loan Mortgage Corporation 6-1/15/2031 Government Mortgage Backed Security 61,178 units 69,393 Federal Home Loan Mortgage Corporation 6-1/15/2031 Government Mortgage Backed Security 61,178 units 69,393 Federal Home Loan Mortgage Corporation 6-1/15/2031 Government Mortgage Backed Security 61,178 units 69,394 Federal Home Loan Mortgage Corporation 6-1/15/2031 Government Mortgage Backed Security 319,440 units 68,885 AOL Time Warner 7.625% Due 04/15/2	Kaupthing Bank 7.625% Due 12/31/2040	Corporate Bond 310,000 units	75,950
Gimie Mae 2006-023 Remit Floating Rate Due 01/20/2036 Government Mortgage Backed Security 646,063 units 74,930 France Telecom SA Sep Up 03/01/2031, 02/28/2031 Corporate Bond 60,000 units 74,844 Union Pacific Corporation A1.639% Due 07/15/2022 Corporate Bond 60,000 units 74,659 Federal Home Loan Mortgage Corporation Floating Rate Due 10/15/2040 Government Mortgage Backed Security 358,435 units 74,173 Ginnie Mae Remic Series 2006-26 Due 06/20/2036 Government Mortgage Backed Security 478,736 units 74,072 Federal Home Loan Mortgage Corporation Gold Pool 6.5% Due 04/01/2021 Government Mortgage Backed Security 66,397 units 74,031 Federal Home Loan Mortgage Corporation Freassign 00890 Due 04/15/2036 Government Mortgage Backed Security 66,397 units 73,791 Equity One ABS Inc. 5.05% Due 09/25/2033 Asset Backed Security 76,545 units 73,673 Anheuser-Busch 5.375% Due 01/15/2020 Corporate Bond 60,000 units 73,022 Proctor & Gamble Company 5.8% Due 08/15/2034 Corporate Bond 60,000 units 72,828 Indymac Mortgage Backed Securities Inc. 4.75% Due 02/25/2019 Asset Backed Security 76,967 units 71,116 Hallibutron Company 8.75% Due 02/15/2021 Corporate Bond 60,000 units 70,856 Boeing Capital Corporation 4.7% Due 01/17/2013 Corporate Bond 60,000 units 70,895 Boeing Capital Corporation 4.7% Due 01/17/2013 Corporate Bond 60,000 units 70,093 ASIG Global Financing XIX 4.9% Due 01/17/2013 Corporate Bond 60,000 units 70,093 ASIG Global Financing XIX 4.9% Due 01/17/2013 Corporate Bond 60,000 units 70,093 Famile Mae Preassign 00059 6.5% Due 02/25/2044 Government Mortgage Backed Security 61,178 units 69,936 Hewlet-Packard Company 4.375% Due 69/15/2021 Corporate Bond 70,000 units 69,347 Federal Home Loan Mortgage Corporation Series 3101 5.5% Due 01/15/2036 Government Mortgage Backed Security 61,178 units 69,347 Federal Home Loan Mortgage Orporation Series 3101 5.5% Due 01/15/2036 Government Mortgage Backed Security 71,613 units 68,835 AOL Time Warner 7.625% Due 04/15/2003 Government Mortgage Backed Security 71,613 units 68,835 AOL Time Warner 7.	Trans Canada Pipelines Limited 2.5% Due 08/01/2022	Corporate Bond 75,000 units	75,152
France Telecom SA Step Up 03/01/2031, 02/28/2031 Corporate Bond 50,000 units 74,844 Union Pacific Corporation 4.163% Due 07/15/2022 Corporate Bond 66,000 units 74,659 Federal Home Loan Mortgage Corporation Floating Rate Due 10/15/2040 Government Mortgage Backed Security 358,435 units 74,173 Ginnie Mare Remic Series 2006-26 Due 06/20/2036 Government Mortgage Backed Security 478,736 units 74,072 Federal Home Loan Mortgage Corporation Gold Pool 6.5% Due 04/01/2021 Government Mortgage Backed Security 76,397 units 74,031 Federal Home Loan Mortgage Corporation Preassign 00890 Due 04/15/2036 Government Mortgage Backed Security 77,121 units 73,791 Equity One ABS Inc. 5.05% Due 09/25/2033 Asset Backed Security 75,545 units 73,673 Anheuser-Busch 5.375% Due 01/15/2020 Corporate Bond 60,000 units 73,022 Procter & Gamble Company 5.5% Due 08/15/2034 Corporate Bond 55,000 units 72,828 Indymac Mortgage Backed Securities Inc. 4.75% Due 02/25/2019 Asset Backed Security 69,067 units 71,116 Halliburton Company 8.75% Due 02/15/2021 Corporate Bond 50,000 units 70,856 Boeing Capital Corporation 4.7% Due 10/27/2019 Corporate Bond 60,000 units 70,099 Santander Drive Auto Receivables Trust 2010-A3 1.83% Due 11/17/2014 Asset Backed Security 69,556 units 70,099 Santander Drive Auto Receivables Trust 2010-A3 1.83% Due 11/17/2014 Asset Backed Security 69,556 units 70,093 Federal Home Loan Mortgage Corporation Series 3101 5.5% Due 01/15/2036 Government Mortgage Backed Security 61,178 units 69,392 Federal Home Loan Mortgage Corporation Series 3101 5.5% Due 01/15/2036 Government Mortgage Backed Security 71,613 units 69,347 PSEG Power LLC 5.125% Due 04/15/2020 Corporate Bond 60,000 units 69,347 PSEG Power LLC 5.125% Due 04/15/2031 Corporate Bond 60,000 units 68,834 Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 71,613 units 68,805 Government Mortgage Backed Security 71,613 units 68,805 Government Mortgage Backed Security 71,613 units 68,807 Federal Home Loan Mortgage Corporation Series 3	Banc America Mortgage Securities Inc. 2004-11 5.75% Due 12/25/2024*	Collateralized Mortgage Obligation 72,216 units	75,092
Union Pacific Corporation 4.163% Due 07/15/2022 Corporate Bond 66,000 units 74,659 Federal Home Loan Mortgage Corporation Floating Rate Due 10/15/2040 Government Mortgage Backed Security 938,435 units 74,173 Ginnie Mae Remic Series 2006-26 Due 06/20/2036 Government Mortgage Backed Security 478,736 units 74,072 Federal Home Loan Mortgage Corporation Gold Pool 6.5% Due 04/01/2021 Government Mortgage Backed Security 78,736 units 74,031 Federal Home Loan Mortgage Corporation Preassign 00890 Due 04/15/2036 Government Mortgage Backed Security 77,121 units 73,791 Equity One ABS Inc. 5.05% Due 09/25/2033 Asset Backed Security 76,545 units 73,673 Anheuser-Busch 5.375% Due 09/15/2020 Corporate Bond 60,000 units 73,022 Procter & Gamble Company 5.8% Due 08/15/2034 Corporate Bond 55,000 units 72,828 Indymac Mortgage Backed Securities Inc. 4.75% Due 02/25/2019 Asset Backed Security 69,067 units 71,116 Hallburton Company 8.75% Due 02/15/2021 Corporate Bond 50,000 units 70,856 Boeing Capital Corporation 4.7% Due 10/27/2019 Corporate Bond 50,000 units 70,993 ASIG Global Financing XIX 4.9% Due 01/17/2013 Corporate Bond 60,000 units 70,099 Santander Drive Auto Receivables Trust 2010-A3 1.83% Due 11/17/2014 Asset Backed Security 69,556 units 70,003 Fannie Mae Preassign 00059 6.5% Due 02/25/2044 Government Mortgage Backed Security 61,178 units 69,396 Hewlett-Packard Company 4.375% Due 09/15/2021 Corporate Bond 60,000 units 69,392 Federal Home Loan Mortgage Corporation Series 3101 5.5% Due 01/15/2036 Government Mortgage Backed Security 31,440 units 68,885 AOL Time Warner 7.625% Due 04/15/2031 Corporate Bond 60,000 units 68,834 Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 31,641 units 68,834 Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 59,069 units 68,834 Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 79,609 units 67,699	Ginnie Mae 2006-023 Remic Floating Rate Due 01/20/2036	Government Mortgage Backed Security 646,063 units	74,930
Federal Home Loan Mortgage Corporation Floating Rate Due 10/15/2040 Government Mortgage Backed Security 358,435 units 74,173	France Telecom SA Step Up 03/01/2031, 02/28/2031	Corporate Bond 50,000 units	74,844
Ginnie Mae Remic Series 2006-26 Due 06/20/2036 Government Mortgage Backed Security 478,736 units 74,072 Federal Home Loan Mortgage Corporation Gold Pool 6.5% Due 04/01/2021 Government Mortgage Backed Security 66,397 units 74,031 Federal Home Loan Mortgage Corporation Preassign 00890 Due 04/15/2036 Government Mortgage Backed Security 77,121 units 73,791 Equity One ABS Inc. 5.05% Due 09/25/2033 Asset Backed Security 76,545 units 73,673 Anheuser-Busch 5.375% Due 01/15/2020 Corporate Bond 60,000 units 73,022 Procter & Gamble Company 5.8% Due 08/15/2034 Corporate Bond 55,000 units 72,828 Indymac Mortgage Backed Securities Inc. 4.75% Due 02/25/2019 Asset Backed Security 69,067 units 71,116 Halliburton Company 8.75% Due 02/15/2021 Corporate Bond 50,000 units 70,856 Boeing Capital Corporation 4.7% Due 10/27/2019 Corporate Bond 60,000 units 70,933 ASIF Global Financing XIX 4.9% Due 01/17/2013 Corporate Bond 60,000 units 70,099 Santander Drive Auto Receivables Trust 2010-A3 1.83% Due 11/17/2014 Asset Backed Security 69,556 units 70,003 Fannie Mae Preassign 00059 6.5% Due 02/25/2044 Government Mortgage Backed Security 61,178 units 69,336 Hewlett-Packard Company 4.375% Due 09/15/2021 Corporate Bond 70,000 units 69,347 PSEG Power LLC 5.125% Due 04/15/2020 Corporate Bond 60,000 units 69,347 PSEG Power LLC 5.125% Due 04/15/2020 Corporate Bond 60,000 units 69,347 PSEG Power LLC 5.125% Due 04/15/2020 Government Mortgage Backed Security 319,440 units 68,844 Ginnie Mae 2010-014 Remic Trust Floating Rate Due 06/16/2032 Government Mortgage Backed Security 71,613 units 68,8707 Fannie Mae Series 390 Variable Rate Due 06/25/2038 Government Mortgage Backed Security 598,069 units 67,699 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699	Union Pacific Corporation 4.163% Due 07/15/2022	Corporate Bond 66,000 units	74,659
Federal Home Loan Mortgage Corporation Gold Pool 6.5% Due 04/01/2021 Government Mortgage Backed Security 66,397 units 74,031	Federal Home Loan Mortgage Corporation Floating Rate Due 10/15/2040	Government Mortgage Backed Security 358,435 units	74,173
Federal Home Loan Mortgage Corporation Preassign 00890 Due 04/15/2036 Government Mortgage Backed Security 77,121 units 73,791	Ginnie Mae Remic Series 2006-26 Due 06/20/2036	Government Mortgage Backed Security 478,736 units	74,072
Equity One ABS Inc. 5.05% Due 09/25/2033 Asset Backed Security 76,545 units 73,673 Anheuser-Busch 5.375% Due 01/15/2020 Corporate Bond 60,000 units 73,022 Proctre & Gamble Company 5.8% Due 08/15/2034 Corporate Bond 55,000 units 72,828 Indymac Mortgage Backed Securities Inc. 4.75% Due 02/15/2019 Asset Backed Security 69,067 units 71,116 Halliburton Company 8.75% Due 02/15/2021 Corporate Bond 50,000 units 70,856 Boeing Capital Corporation 4.7% Due 10/27/2019 Corporate Bond 60,000 units 70,93 ASIF Global Financing XIX 4.9% Due 01/17/2013 Corporate Bond 70,000 units 70,093 Santander Drive Auto Receivables Trust 2010-A3 1.83% Due 11/17/2014 Asset Backed Security 69,556 units 70,003 Fannie Mae Preassign 00059 6.5% Due 02/25/2044 Government Mortgage Backed Security 61,178 units 69,336 Hewlett-Packard Company 4.37%% Due 09/15/2021 Corporate Bond 70,000 units 69,339 Federal Home Loan Mortgage Corporation Series 3101 5.5% Due 01/15/2036 Government Mortgage Backed Security 60,000 units 69,347 PSEG Power LLC 5.125% Due 04/15/2032 Government Mortgage Backed Security 319,440 units 68,855 AOL Time Warner 7.625% Due 04/15/2031 Corporate Bond 50,000 units			74,031
Anheuser-Busch 5.375% Due 01/15/2020 Corporate Bond 60,000 units 73,022 Procter & Gamble Company 5.8% Due 08/15/2034 Corporate Bond 55,000 units 72,828 Indymac Mortgage Backed Securities Inc. 4.75% Due 02/25/2019 Asset Backed Security 69,067 units 71,116 Halliburton Company 8.75% Due 02/15/2021 Corporate Bond 50,000 units 70,856 Boeing Capital Corporation 4.7% Due 10/27/2019 Corporate Bond 60,000 units 70,093 ASIF Global Financing XIX 4.9% Due 01/17/2013 Corporate Bond 70,000 units 70,099 Santander Drive Auto Receivables Trust 2010-A3 1.83% Due 11/17/2014 Asset Backed Security 69,556 units 70,003 Fannie Mae Preassign 00059 6.5% Due 02/25/2044 Government Mortgage Backed Security 61,178 units 69,936 Hewlett-Packard Company 4.375% Due 09/15/2021 Corporate Bond 70,000 units 69,347 PSEG Power LLC 5.125% Due 04/15/2020 Corporate Bond 70,000 units 69,148 Ginnie Mae 2002-41 Remic Trust Floating Rate Due 06/16/2032 Government Mortgage Backed Security 319,440 units 68,885 AOL Time Warner 7.625% Due 04/15/2031 Corporate Bond 50,000 units 68,834 Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 71,613 units 68,707 Fannie Mae Series 390 Variable Rate Due 06/25/2038 Government Mortgage Backed Security 598,069 units 67,997 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699		Government Mortgage Backed Security 77,121 units	73,791
Procter & Gamble Company 5.8% Due 08/15/2034 Corporate Bond 55,000 units 72,828 Indymac Mortgage Backed Securities Inc. 4.75% Due 02/25/2019 Asset Backed Security 69,067 units 71,116 Halliburton Company 8.75% Due 02/15/2021 Corporate Bond 50,000 units 70,856 Boeing Capital Corporation 4.7% Due 10/27/2019 Corporate Bond 60,000 units 70,099 Santander Drive Auto Receivables Trust 2010-A3 1.83% Due 11/17/2014 Asset Backed Security 69,556 units 70,003 Fannie Mae Preassign 00059 6.5% Due 02/25/2044 Government Mortgage Backed Security 61,178 units 69,936 Hewlett-Packard Company 4.375% Due 09/15/2021 Corporate Bond 70,000 units 69,347 PSEG Power LLC 5.125% Due 04/15/2020 Corporate Bond 60,000 units 69,448 Ginnie Mae 2002-41 Remic Trust Floating Rate Due 06/16/2032 Government Mortgage Backed Security 319,440 units 68,885 AOL Time Warner 7.625% Due 04/15/2031 Corporate Bond 50,000 units 68,834 Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 71,613 units 68,707 Fannie Mae Series 390 Variable Rate Due 06/25/2038 Government Mortgage Backed Security 598,069 units 67,997 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699		Asset Backed Security 76,545 units	73,673
Indymac Mortgage Backed Securities Inc. 4.75% Due 02/25/2019 Asset Backed Security 69,067 units 71,116 Halliburton Company 8.75% Due 02/15/2021 Corporate Bond 50,000 units 70,856 Boeing Capital Corporation 4.7% Due 10/27/2019 Corporate Bond 60,000 units 70,793 ASIF Global Financing XIX 4.9% Due 01/17/2013 Corporate Bond 70,000 units 70,009 Santander Drive Auto Receivables Trust 2010-A3 1.83% Due 11/17/2014 Asset Backed Security 69,556 units 70,003 Fannie Mae Preassign 00059 6.5% Due 02/25/2044 Government Mortgage Backed Security 61,178 units 69,936 Hewlett-Packard Company 4.375% Due 09/15/2021 Corporate Bond 70,000 units 69,347 PSEG Power LLC 5.125% Due 04/15/2020 Corporate Bond 60,000 units 69,148 Ginnie Mae 2002-41 Remic Trust Floating Rate Due 06/16/2032 Government Mortgage Backed Security 319,440 units 68,885 AOL Time Warner 7.625% Due 04/15/2031 Corporate Bond 50,000 units 68,834 Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 71,613 units 68,707 Fannie Mae Series 390 Variable Rate Due 06/25/2038 Government Mortgage Backed Security 598,069 units 67,997 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699	Anheuser-Busch 5.375% Due 01/15/2020	Corporate Bond 60,000 units	73,022
Halliburton Company 8.75% Due 02/15/2021 Corporate Bond 50,000 units 70,856 Boeing Capital Corporation 4.7% Due 10/27/2019 Corporate Bond 60,000 units 70,793 ASIF Global Financing XIX 4.9% Due 01/17/2013 Corporate Bond 70,000 units 70,009 Santander Drive Auto Receivables Trust 2010-A3 1.83% Due 11/17/2014 Asset Backed Security 69,556 units 70,003 Fannie Mae Preassign 00059 6.5% Due 02/25/2044 Government Mortgage Backed Security 61,178 units 69,396 Hewlett-Packard Company 4.375% Due 09/15/2021 Corporate Bond 70,000 units 69,392 Federal Home Loan Mortgage Corporation Series 3101 5.5% Due 01/15/2036 Government Mortgage Backed Security 60,000 units 69,347 PSEG Power LLC 5.125% Due 04/15/2020 Corporate Bond 60,000 units 69,148 Ginnie Mae 2002-41 Remic Trust Floating Rate Due 06/16/2032 Government Mortgage Backed Security 319,440 units 68,885 AOL Time Warner 7.625% Due 04/15/2031 Corporate Bond 50,000 units 68,834 Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 71,613 units 68,707 Fannie Mae Series 390 Variable Rate Due 06/25/2038 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699		Corporate Bond 55,000 units	72,828
Boeing Capital Corporation 4.7% Due 10/27/2019 Corporate Bond 60,000 units 70,793 ASIF Global Financing XIX 4.9% Due 01/17/2013 Corporate Bond 70,000 units 70,009 Santander Drive Auto Receivables Trust 2010-A3 1.83% Due 11/17/2014 Asset Backed Security 69,556 units 70,003 Fannie Mae Preassign 00059 6.5% Due 02/25/2044 Government Mortgage Backed Security 61,178 units 69,336 Hewlett-Packard Company 4.375% Due 09/15/2021 Corporate Bond 70,000 units 69,347 PSEG Power LLC 5.125% Due 04/15/2020 Corporate Bond 60,000 units 69,148 Ginnie Mae 2002-41 Remic Trust Floating Rate Due 06/16/2032 Government Mortgage Backed Security 319,440 units 68,885 AOL Time Warner 7.625% Due 04/15/2031 Corporate Bond 50,000 units 68,834 Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 71,613 units 68,707 Fannie Mae Series 390 Variable Rate Due 06/25/2038 Government Mortgage Backed Security 598,069 units 67,997 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699		Asset Backed Security 69,067 units	71,116
ASIF Global Financing XIX 4.9% Due 01/17/2013 Corporate Bond 70,000 units 70,099 Santander Drive Auto Receivables Trust 2010-A3 1.83% Due 11/17/2014 Asset Backed Security 69,556 units 70,003 Fannie Mae Preassign 00059 6.5% Due 02/25/2044 Government Mortgage Backed Security 61,178 units 69,936 Hewlett-Packard Company 4.375% Due 09/15/2021 Corporate Bond 70,000 units 69,392 Federal Home Loan Mortgage Corporation Series 3101 5.5% Due 01/15/2036 Government Mortgage Backed Security 60,000 units 69,347 PSEG Power LLC 5.125% Due 04/15/2020 Corporate Bond 60,000 units 69,148 Ginie Mae 2002-41 Remic Trust Floating Rate Due 06/16/2032 Government Mortgage Backed Security 319,440 units 68,885 AOL Time Warner 7.625% Due 04/15/2031 Corporate Bond 50,000 units 68,834 Ginie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 71,613 units 68,707 Fannie Mae Series 390 Variable Rate Due 06/25/2038 Government Mortgage Backed Security 598,069 units 67,997 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699		Corporate Bond 50,000 units	70,856
Santander Drive Auto Receivables Trust 2010-A3 1.83% Due 11/17/2014 Asset Backed Security 69,556 units 70,003 Fannie Mae Preassign 00059 6.5% Due 02/25/2044 Government Mortgage Backed Security 61,178 units 69,336 Hewlett-Packard Company 4.375% Due 09/15/2021 Corporate Bond 70,000 units 69,347 PSEG Power LLC 5.125% Due 04/15/2020 Corporate Bond 60,000 units 69,148 Ginie Mae 2002-41 Remic Trust Floating Rate Due 06/16/2032 Government Mortgage Backed Security 319,440 units 68,885 AOL Time Warner 7.625% Due 04/15/2031 Corporate Bond 50,000 units 68,834 Ginie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 71,613 units 68,707 Fannie Mae Series 390 Variable Rate Due 06/25/2038 Government Mortgage Backed Security 598,069 units 67,997 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699		Corporate Bond 60,000 units	70,793
Fannie Mae Preassign 00059 6.5% Due 02/25/2044 Government Mortgage Backed Security 61,178 units 69,936 Hewlett-Packard Company 4.375% Due 09/15/2021 Corporate Bond 70,000 units 69,392 Federal Home Loan Mortgage Corporation Series 3101 5.5% Due 01/15/2036 Government Mortgage Backed Security 60,000 units 69,347 PSEG Power LLC 5.125% Due 04/15/2020 Corporate Bond 60,000 units 69,148 Ginie Mae 2002-41 Remic Trust Floating Rate Due 06/16/2032 Government Mortgage Backed Security 319,440 units 68,885 AOL Time Warner 7.625% Due 04/15/2031 Corporate Bond 50,000 units 68,834 Ginie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 71,613 units 68,707 Fannie Mae Series 390 Variable Rate Due 06/25/2038 Government Mortgage Backed Security 598,069 units 67,997 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699	-	Corporate Bond 70,000 units	70,099
Hewlett-Packard Company 4.375% Due 09/15/2021 Corporate Bond 70,000 units 69,392 Federal Home Loan Mortgage Corporation Series 3101 5.5% Due 01/15/2036 Government Mortgage Backed Security 60,000 units 69,347 PSEG Power LLC 5.125% Due 04/15/2020 Corporate Bond 60,000 units 69,148 Ginnie Mae 2002-41 Remic Trust Floating Rate Due 06/16/2032 Government Mortgage Backed Security 319,440 units 68,885 AOL Time Warner 7.625% Due 04/15/2031 Corporate Bond 50,000 units 68,834 Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 71,613 units 68,707 Fannie Mae Series 390 Variable Rate Due 06/25/2038 Government Mortgage Backed Security 598,069 units 67,997 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 66,392		Asset Backed Security 69,556 units	70,003
Federal Home Loan Mortgage Corporation Series 3101 5.5% Due 01/15/2036 Government Mortgage Backed Security 60,000 units 69,347 PSEG Power LLC 5.125% Due 04/15/2020 Corporate Bond 60,000 units 69,148 Ginnie Mae 2002-41 Remic Trust Floating Rate Due 06/16/2032 Government Mortgage Backed Security 319,440 units 68,885 AOL Time Warner 7.625% Due 04/15/2031 Corporate Bond 50,000 units 68,834 Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 71,613 units 68,707 Fannie Mae Series 390 Variable Rate Due 06/25/2038 Government Mortgage Backed Security 598,069 units 67,997 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699		Government Mortgage Backed Security 61,178 units	69,936
PSEG Power LLC 5.125% Due 04/15/2020 Corporate Bond 60,000 units 69,148 Ginnie Mae 2002-41 Remic Trust Floating Rate Due 06/16/2032 Government Mortgage Backed Security 319,440 units 66,885 AOL Time Warner 7.625% Due 04/15/2031 Corporate Bond 50,000 units 68,834 Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 71,613 units 68,707 Fannie Mae Series 390 Variable Rate Due 06/25/2038 Government Mortgage Backed Security 598,069 units 67,997 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699		Corporate Bond 70,000 units	
Ginnie Mae 2002-41 Remic Trust Floating Rate Due 06/16/2032 Government Mortgage Backed Security 319,440 units 68,885 AOL Time Warner 7.625% Due 04/15/2031 Corporate Bond 50,000 units 68,834 Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 71,613 units 68,707 Fannie Mae Series 390 Variable Rate Due 06/25/2038 Government Mortgage Backed Security 598,069 units 67,997 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699		Government Mortgage Backed Security 60,000 units	69,347
AOL Time Warner 7.625% Due 04/15/2031 Corporate Bond 50,000 units 68,834 Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 71,613 units 68,707 Fannie Mae Series 390 Variable Rate Due 06/25/2038 Government Mortgage Backed Security 598,069 units 67,997 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699		Corporate Bond 60,000 units	69,148
Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 Government Mortgage Backed Security 71,613 units 68,707 Fannie Mae Series 390 Variable Rate Due 06/25/2038 Government Mortgage Backed Security 598,069 units 67,997 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699		Government Mortgage Backed Security 319,440 units	68,885
Fannie Mae Series 390 Variable Rate Due 06/25/2038 Government Mortgage Backed Security 598,069 units 67,997 American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699		Corporate Bond 50,000 units	68,834
American Municipal Power Ohio Inc. Revenue 7.499% Due 02/15/2050 Municipal/Provincial Bond 50,000 units 67,699		Government Mortgage Backed Security 71,613 units	68,707
TH. T. LEV D. 00104 10004		Government Mortgage Backed Security 598,069 units	67,997
Viacom Inc. 4.5% Due 03/01/2021 Corporate Bond 60,000 units 67,506		Municipal/Provincial Bond 50,000 units	67,699
	Viacom Inc. 4.5% Due 03/01/2021	Corporate Bond 60,000 units	67,506

