

### 4/30/2012 Trust Funds Investment Pool By Cusip

<u>Cusip</u>	<u>Security Name</u>	<u>Coupon</u>	<u>Maturity</u>	<u>Par</u>	<u>Book Value</u>	<u>Market Value</u>	<u>%</u>
001055AD4	AFLAC INC	6.900	12/17/39	5,000,000	4,972,656	5,982,630	0.30%
00206RAG7	AT+T INC	6.300	01/15/38	5,000,000	5,236,247	5,986,169	0.30%
00206RAN2	AT+T INC	6.400	05/15/38	3,244,000	3,416,702	3,924,558	0.19%
02005ABN7	ALLY MASTER OWNER TRUST	1.810	05/15/16	5,400,000	5,468,901	5,455,208	0.27%
023654AW6	AMERICA WEST AIR 1999 1	7.930	01/02/20	2,056,130	2,056,130	2,171,787	0.11%
030955AN8	AMERITECH CAPITAL FUNDNG	6.550	01/15/28	6,835,000	7,395,144	7,732,212	0.38%
035229DB6	ANHEUSER BUSCH COS LLC	5.600	03/01/17	2,000,000	2,003,684	2,354,040	0.12%
03523TAV0	ANHEUSER BUSCH INBEV WOR	5.000	04/15/20	3,000,000	3,513,651	3,522,312	0.17%
042735BA7	ARROW ELECTRONICS INC	6.000	04/01/20	9,170,000	10,098,005	9,971,301	0.49%
059497AV9	BANC OF AMERICA COMMERCIAL MOR	5.449	01/15/49	10,000,000	10,091,575	10,637,466	0.53%
05952CAE0	BANC OF AMERICA COMMERCIAL MOR	5.492	02/10/51	8,732,483	9,834,361	9,898,575	0.49%
060505DK7	BANK OF AMERICA CORP	5.375	09/11/12	5,000,000	4,969,163	5,076,808	0.25%
06051GEK1	BANK OF AMERICA CORP	3.750	07/12/16	4,000,000	3,993,489	3,982,531	0.20%
06415CAE9	BANK OF NOVA SCOTIA	1.750	03/22/17	5,000,000	4,994,620	5,029,358	0.25%
06740PNJ1	BARCLAYS BANK PLC	4.000	09/30/25	5,000,000	4,944,054	4,911,049	0.24%
07387BCL5	BEAR STEARNS COMMERCIAL MORTGA	5.299	10/12/42	15,402,000	15,083,151	17,150,875	0.85%
073945AE7	BEAR STEARNS COMMERCIAL MORTGA	5.742	09/11/42	4,646,000	4,584,103	5,402,816	0.27%
079867AQ0	BELLSOUTH TELECOMMUNICAT	6.300	12/15/15	4,637,100	4,795,836	4,929,308	0.24%
12189LAH4	BURLINGTN NORTH SANTA FE	3.050	03/15/22	10,000,000	9,959,001	10,036,076	0.50%
126117AQ3	CNA FINANCIAL CORP	5.875	08/15/20	5,000,000	4,992,849	5,464,963	0.27%
138616AA5	CANTOR FITZGERALD LP	7.875	10/15/19	10,000,000	9,948,347	10,379,926	0.51%
14313DAD6	CARMAX AUTO OWNER TRUST	1.350	02/15/17	4,000,000	3,999,022	4,051,608	0.20%
14313GAD9	CARMAX AUTO OWNER TRUST	1.250	06/15/17	3,000,000	2,999,314	3,002,114	0.15%
17275RAF9	CISCO SYSTEMS INC	5.500	01/15/40	4,000,000	4,324,406	4,774,987	0.24%
172967EQ0	CITIGROUP INC	5.500	04/11/13	5,000,000	5,003,513	5,179,053	0.26%
172967FA4	CITIGROUP INC	6.010	01/15/15	10,000,000	10,351,772	10,782,516	0.53%
19075QAA0	COBANK, ACB	1.074	06/15/22	5,000,000	4,283,874	3,974,920	0.20%
20030NAC5	COMCAST CORP	7.050	03/15/33	2,000,000	2,142,015	2,451,125	0.12%
20030NAM3	COMCAST CORP	6.450	03/15/37	2,000,000	2,007,193	2,407,880	0.12%
20047RAE3	COMMERCIAL MORTGAGE PASS THROU	6.006	12/10/49	10,995,000	10,777,491	12,745,881	0.63%
20173QAE1	GREENWICH CAPITAL COMMERCIAL F	5.444	03/10/39	3,000,000	2,820,247	3,306,549	0.16%
20271AAB3	COMMONWEALTH BANK AUST	2.250	03/16/17	5,000,000	4,996,539	5,044,792	0.25%
