

Fixed Income Holdings 6-30-10

Security Name	Par Value	Base Market Value	Coupon Rate	Maturity Date
3M CO	3,000,000	3,429,834	5.70%	3/15/2037
ABBAY NATIONAL CAPITAL TRUST I	2,000,000	2,010,858	8.96%	12/29/2049
ABBOTT LABORATORIES	10,000,000	11,607,650	5.60%	11/30/2017
ABBOTT LABORATORIES	3,000,000	3,471,864	6.15%	11/30/2037
ABBOTT LABORATORIES	25,000,000	29,247,300	5.88%	5/15/2016
ABBOTT LABORATORIES	13,000,000	14,504,997	5.13%	4/1/2019
ABBOTT LABORATORIES	3,000,000	3,148,299	5.30%	5/27/2040
ABU DHABI NATIONAL ENERGY CO	5,000,000	5,383,950	7.25%	8/1/2018
ACE 2004-RM2 M1	361,614	359,169	1.10%	1/25/2035
ACE HM EQ LN TR 06 GP1 CL A	3,824,111	3,137,696	0.48%	2/25/2031
ACE INA HOLDINGS INC	3,000,000	3,284,859	5.70%	2/15/2017
ACE INA HOLDINGS INC	3,000,000	3,281,700	5.80%	3/15/2018
ACE INA HOLDINGS INC	3,000,000	3,305,505	5.60%	5/15/2015
ACE INA HOLDINGS INC	3,000,000	3,290,670	5.90%	6/15/2019
ADJUSTABLE RATE 05-2 3-A-1	14,645,964	12,362,937	4.92%	6/25/2035
ADJUSTABLE RATE 2005-5 CL 6A21	1,794,620	1,381,880	0.58%	9/25/2035
ADOBE SYSTEMS INC	5,000,000	5,155,040	4.75%	2/1/2020
AEGON FUNDING CO LLC	3,000,000	3,099,609	5.75%	12/15/2020
AESOP 2009-2A A	25,000,000	26,653,358	5.68%	2/20/2013
AESOP 2010-2A B	3,750,000	3,802,789	5.74%	8/20/2014
AESOP 2010-3A B	9,000,000	9,317,985	6.74%	5/20/2016
AETNA INC	3,000,000	3,471,477	6.50%	9/15/2018
AETNA INC	13,000,000	14,823,406	6.00%	6/15/2016
AETNA INC	15,000,000	16,693,800	6.63%	6/15/2036
AETNA INC NEW SR NT	10,000,000	11,320,600	6.75%	12/15/2037
AFLAC INC	5,000,000	6,015,880	8.50%	5/15/2019
AFLAC INC	2,000,000	2,078,984	6.90%	12/17/2039
AGL CAPITAL CORP	3,000,000	3,173,076	5.25%	8/15/2019
AGRIUM INC	5,000,000	5,818,980	7.13%	5/23/2036
AIG LIFE HOLDINGS US INC	10,000,000	9,050,000	6.63%	2/15/2029
ALABAMA POWER CO	5,000,000	5,670,395	5.50%	10/15/2017
ALABAMA POWER CO	25,000,000	27,124,675	5.70%	2/15/2033
ALABAMA POWER CO	5,000,000	5,481,195	5.13%	2/15/2019
ALABAMA POWER CO	6,000,000	6,447,618	5.65%	3/15/2035
ALABAMA POWER CO	3,000,000	3,447,579	6.13%	5/15/2038
ALBERTA ENERGY CO LTD	3,000,000	3,534,957	7.38%	11/1/2031
ALCOA INC	3,000,000	2,639,091	5.90%	2/1/2027
ALCOA INC	3,000,000	2,856,510	5.72%	2/23/2019
ALCOA INC	17,500,000	17,573,588	6.50%	6/15/2018
ALLEGHENY ENERGY SUPPLY CO LLC	2,000,000	1,985,210	5.75%	10/15/2019
ALLEGHENY TECHNOLOGIES INC	1,000,000	1,180,774	9.38%	6/1/2019
ALLSTATE CORP/THE	20,000,000	23,154,300	6.90%	5/15/2038
ALLSTATE CORP/THE	10,000,000	9,830,960	5.55%	5/9/2035
ALLSTATE CORP/THE	3,000,000	2,692,500	6.50%	5/15/2057