Concess Concess Company Traver 2004-07 Press Traver 2004 Concess Concess	Identity of Issue	Description of Investment	Current Value
Persisted Internal Envisors (Colfforms Febros	Prime Mortgage Trust 2004-2 Pass-Through 4.75% Due 11/25/2019	Collateralized Mortgage Obligation 64,348 units	66,936
Desiration Loan Marriages Congrantian Part of MACADIS 19th 10th 2001/2014 Comprayable Part of MacADIS 19th 10th 20th 20th 20th 20th 20th 20th 20th 2	Coca-Cola Company 3.3% Due 09/01/2021	Corporate Bond 60,000 units	66,143
Control Note Famental Componentes (Capill Note BETS (CAPILLY) Control Note Part all Control (Capingers (Capingers) Capingers (Capingers) Capingers) Capingers) Capingers (Capingers) Capingers) Capingers) Capingers (Capingers) Capingers) Capingers)	Southern California Edison 6.65% Due 04/01/2029	Corporate Bond 50,000 units	65,898
Comment Companie	Federal Home Loan Mortgage Corporation Pool #M30285 5% Due 02/01/2018	Government Mortgage Backed Security 62,589 units	65,891
Grant Mar Part 673414 6.0 FM De 09152019 Februari Lipch Manager Part Series 2016 1.0 De 19252414 Camerani Marager Backed Secusity 60.000 usis 5.256 Februari Lipch Manager Augeria Marcial Marager Backed Secusity 60.000 usis 5.158 Februari Lipch Manager Augeria Marcial Marager Backed Secusity 60.000 usis 5.158 Februari Lipch Manager Augeria Marcial Marager Marcial Manager Backed Secusity 60.000 usis 5.158 Februari Marcial Degramment Augeria Marcial Marci	Countrywide Financial Corporation 6.25% Due 05/15/2015*	Corporate Bond 60,000 units	65,862
Grain No. Pecke 373444 6.49 No. 98 052003 6.322	American Water Capital Corporation 6.085% Due 10/15/2017		65,737
Section Journal Morrage Trans Series 2005-LCI Den 01/2201451 Cisqueni, No. 27799 Den 06/12/200141 Cisqueni, No. 27799 Den 06/12	Ginnie Mae Pool #534544 6.45% Due 08/15/2030		65,322
Federal Fame Loan Motegage Corporation Food 157N Des 101/2013	Merrill Lynch Mortgage Trust Series 2005-LC1 Due 01/12/2044*		
Comparison Dec (1987/2019) Comparison Dec	Federal Home Loan Mortgage Corporation Pool 5.5% Due 11/1/2035		
Inst. Augine California Department Arports Transhe-Hulld Amenes Dend 6.85% he 0915/000 Common of 0000 units 6.441 1.44	Citigroup, Inc. 6.375% Due 08/12/2014		
Note Profest for Profest	Los Angeles California Department Airports Taxable-Build America Bond 6.582% Due 05/15/2039		64,822
ASA TURE - 53% Dev 01/15/0389	News America Inc. 7.625% Due 11/30/2028	-	64,449
DOWN CHRONICAL COURGINA (1.25%) DED (1.125/2020) Compose Rend 57 (200 mils) Compose Rend 58 (200	AT&T Inc. 6.3% Due 01/15/2038	-	64,111
PASP Contemp Contemp	Dow Chemical Company 4.25% Due 11/15/2020		
Famile Mar Bernic Trust 2006-20 Variable Rate Due McS20808 Government Mortague Rachell Security 4-04.778 units 6.2794 Federal Home Loan Mortague Corporation Principal Only Due 12/15/0332 Government Mortague Backed Security 35.477 units 6.1893 Federal Home Loan Mortague Corporation Principal Only Due 12/15/0332 Government Mortague Backed Security 35.477 units 6.1893 Federal Home Loan Mortague Corporation Series 31218 Patieng Race Due 69/15/2005 Government Mortague Backed Security 305.412 units 6.1548 Federal Home Loan Mortague Corporation Series 3117 Principal Only Due 09/15/2008 Government Mortague Backed Security 305.412 units 6.1556 Federal Home Loan Mortague Corporation Series 3117 Principal Only Due 09/15/2008 Government Mortague Backed Security 305.403 units 6.1556 Federal Home Loan Mortague Corporation Series 3117 Principal Only Due 09/15/2008 Government Mortague Backed Security 305.403 units 6.1556 Federal Home Loan Mortague Corporation Series 3117 Principal Only Due 09/15/2008 Corporate Bond 55/000 units 6.1506 Federal Home Loan Mortague Corporation Series 3117 Mortague Security Series 0.000 units 6.1015 Federal Home Loan Mortague Security Series 0.000 units 6.1015 Federal Home Loan Mortague Security Series 0.000 units 6.0000 units 6.00	HSBC Home Equity Loan Trust Series 2005-2 Due 01/20/2035	Asset Backed Security 64,947 units	63,175
Federal Home Lean Meragage Corporation Vool #COLORIO 3.0 Note #601/10/306 Covernment Moragage Backel Secutivy \$4.772 units 6.1,899	Fannie Mae Remic Trust 2006-20 Variable Rate Due 04/25/2036		62,992
Federal Home Leam Mortgage Corporation Principal Colly Des 12/15/20/28 Government Mortgage Backed Security 35/12 (1913) 1.51	Federal Home Loan Mortgage Corporation Pool #G02809 3.5% Due 05/01/2036		
General Remic Series 2009-7-7 Industing Nate Deur 09/10/2003 Government Murrigage Backed Security 393-142 units	Federal Home Loan Mortgage Corporation Principal Only Due 12/15/2032		
Federal Home Loan Mortgage Corporation Series 311 Principal Only Due 02152036 Government Mortgage Backed Security 401,533 units 61,544 Pederal Home Loan Mortgage Corporation Series 311 Principal Only Due De 1250203 Corporate Bond Sp.000 units 61,549 Pederal Home Loan Mortgage Corporation Series 311 Principal Only Due De 1250203 Corporate Bond Sp.000 units 61,559 Pederal Home Loan Mortgage Corporation Series 311 Principal Only Due De 1250203 Corporate Bond Sp.000 units 61,159 Valudinen Group Pict Corporate Bond Sp.000 units 60,052 Climic Mare 69% Due 09/15/2018 Corporate Bond Sp.000 units 60,052 Climic Mare 69% Due 09/15/2018 Corporate Bond Sp.000 units 60,059 Valudinat Stores Inc. 5,259% Due 09/15/2018 Corporate Bond Sp.000 units 60,059 Valudinat Stores Inc. 5,259% Due 09/15/2018 Corporate Bond Sp.000 units 60,059 Valudinat Stores Inc. 5,259% Due 09/15/2018 Corporate Bond Sp.000 units 60,059 Valudinat Stores Inc. 5,259% Due 09/12/2018 Corporate Bond Sp.000 units 60,059 Valudinat Stores Inc. 5,259% Due 09/12/2018 Corporate Bond Sp.000 units 60,149 Cereal Electric Capital Corporate Bond Sp.000 units 60,149 Cereal Bertin Local Sp.000 units 60,149 Cereal Bertin Local Sp.000 units 60,149 Cereal Home Loan Mortgage Corporation St.759% Due 01/12/2018 Corporate Bond Sp.000 units 60,159 Capital Markets PLC 2 Sp. Due 11:06/2012 Corporate Bond Sp.000 units 60,159 Celebrat Mortes PLC 2 Sp. Due 11:06/2012 Corporate Bond Sp.000 units 60,459 Celebrat Berney Limited 2,575% Due 10.10/2013 Corporate Bond Sp.000 units 60,459 Celebrat Berney Limited 2,575% Due 10.10/2013 Corporate Bond Sp.000 units 60,459 Celebrat Berney Limited 2,575% Due 10.10/2014 Corporate Bond Sp.000 units 60,450			
Pederal Home Loan Mortgage Corporation Series 317 Principal Only Due 02/15/2036 Corporate Bond 50,000 units 61,354	Federal Home Loan Mortgage Corporation Series 3218 Floating Rate Due 09/15/2026		
PC Inchastries Inc. 7.4% Dee 0900/2012	Federal Home Loan Mortgage Corporation Series 3117 Principal Only Due 02/15/2036		
Dake Energy Corporation 670 Poe 1201/2018 Corporate Bond 55,000 units 61,255 Corporate Bond 55,000 units 60,005 Corporate Bond 55,000 units 60,005 Corporate Bond 50,000 units 60	PPG Industries Inc. 7.4% Due 09/30/2012		
Oxforce Group PLC 55% Due 03152015 Corporate Bond 55,000 units 61,015 CSX Comporation 625% Due 03152018 Coporate Bond 50,000 units 60,928 Ginnie Mae 69 Due 0620/2012 Government Mortages Backed Security 56,539 units 60,826 Oncel Corporation 575% Due 04152018 Coporate Bond 50,000 units 60,826 Wish-Mart Stores Inc. 525% Due 0901/20215 Coporate Bond 50,000 units 60,419 Gewest Electric Capital Corporation 5,75% Due 001/14/2038 Coporate Bond 50,000 units 60,113 Gewest Electric Capital Corporation 5,75% Due 001/14/2038 Coporate Bond 50,000 units 60,212 Gemela Recurser Limited 59% Due 10/14/2038 Coporate Bond 50,000 units 50,212 Storilly do ASA 2,45% Due 01/17/2023 Coporate Bond 50,000 units 59,859 Familia Market Pecusia (2,000 to 11,120) Coporate Bond 50,000 units 59,859 Familia Market PLC 2,5% Due 11/16/2015 Coporate Bond 50,000 units 59,859 February 11/16/2014 Coporate Bond 50,000 units 59,875 February 11/16/2015 Coporate Bond 50,000 units 59,875 February 11/16/2014 Coporate Bond 50,000 units 59,875 February 11/16/2015	Duke Energy Corporation 6% Due 12/01/2028	•	
GSX Corporation 6.25% Dee 0315/2018 Corporate Bond 50,000 units 60,952 Gimine Man 6% Due 0402/20032 Government Moragage Backed Security 56,539 units 60,952 Oracle Corporation 5.75% Due 0401/2018 Corporate Bond 50,000 units 60,80 Wall- Mart Stores Inc. 5.25% Due 0901/2005 Corporate Bond 50,000 units 60,419 General Electric Capital Corporation 5.875% Due 01/14/2038 Corporate Bond 50,000 units 60,419 General Electric Capital Corporation 5.875% Due 01/14/2038 Corporate Bond 50,000 units 60,212 Grandian Natural Resources Limited 5.9% Due 02/01/2018 Corporate Bond 60,000 units 50,839 Famile Mae Preassign 00506 0% Due 04/25/2017 Corporate Bond 60,000 units 50,859 FPL Group Capital Inc. 7875% Due 12/15/2015 Corporate Bond 50,000 units 50,859 FPL Group Capital Inc. 7875% Due 12/15/2015 Corporate Bond 50,000 units 50,859 FPL Group Capital Inc. 7875% Due 12/15/2016 Corporate Bond 50,000 units 50,859 FPL Group Capital Inc. 7875% Due 12/15/2017 Corporate Bond 50,000 units 50,859 Federal Home Loan Mortages Corporation Section 5 Due 07/15/2019 Government Moragage Backed Security 38,699 units 50,871 Federal Home	Vodafone Group PLC 5% Due 09/15/2015		
Ginine Mae 69% Due 0620/2023 Government Mortgage Backed Security 56,539 units 60,928 Oracle Corporation 5,75% Due 04/15/2018 Corporate Bond 5,0000 units 60,850 Wall-Mart Strees Inc. 5,25% Due 09/15/2015 Corporate Bond 5,0000 units 60,419 Beer Steams Commercial Mortgage Securities Inc. Series 2005-PWR9 4,871% Due 09/15/2015 Commercial Mortgage Backed Security 55,000 units 60,419 General Electric Capital Corporation 5,87% Due 01/12/2023 Corporate Bond 5,0000 units 60,212 Statillythy On ASA 2,45% Due 01/12/2023 Corporate Bond 5,0000 units 59,839 Famile Mae Preassign 00506 69% Due 04/25/2017 Corporate Bond 5,0000 units 59,839 Finding Markers PLC 2,5% Due 11/06/202 Corporate Bond 5,0000 units 59,659 BP Capital Markers PLC 2,5% Due 11/06/202 Corporate Bond 5,0000 units 59,450 Federal Home Lean Mortgage Corporation Series 10 Due 07/15/2019 Government Mortgage Backed Security 35,899 units 58,75 Federal Home Lean Mortgage Corporation Series 10 Due 07/15/2019 Government Mortgage Backed Security 53,897 units 58,467 Pederal Home Lean Mortgage Corporation Series 3213 % Due 09/15/2036 Government Mortgage Backed Security 53,897 units 58,467 Pederal Home Lean Mortgage Corporation	CSX Corporation 6.25% Due 03/15/2018		
Oracle Corporation 5.75% Due 04/15/2018 Corporate Bond 50,000 units 60,850 ValA Mart Stores Inc. 5.25% Due 09/01/2035 Corporate Bond 50,000 units 60,740 Bear Steams Commercial Mortages Securities Inc. Series 2005-PWR9 4.871% Due 09/15/2015 Commercial Mortages Backed Security 55,000 units 60,419 General Electric Capital Corporation 5.875% Due 01/14/2038 Corporate Bond 50,000 units 60,313 Canadian Natural Resources Limited 5.5% Due 02/01/2018 Corporate Bond 50,000 units 59,859 Famile Mae Preassign 00506 6% Due 04/25/2017 Corporate Bond 50,000 units 59,859 Famile Mae Preassign 00506 6% Due 04/25/2017 Corporate Bond 50,000 units 59,859 FPL Group Capital Inc. 7,875% Due 11/15/2015 Corporate Bond 50,000 units 59,859 FPL Group Capital Rest PLC 2.5% Due 11/16/2022 Corporate Bond 50,000 units 59,859 FPL Capital Markes PLC 2.5% Due 11/16/2019 Government Mortgage Backed Security 436,989 units 59,275 Famile Mae Remic Trust 2010-35 Variable Rate Due 04/25/2040 Government Mortgage Backed Security 35,897 units 58,675 Federal Home Loan Mortgage Corporation Series 3213 6% Due 09/15/2036 Government Mortgage Backed Security 35,697 units 58,675 Passair Inc. 5.2% Due 03/15/2014	Ginnie Mae 6% Due 06/20/2032		
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General Electric Capital Corporation 5.875% Due 01/14/2038	Bear Stearns Commercial Mortgage Securities Inc. Series 2005-PWR9 4.871% Due 09/15/2015		
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WEA Finance LLC 6.75% Due 09/02/2019 Corporate Bond 45,000 units 55,747			
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	DirecTV Holdings 6% Due 08/15/2040	Corporate Bond 50,000 units	