210805CQ8	CONTL AIRLINES 1999 1	6.545	08/02/20	2,997,968	2,997,968	3,222,815	0.16%
21685WBL0	RABOBANK NEDERLAND	2.125	10/13/15	6,000,000	5,989,857	6,049,314	0.30%
220027AG1	RETAIL PROPERTIES INC	7.875	03/15/16	3,000,000	2,997,976	3,665,605	0.18%
225470NN9	CS FIRST BOSTON MORTGAGE SECUR	5.230	12/15/40	9,000,000	8,985,699	8,706,404	0.43%
233244AD4	US DEPT OF TRANSPORTATIO	6.001	12/07/21	20,000,000	20,000,000	22,357,400	1.10%
25459HAG0	DIRECTV HOLDINGS/FING	7.625	05/15/16	3,950,000	4,271,627	4,108,000	0.20%
27636PAF6	SPI ELECTRICITY PTY LTD	7.250	12/01/16	10,000,000	9,958,770	11,518,694	0.57%
29372EAQ1	ENTERPRISE FLEET FINANCING LLC	1.500	11/20/17	5,000,000	4,998,529	4,998,529	0.25%
294549AR1	EQT CORP	6.500	04/01/18	9,000,000	10,262,409	10,321,274	0.51%
30161MAF0	EXELON GENERATION CO LLC	5.200	10/01/19	3,000,000	3,060,920	3,347,870	0.17%
30161MAG8	EXELON GENERATION CO LLC	6.250	10/01/39	8,000,000	8,201,577	9,236,793	0.46%
30251BAB4	FMR LLC	6.450	11/15/39	5,000,000	4,968,856	5,993,884	0.30%
3128CUAF3	FED HM LN PC POOL G30006	7.000	07/01/13	13,909	13,908	14,247	0.00%
3128H7CS9	FED HM LN PC POOL E99081	4.500	09/01/18	3,779,179	3,768,806	4,034,743	0.20%
3128M44N0	FED HM LN PC POOL G03229	7.500	08/01/37	2,389,191	2,587,507	2,784,828	0.14%
3128M4V67	FED HM LN PC POOL G03037	5.500	07/01/37	5,657,193	5,636,104	6,153,394	0.30%

3128M5E71	FED HM LN PC POOL G03458	5.500	11/01/37	6,156,851	6,178,193	6,696,879	0.33%
3128M6ED6	FED HM LN PC POOL G04332	5.000	03/01/38	7,043,364	6,730,667	7,603,989	0.38%
3128MJJP6	FED HM LN PC POOL G08269	5.500	05/01/38	3,642,812	3,595,872	3,961,926	0.20%
3128P7CJ0	FED HM LN PC POOL C90973	6.000	06/01/26	5,530,994	5,497,343	6,111,584	0.30%
3128PLJV5	FED HM LN PC POOL J08376	5.500	07/01/23	2,828,328	2,936,220	3,072,436	0.15%
3128PSWB9	FED HM LN PC POOL J13342	3.500	10/01/25	8,219,411	8,506,725	8,641,714	0.43%
3128X6FL5	FREDDIE MAC	0.000	07/13/37	100,000,000	17,684,778	17,833,500	0.88%
312904MY8	FREDDIE MAC	9.150	10/15/20	20,670	20,551	22,553	0.00%
312929HC9	FED HM LN PC POOL A82927	5.500	11/01/38	7,419,389	7,581,710	8,069,337	0.40%
31292HYK4	FED HM LN PC POOL C01614	4.500	08/01/33	3,064,384	3,264,948	3,268,837	0.16%
312936EV5	FED HM LN PC POOL A89148	4.000	10/01/39	8,214,405	8,481,991	8,661,787	0.43%
3129432P7	FED HM LN PC POOL A95282	4.500	12/01/40	7,812,523	8,152,147	8,337,130	0.41%
312943KL6	FED HM LN PC POOL A94799	4.000	11/01/40	6,124,976	6,366,364	6,468,135	0.32%
312946SH0	FED HM LN PC POOL A97720	4.000	03/01/41	7,130,407	7,418,042	7,533,491	0.37%
31294JWU8	FED HM LN PC POOL E00659	6.000	04/01/14	61,442	61,433	63,661	0.00%
31294KSN6	FED HM LN PC POOL E01425	4.500	08/01/18	3,428,854	3,424,799	3,660,728	0.18%
31336WAL3	FED HM LN PC POOL G11812	5.000	12/01/20	3,087,003	3,061,539	3,338,911	0.16%
3134G1MS0	FREDDIE MAC	2.000	07/27/22	5,000,000	4,995,735	5,023,342	0.25%
3134G3KF6	FREDDIE MAC	2.000	01/27/20	7,500,000	7,489,116	7,535,542	0.37%