ALLSTATE CORP/THE	3,000,000	2,643,750	6.13%	5/15/2037
ALLSTATE CORP/THE	5,000,000	5,892,810	7.45%	5/16/2019
ALLTEL CORP	5,000,000	6,306,135	7.88%	7/1/2032
ALLY FINANCIAL INC	9,498,000	9,521,745	6.88%	8/28/2012
ALLY FINANCIAL INC	12,280,000	11,328,300	8.00%	11/1/2031
ALTRIA GROUP INC	5,000,000	6,331,900	9.70%	11/10/2018
ALTRIA GROUP INC	3,000,000	3,941,292	9.95%	11/10/2038
ALTRIA GROUP INC	5,000,000	6,706,970	10.20%	2/6/2039
ALTRIA GROUP INC	5,000,000	6,240,530	9.25%	8/6/2019
AMERICA MOVIL SAB DE CV	3,000,000	3,279,345	5.63%	11/15/2017
AMERICA MOVIL SAB DE CV	5,000,000	5,167,255	5.00%	10/16/2019
AMERICA MOVIL SAB DE CV 144A	10,000,000	10,331,730	5.00%	3/30/2020
AMERICA MOVIL SAB DE CV 144A	7,000,000	7,309,624	6.13%	3/30/2040
AMERICAN EXPRESS CO	3,000,000	3,215,079	5.50%	9/12/2016
AMERICAN EXPRESS CO	3,000,000	3,287,064	6.15%	8/28/2017
AMERICAN EXPRESS CO	5,000,000	5,766,965	7.00%	3/19/2018
AMERICAN EXPRESS CO	5,000,000	6,720,230	8.15%	3/19/2038
AMERICAN EXPRESS CO	10,000,000	12,415,940	8.13%	5/20/2019
AMERICAN FINANCIAL GROUP INC/O	5,000,000	5,980,610	9.88%	6/15/2019
AMERICAN GENERAL FINANCE CORP	8,000,000	6,220,000	5.40%	12/1/2015

Fixed Income Holdings 6-30-10

AMERICAN GENERAL FINANCE CORP	3,000,000	2,310,000	5.75%	9/15/2016
AMERICAN GENERAL FINANCE CORP	5,000,000	3,900,000	6.50%	9/15/2017
AMERICAN HOME PRODUCT	48,000,000	59,362,272	7.25%	3/1/2023
AMERICAN HONDA FINANCE CORP	3,000,000	3,634,863	7.63%	10/1/2018
AMERICAN INTERNATIONAL GROUP I	5,000,000	4,565,000	5.60%	10/18/2016
AMERICAN INTERNATIONAL GROUP I	10,000,000	8,875,000	5.45%	5/18/2017
AMERICAN INTERNATIONAL GROUP I	10,000,000	8,937,500	5.85%	1/16/2018
AMERICAN INTERNATIONAL GROUP I	6,000,000	4,770,000	6.25%	5/1/2036
AMERICAN INTERNATIONAL GROUP I	3,000,000	2,040,000	6.25%	3/15/2037
AMERICAN INTERNATIONAL GROUP I	15,000,000	11,850,000	8.18%	5/15/2068
AMERICAN INTERNATIONAL GROUP I	10,000,000	10,125,000	8.25%	8/15/2018
AMERICREDIT AUTOMOBILE REC 1 C	5,000,000	5,219,675	5.19%	8/17/2015
AMERICREDIT AUTOMOBILE REC 1 D	2,500,000	2,555,938	6.65%	7/17/2017
AMERICREDIT AUTOMOBILE REC 2 D	10,000,000	10,162,522	6.24%	6/8/2016
AMERIPRISE FINANCIAL INC	2,000,000	2,362,836	7.30%	6/28/2019
AMERIPRISE FINANCIAL INC	3,000,000	3,134,247	5.30%	3/15/2020
AMGEN INC	10,000,000	11,756,030	6.38%	6/1/2037
AMGEN INC	5,000,000	5,914,255	6.15%	6/1/2018
AMGEN INC	5,000,000	6,278,785	6.90%	6/1/2038
AMGEN INC	3,000,000	3,484,929	5.70%	2/1/2019
AMGEN INC	1,000,000	1,073,036	4.50%	3/15/2020