Identity of Issue	Description of Investment	Current Value
Viacom Inc. 7.875% Due 07/30/2030	Corporate Bond 40,000 units	55,230
Caterpillar Financial Services Corporation 2.85% Due 06/01/2022	Corporate Bond 54,000 units	55,229
Great Plains Energy Inc. 4.85% Due 06/01/2021	Corporate Bond 50,000 units	55,087
Norfolk Southern Corporation 6% Due 05/23/2111	Corporate Bond 45,000 units	54,639
Capital One Financial Corporation 7.375% Due 05/23/2014	Corporate Bond 50,000 units	54,391
Federal Home Loan Mortgage Corporation Pool #G13390 6% Due 01/01/2024	Government Mortgage Backed Security 48,300 units	54,014
National Semiconductor 3.95% Due 04/15/2015	Corporate Bond 50,000 units	53,851
Federal Home Loan Mortgage Corporation Series 3117 Due 02/15/2036	Government Mortgage Backed Security 56,430 units	53,808
Potash Corporation of Saskatchewan, Inc. 3.75% Due 09/30/2015	Corporate Bond 50,000 units	53,778
Xcel Energy, Inc. 6.5% Due 07/01/2036	Corporate Bond 40,000 units	53,699
Freddie Mac Series 2643 Floating Rate Due 03/15/2032	Government Mortgage Backed Security 22,691 units	53,450
Fifth Third Bancorp 3.625% Due 01/25/2016	Corporate Bond 50,000 units	53,421
Federal Home Loan Mortgage Corporation Series 3747 4.5% Due 07/15/2037		53,325
The Mosaic Company 3.75% Due 11/15/2021	Government Mortgage Backed Security 652,113 units	53,116
UnitedHealth Group Inc. 6.625% Due 11/15/2037	Corporate Bond 50,000 units	
Duke Capital Corporation 8% Due 10/01/2019	Corporate Bond 40,000 units	52,901
	Corporate Bond 40,000 units	52,827
Bank of New York Inc. 2.95% Due 06/18/2015	Corporate Bond 50,000 units	52,736
ederal Home Loan Mortgage Corporation Adjustable Rate Due 05/1/2037 few York Life Global 3% Due 05/04/2015	Government Mortgage Backed Security 49,374 units	52,610
	Corporate Bond 50,000 units	52,539
Hewlett-Packard Company 4.75% Due 06/02/2014	Corporate Bond 50,000 units	52,120
Royal Bank of Canada 2.3% Due 07/20/2016	Corporate Bond 50,000 units	52,107
PNC FDG Corporation 5.625% Due 02/01/2017	Corporate Bond 45,000 units	51,956
Apache Corporation 6% Due 09/15/2013	Corporate Bond 50,000 units	51,900
Morgan Stanley 4.75% Due 04/1/2014	Corporate Bond 50,000 units	51,774
New York Life Global 5.375% Due 09/15/2013	Corporate Bond 50,000 units	51,644
Ginnie Mae 2003-018 Floating Rate Due 09/20/2032	Government Mortgage Backed Security 44,884 units	51,532
ISBC Finance Corporation 4.75% Due 07/15/2013	Corporate Bond 50,000 units	51,044
Fannie Mae Pool #550389 6.45% Due 09/1/2030	Government Mortgage Backed Security 44,430 units	50,920
Bunge Limited Finance Corporation 5.875% Due 05/15/2013	Corporate Bond 50,000 units	50,887
Deutsche Bank 4.875% Due 05/20/2013	Corporate Bond 50,000 units	50,868
Sederal Home Loan Mortgage Corporation Series 3593 Floating Rate Due 11/15/2024	Government Mortgage Backed Security 409,493 units	50,860
RP Operating Limited Partnership 4.625% Due 12/15/2021	Corporate Bond 45,000 units	50,689
annie Mae Remic Series 2007-35 5% Due 09/25/2033	Government Mortgage Backed Security 50,059 units	50,634
New York Life Global Funding 0.75% Due 07/24/2015	Corporate Bond 50,000 units	49,936
Consumers Energy 5.65% Due 04/15/2020	Corporate Bond 40,000 units	49,403
Nevada Power Company 5.45% Due 05/15/2041	Corporate Bond 40,000 units	48,973
ederal Home Loan Mortgage Corporation Series 2611 Floating Rate Due 05/15/2033	Government Mortgage Backed Security 41,609 units	48,967
Goldman Sachs 3.7% Due 08/01/2015	Corporate Bond 46,000 units	48,548
Connecticut Light & Power Company 5.65% Due 05/01/2018	Corporate Bond 40,000 units	48,432
tatoilHydro ASA 5.25% Due 04/15/2019	Corporate Bond 40,000 units	47,963
Deutsche Bank Financial 5.375% Due 03/02/2015	Corporate Bond 45,000 units	47,658
annie Mae Remic 390 6% Due 07/25/2023	Government Mortgage Backed Security 506,260 units	47,302
annie Mae Preassign 00033 5% Due 03/25/2032	Government Mortgage Backed Security 45,760 units	46,820
Federal Home Loan Mortgage Corporation Series 2650 Principal Only Due 12/15/2032	Government Mortgage Backed Security 48,039 units	46,541
Commonwealth Bank of Australia 5.0% Due 10/15/2019	Corporate Bond 40,000 units	46,484
Alabama Power Company 6.125% Due 05/15/2038	Corporate Bond 35,000 units	46,284
elecom Italia Capital 6.999% Due 06/04/2018	Corporate Bond 40,000 units	45,720
annie Mae Preassign 00869 Variable Rate Due 12/25/2032	Government Mortgage Backed Security 35,002 units	45,496
alisman Energy, Inc. 7.75% Due 06/01/2019	Corporate Bond 35,000 units	45,111
Macys Retail Holdings 7.45% Due 07/15/2017	Corporate Bond 35,000 units	43,149
JS Bancorp 4.125% Due 05/24/2021		43,091
3P Capital Markets PLC 3.875% Due 03/10/2015	Corporate Bond 38,000 units	
Fannie Mae Pool #745948 6.5% Due 10/01/2036	Covernment Mortgage Pagled Security 27 055 units	42,614
3HP Billiton Finance (USA) Limited 5.5% Due 04/01/2014	Government Mortgage Backed Security 37,955 units	42,580
	Corporate Bond 40,000 units	42,488
Pitney Bowes Inc. 5.875% Due 08/15/2014	Corporate Bond 40,000 units	42,286
Nationwide Mutual Insurance Company 9.375% Due 08/15/2039	Corporate Bond 30,000 units	42,212

Identity of Issue	Description of Investment	Current Value
Rabobank Nederland 3.875% Due 02/08/2022*	Corporate Bond 39,000 units	41,969
Ginnie Mae 2008-060 Remic Pass-Through 5.5% Due 07/20/2038	Government Mortgage Backed Security 35,000 units	41,294
H.J. Heinz Company 2.85% Due 03/01/2022	Corporate Bond 40,000 units	40,740
Ryder Systems Inc. 2.5% Due 03/01/2017 Wells Fargo & Company 5.5% Due 05/01/2013*	Corporate Bond 40,000 units	40,675 40,665
Allstate Life 5.375% Due 04/30/2013	Corporate Bond 40,000 units Corporate Bond 40,000 units	40,662
PNC FDG Corporation 5.25% Due 11/15/2015	Corporate Bond 36,000 units	40,225
Time Warner Cable Inc. 8.25% Due 04/01/2019	Corporate Bond 30,000 units	39,922
Alabama Power Company 3.85% Due 12/01/2042	Corporate Bond 40,000 units	39,411
Appalachian Power Company 6.7% Due 08/15/2038	Corporate Bond 30,000 units	39,362
Fannie Mae Pool 5.5% Due 02/1/2036	Government Mortgage Backed Security 36,077 units	39,243
Federal Home Loan Mortgage Corporation Series 3171 Principal Only Due 06/15/2036	Government Mortgage Backed Security 41,438 units	38,971
Bunge Limited Finance Corporation 8.5% Due 06/15/2019	Corporate Bond 30,000 units	38,601
Republic Services Inc. 3.55% Due 06/01/2022		38,577
Johnson Controls Inc. 4.25% Due 03/01/2021	Corporate Bond 37,000 units	
Delta Air Lines Inc. 4.95% Due 05/23/2019	Corporate Bond 35,000 units	38,315
Gap, Inc. 5.95% Due 04/12/2021	Corporate Bond 34,773 units	37,903
Ginnie Mae 2009-010 Remic Pass-Through Floating Rate Due 03/16/2034	Corporate Bond 33,000 units	37,753
Fannie Mae Pool #550387 6.45% Due 08/01/2030	Government Mortgage Backed Security 335,661 units	37,727
Baxter International Inc. 2.4% Due 08/15/2022	Government Mortgage Backed Security 32,857 units	37,656
	Corporate Bond 38,000 units	37,593
Crh America, Inc. 6% Due 09/30/2016	Corporate Bond 33,000 units	37,080
Goldman Sachs 3.625% Due 02/07/2016	Corporate Bond 35,000 units	37,048
Public Service Electric & Gas 2.7% Due 05/01/2015	Corporate Bond 35,000 units	36,530
Crown Castle Towers LLC 3.214% Due 08/15/2015	Corporate Bond 35,000 units	36,492
Jefferies Group 6.25% Due 01/15/2036	Corporate Bond 35,000 units	36,225
Pacific Gas & Electric Company 5.625% Due 11/30/2017	Corporate Bond 30,000 units	36,220
Boeing Company 4.875% Due 11/15/2020	Corporate Bond 30,000 units	36,144
Fannie Mae Pool 5.5% Due 06/1/2036	Government Mortgage Backed Security 32,724 units	35,964
Fannie Mae Remic Trust 1993-G17 Variable Rate Due 04/25/2023	Government Mortgage Backed Security 140,880 units	35,895
Ecolab, Inc. 5.5% Due 12/08/2041	Corporate Bond 30,000 units	35,791
Progress Energy 4.4% Due 01/15/2021	Corporate Bond 32,000 units	35,670
Federal Home Loan Mortgage Corporation Pool 5.697% Due 04/1/2037	Government Mortgage Backed Security 33,076 units	35,612
Weatherford International 9.875% Due 03/01/2039	Corporate Bond 25,000 units	35,035
Pacific Life Insurance Company 9.25% Due 06/15/2039		34,960
CME Group Inc. 5.75% Due 02/01/2014	Corporate Bond 25,000 units	
Oracle Corporation 6.5% Due 04/15/2038	Corporate Bond 33,000 units	34,850
Aetna Inc. 6.75% Due 12/15/2037	Corporate Bond 25,000 units	34,763
California St 7.3% 10/01/2039 BEO Taxable	Corporate Bond 25,000 units	34,681
Kansas City Power & Light Company 5.3% Due 10/01/2041	Municipal/Provincial Bond 25,000 units	34,643
	Corporate Bond 30,000 units	34,518
EOG Resources Inc. 2.625% Due 03/15/2023	Corporate Bond 34,000 units	34,239
Dominion Resources Inc. 8.875% Due 01/15/2019	Corporate Bond 25,000 units	34,217
Southwestern Public Service Company 8.75% Due 12/01/2018	Corporate Bond 25,000 units	33,920
Kellogg Company 3.25% Due 05/21/2018	Corporate Bond 31,000 units	33,768
Rabobank Nederland 4.5% Due 01/11/2021*	Corporate Bond 30,000 units	33,719
Bank of New York Inc. 4.15% Due 02/01/2021	Corporate Bond 30,000 units	33,679
Detroit Edison Company 3.9% Due 06/01/2021	Corporate Bond 30,000 units	33,539
Target Corporation 6.35% Due 11/01/2032	Corporate Bond 25,000 units	33,178
Fannie Mae Floating Rate 2007-88 Due 09/25/2037	Government Mortgage Backed Security 179,601 units	33,148
Fannie Mae Remic Trust 2009-15 Variable Rate Due 03/25/2024	Government Mortgage Backed Security 283,616 units	32,975
Bank of New York Inc. 3.55% Due 09/23/2021	Corporate Bond 30,000 units	32,687
Aflac Inc. 8.5% Due 05/15/2019	Corporate Bond 24,000 units	32,686
BP Capital Markets PLC 3.245% Due 05/06/2022	Corporate Bond 31,000 units	32,659
Ginnie Mae 2003-112 Floating Rate Due 10/20/2032		
Kraft Foods Group Inc. 6.875% Due 01/26/2039	Government Mortgage Backed Security 384,552 units	32,522
Kroger Company 6.9% Due 04/15/2038	Corporate Bond 24,000 units	32,313
CVS Caremark Corporation 6.125% Due 09/15/2039	Corporate Bond 25,000 units	32,227
Elm Road Generating Station LLC 6.09% Due 02/11/2040	Corporate Bond 25,000 units	31,994
Public Service Electric & Gas 5.375% Due 11/01/2039	Corporate Bond 25,000 units	31,724
23 23. 14c 2/ccare & 0.0 0.0/0/Duc 11/01/2000	Corporate Bond 25,000 units	31,370