31359ML84	FANNIE MAE	6.000	04/18/36	5,000,000	5,164,820	5,778,245	0.29%
31368HMT7	FNMA POOL 190370	6.000	06/01/36	21,198,814	23,542,161	23,415,819	1.16%
31368HMY6	FNMA POOL 190375	5.500	11/01/36	2,460,222	2,462,916	2,686,912	0.13%
3136A0HE0	FANNIE MAE	3.500	08/25/26	5,000,000	5,264,152	5,372,071	0.27%
3136A1ZD0	FANNIE MAE	4.000	10/25/41	7,321,076	7,528,691	7,764,828	0.38%
3136F8QM0	FANNIE MAE	0.000	07/30/37	100,000,000	17,612,589	17,776,000	0.88%
31371KT92	FNMA POOL 254476	5.500	09/01/32	3,915,433	4,057,792	4,293,088	0.21%
31371M7M3	FNMA POOL 256600	5.500	02/01/27	4,437,252	4,438,998	4,850,442	0.24%
31371MA80	FNMA POOL 255731	5.000	06/01/25	737,831	751,997	807,042	0.04%
31371MM87	FNMA POOL 256083	6.000	01/01/26	6,596,990	6,579,760	7,304,992	0.36%
31371NDT9	FNMA POOL 256714	5.500	05/01/27	4,939,459	4,921,196	5,399,415	0.27%
31371NKG9	FNMA POOL 256895	5.500	09/01/37	1,287,685	1,279,591	1,406,193	0.07%
31373TX70	FNMA POOL 303202	6.500	05/01/14	93,528	93,370	96,928	0.00%
31377RD72	FNMA POOL 384526	6.560	12/01/31	3,420,764	3,825,788	3,899,881	0.19%
31377TBQ8	FNMA POOL 386247	5.020	06/01/33	6,432,463	6,780,164	7,175,191	0.35%
31377TTL0	FNMA POOL 386755	5.540	12/01/28	4,489,349	4,896,939	5,147,874	0.25%
31377UHR7	FNMA POOL 387340	4.940	04/01/14	8,945,452	9,132,990	9,343,566	0.46%
3137A2E49	FREDDIE MAC	4.000	11/15/30	2,968,074	2,721,595	3,111,134	0.15%
3137A3R43	FREDDIE MAC	4.000	12/15/39	9,480,000	9,384,010	10,300,060	0.51%
3137A4MU8	FREDDIE MAC	3.500	12/15/25	3,368,000	3,074,941	3,569,731	0.18%
3137A77L8	FREDDIE MAC	3.500	02/15/26	5,336,713	5,015,520	5,691,643	0.28%
3137A7PK0	FREDDIE MAC	4.500	09/15/32	8,480,010	8,708,918	9,187,840	0.45%
3137A8S25	FREDDIE MAC	5.000	12/15/23	7,449,927	8,516,497	8,491,230	0.42%
3137GANS2	FHR 3739 MB	4.000	06/15/37	15,000,000	15,319,065	16,266,153	0.80%
31381PAU2	FNMA POOL 466319	3.230	11/01/20	9,771,749	9,462,614	10,356,930	0.51%
31381PMY1	FNMA POOL 466675	3.430	12/01/20	4,899,839	4,697,529	5,256,942	0.26%
31381QFV3	FNMA POOL 467380	4.460	02/01/21	3,943,251	4,091,308	4,379,299	0.22%
31381QL79	FNMA POOL 467550	4.420	03/01/21	5,306,997	5,506,247	5,877,214	0.29%
31386SVM6	FNMA POOL 572220	6.000	03/01/16	110,332	110,239	118,451	0.01%
31387SA48	FNMA POOL 592327	5.500	06/01/16	139,009	138,010	151,709	0.01%
3138A2MV8	FNMA POOL AH1271	4.500	01/01/41	11,489,781	11,809,243	12,308,974	0.61%
3138AJVT6	FNMA POOL AI5125	3.500	09/01/26	4,434,976	4,617,670	4,684,147	0.23%
3138E7MU5	FNMA POOL AK3070	3.500	02/01/42	14,930,544	15,514,245	15,520,523	0.77%

31390G3L9	FNMA POOL 646203	6.500	07/01/32	1,236,397	1,320,890	1,415,519	0.07%
31396WN69	FANNIE MAE	6.000	12/25/33	664,916	704,017	695,732	0.03%
31397NLS2	FANNIE MAE	4.500	03/25/49	5,099,886	5,363,248	5,387,818	0.27%
31397QKB3	FANNIE MAE	4.000	12/25/23	9,234,661	9,357,584	10,034,291	0.50%