AMGEN INC SR NT	10,000,000	11,591,470	5.85%	6/1/2017
AMOT 2010-3 C	11,398,000	11,476,721	3.87%	4/15/2013
AMXCA 2005-2 C	5,000,000	4,774,960	0.84%	10/16/2017
ANADARKO FINANCE CO	5,000,000	4,205,065	7.50%	5/1/2031
ANADARKO PETROLEUM CORP	12,000,000	10,328,364	5.95%	9/15/2016
ANADARKO PETROLEUM CORP	5,000,000	3,977,395	6.45%	9/15/2036
ANADARKO PETROLEUM CORP	2,000,000	1,888,298	8.70%	3/15/2019
ANADARKO PETROLEUM CORP	2,000,000	1,746,074	6.95%	6/15/2019
ANHEUSER-BUSCH COS INC	2,500,000	2,860,388	6.80%	8/20/2032
ANHEUSER-BUSCH COS INC	5,000,000	5,268,510	5.95%	1/15/2033
ANHEUSER-BUSCH COS INC	5,000,000	5,375,125	5.05%	10/15/2016
ANHEUSER-BUSCH COS INC	3,000,000	3,093,924	5.75%	4/1/2036
ANHEUSER-BUSCH COS INC	3,000,000	3,305,232	5.60%	3/1/2017
ANHEUSER-BUSCH COS INC	5,000,000	5,589,055	6.45%	9/1/2037
ANHEUSER-BUSCH COS INC	3,000,000	3,270,285	5.50%	1/15/2018
ANHEUSER-BUSCH INBEV WORLDWIDE	10,000,000	12,137,620	7.75%	1/15/2019
ANHEUSER-BUSCH INBEV WORLDWIDE	5,000,000	5,766,240	6.88%	11/15/2019
ANHEUSER-BUSCH INBEV WORLDWIDE	5,000,000	6,533,340	8.00%	11/15/2039
APACHE CORP	7,000,000	7,736,211	6.00%	1/15/2037
APACHE CORP	18,000,000	20,276,676	5.63%	1/15/2017
APPALACHIAN POWER CO	4,000,000	4,072,180	5.80%	10/1/2035
APPALACHIAN POWER CO	3,000,000	3,360,243	6.70%	8/15/2037
ARCELORMITTAL	5,000,000	6,248,205	9.85%	6/1/2019
ARCELORMITTAL	8,000,000	8,450,048	7.00%	10/15/2039
ARCHER-DANIELS-MIDLAND CO	15,000,000	19,241,970	8.38%	4/15/2017
ARCHER-DANIELS-MIDLAND CO	17,500,000	20,964,458	6.63%	5/1/2029
ARCHER-DANIELS-MIDLAND CO	3,000,000	3,412,509	5.45%	3/15/2018
ASSOCIATES CORP OF NORTH AMERI	10,000,000	10,236,400	6.95%	11/1/2018
ASTRAZENECA PLC	5,000,000	5,849,320	5.90%	9/15/2017
ASTRAZENECA PLC	3,000,000	3,635,409	6.45%	9/15/2037
AT&T CORP	10,000,000	12,872,130	8.00%	11/15/2031
AT&T INC	20,000,000	22,943,420	6.80%	5/15/2036
AT&T INC	5,000,000	5,545,745	6.50%	9/1/2037
AT&T INC	5,000,000	5,425,915	6.30%	1/15/2038
AT&T INC	15,000,000	16,587,510	5.50%	2/1/2018
AT&T INC	5,000,000	5,562,065	5.60%	5/15/2018
AT&T INC	10,000,000	10,994,430	6.40%	5/15/2038
AT&T INC	3,000,000	3,377,529	5.80%	2/15/2019
AT&T INC	2,000,000	2,240,182	6.55%	2/15/2039
AT&T INC	5,000,000	5,442,180	6.45%	6/15/2034
AT&T INC	5,000,000	5,249,635	6.15%	9/15/2034
ATMOS ENERGY CORP	4,000,000	4,096,168	5.95%	10/15/2034
ATMOS ENERGY CORP	3,000,000	3,336,531	6.35%	6/15/2017
ATMOS ENERGY CORP	2,000,000	2,513,640	8.50%	3/15/2019
AVALONBAY COMMUNITIES INC	3,000,000	3,238,797	5.70%	3/15/2017
AVALONBAY COMMUNITIES INC	2,000,000	2,210,472	6.10%	3/15/2020