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Comment Comm	US Bancorp 2.45% Due 07/27/2015	Description of Investment	Current Value
Content Cont			
Process Description Control State Cont	Northern States Power Company 5.35% Due 11/01/2039		
Devas Barbay Composition (2010-2010-2010) Commission Manual Continues (2010-2010-2010-2010-2010-2010-2010-2010	• •		
Martin M	Devon Energy Corporation 6.3% Due 01/15/2019	•	
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Content Services Company of Calmade 2.1% Des 11312222222222222222222222222222222222		•	
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Part Part on Nemons & Concomp & 7796 has 00157009 Congrown Road (15000 mins) Conference and 15000 mins Congrown Road (15000 mins) Congrown Road (1500		Corporate Bond 28,000 units	
Public Parent Service 1s. 13755-04010000	-	Corporate Bond 30,000 units	30,492
Control Carbolic Corporation 17.75% The 1801/10006 Corporation 1600 (1800 (1800) Control Corporation 1700 (1800) C		Corporate Bond 25,000 units	30,447
Composition (1906 Dec 1013/2019)		Corporate Bond 20,000 units	30,142
Papello Int. 79% Des 110/2018 Coprose Boat 22000 units 23/48		Corporate Bond 25,000 units	29,900
Composition SECTION 100 000075/2005 Composition SECTION 100 000075	• •	Corporate Bond 25,000 units	29,745
Computer finest 25500 mins		Corporate Bond 22,000 units	29,688
Part		Corporate Bond 25,000 units	29,495
Commune Name Pressing 10846 Dec 012522086 Commune Name Pressing 10847 Law 10 2500 mins 2,007		Corporate Bond 25,000 units	29,428
Comments Serving 2-80% Due 02010-2017 Comments Serving 2-80% Due 02010-2018 29.077	BHP Billiton Finance (USA) Limited 5.4% Due 03/29/2017	Corporate Bond 25,000 units	29,308
Computer Seary 2,85% Due (0515/2022 Computer Seary 2,2000 units 28,941	Fannie Mae Preassign 00464 Due 01/25/2036	Government Mortgage Backed Security 30,872 units	29,209
Compare Found 2000 units 2,824	Xerox Corporation 6.75% Due 02/01/2017	Corporate Bond 25,000 units	29,077
Column C	Consumers Energy 2.85% Due 05/15/2022	Corporate Bond 28,000 units	28,941
ACI. Capital Corposition 5.875% Die 0015/20141 (2019 continue) (28.736 continue) (28.737 continue) (28.736 continue) (28	CNA Financial Corporation 6.5% Due 08/15/2016	Corporate Bond 25,000 units	28,843
Comman Mortgage Corporation Series 3300 Floating Rate Due 04/15/2037 Corporate Bond 25,000 units 28,768	First Horizon Pass-Through Series 2003-7 4.5% Due 09/25/2018	Collateralized Mortgage Obligation 27,971 units	28,797
Referral Home Loam Mortgage Corporation Fool PMS0277 5W Due 11/01/2017 Corporate Bond 28,000 units 28,178	AGL Capital Corporation 5.875% Due 03/15/2041	Corporate Bond 22,000 units	28,739
Automal Oliveell Varco, Inc. 1.35% Due 1201/2017 Copporate Bond 2,000 units 28,178 Northwest Akrlines Pass-Through Trust 1999-2 Mortgage; 575% Due 0301/2019 Asset Backed Security 25,820 units 29,002 Mexiquarie Group Fass Lived Lixes Due 011/5/2017 Copporate Bond 25,000 units 27,711 Mexiquarie Group Fass Due 101/5/2017 Copporate Bond 25,000 units 27,602 Dow Chemical Company 4,125% Due 011/12/021 Copporate Bond 25,000 units 27,203 Climic Banki HF Medium Tem In Default 6,375% Due 08/15/2012 Copporate Bond 25,000 units 27,250 Philips Electronics 3,75 Due 031/5/2024 Copporate Bond 25,000 units 26,752 National City Copporation 4,9% Due 01/15/2016 Copporate Bond 25,000 units 26,752 National City Copporation 4,9% Due 01/15/2016 Copporate Bond 25,000 units 26,752 Northstrom, Inc. 4% Due 10/15/2021 Copporate Bond 25,000 units 26,752 Philips Electronics 2,75% Due 06/01/2026 Copporate Bond 25,000 units 26,002 Goldman Sachés 25% Due 07/17/2021 Copporate Bond 25,000 units 26,002 Nouve York Life Global Funding 2,45% Due 07/14/2016 Copporate Bond 25,000 units 25,303 American Warer Capital Copporation 6,539% Due	Federal Home Loan Mortgage Corporation Series 3306 Floating Rate Due 04/15/2037	Government Mortgage Backed Security 28,156 units	28,716
Northwest Airlines Pass-Through Trust 1993-2 Mortgage .579% Due 0301/2019	Federal Home Loan Mortgage Corporation Pool #M30277 5% Due 11/01/2017	Government Mortgage Backed Security 27,175 units	28,608
Korger Company 2.2% Due 01/15/2017 Comporate Bond 27,000 units 27,902 Mecquarie Group Limited 6.25% Due 01/14/2021 Comporate Bond 25,000 units 27,711 Visconsin Power & Light Company 6.375% Due 08/15/2037 Comporate Bond 25,000 units 27,808 Dow Chemical Company 4.125% Due 11/15/2012 Comporate Bond 25,000 units 27,308 Cliditis Bank HF Medium Term In Default 6.375% Due 09/25/2012 Comporate Bond 25,000 units 26,507 Philips Electronics 3.75 Due 03/15/2022 Comporate Bond 25,000 units 26,573 Nordstrom, Inc. 4% Due 10/15/2016 Corporate Bond 25,000 units 26,732 Nordstrom, Inc. 4% Due 10/15/2016 Corporate Bond 25,000 units 26,732 Philips Electronics 7.2% Due 06/01/2056 Corporate Bond 25,000 units 26,732 Ris Timo Financial U.SA 3.75% Due 09/202021 Corporate Bond 25,000 units 26,109 New York Life Global Funding 2.45% Due 07/17/201 Corporate Bond 25,000 units 26,109 New York Life Global Funding 2.45% Due 07/17/2016 Corporate Bond 25,000 units 25,30 American Water Capital Corporation 6.53% Due 10/15/2015 Corporate Bond 25,000 units 25,30 Electric Duta Systems Inc. Step Coupon 6% Due 08/01/2013	National Oilwell Varco, Inc. 1.35% Due 12/01/2017	Corporate Bond 28,000 units	28,178
Acquarie Group Limited 6.25% Due 01/14/2021 Coporate Band 25,000 units 27,11 Wisconsin Power & Light Company 6.375% Due 08/15/2017 Coporate Band 25,000 units 27,388 Dow Chemical Company 4.125% Due 11/15/2021 Coporate Band 25,000 units 27,388 Glimir Banki HF Medium Term In Default 6.375% Due 09/25/2012 Coporate Band 100,000 units 27,250 Philips Electronics 3.75 Due 03/15/2022 Coporate Band 25,000 units 26,557 Nordstrom, Inc. 4% Due 10/15/2016 Coporate Band 25,000 units 26,557 Rio Timo Financial USA 3.75% Due 09/20/2014 Coporate Band 24,000 units 26,739 Rio Timo Financial USA 3.75% Due 09/20/2014 Coporate Band 25,000 units 26,739 Philips Electronics 7.2% Due 06/01/2026 Coporate Band 25,000 units 26,732 Rio Timo Financial USA 3.75% Due 09/20/2014 Coporate Band 25,000 units 26,602 Philips Electronics 7.2% Due 06/01/2026 Coporate Band 25,000 units 26,602 Row York Life Global Punding 2.45% Due 07/17/2016 Coporate Band 25,000 units 26,948 Nomura Holdings Inc. 4.125% Due 01/19/2016 Coporate Band 25,000 units 25,948 American Water Capital Corporation 6.593% Due 10/15/2037 Coporate Band 25,000 units 25,948 American Water Capital Corporation 6.593% Due 10/15/2037 Coporate Band 25,000 units 25,939 Electric Data Systems Inc. 5.595 Due 01/15/2037 Coporate Band 25,000 units 25,939 Electric Data Systems Inc. 5.595 Due 01/15/2036 Coporate Band 25,000 units 25,939 Electric Data Systems Inc. 5.595 Due 01/15/2031 Coporate Band 25,000 units 25,939 Electric Data Systems Inc. 5.595 Due 01/15/2031 Coporate Band 25,000 units 25,939 Electric Data Systems Inc. 5.595 Due 01/15/2031 Coporate Band 25,000 units 25,939 Electric Data Systems Inc. 5.595 Due 01/15/2031 Coporate Band 25,000 units 25,939 Electric Data Systems Inc. 5.595 Due 01/15/2031 Coporate Band 25,000 units 24,938 Electric Solvano Inc. 4.395 Due 04/15/2037 Coporate Band 22,000 units 24,936 Elec	Northwest Airlines Pass-Through Trust 1999-2 Mortgage .575% Due 03/01/2019	Asset Backed Security 25,820 units	28,014
Wisconsin Power & Light Company 6.375% Due 08/15/2037 Coporate Bond 2,0000 units 27,162 Dow Chemical Company 4.125% Due 11/15/2021 Coporate Bond 2,5000 units 27,388 Glithir Banki HF Medium Term in Default 6.375% Due 09/25/2012 Coporate Bond 15,0000 units 27,250 Philips Electronics 3.75 Due 03/15/2022 Coporate Bond 25,0000 units 26,573 Nordstrom, Inc. 4% Due 10/15/2016 Coporate Bond 25,0000 units 26,732 Robistrom, Inc. 4% Due 10/15/2021 Coporate Bond 24,0000 units 26,732 Robistrom, Inc. 4% Due 10/15/2021 Coporate Bond 25,0000 units 26,732 Filhips Electronics 7.2% Due 600/12/205 Coporate Bond 25,0000 units 26,022 Goldman Sacks 5.25% Due 07/72/2021 Coporate Bond 25,0000 units 26,029 New York Life Global Funding 2.45% Due 07/14/2016 Coporate Bond 25,0000 units 26,039 American Water Capital Corporation 6.93% Due 10/15/2037 Coporate Bond 25,0000 units 25,349 Electronics Inc. 3.375% Due 05/10/2015 Coporate Bond 25,0000 units 25,349 Electronics Inc. 3.375% Due 10/10/2015 Coporate Bond 25,0000 units 25,349 Electronic Data Systems Inc. 55% Due 0/11/20/20 Coporate Bond 25,0000 units	Kroger Company 2.2% Due 01/15/2017	Corporate Bond 27,000 units	27,902
Dow Chemical Company 4.125% Due 11/15/2021 Corporate Bond 2,0000 units 27,38 Glinir Banki HF Medium Tem In Default 6.375% Due 09/25/2012 Corporate Bond 10,0000 units 27,205 Philips Electronics 3.75 Due 03/15/2022 Corporate Bond 25,000 units 26,957 Nordstron, Inc. 4% Due 01/15/2016 Corporate Bond 25,000 units 26,759 Nordstron, Inc. 4% Due 10/15/2014 Corporate Bond 25,000 units 26,759 Rist Tinto Financial USA 3.75% Due 09/20/2021 Corporate Bond 25,000 units 26,732 Philips Electronics 7.75% Due 06/01/2026 Corporate Bond 25,000 units 26,022 Goldman Sachs 5.25% Due 07/27/2021 Corporate Bond 25,000 units 26,192 New York Life Global Funding 2.45% Due 07/14/2016 Corporate Bond 25,000 units 26,194 American Water Capital Corporation 6.593% Due 10/15/2037 Corporate Bond 25,000 units 25,943 Arrow Electronics 1nc. 3.375% Due 60/01/2013 Corporate Bond 25,000 units 25,309 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Corporate Bond 25,000 units 25,409 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Corporate Bond 25,000 units 25,409 Viscon Inc. 3.875% due 12/15/2040 Corporat	Macquarie Group Limited 6.25% Due 01/14/2021	Corporate Bond 25,000 units	27,711
Comparte Bond 10,000 units 27,250 Philips Electronics 3.75 Due 03/15/2022 Comparte Bond 10,000 units 27,025 Philips Electronics 3.75 Due 03/15/2022 Comparte Bond 25,000 units 27,025 Nordstrom, Inc. 49, Due 10/15/2021 Comparte Bond 25,000 units 26,537 Nordstrom, Inc. 49, Due 10/15/2021 Comparte Bond 25,000 units 26,732 Rio Timo Fimerial USA 3.75% Due 09/20/2021 Comparte Bond 25,000 units 26,732 Philips Electronics 7.2% Due 06/12/2026 Comparte Bond 25,000 units 26,602 Goldman Sachs 5.25% Due 07/27/2021 Comparte Bond 25,000 units 26,193 Normar Holdings Inc. 4.125% Due 07/14/2016 Comparte Bond 25,000 units 26,194 Normar Holdings Inc. 4.125% Due 07/14/2016 Comparte Bond 25,000 units 26,934 American Water Capital Corporation 5,938% Due 10/15/2037 Comparte Bond 25,000 units 25,948 Arrow Electronics Inc. 33.75% Due 11/01/2015 Comparte Bond 25,000 units 25,949 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Comparte Bond 25,000 units 25,949 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Comparte Bond 25,000 units 25,949 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Comparte Bond 25,000 units 25,949 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Comparte Bond 25,000 units 25,949 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Comparte Bond 25,000 units 25,949 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Comparte Bond 25,000 units 25,949 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Comparte Bond 25,000 units 25,949 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2014 Comparte Bond 25,000 units 25,949 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2014 Comparte Bond 25,000 units 25,949 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2014 Comparte Bond 25,000 units 24,948 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2014 Comparte Bond 25,000 units 24,948	Wisconsin Power & Light Company 6.375% Due 08/15/2037	Corporate Bond 20,000 units	27,692
Philips Electronics 3.75 Due 03/15/2022 Corporate Bond 10,0000 units 27,025 National City Corporation 4.9% Due 01/15/2016 Corporate Bond 25,0000 units 26,575 Nordstrom, Inc. 4% Due 10/15/2021 Corporate Bond 24,0000 units 26,759 Rio Tinto Financial USA 3.75% Due 09/20/2021 Corporate Bond 25,0000 units 26,602 Philips Electronics 7.2% Due 06/01/2026 Corporate Bond 25,0000 units 26,002 Coldman Sachs 5.25% Due 07/27/2021 Corporate Bond 25,0000 units 26,196 New York Life Global Funding 2.45% Due 07/14/2016 Corporate Bond 25,0000 units 26,094 American Water Capital Corporation 6.599% Due 10/15/2037 Corporate Bond 25,0000 units 25,948 Arrow Electronics Inc. 3.375% Due 11/01/2015 Corporate Bond 25,0000 units 25,948 Lectric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Corporate Bond 25,0000 units 25,949 Lectric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Corporate Bond 25,0000 units 25,949 Lectric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Corporate Bond 25,0000 units 25,949 Lectric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Corporate Bond 25,0000 units 25,949 Lectric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Corporate Bond 25,0000 units 25,439 Lectric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Corporate Bond 25,0000 units 25,439 Lectric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Corporate Bond 25,0000 units 25,439 Lectric Data Systems Inc. Step Coupon 6% Due 08/01/2014 Corporate Bond 25,0000 units 25,439 Lectric Data Systems Inc. Step Coupon 6% Due 08/01/2021 Corporate Bond 25,0000 units 25,439 Lectric Data Systems Inc. Step Coupon 6% Due 08/01/2021 Corporate Bond 25,0000 units 24,454 Lectric Data Systems Inc. Step Coupon 6% Due 08/01/2021 Corporate Bond 25,0000 units 24,245 Lectric Data Systems Inc. Step Coupon 6% Due 08/01/20214 Corporate Bond 25,0000 units 24,245 Lectric Data Systems Inc. Step Coupon 6% Due 08/01/2021	Dow Chemical Company 4.125% Due 11/15/2021	Corporate Bond 25,000 units	27,388
National City Corporation 4.9% Due 01/15/2016 Corporate Bond 25,000 units 26,957 Nordstrom, Inc. 4% Due 10/15/2021 Corporate Bond 25,000 units 26,759 Rio Tinto Financial USA 3.75% Due 09/20/2021 Corporate Bond 25,000 units 26,732 Philips Electronics 7.2% Due 06/01/2026 Corporate Bond 25,000 units 26,602 Goldman Sachs 5.25% Due 07/27/2021 Corporate Bond 25,000 units 26,199 Nomura Flodings Inc. 4.125% Due 07/14/2016 Corporate Bond 25,000 units 26,994 American Water Capital Corporation 5.593% Due 10/15/2037 Corporate Bond 25,000 units 25,939 Electric Data Systems Inc. 3.375% Due 11/10/12015 Corporate Bond 25,000 units 25,939 Electric Data Systems Inc. Suep Cupon 6% Due 08/01/2013 Corporate Bond 25,000 units 25,939 Electric Data Systems Inc. 5.3% Due 05/08/2013 Corporate Bond 25,000 units 25,430 Cisco Systems Inc. 5.3% Due 01/15/2040 Corporate Bond 25,000 units 25,430 Cisco Systems Inc. 5.3% Due 01/15/2041 Corporate Bond 25,000 units 25,430 Cisco Systems Inc. 5.3% Due 01/15/2040 Corporate Bond 22,000 units 25,043 Citigroup, Inc. 4.5% Due 01/15/2041 Corporate Bond 22,000 units	Glitnir Banki HF Medium Term In Default 6.375% Due 09/25/2012	Corporate Bond 100,000 units	27,250
Nordstrom, Inc. 4% Due 10/15/2021 Corporate Bond 25,000 units 65,55 Rio Tinto Financial USA 3.75% Due 09/20/2021 Corporate Bond 25,000 units 26,792 Philips Electronics 7.2% Due 06/01/2026 Corporate Bond 25,000 units 26,002 Goldman Sachs 5.25% Due 07/27/2021 Corporate Bond 23,000 units 26,199 New York Life Global Funding 2.45% Due 07/14/2016 Corporate Bond 25,000 units 26,199 American Water Capital Corporation 6.593% Due 10/15/2037 Corporate Bond 25,000 units 26,99 American Water Capital Corporation 6.593% Due 10/15/2037 Corporate Bond 25,000 units 25,93 Electric Data Systems Inc. Sep Coupon 6% Due 08/01/2013 Corporate Bond 25,000 units 25,93 Jackson National Life 5.375% Due 01/15/2040 Corporate Bond 25,000 units 25,33 Gisco Systems Inc. 5.5% Due 01/15/2040 Corporate Bond 25,000 units 25,43 Viacom Inc. 3.875% due 12/15/2041 Corporate Bond 25,000 units 25,43 Viacom Inc. 3.875% due 12/15/2021 Corporate Bond 22,000 units 25,49 Cottineral Aldrines Pass-Triough Trust 2007-1A 5.983% Due 04/19/2022 Corporate Bond 22,000 units 24,50 Gitigroup, Inc. 4.5% Due 01/14/2022 Corporate Bond 22,00	Philips Electronics 3.75 Due 03/15/2022	Corporate Bond 25,000 units	27,025
Rio Tinto Financial USA 3.75% Due 09/20/2021 Philips Electronics 7.2% Due 06/01/2026 Coporate Bond 25,000 units	National City Corporation 4.9% Due 01/15/2016	Corporate Bond 25,000 units	26,957
Philips Electronics 7.2% Due 06/01/2026 Corporate Bond 20,000 units 26,602	Nordstrom, Inc. 4% Due 10/15/2021	Corporate Bond 24,000 units	26,759
Philips Electronics 7.2% Due 06/01/2026 Copporate Bond 20,000 units 26,612 Goldman Sachs 5.25% Due 07/27/2021 Copporate Bond 23,000 units 26,19 New York Life Global Funding 2.45% Due 07/14/2016 Copporate Bond 25,000 units 26,094 Nomura Holdings Inc. 4.125% Due 01/19/2016 Copporate Bond 25,000 units 25,948 American Water Capital Corporation 6.593% Due 10/15/2037 Copporate Bond 20,000 units 25,939 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Copporate Bond 25,000 units 25,630 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Copporate Bond 25,000 units 25,430 Cisco Systems Inc. Step Coupon 6% Due 08/01/2013 Copporate Bond 25,000 units 25,430 Cisco Systems Inc. Step Coupon 6% Due 08/01/2013 Copporate Bond 25,000 units 25,430 Viscom Inc. 3.875% Due 01/15/2040 Copporate Bond 20,000 units 25,491 Viscom Inc. 3.875% due 12/15/2021 Copporate Bond 23,000 units 24,908 Gitigroup, Inc. 4.5% Due 01/14/2022 Copporate Bond 22,000 units 24,345 Federal Home Loan Mortgage Corporation Floating Rate Due 04/15/2037 Covernment Mortgage Backed Security 24,351 units 24,326 General Mills Inc. 5.65% Due	Rio Tinto Financial USA 3.75% Due 09/20/2021		
Goldman Sachs 5.25% Due 07/27/2021 Corporate Bond 23,000 units 26,196 New York Life Global Funding 2.45% Due 07/14/2016 Corporate Bond 25,000 units 26,094 Nomura Holdings Inc. 4.125% Due 01/19/2016 Corporate Bond 25,000 units 25,948 American Water Capital Corporation 6.593% Due 10/15/2037 Corporate Bond 20,000 units 25,939 Arrow Electronics Inc. 3.375% Due 11/01/2015 Corporate Bond 25,000 units 25,939 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Corporate Bond 25,000 units 25,939 Jackson National Life 5.375% Due 05/08/2013 Corporate Bond 25,000 units 25,430 Cisco Systems Inc. 5.5% Due 01/15/2040 Corporate Bond 20,000 units 25,430 Viacom Inc. 3.875% due 12/15/2021 Corporate Bond 20,000 units 25,067 Continental Airlines Pass-Through Trust 2007-1A 5.983% Due 04/19/2022 Corporate Bond 22,365 units 24,908 Citigroup, Inc. 4.5% Due 01/14/2022 Corporate Bond 22,000 units 24,325 Federal Home Loan Mortgage Corporation Floating Rate Due 04/15/2037 Government Mortgage Backed Security 24,351 units 24,326 ERAC USA Finance LLC 2.25% Due 01/10/2014 Corporate Bond 20,000 units 24,245 Citigroup, Inc. 5	Philips Electronics 7.2% Due 06/01/2026	•	
New York Life Global Funding 2.45% Due 07/14/2016 Corporate Bond 25,000 units 26,094 Nomura Holdings Inc. 4.125% Due 01/19/2016 Corporate Bond 25,000 units 26,094 American Water Capital Corporation 6.593% Due 10/15/2037 Corporate Bond 20,000 units 25,38 Arrow Electrion Inc. 3.375% Due 11/01/2015 Corporate Bond 25,000 units 25,39 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Corporate Bond 25,000 units 25,30 Jackson National Life 5.375% Due 05/08/2013 Corporate Bond 25,000 units 25,419 Gisco Systems Inc. 5.5% Due 01/15/2040 Corporate Bond 20,000 units 25,419 Viacom Inc. 3.875% due 12/15/2021 Corporate Bond 23,000 units 25,067 Continental Airlines Pass-Through Trust 2007-1A 5.983% Due 04/19/2022 Corporate Bond 22,000 units 24,908 Citigroup, Inc. 4.5% Due 01/14/2022 Corporate Bond 22,000 units 24,322 General Home Loan Mortgage Corporation Floating Rate Due 04/15/2037 Corporate Bond 20,000 units 24,316 ERAC USA Finance LLC 2.25% Due 01/10/2014 Corporate Bond 20,000 units 24,245 Clitigroup, Inc. 5.875% Due 05/29/2037 Corporate Bond 20,000 units 24,245 Clitigroup, Inc. 5.875% Due 01/10/2014<	Goldman Sachs 5.25% Due 07/27/2021		
Nomura Holdings Inc. 4.125% Due 01/19/2016 Corporate Bond 25,000 units 26,094 American Water Capital Corporation 6.593% Due 10/15/2037 Corporate Bond 20,000 units 25,948 Arrow Electronics Inc. 3.375% Due 11/01/2015 Corporate Bond 25,000 units 25,939 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Corporate Bond 25,000 units 25,630 Jackson National Life 5.375% Due 05/08/2013 Corporate Bond 25,000 units 25,430 Cisco Systems Inc. 5.5% Due 01/15/2040 Corporate Bond 20,000 units 25,419 Viacom Inc. 3.875% due 12/15/2021 Corporate Bond 23,000 units 25,067 Continental Airlines Pass-Through Trust 2007-1A 5.983% Due 04/19/2022 Corporate Bond 22,365 units 24,908 Citigroup, Inc. 4.5% Due 01/14/2022 Corporate Bond 22,000 units 24,545 Federal Home Loan Mortgage Corporation Floating Rate Due 04/15/2037 Government Mortgage Backed Security 24,351 units 24,322 ERAC USA Finance LLC 2.25% Due 01/10/2014 Corporate Bond 20,000 units 24,245 Citigroup, Inc. 5.875% Due 05/29/2037 Corporate Bond 20,000 units 24,088 Placer Dome Inc. 6.45% Due 10/15/2035 Corporate Bond 20,000 units 24,088	New York Life Global Funding 2.45% Due 07/14/2016	•	
American Water Capital Corporation 6.593% Due 10/15/2037 Corporate Bond 20,000 units 25,938 Arrow Electronics Inc. 3.375% Due 11/01/2015 Corporate Bond 25,000 units 25,939 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Corporate Bond 25,000 units 25,330 Jackson National Life 5.375% Due 05/08/2013 Corporate Bond 25,000 units 25,430 Cisco Systems Inc. 5.5% Due 01/15/2040 Corporate Bond 20,000 units 25,430 Viacom Inc. 3.875% due 12/15/2021 Corporate Bond 23,000 units 25,667 Continental Airlines Pass-Through Trust 2007-1A 5.983% Due 04/19/2022 Corporate Bond 22,000 units 24,456 Citigroup, Inc. 4.5% Due 01/14/2022 Corporate Bond 22,000 units 24,456 Federal Home Loan Mortgage Corporation Floating Rate Due 04/15/2037 Corporate Bond 20,000 units 24,351 units 24,322 General Mills Inc. 5.65% Due 02/15/2019 Corporate Bond 20,000 units 24,265 ERAC USA Finance LLC 2.25% Due 01/10/2014 Corporate Bond 20,000 units 24,000 units 24,265 Citigroup, Inc. 5.875% Due 05/29/2037 Corporate Bond 20,000 units 26,000 units 24,000 Corporate Bond 20,000 units 26,000 units 2	Nomura Holdings Inc. 4.125% Due 01/19/2016		
Arrow Electronics Inc. 3.375% Due 11/01/2015 Corporate Bond 25,000 units 25,939 Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Corporate Bond 25,000 units 25,630 Jackson National Life 5.375% Due 05/08/2013 Corporate Bond 25,000 units 25,430 Cisco Systems Inc. 5.5% Due 01/15/2040 Corporate Bond 20,000 units 25,419 Viacom Inc. 3.875% due 12/15/2021 Corporate Bond 23,000 units 25,067 Continental Airlines Pass-Through Trust 2007-1A 5.983% Due 04/19/2022 Corporate Bond 22,365 units 24,908 Citigroup, Inc. 4.5% Due 01/14/2022 Corporate Bond 22,000 units 24,322 Federal Home Loan Mortgage Corporation Floating Rate Due 04/15/2037 Government Mortgage Backed Security 24,351 units 24,322 General Mills Inc. 5.65% Due 02/15/2019 Corporate Bond 20,000 units 24,245 ERAC USA Finance LLC 2.25% Due 01/10/2014 Corporate Bond 20,000 units 24,068 Citigroup, Inc. 5.875% Due 05/29/2037 Corporate Bond 20,000 units 24,068 Placer Dome Inc. 6.45% Due 10/15/2035 Corporate Bond 20,000 units 23,842	American Water Capital Corporation 6.593% Due 10/15/2037	•	
Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013 Corporate Bond 25,000 units 25,630 Jackson National Life 5.375% Due 05/08/2013 Corporate Bond 25,000 units 25,430 Cisco Systems Inc. 5.5% Due 01/15/2040 Corporate Bond 20,000 units 25,419 Viacom Inc. 3.875% due 12/15/2021 Corporate Bond 23,000 units 25,067 Continental Airlines Pass-Through Trust 2007-1A 5.983% Due 04/19/2022 Corporate Bond 22,365 units 24,908 Citigroup, Inc. 4.5% Due 01/14/2022 Corporate Bond 22,000 units 24,322 Federal Home Loan Mortgage Corporation Floating Rate Due 04/15/2037 Government Mortgage Backed Security 24,351 units 24,316 ERAC USA Finance LLC 2.25% Due 01/10/2014 Corporate Bond 20,000 units 24,245 Citigroup, Inc. 5.875% Due 05/29/2037 Corporate Bond 20,000 units 24,245 Placer Dome Inc. 6.45% Due 10/15/2035 Corporate Bond 20,000 units 23,842	Arrow Electronics Inc. 3.375% Due 11/01/2015		
Jackson National Life 5.375% Due 05/08/2013Corporate Bond 25,000 units25,430Cisco Systems Inc. 5.5% Due 01/15/2040Corporate Bond 20,000 units25,119Viacom Inc. 3.875% due 12/15/2021Corporate Bond 23,000 units25,067Continental Airlines Pass-Through Trust 2007-1A 5.983% Due 04/19/2022Corporate Bond 22,365 units24,908Citigroup, Inc. 4.5% Due 01/14/2022Corporate Bond 22,000 units24,545Federal Home Loan Mortgage Corporation Floating Rate Due 04/15/2037Government Mortgage Backed Security 24,351 units24,322General Mills Inc. 5.65% Due 02/15/2019Corporate Bond 20,000 units24,316ERAC USA Finance LLC 2.25% Due 01/10/2014Corporate Bond 24,000 units24,245Citigroup, Inc. 5.875% Due 05/29/2037Corporate Bond 20,000 units24,008Placer Dome Inc. 6.45% Due 10/15/2035Corporate Bond 20,000 units23,842	Electric Data Systems Inc. Step Coupon 6% Due 08/01/2013	•	
Cisco Systems Inc. 5.5% Due 01/15/2040 Corporate Bond 20,000 units 25,419 Viacom Inc. 3.875% due 12/15/2021 Corporate Bond 23,000 units 25,067 Continental Airlines Pass-Through Trust 2007-1A 5.983% Due 04/19/2022 Corporate Bond 22,365 units 24,908 Citigroup, Inc. 4.5% Due 01/14/2022 Corporation Floating Rate Due 04/15/2037 Corporate Bond 22,000 units 24,351 units 24,352 General Mills Inc. 5.65% Due 02/15/2019 Corporate Bond 20,000 units 24,316 ERAC USA Finance LLC 2.25% Due 01/10/2014 Corporate Bond 24,000 units 24,265 Citigroup, Inc. 5.875% Due 05/29/2037 Corporate Bond 20,000 units 24,000 units 24,006 Placer Dome Inc. 6.45% Due 10/15/2035 Corporate Bond 20,000 units 23,842	Jackson National Life 5.375% Due 05/08/2013		
Viacom Inc. 3.875% due 12/15/2021 Continental Airlines Pass-Through Trust 2007-1A 5.983% Due 04/19/2022 Corporate Bond 22,000 units Corporate Bond 20,000 units	Cisco Systems Inc. 5.5% Due 01/15/2040	•	
Continental Airlines Pass-Through Trust 2007-1A 5.983% Due 04/19/2022 Corporate Bond 22,365 units 24,908 Citigroup, Inc. 4.5% Due 01/14/2022 Corporation Floating Rate Due 04/15/2037 Government Mortgage Backed Security 24,351 units 24,322 General Mills Inc. 5.65% Due 02/15/2019 Corporate Bond 20,000 units 24,316 ERAC USA Finance LLC 2.25% Due 01/10/2014 Corporate Bond 24,000 units 24,245 Citigroup, Inc. 5.875% Due 05/29/2037 Corporate Bond 20,000 units 24,000 units 24,008 Placer Dome Inc. 6.45% Due 10/15/2035 Corporate Bond 20,000 units 23,842	Viacom Inc. 3.875% due 12/15/2021		
Citigroup, Inc. 4.5% Due 01/14/2022 Federal Home Loan Mortgage Corporation Floating Rate Due 04/15/2037 Government Mortgage Backed Security 24,351 units 24,322 General Mills Inc. 5.65% Due 02/15/2019 Corporate Bond 20,000 units Corporate Bond 24,000 units 24,245 Citigroup, Inc. 5.875% Due 05/29/2037 Corporate Bond 20,000 units 24,068 Placer Dome Inc. 6.45% Due 10/15/2035 Corporate Bond 20,000 units 23,842	Continental Airlines Pass-Through Trust 2007-1A 5.983% Due 04/19/2022	•	
Federal Home Loan Mortgage Corporation Floating Rate Due 04/15/2037 Government Mortgage Backed Security 24,351 units 24,322 General Mills Inc. 5.65% Due 02/15/2019 Corporate Bond 20,000 units 24,316 ERAC USA Finance LLC 2,25% Due 01/10/2014 Corporate Bond 24,000 units 24,245 Citigroup, Inc. 5.875% Due 05/29/2037 Corporate Bond 20,000 units 24,008 Placer Dome Inc. 6.45% Due 10/15/2035 Corporate Bond 20,000 units 23,842	Citigroup, Inc. 4.5% Due 01/14/2022		
General Mills Inc. 5.65% Due 02/15/2019 Corporate Bond 20,000 units 24,316 ERAC USA Finance LLC 2.25% Due 01/10/2014 Corporate Bond 24,000 units 24,245 Citigroup, Inc. 5.875% Due 05/29/2037 Corporate Bond 20,000 units 24,068 Placer Dome Inc. 6.45% Due 10/15/2035 Corporate Bond 20,000 units 23,842		•	
ERAC USA Finance LLC 2.25% Due 01/10/2014 Corporate Bond 24,000 units 24,245 Citigroup, Inc. 5.875% Due 05/29/2037 Corporate Bond 20,000 units 24,068 Placer Dome Inc. 6.45% Due 10/15/2035 Corporate Bond 20,000 units 23,842			
Citigroup, Inc. 5.875% Due 05/29/2037 Corporate Bond 20,000 units 24,048 Placer Dome Inc. 6.45% Due 10/15/2035 Corporate Bond 20,000 units 23,842	ERAC USA Finance LLC 2.25% Due 01/10/2014	•	
Placer Dome Inc. 6.45% Due 10/15/2035 Corporate Bond 20,000 units 23,842			
Corporate Bond 20,000 units 23,842	Placer Dome Inc. 6.45% Due 10/15/2035		
	FPL Group Capital Inc. 6% Due 03/01/2019	•	