31397QQ50	FANNIE MAE	3.500	03/25/21	3,517,000	3,380,065	3,745,883	0.19%
31398GQQ5	FANNIE MAE	4.500	02/25/21	2,482,387	2,632,915	2,630,075	0.13%
31398NGB4	FANNIE MAE	4.500	09/25/40	10,611,400	11,480,005	11,584,829	0.57%
31402AZQ2	FNMA POOL 723551	4.500	08/01/23	190,710	192,634	207,119	0.01%
31402DP79	FNMA POOL 725946	5.500	11/01/34	667,219	684,404	731,541	0.04%
31402QWA5	FNMA POOL 735141	5.500	01/01/35	3,600,394	3,694,203	3,947,487	0.20%
31403C5K3	FNMA POOL 745250	5.000	01/01/21	4,581,718	4,570,034	4,974,706	0.25%
31403DSV2	FNMA POOL 745832	6.000	04/01/21	12,657,162	13,793,753	13,592,919	0.67%
31404WTM8	FNMA POOL 780956	4.500	05/01/19	2,558,922	2,558,630	2,749,924	0.14%
31407DNX9	FNMA POOL 827606	2.943	10/01/34	2,529,224	2,618,621	2,703,108	0.13%
31411AJG1	FNMA POOL 902163	6.000	11/01/36	6,431,326	6,850,832	7,103,924	0.35%
31412FUN1	FNMA POOL 924089	6.000	05/01/37	7,533,380	8,022,224	8,321,851	0.41%
31412N6P6	FNMA POOL 930678	5.000	03/01/39	13,456,299	14,065,292	14,589,769	0.72%
31412NBK1	FNMA POOL 929842	6.000	08/01/38	8,105,852	8,213,759	8,952,132	0.44%
31412S5N1	FNMA POOL 933853	6.000	05/01/38	9,110,003	9,137,327	10,061,120	0.50%
31412V3G1	FNMA POOL 936499	6.000	06/01/37	9,323,555	9,454,609	10,299,391	0.51%
31413F4F6	FNMA POOL 944622	5.500	07/01/37	3,969,887	4,076,884	4,335,241	0.21%
31413TJX1	FNMA POOL 954878	6.500	11/01/37	3,618,580	3,822,157	4,073,623	0.20%
31414CY69	FNMA POOL 962533	5.500	04/01/38	2,044,414	2,097,699	2,232,503	0.11%
31414P5X3	FNMA POOL 972562	6.000	03/01/38	5,849,866	6,037,326	6,460,613	0.32%
31415PG85	FNMA POOL 985023	5.500	06/01/38	2,879,057	2,960,572	3,143,934	0.16%
31415VZC2	FNMA POOL 990939	6.500	09/01/38	1,619,861	1,692,910	1,822,906	0.09%
31416RRN5	FNMA POOL AA7692	4.500	06/01/39	15,015,569	15,979,043	16,060,955	0.79%
31416XKM1	FNMA POOL AB2099	4.500	01/01/41	8,325,546	8,547,641	8,919,137	0.44%
31416XQM5	FNMA POOL AB2259	4.000	02/01/26	14,535,933	15,437,826	15,456,528	0.76%
31417AJV2	FNMA POOL AB3875	4.000	11/01/41	9,835,778	10,452,200	10,413,657	0.51%
31417SBP4	FNMA POOL AC5445	5.000	11/01/39	7,593,188	7,990,861	8,252,889	0.41%
31418MFF4	FNMA POOL AD0165	4.500	09/01/35	1,729,480	1,836,531	1,850,894	0.09%
31419BNE1	FNMA POOL AE1288	4.000	01/01/42	2,490,703	2,648,350	2,637,039	0.13%
320517AA3	FIRST HORIZON NATIONAL	5.375	12/15/15	4,000,000	3,990,381	4,235,064	0.21%
340711AP5	FLORIDA GAS TRANSMISSION	7.000	07/17/12	3,000,000	2,999,908	3,032,532	0.15%
34528QAJ3	FORD CREDIT FLOORPLAN MASTER O	1.890	12/15/14	10,000,000	10,000,000	10,085,335	0.50%
361448AG8	GATX CORP	8.750	05/15/14	10,000,000	9,994,935	11,221,572	0.55%
36159JBM2	GE CAPITAL CREDIT CARD MASTER	3.690	07/15/15	2,000,000	2,041,732	2,012,430	0.10%
361849YV8	GMAC COMMERCIAL MORTGAGE SECUR	5.652	05/10/40	5,000,000	5,340,196	5,139,835	0.25%
36202E6U8	GNMA II POOL 004483	4.000	07/20/39	7,665,667	7,335,464	8,550,513	0.42%