Fixed Income Holdings 6-30-10

AVISTA CORP	3,000,000	3,327,909	5.95%	6/1/2018
BA CR CARD TR 2006-5 NT CL C	10,105,000	9,542,957	0.75%	8/15/2013
BAC CAPITAL TRUST XI	10,000,000	9,143,370	6.63%	5/23/2036
BAE SYS HLDGS INC GTD NT 144A	3,000,000	3,217,326	5.20%	8/15/2015
BAE SYSTEMS HOLDINGS INC	2,000,000	2,280,362	6.38%	6/1/2019
BAKER HUGHES INC	5,000,000	6,113,070	7.50%	11/15/2018
BALTIMORE GAS & ELECTRIC CO	5,000,000	4,860,210	5.20%	6/15/2033
BANC AMER COML 07 4 CL A-M	5,509,000	4,717,322	6.00%	8/10/2017
BANC AMER FDG 2005-E CL 4A1	8,727,303	8,225,806	2.98%	3/20/2035
BANC AMER FDG CORP 04-C 3-A-1	6,415,915	5,199,598	3.47%	12/20/2034
BANC AMER MTG 03-K CL 2-A-2	2,975,913	2,725,928	3.43%	12/25/2033
BANC AMER MTG 2006 B 4A2	28,181,000	23,292,580	5.69%	11/20/2036
BANC AMER MTG SECS 04-A 2-A-2	13,023,849	11,922,979	3.52%	2/25/2034
BANC OF AMERICA ALTERN 11 CBIO	16,612,637	216,863	0.31%	1/25/2034
BANC OF AMERICA COMMERCIA 5 AM	16,451,000	13,907,536	5.77%	2/10/2051
BANC OF AMERICA FUNDING 8 2A7	10,000,000	8,418,400	5.50%	1/25/2036
BANC OF AMERICA FUNDING C 4 A5	10,000,000	7,551,020	6.00%	7/25/2036
BANC OF AMERICA MORTGAG 3 1A20	9,911,544	9,657,977	5.50%	4/25/2035
BANK AMER CORP NT	5,000,000	5,110,705	4.75%	8/1/2015
BANK OF AMERICA CORP	13,000,000	13,467,649	5.75%	8/15/2016
BANK OF AMERICA CORP	6,000,000	6,217,368	5.63%	10/14/2016
BANK OF AMERICA CORP	10,000,000	9,963,000	5.42%	3/15/2017
BANK OF AMERICA CORP	10,000,000	9,670,220	5.49%	3/15/2019
BANK OF AMERICA CORP	10,000,000	10,011,470	6.50%	9/15/2037
BANK OF AMERICA CORP	5,000,000	5,185,405	5.75%	12/1/2017
BANK OF AMERICA CORP	42,000,000	43,042,104	5.65%	5/1/2018
BANK OF AMERICA CORP	14,000,000	16,037,112	7.63%	6/1/2019
BANK OF AMERICA CORP	10,000,000	11,241,620	7.75%	8/15/2015
BANK OF AMERICA CORP	55,000,000	61,185,630	7.80%	9/15/2016
BANK OF AMERICA CORP	5,000,000	4,829,650	0.08%	12/29/2049
BANK OF AMERICA CORP	20,000,000	19,318,600	0.08%	12/29/2049
BANK OF AMERICA NA	10,000,000	10,549,110	6.00%	6/15/2016
BANK OF AMERICA NA	10,000,000	9,615,980	6.00%	10/15/2036
BANK OF AMERICA NA	10,000,000	10,069,010	5.30%	3/15/2017
BANK OF NEW YORK MELLON CORP/T	5,000,000	5,582,015	5.45%	5/15/2019
BANK OF NEW YORK MELLON CORP/T	1,000,000	1,062,095	4.60%	1/15/2020
BANK OF NEW YORK MELLON CORP/T	10,000,000	10,806,370	4.95%	3/15/2015
BANK ONE CORP	5,000,000	5,287,495	4.90%	4/30/2015
BARCLAYS BANK PLC	5,000,000	3,700,000	6.28%	12/29/2049
BARCLAYS BANK PLC	20,000,000	16,300,000	5.93%	9/29/2049