Identity of Issue	Description of Leavestown	Comment Value
Northrop Grumman 5.05% Due 08/01/2019	Description of Investment	Current Value
United States Treasury Bonds Inflation Index 3.875% Due 04/15/2029	Corporate Bond 20,000 units	23,345
Cisco Systems Inc. 4.45% Due 01/15/2020	Index Linked Government Bonds 10,000 units	23,323
Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 06/16/2033	Corporate Bond 20,000 units	23,191
Norfolk Southern Corporation 5.59% Due 05/17/2025	Government Mortgage Backed Security 22,856 units	22,544
CNA Financial Corporation 5.85% Due 12/15/2014	Corporate Bond 18,000 units	22,105
Fannie Mae Remic Trust 1997-30 8% Due 05/18/2027	Corporate Bond 20,000 units	21,714
Fannie Mae Remic Trust 2010-43 4.5% Due 02/25/2025	Government Mortgage Backed Security 110,368 units	21,689
Jefferies Group 5.5% Due 03/15/2016	Government Mortgage Backed Security 317,019 units	21,662
State Street Corporation 4.3% Due 05/30/2014	Corporate Bond 20,000 units	21,300
Southern Calafornia Edison 4.05% Due 03/15/2042	Corporate Bond 20,000 units	21,079
Lincoln National Corporation 4.2% Due 03/15/2022	Corporate Bond 20,000 units	20,790
	Corporate Bond 19,000 units	20,384
Charles Schwab Corporation 3.225% Due 09/01/2022	Corporate Bond 20,000 units	20,297
Morgan Stanley 5.3% Due 03/01/2013	Corporate Bond 20,000 units	20,109
American Airlines Pass Through Trust 5.25% Due 07/31/2022	Corporate Bond 18,945 units	19,916
Nabors Industries Inc. 9.25% Due 01/15/2019	Corporate Bond 15,000 units	19,831
Ryder Systems Inc. 3.6% Due 03/16/2016	Corporate Bond 18,000 units	18,897
Waste Management Inc. 2.9% Due 09/15/2022	Corporate Bond 19,000 units	18,800
Medco Health 7.125% Due 03/15/2018	Corporate Bond 15,000 units	18,697
Nucor Corporation 5.85% Due 06/01/2018	Corporate Bond 15,000 units	18,278
Waste Management Inc. 4.6% Due 03/01/2021	Corporate Bond 16,000 units	18,130
PepsiCo Inc. 1.25% Due 08/13/2017	Corporate Bond 18,000 units	18,068
Nisource Financial Corporation 6.25% Due 12/15/2040	Corporate Bond 15,000 units	17,950
Berkshire Hathaway Inc. 2.45% Due 12/15/2015	Corporate Bond 17,000 units	17,872
U S Bancorp 3% Due 03/15/2022	Corporate Bond 17,000 units	17,680
Bank of America Corporation 5.00% Due 05/13/2021*	Corporate Bond 15,000 units	17,125
Federal Home Loan Mortgage Corporation Pool #M30262 5% Due 03/1/2017	Government Mortgage Backed Security 16,215 units	17,070
Consolidated Edison Company 4.2% Due 03/15/2042	Corporate Bond 16,000 units	17,052
ACE INA Holdings Inc. 5.6% Due 05/15/2015	Corporate Bond 15,000 units	16,650
American Airlines 2011-2 8.625% Due 04/15/2023	Corporate Bond 15,982 units	16,582
Carolina Power & Light 2.8% Due 05/15/2022	Corporate Bond 16,000 units	16,431
PACCAR Financial Corporation 1.6% Due 03/15/2017	Corporate Bond 16,000 units	16,251
Fannie Mae 5% Due 03/25/2023	Government Mortgage Backed Security 195,693 units	16,014
SABMiller PLC 5.7% Due 01/15/2014	Corporate Bond 15,000 units	15,773
Burlington Northern and Santa Fe Railway Company 3.05% Due 09/01/2022	Corporate Bond 15,000 units	15,502
Duke Energy Corporation 6% Due 01/15/2038		15,361
Vodafone Group PLC 2.5% Due 09/26/2022	Corporate Bond 12,000 units	
Public Service Company of Oklahoma 4.4% Due 02/01/2021	Corporate Bond 15,000 units	14,941
San Diego Gas & Electric 3.95% Due 11/15/2041	Corporate Bond 13,000 units	14,750
Shell International Finance 6.375% Due 12/15/2038	Corporate Bond 14,000 units	14,431
Fannie Mae Remic Series 2008-80 5.60825% Due 09/25/2038	Corporate Bond 10,000 units	14,050
Amerada Hess Corporation 7.875% Due 10/01/2029	Government Mortgage Backed Security 112,465 units	13,937
Wal-Mart Stores Inc. 6.2% Due 04/15/2038	Corporate Bond 10,000 units	13,904
CBS Corporation 8.875% Due 05/15/2019	Corporate Bond 10,000 units	13,589
Ginnie Mae 2008-071 Remic Pass-Through Floating Rate Due 08/20/2038	Corporate Bond 10,000 units	13,488
Lincoln National Corporation 4.85% Due 06/24/2021	Government Mortgage Backed Security 104,935 units	13,481
Southern Company 1.95% Due 09/01/2016	Corporate Bond 12,000 units	13,463
	Corporate Bond 13,000 units	13,397
Nisource Financial Corporation 3.85% Due 02/15/2023	Corporate Bond 13,000 units	13,359
Fannie Mae 2009-18 5% Due 03/25/2024	Government Mortgage Backed Security 156,770 units	13,288
Westinghouse Electric Corporation 7.875% Due 09/01/23	Corporate Bond 10,000 units	13,288
Florida Power & Light Company 5.95% Due 10/01/2033	Corporate Bond 10,000 units	13,025
Bank of America Auto Trust 1.31% Due 07/15/2014*	Asset Backed Security 12,986 units	12,996
News America Inc. 6.65% Due 11/15/2037	Corporate Bond 10,000 units	12,922
Public Service Company of Colorado 2.25% Due 09/15/2022	Corporate Bond 13,000 units	12,903
Ginnie Mae 2001-53 Remic Trust Due 10/20/2031	Government Mortgage Backed Security 139,040 units	12,868
HCP Inc. 3.75% Due 02/01/2019	Corporate Bond 12,000 units	12,664
Kroger Company 5.4% Due 07/15/2040	Corporate Bond 11,000 units	12,193
Kroger Company 6.15% Due 01/15/2020	Corporate Bond 10,000 units	12,185