36202EXN4	GNMA II POOL 004285	6.000	11/20/38	2,639,872	2,753,516	2,888,701	0.14%
3620ALFT6	GNMA POOL 732878	4.000	02/15/41	2,311,054	2,362,938	2,501,937	0.12%
36213YEM0	GNMA POOL 568140	5.500	01/15/39	967,787	1,000,010	1,081,356	0.05%
36220LTY7	GNMA POOL 281467	9.000	09/15/19	4,315	4,306	4,819	0.00%
36225EMG4	GNMA II POOL 082158	3.500	09/20/38	6,228,894	6,505,583	6,487,088	0.32%
36228CTH6	GS MORTGAGE SECURITIES CORPORA	5.396	08/10/38	10,000,000	10,815,148	10,780,682	0.53%
36228CTK9	GS MORTGAGE SECURITIES CORPORA	5.490	08/10/38	2,000,000	2,106,431	1,932,787	0.10%
362332AE8	GS MORTGAGE SECURITIES CORPORA	5.560	11/10/39	10,000,000	10,310,468	11,306,211	0.56%
36291SB58	GNMA POOL 636460	5.000	02/15/30	832,195	887,995	923,847	0.05%
36295KVA8	GNMA POOL 673009	6.000	08/15/38	4,485,663	4,525,836	5,062,901	0.25%
36296DP44	GNMA POOL 688143	6.000	12/15/38	6,850,260	7,103,953	7,731,787	0.38%
36296QH85	GNMA POOL 697855	5.500	02/15/39	9,977,139	10,355,275	11,147,949	0.55%

36296UWZ9	GNMA POOL 701864	5.000	04/15/39	8,370,263	8,660,244	9,276,029	0.46%
36828TAA8	GAZPROM(GAZPROM INTL SA)	7.201	02/01/20	775,710	775,710	856,190	0.04%
36962G2V5	GENERAL ELEC CAP CORP	0.710	05/11/16	5,000,000	4,288,182	4,755,534	0.23%
36962G3U6	GENERAL ELEC CAP CORP	5.625	05/01/18	2,000,000	2,080,191	2,314,538	0.11%
36962GK94	GENERAL ELEC CAP CORP	0.734	09/15/14	5,000,000	4,560,304	4,931,441	0.24%
36962GW75	GENERAL ELEC CAP CORP	0.911	05/05/26	5,000,000	4,368,386	4,058,560	0.20%
379336AC4	GLOBAL INDS LTD	7.710	02/15/25	5,200,000	5,200,000	5,899,920	0.29%
38141GEG5	GOLDMAN SACHS GROUP INC	0.924	03/22/16	6,000,000	5,067,213	5,418,644	0.27%
38374GJH6	GOVERNMENT NATIONAL MORTGAGE A	5.000	07/16/23	15,000,000	16,400,209	15,992,789	0.79%
38377DDW3	GOVERNMENT NATIONAL MORTGAGE A	4.000	12/20/38	10,245,840	10,681,005	11,045,959	0.55%
38377RPZ2	GOVERNMENT NATIONAL MORTGAGE A	4.000	11/16/23	8,015,215	8,342,675	8,726,767	0.43%
40429CCW0	HSBC FINANCE CORP	0.824	09/14/12	4,000,000	3,938,310	3,998,600	0.20%
416515BA1	HARTFORD FINL SVCS GRP	6.625	03/30/40	5,000,000	4,987,866	5,160,592	0.25%
42805RAV1	HERTZ VEHICLE FINANCING LLC	5.290	03/25/16	5,000,000	5,422,830	5,487,692	0.27%
45254TTN4	IMPAC SECURED ASSETS CORP.	0.589	05/25/36	6,564,711	6,121,080	5,676,451	0.28%
46625HHQ6	JPMORGAN CHASE + CO	4.950	03/25/20	10,000,000	9,961,010	10,944,940	0.54%
46625HHV5	JPMORGAN CHASE + CO	5.500	10/15/40	5,000,000	4,956,676	5,493,129	0.27%
46629MAL9	JP MORGAN CHASE COMMERCIAL MOR	5.440	05/15/45	5,000,000	5,409,783	5,345,872	0.26%
46629PAC2	JP MORGAN CHASE COMMERCIAL MOR	5.336	05/15/47	10,000,000	7,655,931	11,017,320	0.54%
472319AJ1	JEFFERIES GROUP INC	3.875	11/09/15	5,000,000	4,379,949	4,862,500	0.24%
482439AA4	KCT INTERMODAL TRANS	6.884	08/01/18	1,066,933	1,066,933	1,250,646	0.06%
492386AK3	KERR MCGEE CORP	7.125	10/15/27	3,000,000	3,024,332	3,303,600	0.16%
49326EED1	KEYCORP	5.100	03/24/21	2,500,000	2,497,932	2,800,132	0.14%