Identity of Issue	Description of Investment	Current	Value
Fannie Mae Preassign 00470 7% Due 06/25/2033	Government Mortgage Backed Security 64,692 units	11,604	
Aon Corporation 3.5% Due 09/30/2015	Corporate Bond 11,000 units	11,585	
Capital One Financial Corporation 1% Due 11/06/2015	Corporate Bond 11,000 units	10,963	
BAE Systems Holdings Inc. 5.2% Due 08/15/2015	Corporate Bond 10,000 units	10,951	
Citigroup, Inc. 6.125% Due 08/25/2036	Corporate Bond 10,000 units	10,899	
Fannie Mae Remic Trust 2008-53 Variable Rate Due 07/25/2038	Government Mortgage Backed Security 65,038 units	10,841	
Citigroup, Inc. 4.75% Due 05/19/2015	Corporate Bond 10,000 units	10,780	
Fannie Mae Remic Trust 2006-21 5.5% Due 03/25/2029	Government Mortgage Backed Security 10,410 units	10,522	
General Electric Capital Corporation 5.3% Due 02/11/2021	Corporate Bond 9,000 units	10,447	
Rabobank Nederland 2.125% Due 10/13/2015*	Corporate Bond 10,000 units	10,321	
AT&T Inc. 4.35% Due 06/15/2045	Corporate Bond 10,000 units	10,045	
Arizona Public Service Company 4.5% Due 04/01/2042	Corporate Bond 9,000 units	9,571	
Federal Home Loan Mortgage Corporation Series 3219 6% Due 04/15/2036	Government Mortgage Backed Security 68,174 units	9,540	
American Water Capital Corporation 4.3% Due 12/01/2042	Corporate Bond 9,000 units	9,347	
PSEG Power LLC 4.15% Due 09/15/2021	Corporate Bond 8,000 units	8,766	
Federal Home Loan Mortgage Corporation Series 2326 6.5% Due 06/15/2031	Government Mortgage Backed Security 7,494 units	8,613	
Continental Airlines Inc. 4% Due 10/29/2024	Corporate Bond 8,000 units	8,420	
Noble Holdings International 3.95% Due 03/15/2022	Corporate Bond 8,000 units	8,419	
Fannie Mae Remic Series 2009-9 5% Due 02/25/2024	Government Mortgage Backed Security 84,234 units	7,835	
Newell Rubbermaid 4.7% Due 08/15/2020		7,731	
Shell International Finance 3.1% Due 06/28/2015	Corporate Bond 7,000 units	7,416	
Chubb Corporation 5.75% Due 05/15/2018	Corporate Bond 6,000 units	7,374	
Principal Financial Group 1.85% Due 11/15/2017	Corporate Bond 6,000 units	6,032	
Principal Life Global Funding 1% Due 12/11/2015	Corporate Bond 6,000 units		
Viacom Inc. 4.5% Due 02/27/2042	Corporate Bond 6,000 units	5,991	
Federal Home Loan Mortgage Corporation Preassign 00482 6.5% Due 03/15/2033	Corporate Montages Peopled Constitute 27 252 units	5,919	
Bear Stearns Asset Backed Securities Trust Adjustable Rate Due 12/25/2033	Government Mortgage Backed Security 27,252 units	5,696	
John Deere Owner Trust 1.28999996185% Due 01/15/2016	Asset Backed Security 6,478 units	5,518	
Ginnie Mae 2003-076 Remic Pass-Through Variable Rate Due 09/20/2031	Asset Backed Security 4,488 units	4,511	
Residential Asset Mortgage Products Inc. Floating Rate Due 03/25/2033	Government Mortgage Backed Security 70,440 units	2,932	
Xcel Energy, Inc. 4.8% Due 09/15/2041	Asset Backed Security 2,114 units	1,772	
Wisconsin Power & Light Company 2.95% Due 09/15/2021	Corporate Bond 1,000 units	1,122 1,047	
Total Fixed Income Asset Class	Corporate Bond 1,000 units	1,04/	225,940,802
			-,,
High Yield Asset Class:			
Blackrock High Yield Bond Fund Northern Trust Global Investments Collective Daily Short Term Investment Fund*	Mutual Fund 8,460,113 units	68,442,312	
Total High Yield Asset Class	Collective trust fund 4,442,713 units	4,442,713	72,885,025
			,,
Inflation Protection Asset Class:			
Vanguard Inflation Protected Fund Northern Trust Global Investments Collective Daily Tips Index Fund- Non Lending*	Mutual Fund 1,720,992 units	49,117,121	
Total Inflation Protection Asset Class	Collective trust fund 19,549 units	2,747,985	51,865,106
			31,000,100
International Growth Asset Class:			
GE Institutional International Equity Fund	Mutual Fund 10,546,098 units	117,588,989	
Artisan International Fund*	Collective trust fund 2,415,977 units	39,646,178	
Northern Trust Global Investments Collective Daily EAFE Index Fund - Non Lending*	Collective trust fund 57,383 units	12,594,892	
Cash and cash equivalent	Cash and cash equivalent	11,602	
Northern Trust Global Investments Collective Daily Short Term Investment Fund*	Collective trust fund 96 units	96	
Total International Growth Asset Class			169,841,757
International Value Asset Class:			
Dodge & Cox International Fund	Mutual Fund 5,755,697 units	199,377,358	
Northern Trust Global Investments Collective Daily EAFE Index Fund - Non Lending*	Collective trust fund 32,965 units	7,235,472	
Northern Trust Global Investments Collective Daily Short Term Investment Fund*	Collective trust fund 1 unit	1	

Identity of Issue	Description of Investment	Current Value
Total International Value Asset Class		206,612,831
Large Cap Growth Asset Class:		
Northern Trust Global Investments Collective Daily Russell 1000 Growth Index Fund - Non Lending*	Callagation transferral 07 250 units	10.050.004
•	Collective trust fund 97,350 units	18,058,984
Apple Inc.	Common and preferred stock 32,350 shares	17,243,515
Google Inc. Class A	Common and preferred stock 19,130 shares	13,570,248
Visa Inc. Class A	Common and preferred stock 72,620 shares	11,007,740
Amazon.com Inc.	Common and preferred stock 36,810 shares	9,244,463
Salesforce.com Inc.	Common and preferred stock 47,530 shares	7,989,793
Qualcomm Inc.	Common and preferred stock 126,598 shares	7,851,608
Allergan Inc.	Common and preferred stock 68,470 shares	6,280,753
priceline.com Inc.	Common and preferred stock 9,003 shares	5,592,664
Schlumberger Limited	Common and preferred stock 73,960 shares	5,124,688
Intuitive Surgical, Inc.	Common and preferred stock 9,350 shares	4,584,959
Microsoft Corporation	Common and preferred stock 164,097 shares	4,386,313
Nike Inc. Class B	Common and preferred stock 80,240 shares	4,140,384
Coach Inc.	Common and preferred stock 72,010 shares	3,997,275
Northern Trust Global Investments Collective Daily Short Term Investment Fund*	Collective trust fund 3,982,595 units	3,982,595
Alexion Pharmaceuticals Inc.	Common and preferred stock 41,750 shares	3,916,568
F5 Networks Inc.	Common and preferred stock 40,010 shares	3,886,972
Praxair Inc.	Common and preferred stock 35,480 shares	3,883,286
EMC Corporation	Common and preferred stock 148,970 shares	3,768,941
International Business Machines Corporation	Common and preferred stock 19,184 shares	3,674,695
National Oilwell Varco, Inc.	Common and preferred stock 50,770 shares	3,470,130
Starbucks Corporation	Common and preferred stock 64,504 shares	3,458,704
Accenture PLC	Common and preferred stock 51,560 shares	3,428,740
ASML Holding N. V.	Common and preferred stock 51,590 shares	3,322,912
Honeywell International Inc.	Common and preferred stock 49,140 shares	3,118,916
CBS Corporation Class B	Common and preferred stock 78,720 shares	2,995,297
Chipotle Mexican Grill Inc.	Common and preferred stock 9,877 shares	2,938,012
Philip Morris International Inc.	Common and preferred stock 33,500 shares	2,801,940
Cerner Corporation	Common and preferred stock 36,000 shares	2,795,040
Facebook Inc.	Common and preferred stock 99,000 shares	2,636,370
Walt Disney Company	Common and preferred stock 52,290 shares	2,603,519
Teradata Corporation	Common and preferred stock 40,390 shares	2,499,737
eBay Inc.	Common and preferred stock 48,860 shares	2,492,837
Citrix Systems, Inc.	Common and preferred stock 40,000 shares	2,401,190
Las Vegas Sands Corporation		2,400,320
Regeneron Pharmaceuticals, Inc.	Common and preferred stock 52,000 shares Common and preferred stock 13,800 shares	2,360,766
Red Hat Inc.	,	
Costco Wholesale Corporation	Common and preferred stock 44,570 shares	2,360,427
Cummins Inc.	Common and preferred stock 23,700 shares	2,340,849
Intuit Inc.	Common and preferred stock 21,200 shares	2,297,021
	Common and preferred stock 37,920 shares	2,256,240
T Rowe Price Group Inc.	Common and preferred stock 33,750 shares	2,198,138
Precision Castparts Corporation	Common and preferred stock 11,380 shares	2,155,600
Ralph Lauren Corporation Class A	Common and preferred stock 14,330 shares	2,148,353
FMC Technologies Inc.	Common and preferred stock 50,000 shares	2,141,500
Home Depot Inc.	Common and preferred stock 34,120 shares	2,110,322
IntercontinentalExchange, Inc.	Common and preferred stock 17,000 shares	2,104,770
Mastercard, Inc. Class A	Common and preferred stock 4,260 shares	2,092,853
Comcast Corporation Class A	Common and preferred stock 55,960 shares	2,091,785
Nordstrom, Inc.	Common and preferred stock 37,420 shares	2,001,970
Anheuser-Busch InBev	Common and preferred stock 21,780 shares	1,903,790
Gilead Sciences Inc.	Common and preferred stock 25,910 shares	1,903,090
American Tower Corporation	Common and preferred stock 24,320 shares	1,879,206
Estee Lauder Companies Inc. Class A	Common and preferred stock 31,330 shares	1,875,414
McDonalds Corporation	Common and preferred stock 20,810 shares	1,835,650
Occidental Petroleum Corporation	Common and preferred stock 23,850 shares	1,827,149

Identity of Issue	Description of Investment	Current Value
Monsanto Company	Common and preferred stock 19,030 shares	1,801,190
JP Morgan Chase & Company*	Common and preferred stock 38,780 shares	1,705,157
Ametek Inc.	Common and preferred stock 44,832 shares	1,684,338
Whole Foods Market Inc.	Common and preferred stock 18,300 shares	1,671,339
Novo-Nordisk A/S	Common and preferred stock 10,170 shares	1,659,846
Anadarko Petroleum Corporation	Common and preferred stock 21,980 shares	1,633,334
Abbott Laboratories	Common and preferred stock 24,720 shares	1,619,160
Cameron International Corporation	Common and preferred stock 28,400 shares	1,603,464
Biomarin Pharmaceutical Inc.	Common and preferred stock 32,000 shares	1,576,000
Southwestern Energy	Common and preferred stock 47,000 shares	1,570,270
Johnson & Johnson	Common and preferred stock 21,460 shares	1,504,346
Kansas City Southern	Common and preferred stock 17,450 shares	1,456,726
Covidien PLC	Common and preferred stock 24,810 shares	1,432,529
Wells Fargo & Company*	Common and preferred stock 41,220 shares	1,408,900
CVS Caremark Corporation		
Omnicom Group Inc.	Common and preferred stock 29,090 shares	1,406,502
Eaton Corporation PLC	Common and preferred stock 27,760 shares	1,386,890
VMware Inc.	Common and preferred stock 25,510 shares	1,382,642
	Common and preferred stock 14,610 shares	1,375,385
Stryker Corporation	Common and preferred stock 24,980 shares	1,369,404
SAP AG	Common and preferred stock 17,020 shares	1,368,068
TJX Companies Inc.	Common and preferred stock 32,030 shares	1,359,674
Cognizant Technology Solutions Corporation Class A	Common and preferred stock 18,240 shares	1,350,672
Paychex Inc.	Common and preferred stock 41,020 shares	1,277,363
Trimble Navigation, Limited	Common and preferred stock 20,750 shares	1,240,435
Coca-Cola Company	Common and preferred stock 33,737 shares	1,222,966
Starwood Hotels & Resorts Worldwide Inc.	Common and preferred stock 21,140 shares	1,212,590
TIBCO Software, Inc.	Common and preferred stock 54,149 shares	1,191,819
Parker-Hannifin Corporation	Common and preferred stock 13,870 shares	1,179,782
Chevron Corporation	Common and preferred stock 10,820 shares	1,170,075
Limited Brands	Common and preferred stock 24,600 shares	1,157,676
United Technologies Corporation	Common and preferred stock 14,040 shares	1,151,420
Fortinet Inc.	Common and preferred stock 54,100 shares	1,139,887
Northern Trust Corporation*	Common and preferred stock 22,650 shares	1,136,124
Agilent Technologies Inc.	Common and preferred stock 27,750 shares	1,136,085
Amphenol Corporation Class A	Common and preferred stock 17,450 shares	1,129,015
Actavis Inc.	Common and preferred stock 13,040 shares	1,121,440
Mondelez International Inc.	Common and preferred stock 43,210 shares	1,100,559
Church & Dwight Inc.	Common and preferred stock 20,460 shares	1,096,042
Medtronic Inc.	Common and preferred stock 26,360 shares	1,081,287
Genuine Parts Company	Common and preferred stock 17,000 shares	1,080,860
Athenahealth Inc.	Common and preferred stock 14,000 shares	1,028,300
Adobe Systems Inc.	Common and preferred stock 27,170 shares	1,023,766
Michael Kors Holdings Limited	Common and preferred stock 19,780 shares	1,009,373
Catamaran Corporation	Common and preferred stock 21,030 shares	990,723
Ecolab, Inc.	Common and preferred stock 13,770 shares	990,063
Chicago Bridge & Iron Company	Common and preferred stock 20,890 shares	968,252
Diageo Capital PLC	Common and preferred stock 8,240 shares	960,619
Bed Bath & Beyond Inc.	Common and preferred stock 0,240 shares	957,403
Cardinal Health Inc.	Common and preferred stock 17,124 shares	947,552
Harley-Davidson Motor Company	Common and preferred stock 29,010 shares	945,054
United Parcel Service Inc. Class B	Common and preferred stock 19,530 shares	939,320
VF Corporation		
Joy Global Inc.	Common and preferred stock 6,180 shares	932,995
Paccar Inc.	Common and preferred stock 14,590 shares	930,550
	Common and preferred stock 20,540 shares	928,613
Verisk Analytics Inc. Class A	Common and preferred stock 17,890 shares	912,390
Biogen Idec Inc.	Common and preferred stock 6,160 shares	903,487
CF Industries Holdings, Inc.	Common and preferred stock 4,370 shares	887,809
Shire PLC	Common and preferred stock 9,610 shares	885,850