49327XAB6	KEY BANK NA	5.450	03/03/16	5,000,000	4,999,539	5,543,848	0.27%
50179MAG6	LB UBS COMMERCIAL MORTGAGE TRU	5.413	09/15/39	16,000,000	17,315,673	17,079,670	0.84%
52108HP81	LB UBS COMMERCIAL MORTGAGE TRU	4.475	10/15/29	1,969,303	1,991,203	2,090,038	0.10%
52108MFS7	LB UBS COMMERCIAL MORTGAGE TRU	5.661	03/15/39	10,000,000	7,924,070	11,244,301	0.56%
52517P2K6	LEHMAN BROTHERS HOLDINGS	1.000	05/25/10	5,000,000	699,666	1,200,000	0.06%
539473AG3	LLOYDS TSB BANK PLC	4.875	01/21/16	5,000,000	4,997,058	5,191,234	0.26%
539473AK4	LLOYDS TSB BANK PLC	2.816	01/24/14	5,000,000	5,000,000	4,953,888	0.24%
539830AU3	LOCKHEED MARTIN CORP	5.500	11/15/39	10,000,000	10,042,931	11,301,041	0.56%
554783AK6	MACMILLAN BLOEDEL	7.700	02/15/26	5,000,000	4,931,776	5,337,500	0.26%
582834AM9	MEAD CORP	7.350	03/01/17	4,000,000	3,998,921	4,170,000	0.21%
58401LAA4	MED MAP LLC	7.000	06/01/24	3,947,417	3,947,417	4,150,748	0.21%
59018YN64	MERRILL LYNCH + CO	6.875	04/25/18	5,000,000	5,184,740	5,585,563	0.28%
59156RAY4	METLIFE INC	5.875	02/06/41	2,000,000	1,971,594	2,383,885	0.12%
59562VAM9	MIDAMERICAN ENERGY HLDGS	6.125	04/01/36	4,000,000	4,035,327	4,874,603	0.24%
61212REL6	MONTANA ST BRD OF HSG	8.450	08/01/39	1,080,000	1,080,000	1,085,940	0.05%
617446B99	MORGAN STANLEY	0.769	01/09/14	5,000,000	4,527,282	4,745,760	0.23%
61747YCJ2	MORGAN STANLEY	5.625	09/23/19	5,000,000	4,984,653	4,913,412	0.24%
61747YCM5	MORGAN STANLEY	5.500	01/26/20	5,000,000	4,818,266	4,886,880	0.24%
61747YCT0	MORGAN STANLEY	3.450	11/02/15	5,000,000	4,934,592	4,890,528	0.24%
631103AD0	NASDAQ OMX GROUP	5.550	01/15/20	2,500,000	2,491,964	2,616,703	0.13%
63859UAY9	NATIONWIDE BLDG SOCIETY	6.250	02/25/20	5,000,000	4,990,811	5,138,032	0.25%
652482BN9	NEWS AMERICA INC	6.150	03/01/37	3,000,000	3,029,005	3,280,793	0.16%
68268NAD5	ONEOK PARTNERS LP	6.850	10/15/37	2,000,000	2,054,491	2,412,500	0.12%
69351UAH6	PPL ELECTRIC UTILITIES	6.450	08/15/37	2,000,000	1,999,545	2,712,242	0.13%
69352BAC8	PP+L MONTANA LLC	8.903	07/02/20	11,058,136	11,081,740	12,281,884	0.61%
694032AX1	PACIFIC BELL TELEPHONE	6.625	10/15/34	3,070,000	3,148,041	3,223,500	0.16%
708696BU2	PENNSYLVANIA ELECTRIC CO	6.050	09/01/17	2,000,000	1,996,833	2,345,542	0.12%
709163GG8	PENNSYLVANIA ST HGR EDU ASSIST	0.556	10/25/20	8,023,857	7,884,581	7,879,535	0.39%
71644EAJ1	PETRO CANADA	6.800	05/15/38	5,000,000	5,240,951	6,427,059	0.32%

724479AG5	PITNEY BOWES INC	5.000	03/15/15	10,000,000	10,391,474	10,594,898	0.52%
73755LAF4	POTASH CORP SASKATCHEWAN	6.500	05/15/19	2,000,000	1,998,822	2,489,078	0.12%
743674AX1	PROTECTIVE LIFE CORP	7.375	10/15/19	5,000,000	4,997,581	5,643,008	0.28%
74432GAC1	PRUDENTIAL COMMERCIAL MORTGAGE	4.607	02/11/36	7,000,000	7,238,583	7,072,008	0.35%
74432QAE5	PRUDENTIAL FINANCIAL INC	5.100	09/20/14	3,000,000	2,950,139	3,229,309	0.16%
74432QAJ4	PRUDENTIAL FINANCIAL INC	5.500	03/15/16	5,000,000	4,960,302	5,547,716	0.27%