Identity of Issue	Description of Investment	Current V	Value
Edwards Lifesciences Corporation	Common and preferred stock 9,490 shares	855,713	
Dollar General Corporation	Common and preferred stock 19,210 shares	846,969	
Crown Castle International Corporation	Common and preferred stock 10,870 shares	784,379	
Tractor Supply Company	Common and preferred stock 8,650 shares	764,314	
Halliburton Company	Common and preferred stock 21,650 shares	751,039	
Illumina, Inc.	Common and preferred stock 13,470 shares	748,797	
Ingersoll-Rand PLC	Common and preferred stock 15,560 shares	746,258	
Avago Technologies Limited	Common and preferred stock 21,810 shares	690,505	
Oracle Corporation	Common and preferred stock 19,740 shares	657,737	
Stericycle, Inc.	Common and preferred stock 5,710 shares	532,572	
Cooper Companies Inc.	Common and preferred stock 4,810 shares	444,829	
Discovery Communications Inc.	Common and preferred stock 1,130 shares	71,732	
Total Large Cap Growth Asset Class	Common and presented stock 1,100 shares	71,752	306,623,225
			300,023,223
Large Cap Index Asset Class:			
Blackrock Equity Index Fund F*	Collective trust fund 20,759,984 units	497,201,610	
Northern Trust Global Investments Collective Daily S&P 500 Equity Index Fund - Non Lending*	Collective trust fund 7,468 units		
Total Large Cap Index Asset Class	Conective trust rund 7,406 units	32,844,451	F30 04C 0C1
Total Large Cup Index 1155ct Class			530,046,061
Large Cap Value Asset Class:			
Northern Trust Collective Russell 1000 Value Index Fund - Non Lending*	Callinating treat for 201 C10	F 000 101	
_	Collective trust fund 31,613 units	5,909,161	
Exxon Mobil Corporation	Common and preferred stock 35,725 shares	3,091,999	
JP Morgan Chase & Company*	Common and preferred stock 67,749 shares	2,978,924	
Northern Trust Global Investments Collective Daily Short Term Investment Fund*	Collective trust fund 2,454,750 units	2,454,750	
Chevron Corporation	Common and preferred stock 22,176 shares	2,398,113	
Wells Fargo & Company*	Common and preferred stock 67,158 shares	2,295,460	
Merck & Company Inc.	Common and preferred stock 55,908 shares	2,288,874	
Pfizer Inc.	Common and preferred stock 85,436 shares	2,142,735	
Comcast Corporation Class A	Common and preferred stock 54,321 shares	2,030,519	
Citigroup, Inc.	Common and preferred stock 51,231 shares	2,026,698	
General Electric Company	Common and preferred stock 94,304 shares	1,979,441	
Noble Energy Inc.	Common and preferred stock 18,474 shares	1,879,545	
Sanofi-Aventis	Common and preferred stock 39,166 shares	1,855,685	
UnitedHealth Group Inc.	Common and preferred stock 33,323 shares	1,807,440	
Hess Corporation LLC	Common and preferred stock 34,009 shares	1,801,117	
State Street Corporation	Common and preferred stock 37,910 shares	1,782,149	
Motorola Solutions Inc.	Common and preferred stock 31,180 shares	1,736,102	
Ameriprise Financial Inc.	Common and preferred stock 27,316 shares	1,710,801	
PepsiCo Inc.	Common and preferred stock 24,693 shares	1,689,742	
Norfolk Southern Corporation	Common and preferred stock 27,189 shares	1,681,368	
Edison International	Common and preferred stock 36,286 shares	1,639,764	
PNC Financial Services Group	Common and preferred stock 28,020 shares	1,633,846	
Discover Financial Services	Common and preferred stock 42,313 shares	1,631,166	
Lowes Companies Inc.	Common and preferred stock 45,734 shares	1,624,472	
MetLife Inc.*	Common and preferred stock 48,963 shares	1,612,841	
Northrop Grumman Corporation	Common and preferred stock 23,831 shares	1,610,499	
Fifth Third Bancorp	Common and preferred stock 103,831 shares	1,577,193	
Oracle Corporation	Common and preferred stock 46,667 shares	1,554,944	
Weyerhaeuser Company	Common and preferred stock 55,739 shares	1,550,659	
AT&T Inc.	Common and preferred stock 45,859 shares	1,545,907	
Procter & Gamble Company	Common and preferred stock 22,427 shares	1,522,569	
Liberty Interactive Corporation	Common and preferred stock 22,427 snares Common and preferred stock 75,469 shares	1,485,230	
Schlumberger Limited			
Honeywell International Inc.	Common and preferred stock 21,416 shares	1,483,915	
Dover Corporation	Common and preferred stock 23,180 shares	1,471,235	
Unilever N. V.	Common and preferred stock 22,065 shares	1,449,891	
	Common and preferred stock 37,780 shares	1,446,974	
E. I. du Pont de Nemours & Company	Common and preferred stock 31,761 shares	1,428,292	

Common and preferred stock 24,729 shares

Covidien PLC

1,427,852

Identity of Issue	Description of Investment	Current	Value
Eaton Corporation PLC	Common and preferred stock 26,336 shares	1,427,411	
CVS Caremark Corporation	Common and preferred stock 29,368 shares	1,419,943	
Texas Instruments Inc.	Common and preferred stock 45,549 shares	1,409,286	
Firstenergy Corporation	Common and preferred stock 33,317 shares	1,391,318	
Vodafone Group PLC	Common and preferred stock 55,149 shares	1,389,203	
Unum Group	Common and preferred stock 66,511 shares	1,384,759	
Travelers Companies Inc.	Common and preferred stock 19,064 shares	1,369,176	
Coca-Cola Enterprises Inc.	Common and preferred stock 42,874 shares	1,360,392	
Omnicom Group Inc.	Common and preferred stock 27,163 shares	1,357,063	
Bristol-Myers Squibb Company	Common and preferred stock 41,392 shares	1,348,965	
Viacom Inc. Class B	Common and preferred stock 25,165 shares	1,327,202	
Bank of America Corporation*	Common and preferred stock 114,122 shares	1,323,815	
Target Corporation	Common and preferred stock 22,362 shares	1,323,160	
EOG Resources Inc.	Common and preferred stock 10,638 shares	1,284,964	
Forest Laboratories Inc.	Common and preferred stock 34,773 shares	1,228,182	
General Motors Company	Common and preferred stock 42,372 shares	1,221,585	
Stanley Black & Decker Inc.	Common and preferred stock 16,120 shares	1,192,396	
Transocean Limited	Common and preferred stock 26,287 shares	1,173,715	
Cisco Systems Inc.	Common and preferred stock 58,797 shares	1,155,361	
Calpine Corporation	Common and preferred stock 63,632 shares	1,153,648	
Vulcan Materials Company	Common and preferred stock 22,108 shares	1,150,721	
eBay Inc.	Common and preferred stock 22,525 shares	1,149,226	
Centurytel Inc.	Common and preferred stock 29,293 shares	1,145,942	
Baxter International Inc.	Common and preferred stock 16,842 shares	1,122,688	
US Bancorp	Common and preferred stock 34,795 shares	1,111,352	
Microsoft Corporation	Common and preferred stock 38,399 shares	1,026,405	
HCA Holdings, Inc.	Common and preferred stock 32,941 shares	993,830	
CBS Corporation Class B	Common and preferred stock 26,030 shares	990,442	
Legg Mason Inc.	Common and preferred stock 20,000 shares Common and preferred stock 37,105 shares	954,341	
NRG Energy Inc.	Common and preferred stock 40,691 shares	935,486	
Google Inc. Class A	Common and preferred stock 40,051 shares	886,713	
Apple Inc.	Common and preferred stock 1,548 shares	825,130	
SM Energy Company	•	817,870	
Applied Materials Inc.	Common and preferred stock 15,665 shares		
AOL Inc.	Common and preferred stock 68,744 shares	786,431	
DIRECTV	Common and preferred stock 25,419 shares	752,657	
Goodyear Tire & Rubber Company	Common and preferred stock 14,671 shares	735,897	
Consol Energy Inc.	Common and preferred stock 51,931 shares	717,167	
	Common and preferred stock 18,455 shares	592,406	
Total Large Cap Value Asset Class			116,174,120
Participant Self-Directed Accounts	Various investments		202,742,770
Real Estate Investment Trust (REIT) Asset Class:			
Vanguard Specialized Portfolios REIT Index Fund Institutional Class	Mutual Fund 5,253,307 units	75,805,226	
Northern Trust Global Investments Collective Daily Short Term Investment Fund*	Collective trust fund 4,862,434 units	4,862,434	
Total Real Estate Investment Trust (REIT) Asset Class			80,667,660
Small-Mid Cap Growth Asset Class:			
Northern Trust Global Investment Russell 2000 Growth Index Fund - Non Lending*	Collective trust fund 19,305 units	3,261,024	
B/E Aerospace Inc.	Common and preferred stock 23,917 shares	1,181,497	
Affiliated Managers Group Inc.	Common and preferred stock 8,747 shares	1,138,422	
Signature Bank of New York	Common and preferred stock 14,338 shares	1,022,873	
Old Dominion Freight Line, Inc.	Common and preferred stock 28,668 shares	982,739	
Trimble Navigation, Limited	Common and preferred stock 25,993 shares	956,062	
PVH Corporation	Common and preferred stock 15,555 shares	942,697	
Transdigm Group Inc.	Common and preferred stock 6,874 shares	937,339	
Cooper Companies Inc.	Common and preferred stock 10,069 shares	931,181	
Oasis Petroleum Inc.		915,236	
Out Ten occulii Inci	Common and preferred stock 28,781 shares	915,230	

Identity of Issue	Description of Investment	Current Value
Dick's Sporting Goods, Inc.	Common and preferred stock 19,392 shares	882,142
MWI Veterinary Supply, Inc.	Common and preferred stock 7,654 shares	841,940
Heartland Payment Systems, Inc.	Common and preferred stock 25,491 shares	751,985
Air Methods Corporation	Common and preferred stock 20,262 shares	747,465
IPG Photonics Corporation	Common and preferred stock 10,930 shares	728,485
Portfolio Recovery Associates Inc.	Common and preferred stock 6,786 shares	725,152
Cadence Design Systems, Inc.	Common and preferred stock 53,557 shares	723,555
Cyberonics Inc.	Common and preferred stock 13,550 shares	711,782
Ultimate Software Group Inc.	Common and preferred stock 7,368 shares	695,613
Brunswick Corporation	Common and preferred stock 23,398 shares	680,648
Polaris Industries Inc.	Common and preferred stock 8,001 shares	673,284
FEI Company	Common and preferred stock 12,109 shares	671,565
Oceaneering International, Inc.	Common and preferred stock 12,460 shares	670,223
Snyders-Lance Inc.	Common and preferred stock 27,555 shares	664,351
Commvault Systems Inc.	Common and preferred stock 9,474 shares	660,433
Gartner Inc.	Common and preferred stock 14,196 shares	653,300
ACI Worldwide Inc.	Common and preferred stock 14,580 shares	637,000
OpenTable Inc.	Common and preferred stock 12,873 shares	628,202
Extra Space Storage Inc.	Common and preferred stock 17,081 shares	621,578
Northern Trust Global Investments Collective Daily Short Term Investment Fund*	Collective trust fund 608,372 units	608,372
United Rentals, Inc.	Common and preferred stock 13,013 shares	592,352
Lincoln Electric Holdings Inc.	Common and preferred stock 12,163 shares	592,095
Marketaxess Holdings, Inc.	Common and preferred stock 16,770 shares	591,981
Tractor Supply Company	Common and preferred stock 6,677 shares	589,980
Wesco International Inc.	Common and preferred stock 8,691 shares	586,034
MICROS Systems Inc.	Common and preferred stock 13,777 shares	584,696
Ametek Inc.	Common and preferred stock 15,120 shares	568,058
Mettler-Toledo International Inc.	Common and preferred stock 2,931 shares	566,562
FMC Corporation	Common and preferred stock 9,668 shares	565,771
Airgas, Inc.	Common and preferred stock 6,189 shares	564,994
Wex Inc.	Common and preferred stock 7,418 shares	559,095
Toro Company	Common and preferred stock 12,922 shares	555,388
Pool Corporation	Common and preferred stock 12,990 shares	549,737
Cytec Industries	Common and preferred stock 7,876 shares	542,105
Koppers Holdings Inc.	Common and preferred stock 13,946 shares	532,040
Energy XXI (Bermuda), Limited	Common and preferred stock 16,019 shares	515,652
LKQ Corporation	Common and preferred stock 24,106 shares	508,637
Rosetta Resources, Inc.	Common and preferred stock 11,112 shares	504,040
Alaska Air Group Inc.	Common and preferred stock 11,666 shares	502,688
Petsmart Inc.	Common and preferred stock 7,305 shares	499,224
Team Health Holdings, Inc.	Common and preferred stock 17,266 shares	496,743
Cheesecake Factory Inc.	Common and preferred stock 17,260 shares	496,297
Ultratech, Inc.	Common and preferred stock 13,185 shares	491,801
Elizabeth Arden Inc.	Common and preferred stock 10,914 shares	491,239
Beacon Roofing Supply Inc.	Common and preferred stock 14,532 shares	483,625
Roper Industries Inc.	Common and preferred stock 4,332 shares	482,931
Perrigo Company	Common and preferred stock 4,632 shares	481,867
Haynes International, Inc.	Common and preferred stock 9,279 shares	481,302
Oil States International, Inc.	Common and preferred stock 6,257 shares	447,626
Under Armor Inc. Class A	Common and preferred stock 9,119 shares	442,545
Manhattan Associates, Inc.	Common and preferred stock 7,158 shares	431,914
Steven Madden Limited	Common and preferred stock 10,145 shares	428,829
IPC The Hospitalist Company, Inc.	Common and preferred stock 10,145 shares	414,771
Tenneco Inc.	Common and preferred stock 10,445 shares	412,683
HFF Inc.	Common and preferred stock 11,754 shares	402,911
OSI Systems, Inc.	Common and preferred stock 27,041 shares Common and preferred stock 6,214 shares	397,945
Equifax Inc.	Common and preferred stock 0,214 shares Common and preferred stock 7,310 shares	395,617
Netgear, Inc.	Common and preferred stock 9,639 shares	379,969
		2.0,000

Identity of Issue	Description of Investment	Current Value
DSW, Inc. Class A	Common and preferred stock 5,770 shares	379,031
Costar Group Inc.	Common and preferred stock 4,117 shares	367,936
Mistras Group Inc.	Common and preferred stock 14,851 shares	366,671
Core Laboratories N.V.	Common and preferred stock 3,249 shares	355,148
Verisk Analytics Inc. Class A	Common and preferred stock 6,915 shares	352,665
Genesee, Inc.	Common and preferred stock 6,273 shares	345,015
Penske Automotive Group Inc.	Common and preferred stock 11,270 shares	339,114
Buffalo Wild Wings Inc.	Common and preferred stock 4,546 shares	331,040
TIBCO Software, Inc.	Common and preferred stock 14,870 shares	327,289
Jarden Corporation	Common and preferred stock 6,136 shares	317,231
Catamaran Corporation	Common and preferred stock 6,421 shares	302,493
DFC Global Corporation	Common and preferred stock 16,018 shares	296,493
GNC Holdings Inc.	Common and preferred stock 8,859 shares	294,828
Tangoe Inc.	Common and preferred stock 22,011 shares	261,271
Zillow Inc.	Common and preferred stock 9,374 shares	260,129
Insulet Corporation	Common and preferred stock 11,992 shares	254,470
Eagle Materials Inc.	Common and preferred stock 11,352 shares	241,956
Prestige Brands Holdings Inc.		
Total Small-Mid Cap Growth Asset Class	Common and preferred stock 11,071 shares	221,752
Total Shall Mid Cup Grown 755ct Class		50,992,42
Small-Mid Cap Index Asset Class:		
mian-ivita Cap maex Asset Class.		
Blackrock Extended Equity Market Fund F*	Collective trust fund 4,786,204 units	157,513,979
Northern Trust Collective Extended Equity Index Fund - Non Lending*	Collective trust fund 45,805 units	7,402,903
Total Small-Mid Cap Index Asset Class	Conective trust fund 45,805 units	7,402,903
Total Sman-1911d Cap Index 2155et Class		164,916,883
Small-Mid Cap Value Asset Class:		
Northern Trust Global Investment Russell 2000 Value Index Fund - Non Lending*	Collective trust fund 100,542 units	16,895,408
Northern Trust Global Investments Collective Daily Short Term Investment Fund*	Collective trust fund 11,965,000 units	11,965,000
CNO Financial Group Inc.	Common and preferred stock 501,100 shares	4,675,263
Forestar Group Inc.	Common and preferred stock 301,100 shares Common and preferred stock 260,300 shares	4,510,997
Valassis Communications Inc.	Common and preferred stock 200,500 shares Common and preferred stock 171,000 shares	4,408,380
Bob Evans Farms Inc.	Common and preferred stock 171,000 shares Common and preferred stock 104,450 shares	4,198,890
Elizabeth Arden Inc.	Common and preferred stock 104,430 shares	
Cobalt International Energy Inc.	· · · · · · · · · · · · · · · · · · ·	4,149,922
Unum Group	Common and preferred stock 150,300 shares	3,691,368
Griffon Corporation	Common and preferred stock 172,200 shares	3,585,204
•	Common and preferred stock 306,320 shares	3,510,427
NRG Energy Inc.	Common and preferred stock 151,000 shares	3,471,490
Coherent Inc.	Common and preferred stock 65,700 shares	3,325,734
TriMas Corporation	Common and preferred stock 118,800 shares	3,321,648
Alterra Capital Holdings Inc.	Common and preferred stock 115,700 shares	3,261,583
Sun Trust Banks Inc.	Common and preferred stock 112,900 shares	3,200,715
Con-Way Inc.	Common and preferred stock 112,900 shares	3,140,878
H & R Block Inc.	Common and preferred stock 165,200 shares	3,067,764
Clearwater Paper Corporation	Common and preferred stock 75,190 shares	2,944,440
Interpublic Group Companies Inc.	Common and preferred stock 265,600 shares	2,926,912
Hormel Foods Corporation	Common and preferred stock 90,770 shares	2,832,932
Regions Financial Corporation	Common and preferred stock 390,800 shares	2,782,496
Teradyne Inc.	Common and preferred stock 163,300 shares	2,758,137
Manpower Inc.	Common and preferred stock 105,500 shares	2,750,112
Arris Group Inc.	Common and preferred stock 04,000 shares Common and preferred stock 182,900 shares	2,732,526
AuRico Gold Inc.		
Orbital Sciences Corporation	Common and preferred stock 321,445 shares	2,629,420
Libbey Inc.	Common and preferred stock 189,725 shares	2,612,513
	Common and preferred stock 134,300 shares	2,598,705
Goodyear Tire & Rubber Company	Common and preferred stock 186,300 shares	2,572,803
Western Alliance Bancorporation Toyor Capital Bancabares Inc.	Common and preferred stock 243,385 shares	2,562,844
Texas Capital Bancshares Inc.	Common and preferred stock 55,500 shares	2,487,510
Magna International Inc. Class A	Common and preferred stock 47,400 shares	2,370,948
Harman International Industries Inc	C	2.265.020

Common and preferred stock 53,000 shares

Harman International Industries, Inc.

2,365,920

Identity of Issue	Description of Investment	Current Value
PartnerRe Limited	Common and preferred stock 28,585 shares	2,300,807
Carrizo Oil & Gas Inc.	Common and preferred stock 109,000 shares	2,280,280
Keycorp	Common and preferred stock 269,200 shares	2,266,664
MDC Partners Inc. Class A	Common and preferred stock 197,465 shares	2,231,355
Denbury Resources Inc.	Common and preferred stock 136,600 shares	2,212,920
Omnicare Inc.	Common and preferred stock 61,000 shares	2,202,100
Treehouse Foods Inc.	Common and preferred stock 41,665 shares	2,171,996
Kennedy-Wilson Holdings Inc.	Common and preferred stock 153,860 shares	2,150,963
Deltic Timber Corporation	Common and preferred stock 29,400 shares	2,076,228
Orkla A/S	Common and preferred stock 234,900 shares	2,055,375
ON Semiconductor Corporation	Common and preferred stock 286,900 shares	2,022,645
Guess?, Inc.	Common and preferred stock 82,400 shares	2,022,096
Allstate Corporation	Common and preferred stock 49,500 shares	1,988,415
MKS Instruments	Common and preferred stock 76,200 shares	1,964,436
Ocwen Financial Corporation	Common and preferred stock 54,600 shares	1,888,614
Inter Parfums Inc.	Common and preferred stock 96,100 shares	1,870,106
Scorpio Tankers Inc.	-	1,863,922
Inverness Medical Innovations Inc.	Common and preferred stock 262,155 shares Common and preferred stock 96,165 shares	1,803,922
PHH Corporation	i ,	
Schawk, Inc. Class A	Common and preferred stock 77,800 shares	1,769,950
Exar Corporation	Common and preferred stock 134,130 shares Common and preferred stock 195,400 shares	1,765,151
Meadowbrook Insurance Group Inc.	•	1,739,060
Arrow Electronics Inc.	Common and preferred stock 300,400 shares	1,736,312
Vertex Pharmaceuticals, Inc.	Common and preferred stock 45,450 shares	1,730,736
	Common and preferred stock 41,050 shares	1,721,637
Reinsurance Group of America Inc.	Common and preferred stock 32,150 shares	1,720,668
Axis Capital Holdings Limited	Common and preferred stock 49,485 shares	1,714,160
Lifepoint Hospitals Inc.	Common and preferred stock 43,200 shares	1,630,800
Avnet Inc.	Common and preferred stock 51,600 shares	1,579,476
Chiquita Brands International Inc.	Common and preferred stock 191,400 shares	1,579,050
Maiden Holdings Limited	Common and preferred stock 171,800 shares	1,578,842
Kosmos Energy Limited	Common and preferred stock 127,200 shares	1,570,920
Willis Group Holdings	Common and preferred stock 46,650 shares	1,564,175
Tyson Foods Inc. Class A	Common and preferred stock 79,900 shares	1,550,060
PMC-Sierra, Inc.	Common and preferred stock 293,350 shares	1,528,354
Campus Crest Communities Inc.	Common and preferred stock 124,500 shares	1,526,370
Aetna Inc.	Common and preferred stock 32,900 shares	1,523,270
Tutor Perini Corporation	Common and preferred stock 110,500 shares	1,513,850
Huntington Ingalls Industries, Inc.	Common and preferred stock 34,800 shares	1,508,232
Ciber Inc.	Common and preferred stock 429,700 shares	1,435,198
TMS International Corporation Class A	Common and preferred stock 113,500 shares	1,421,020
Albany International Corporation Class A	Common and preferred stock 62,100 shares	1,408,428
FBR Capital Markets Corporation	Common and preferred stock 359,810 shares	1,392,465
Ingram Micro Inc. Class A	Common and preferred stock 81,400 shares	1,377,288
PrivateBancorp, Inc.	Common and preferred stock 87,685 shares	1,343,334
Alliant Techsystems Inc.	Common and preferred stock 21,500 shares	1,332,140
First Horizon National Corporation	Common and preferred stock 134,101 shares	1,328,941
Nelnet Inc. Class A	Common and preferred stock 44,100 shares	1,313,739
PPL Corporation	Common and preferred stock 44,700 shares	1,279,761
FTI Consulting Inc.	Common and preferred stock 38,700 shares	1,277,100
Lear Corporation	Common and preferred stock 27,000 shares	1,264,680
Public Service Enterprise Group Inc.	Common and preferred stock 41,000 shares	1,254,600
Embraer SA	Common and preferred stock 43,700 shares	1,245,887
Stone Energy Corporation	Common and preferred stock 60,500 shares	1,241,460
Delphi Automotive PLC	Common and preferred stock 32,300 shares	1,235,475
Middleby Corporation	Common and preferred stock 9,615 shares	1,232,739
Aurizon Mines Limited	Common and preferred stock 9,013 shares Common and preferred stock 353,000 shares	1,228,440
Diamondback Energy Inc.	Common and preferred stock 535,000 shares Common and preferred stock 64,100 shares	1,225,592
ICF International, Inc.		1,225,592
	Common and preferred stock 51,700 shares	1,211,040

Identity of Issue	Description of Investment	Current Value
GSE Holding Inc.	Common and preferred stock 194,800 shares	1,207,760
Brinks Company	Common and preferred stock 40,200 shares	1,146,906
Saba Software, Inc.	Common and preferred stock 129,600 shares	1,132,704
TE Connectivity Limited	Common and preferred stock 30,500 shares	1,132,160
FXCM Inc.	Common and preferred stock 111,845 shares	1,126,279
American Equity Investment Life Holding Company	Common and preferred stock 91,900 shares	1,122,099
Southwest Airlines Company	Common and preferred stock 109,300 shares	1,119,232
Zions Bancorp	Common and preferred stock 51,000 shares	1,091,400
Spirit Airlines, Inc.	Common and preferred stock 61,105 shares	1,082,781
ACCO Brands Corporation	Common and preferred stock 143,800 shares	1,055,492
Digi International Inc.	Common and preferred stock 111,100 shares	1,052,117
WSFS Financial Corporation	Common and preferred stock 24,800 shares	1,047,800
Invacare Corporation	Common and preferred stock 64,130 shares	1,045,319
Viewpoint Financial Group Inc.	Common and preferred stock 49,800 shares	1,042,812
Central Pacific Financial Corporation	Common and preferred stock 65,080 shares	1,014,597
Great Plains Energy Inc.	Common and preferred stock 49,000 shares	995,190
Schweitzer-Mauduit International Inc.	Common and preferred stock 25,300 shares	987,459
EPL Oil & Gas, Inc.	Common and preferred stock 23,500 shares Common and preferred stock 43,600 shares	983,180
FEI Company	Common and preferred stock 45,000 shares Common and preferred stock 17,150 shares	951,139
Mistras Group Inc.	Common and preferred stock 17,150 shares Common and preferred stock 38,417 shares	948,516
Wesco International Inc.	Common and preferred stock 30,417 shares Common and preferred stock 14,045 shares	947,054
Lexington Realty Trust	Common and preferred stock 14,045 shares Common and preferred stock 90,000 shares	
J.C. Penney Company Inc.	1	940,500
Starwood Property Trust Inc.	Common and preferred stock 47,100 shares	928,341
Nationstar Mortgage Holdings Inc.	Common and preferred stock 40,300 shares	925,288
ABM Industries, Inc.	Common and preferred stock 29,700 shares	920,106
	Common and preferred stock 45,800 shares	913,710
Northwest Bancshares Inc.	Common and preferred stock 75,035 shares	910,925
Global Power Equipment Group Inc.	Common and preferred stock 52,200 shares	895,230
Wabash National Corporation	Common and preferred stock 97,600 shares	875,472
Best Buy Inc.	Common and preferred stock 73,700 shares	873,345
Allied World Assurance Company Holdings	Common and preferred stock 10,750 shares	847,100
Molson Coors Brewing Company Class B	Common and preferred stock 19,700 shares	842,963
Geo Group Inc.	Common and preferred stock 29,800 shares	840,360
Marvell Technology Group Limited	Common and preferred stock 115,400 shares	837,804
Validus Holding Limited	Common and preferred stock 23,200 shares	802,256
Orion Marine Group, Inc.	Common and preferred stock 109,600 shares	801,176
Home Loan Servicing Solutions	Common and preferred stock 41,300 shares	780,570
Highwoods Properties Inc.	Common and preferred stock 23,200 shares	776,040
Casual Male Retail Group Inc.	Common and preferred stock 178,200 shares	748,440
Northwestern Corporation	Common and preferred stock 21,500 shares	746,695
Symmetry Medical, Inc.	Common and preferred stock 70,200 shares	738,504
Navigant Consulting, Inc.	Common and preferred stock 65,800 shares	734,328
First Midwest Bancorp Inc.	Common and preferred stock 58,300 shares	729,916
Portland General Electric Company	Common and preferred stock 25,400 shares	694,944
Two Harbors Investment Corporation	Common and preferred stock 62,400 shares	691,392
Piedmont Natural Gas Inc.	Common and preferred stock 21,900 shares	685,689
Staples Inc.	Common and preferred stock 59,700 shares	680,580
Synovus Financial Corporation	Common and preferred stock 277,100 shares	678,895
Comerica Inc.	Common and preferred stock 22,300 shares	676,582
Symantec Corporation	Common and preferred stock 35,900 shares	675,279
Empire District Electronic Company	Common and preferred stock 32,100 shares	654,198
Mack-Cali Realty Corporation REIT	Common and preferred stock 24,800 shares	647,528
Bravo Brio Restaurant Group Inc.	Common and preferred stock 47,700 shares	640,611
Homestreet Inc.	Common and preferred stock 24,700 shares	631,085
Cadiz, Inc.	Common and preferred stock 79,228 shares	627,486
UIL Corporation	Common and preferred stock 17,500 shares	626,675
Newpark Resources Inc.	Common and preferred stock 79,700 shares	625,645
THL Credit Inc.	Common and preferred stock 42,300 shares	625,617

Identity of Issue	Description of Investment	Current Value
Plantronics Inc.	Common and preferred stock 15,600 shares	575,172
Diodes Inc.	Common and preferred stock 33,100 shares	574,285
Omniamerican Bancorp, Inc.	Common and preferred stock 24,810 shares	573,855
Air Transport Services Group Inc.	Common and preferred stock 141,600 shares	567,816
Providence Service Corporation	Common and preferred stock 33,100 shares	562,369
The Jones Group, Inc.	Common and preferred stock 50,700 shares	560,742
Stealthgas Inc.	Common and preferred stock 66,527 shares	527,559
Government Properties Income Trust	Common and preferred stock 21,800 shares	522,546
Flow International Corporation	Common and preferred stock 144,779 shares	506,727
Blount International Inc.	Common and preferred stock 32,000 shares	506,240
SCBT Financial Corporation	Common and preferred stock 12,400 shares	498,232
Carmike Cinemas Inc.	Common and preferred stock 32,800 shares	492,000
DeVry Inc.	Common and preferred stock 20,500 shares	486,465
Computer Task Group Inc.	Common and preferred stock 25,500 shares	464,865
Safeway Inc.	Common and preferred stock 25,600 shares	463,104
Ignite Restaurant Group Inc.	Common and preferred stock 35,600 shares	462,800
Columbus McKinnon Corporation Northern Trust Corporation*	Common and preferred stock 28,000 shares	462,560
	Common and preferred stock 9,000 shares	451,440
Nexen Inc.	Common and preferred stock 16,700 shares	449,898
CA Inc. Paccar Inc.	Common and preferred stock 20,400 shares	448,392
Alaska Air Group Inc.	Common and preferred stock 9,800 shares	443,058
Torchmark Corporation	Common and preferred stock 10,200 shares	439,518
Quest Diagnostics Inc.	Common and preferred stock 8,500 shares	439,195
Accuray Inc.	Common and preferred stock 7,500 shares	437,025
XL Group PLC	Common and preferred stock 67,620 shares	434,797
Citigroup, Inc.	Common and preferred stock 17,200 shares	431,032 428,904
Edison International	Common and preferred stock 11,100 shares	424,786
Horsehead Holding Corporation	Common and preferred stock 9,400 shares Common and preferred stock 40,600 shares	414,526
Swift Transportation Company Class A	Common and preferred stock 45,000 shares	410,400
Americas Car-Mart Inc.	Common and preferred stock 10,100 shares	409,252
CYS Investments Inc.	Common and preferred stock 34,600 shares	408,626
Geo Group Inc.	Common and preferred stock 14,100 shares	397,620
Alpha Natural Resources Inc.	Common and preferred stock 40,600 shares	395,444
Globe Specialty Metals Inc.	Common and preferred stock 28,300 shares	389,125
Global Indemnity PLC	Common and preferred stock 17,500 shares	387,275
Seachange International Inc.	Common and preferred stock 39,605 shares	382,980
Boston Private Financial Holdings Inc.	Common and preferred stock 38,900 shares	350,489
Medical Action Industries Inc.	Common and preferred stock 127,900 shares	344,051
United Financial Bancorp Inc.	Common and preferred stock 21,500 shares	337,980
Aegean Marine Petroleum Network Inc.	Common and preferred stock 61,800 shares	326,304
Heckmann Corporation		
Comverse Inc.	Common and preferred stock 75,500 shares	304,265
	Common and preferred stock 10,360 shares	295,571
Trinity Biotech PLC	Common and preferred stock 18,900 shares	272,538
Home Bancshares Inc.	Common and preferred stock 8,200 shares	270,764
Health Management Association Inc.	Common and preferred stock 28,700 shares	267,484
Approach Resources Inc.	-	
American Capital Mortgage Investment Corporation	Common and preferred stock 9,525 shares	238,220
	Common and preferred stock 10,100 shares	238,057
Graftech International Limited	Common and preferred stock 25,300 shares	237,567
Wet Seal Inc. Class A	Common and preferred stock 81,200 shares	224,112
Dynegy Inc.	Common and preferred stock 11,400 shares	218,082
RTI International Metals Inc.		
Rand Logistics Inc.	Common and preferred stock 7,200 shares	198,432
-	Common and preferred stock 29,400 shares	191,100
Super Value Inc.	Common and preferred stock 67,500 shares	166,725
Liqtech International Inc.	Common and preferred stock 136,400 shares	137,764
Great American Group Inc.	Common and preferred stock 123,600 shares	18,540
Total Small-Mid Cap Value Asset Class	Common and presented stock 125,000 Stidles	292,630,018
		292,030,018

Identity of Issue	Description of Investment	Current Value
Other:		
BIF Money Fund	Cash and cash equivalent	1,669,609
Northern Trust Global Investments Collective Daily Short Term Investment Fund*	Collective trust fund 77,674 units	77,674
Total Other		1,747,283
Notes Receivable from Participants*	Interest Rate 4.25% - 10.8%	42,523,718
		\$ 3,135,914,595

^{*} Indicates party-in-interest

Supplemental Schedule Amgen Retirement and Savings Plan EIN: 95-3540776 Plan: #001 December 31, 2012

Schedule H, line 4i – Schedule of Assets (Acquired and Disposed of Within Year)

Identity of Issue	Description of Investment	Proceeds of Dispositions	
Met Life Global Funding I 2% Due 01/09/2015	Corporate Bond 125,000 units	\$	127,119
Tyco Electronics 3.5% Due 02/03/2022	Corporate Bond 50,000 units		50,928
Hewlett Packard Company 4.05% Due 09/15/2022	Corporate Bond 19,000 units		18,240
Bank America Corporation 5.7% Due 01/24/2022	Corporate Bond 15,000 units		16,319
Participant Self-Directed Accounts	Various investments		13,880
Duke Energy 4% Due 09/30/2042	Corporate Bond 13,000 units		13,388

Supplemental Schedule Amgen Retirement and Savings Plan EIN: 95-3540776 Plan Number: #001 December 31, 2012

Schedule G, Part 1 – Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

Identity of obligor	Original amount of loan (cost of security)	Unpaid balance at end of year (fair value of security)		Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation and other material items (description of fixed income obligation)		Amount of principal overdue	Amount of interest overdue
Kaupthing Bank	\$ 259,613	\$	75,950	Corporate bonds 310,000 units 7.625% due 12/31/2040	\$	_	\$ 94,550
Glitnir Banki HF				Corporate bonds 100,000 units			

Supplemental Schedule Amgen Retirement and Savings Plan EIN: 95-3540776 Plan Number: #001 December 31, 2012

Schedule H, line 4a – Schedule of Delinquent Participant Contributions

Total that constitute Nonexempt Prohibited Transactions

Year	Participant contributions and loan repayments transferred late to Plan	Contributions not corrected	Contributions corrected outside VFCP ¹	Contributions pending correction in VFCP ¹	Total fully corrected under VFCP ¹ and PTE ² 2002-51
2010	Employee contributions and loan payments	\$ —	\$ 171,093	<u> </u>	\$ —
2012	Employee contributions and loan payments	_	3,849	_	_

Note: 2010 contributions and loan payments of \$171,093 were deposited one to three business days in arrears. 2012 contribution and loan payments of \$3,849 were deposited 20 business days in arrears. Related earnings of \$220 on these amounts were deposited in 2012 and 2013.

¹Voluntary Fiduciary Correction Program

²Prohibited Transaction Exemption

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the trustees (or other persons who administer the employee benefit plan) have duly caused this annual report to be signed on its behalf by the undersigned hereunto duly authorized.

Amgen Retirement and Savings Plan (Name of Plan)

Date: June 14, 2013 By: /s/ JONATHAN M. PEACOCK

Jonathan M. Peacock Executive Vice President and Chief Financial Officer Amgen Inc.

AMGEN RETIREMENT AND SAVINGS PLAN INDEX TO EXHIBIT

Consent of Independent Registered Public Accounting Firm

Exhibit 23.1

CONSENT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

We consent to the incorporation by reference in the Registration Statements (Form S-8 Nos. 33-39104 and 333-144581) pertaining to the Amgen Retirement and Savings Plan of our report dated June 14, 2013, with respect to the financial statements and schedules of the Amgen Retirement and Savings Plan included in this Annual Report (Form 11-K) for the year ended December 31, 2012.

/s/ ERNST & YOUNG LLP

Los Angeles, California June 14, 2013