745332BV7	PUGET SOUND ENERGY INC	5.197	10/01/15	6,000,000	5,953,062	6,752,654	0.33%
7591EPAG5	REGIONS FINANCIAL CORP	5.750	06/15/15	3,000,000	2,979,619	3,157,500	0.16%
759330AB9	REINAUER MARITIME CO LLC	6.500	06/30/28	13,596,000	13,596,000	15,169,873	0.75%
78442FAB4	SLM CORP	5.125	08/27/12	2,000,000	1,986,243	2,012,260	0.10%
78442FAG3	SLM CORP	5.375	01/15/13	3,000,000	2,999,638	3,060,000	0.15%
78445QAB7	SLM PRIVATE EDUCATION LOAN TRU	2.890	12/16/19	5,000,000	5,000,000	5,130,551	0.25%
797440BJ2	SAN DIEGO G + E	6.125	09/15/37	1,000,000	997,360	1,325,760	0.07%
812293AB4	SEARIVER MARITIME FINANC	0.000	09/01/12	21,000,000	20,697,738	20,737,500	1.02%
81413PAG0	SECURITY CAPITAL GROUP	7.700	06/15/28	2,000,000	2,236,425	2,573,674	0.13%
83162CSE4	SMALL BUSINESS ADMINISTRATION	6.220	12/01/28	2,224,944	2,224,944	2,556,188	0.13%
843646AG5	SOUTHERN POWER CO	6.375	11/15/36	2,000,000	1,720,549	2,125,564	0.11%
844030AA4	SOUTHERN UNION CO	7.600	02/01/24	8,000,000	7,655,794	9,658,513	0.48%
86359A4D2	STRUCTURED ASSET SECURITIES CO	5.103	10/25/33	3,571,931	3,703,794	3,720,403	0.18%
867229AE6	SUNCOR ENERGY INC	6.500	06/15/38	2,000,000	2,005,033	2,500,697	0.12%
867914BD4	SUNTRUST BANKS INC	3.600	04/15/16	2,500,000	2,499,238	2,596,947	0.13%
87305QCA7	TTX CO	6.050	06/15/16	5,000,000	4,995,954	5,614,100	0.28%
880591EH1	TENN VALLEY AUTHORITY	5.250	09/15/39	10,000,000	10,973,697	12,398,961	0.61%
88059ENL4	TENN VAL AUTH CPN STRIP	0.000	01/15/27	7,125,000	3,718,481	4,297,588	0.21%
882440AN0	TEXAS GAS TRANSMISSION	7.250	07/15/27	2,000,000	1,898,577	2,509,426	0.12%
887315BN8	HISTORIC TW INC	6.625	05/15/29	3,000,000	3,074,644	3,552,066	0.18%
891145RB2	TORONTO DOMINION BANK	1.625	09/14/16	5,000,000	4,997,072	5,066,510	0.25%
89233P5N2	TOYOTA MOTOR CREDIT CORP	1.250	11/17/14	2,182,000	2,209,569	2,207,700	0.11%
8935268Z9	TRANS CANADA PIPELINES	7.625	01/15/39	1,000,000	999,760	1,460,948	0.07%
893570BM2	TRANSCONT GAS PIPE CORP	7.250	12/01/26	2,000,000	1,999,975	2,579,586	0.13%
89566EAA6	TRI STATE 2003 SERIES A	6.040	01/31/18	3,715,040	3,729,246	3,982,337	0.20%
904000AA4	ULTRAMAR DIAMOND SHAMRCK	7.200	10/15/17	2,000,000	1,994,957	2,442,860	0.12%
907834AF2	ANADARKO PETROLEUM CORP	7.050	05/15/18	6,000,000	5,974,235	6,875,070	0.34%
912803DS9	STRIP PRINC	0.000	05/15/41	15,000,000	5,834,345	5,737,800	0.28%
912810QC5	US TREASURY N/B	4.500	08/15/39	5,000,000	5,200,906	6,388,450	0.32%
912828KD1	US TREASURY N/B	2.750	02/15/19	15,000,000	14,801,084	16,475,999	0.81%
912828LJ7	US TREASURY N/B	3.625	08/15/19	20,000,000	20,154,354	23,154,202	1.14%
912828MP2	US TREASURY N/B	3.625	02/15/20	8,000,000	7,967,136	9,265,440	0.46%
912828MW7	US TREASURY N/B	2.500	03/31/15	2,000,000	1,997,542	2,121,720	0.10%
912828ND8	US TREASURY N/B	3.500	05/15/20	15,000,000	15,211,292	17,236,652	0.85%
912828NT3	US TREASURY N/B	2.625	08/15/20	15,000,000	15,023,788	16,189,350	0.80%
912828PE4	US TREASURY N/B	1.250	10/31/15	10,000,000	9,924,134	10,259,499	0.51%
912828PJ3	US TREASURY N/B	1.375	11/30/15	5,000,000	4,885,259	5,152,900	0.25%
912828PK0	US TREASURY N/B	2.250	11/30/17	20,000,000	19,720,751	21,398,001	1.06%
912828PX2	US TREASURY N/B	3.625	02/15/21	8,000,000	8,129,089	9,264,479	0.46%
912828PY0	US TREASURY N/B	2.750	02/28/18	20,000,000	19,975,870	21,968,800	1.09%
912828QA1	US TREASURY N/B	2.250	03/31/16	3,000,000	3,004,447	3,194,700	0.16%
912828QX1	US TREASURY N/B	1.500	07/31/16	15,000,000	14,985,060	15,526,051	0.77%
912828RC6	US TREASURY N/B	2.125	08/15/21	25,000,000	24,981,673	25,638,500	1.27%
912828RR3	US TREASURY N/B	2.000	11/15/21	10,000,000	9,956,760	10,108,600	0.50%
912834HV3	STRIPS	0.000	05/15/40	45,000,000	18,216,971	17,700,300	0.87%
92276MAY1	VENTAS REALTY LP/CAP CRP	4.000	04/30/19	5,000,000	4,974,589	5,085,299	0.25%

92343VAK0	VERIZON COMMUNICATIONS	6.400	02/15/38	7,000,000	7,334,086	8,759,055	0.43%
92344GAX4	VERIZON COMMUNICATIONS	5.850	09/15/35	16,000,000	16,059,240	18,701,060	0.92%
925387AA0	VESSEL MANAGEMENT SERVIC	6.080	05/20/24	12,500,000	12,500,000	14,827,250	0.73%
927804EZ3	VIRGINIA ELEC + POWER CO	5.400	01/15/16	5,000,000	4,988,030	5,756,323	0.28%
92887CAG3	VOLVO FINANCIAL EQUIPMENT LLC	1.090	08/15/17	5,500,000	5,498,780	5,510,200	0.27%
929766CS0	WACHOVIA BANK COMMERCIAL MORTG	4.980	11/15/34	350,948	363,685	354,412	0.02%
92976GAE1	WACHOVIA BANK NA	5.600	03/15/16	5,000,000	4,997,333	5,517,429	0.27%
929903DU3	WACHOVIA CORP	0.744	06/15/17	5,000,000	4,596,147	4,722,055	0.23%
931142DB6	WAL MART STORES INC	5.625	04/15/41	3,500,000	3,710,129	4,292,726	0.21%
94973VAV9	WELLPOINT INC	2.375	02/15/17	6,625,000	6,638,557	6,718,819	0.33%
949746JM4	WELLS FARGO + COMPANY	5.375	02/07/35	5,000,000	4,666,973	5,537,884	0.27%
961548AQ7	WESTVACO CORP	7.650	03/15/27	3,624,000	3,614,765	3,812,086	0.19%
989701AU1	ZIONS BANCORP	5.650	05/15/14	3,000,000	2,989,008	3,097,500	0.15%
<b>CORE BOND TOTAL</b>				<b>1,833,041,851</b>	<b>1,644,746,133</b>	<b>1,756,126,806</b>	<b>86.77%</b>
73799M9A3	POST TRADITIONAL HIGH YIELD FD	NA	NA	96,000,000	96,000,000	102,145,985	5.05%
<b>HIGH YIELD BOND TOTAL</b>				<b>96,000,000</b>	<b>96,000,000</b>	<b>102,145,985</b>	<b>5.05%</b>
87499A912	TIAA CREF ASSET MANAGEMENT	NA	NA	116,600	43,000,000	48,954,800	2.42%
939NDX901	AMERICAN CORE REALTY FUND LLC	NA	NA	605	49,000,000	56,592,953	2.80%
<b>CORE REAL ESTATE TOTAL</b>				<b>117,205</b>	<b>92,000,000</b>	<b>105,547,754</b>	<b>5.21%</b>
8259909A4	SHORT TERM INVESTMENT POOL	NA	NA	60,044,590	60,044,590	60,044,590	2.97%
894646991	TREASURERS CASH	NA	NA	62,500	62,500	62,500	0.00%
<b>CASH EQUIVALENT TOTAL</b>				<b>60,107,090</b>	<b>60,107,090</b>	<b>60,107,090</b>	<b>2.97%</b>
<b>TFIP TOTAL</b>				<b>1,989,266,145</b>	<b>1,892,853,222</b>	<b>2,023,927,635</b>	<b>100.00%</b>