BARCLAYS BANK PLC	5,000,000	5,562,175	6.75%	5/22/2019
BARCLAYS BANK PLC	10,400,000	13,024,336	10.18%	6/12/2021
BARCLAYS BANK PLC	15,000,000	15,138,660	6.05%	12/4/2017
BARCLAYS BANK PLC	5,000,000	4,973,525	5.13%	1/8/2020
BARCLAYS BK PLC PERPETUAL 144A	25,000,000	20,125,000	6.86%	9/29/2049
BARCLAYS BK PLC SUB HYBRID TIE	8,000,000	7,120,000	7.43%	9/29/2049
BARRICK GOLD CORP	2,000,000	2,398,078	6.95%	4/1/2019
BARRICK NORTH AMERICA FINANCE	5,000,000	5,876,630	6.80%	9/15/2018
BARRICK NORTH AMERICA FINANCE	2,000,000	2,481,354	7.50%	9/15/2038
BARRICK PD AUSTRALIA FINANCE P	3,000,000	3,196,911	5.95%	10/15/2039
BAXTER INTERNATIONAL INC	3,000,000	3,550,989	6.25%	12/1/2037
BAXTER INTERNATIONAL INC	3,000,000	3,445,863	5.38%	6/1/2018
BAXTER INTERNATIONAL INC	6,500,000	6,950,652	4.50%	8/15/2019
BAXTER INTERNATIONAL INC	2,000,000	2,100,454	4.25%	3/15/2020
BAYER CORP NT 144A	18,000,000	21,838,050	7.13%	10/1/2015
BAYVIEW COML 04-2 144A	4,815,260	3,733,454	0.78%	8/25/2034
BAYVIEW COML 06-3 A-1 144A	21,853,633	14,389,393	0.60%	10/25/2036
BAYVIEW COML ASSET 03-2 A 144A	3,787,807	3,021,761	0.93%	12/25/2033
BAYVIEW COML ASSET TR 05-4 A-1	3,936,368	2,746,731	0.65%	1/25/2036
BAYVIEW COMMERCIAL ASSET 144A	1,021,448	807,350	0.65%	4/25/2035
BAYVIEW COMMERCIAL ASSET 144A	10,758,638	8,122,492	0.67%	11/25/2035
BAYVIEW FINL 04-SSR1 144A	3,129,900	2,441,478	0.95%	12/25/2039
BAYVIEW FINL ACQ TR 04-C A1	6,117,753	5,370,274	0.98%	5/28/2044
BB&T CAPITAL TRUST I	5,000,000	4,508,750	5.85%	8/18/2035
BB&T CAPITAL TRUST II	5,000,000	4,993,550	6.75%	6/7/2036
BB&T CAPITAL TRUST IV	3,000,000	2,730,000	6.82%	6/12/2057
BB&T CORP	7,000,000	7,470,260	5.20%	12/23/2015

Fixed Income Holdings 6-30-10

BB&T CORP	10,000,000	10,328,840	5.25%	11/1/2019
BB&T CORP	9,000,000	10,548,423	6.85%	4/30/2019
BEAR STEARNS 06-PWR14 CL X1	65,369,389	1,150,122	16.75%	12/11/2038
BEAR STEARNS ARM 05-3 CL 2A1	9,563,343	7,688,822	2.81%	6/25/2035
BEAR STEARNS ARM TR 05-9 CL A1	28,499,850	25,099,145	4.63%	10/25/2035
BEAR STEARNS ARM TR 2006-1 1A1	17,968,817	16,268,843	4.63%	11/25/2035
BEAR STEARNS ASSET BKD 04-SD4	11,128,142	7,688,222	0.80%	8/25/2044
BEAR STEARNS ASSET BKD 05-1 A1	19,225,855	14,991,033	0.85%	9/25/2034
BEAR STEARNS COML 04-PWR5 144A	223,886,839	3,736,537	0.35%	7/11/2042
BEAR STEARNS COMMERCIA PW17 AM	1,287,000	1,111,547	5.92%	6/11/2050
BEAR STEARNS COMMERCIAL TOP2 C	3,500,000	3,567,388	6.83%	2/15/2035
BEAR STEARNS COS LLC	15,000,000	16,614,135	5.70%	11/15/2014
BEAR STEARNS COS LLC/THE	8,000,000	7,869,040	4.65%	7/2/2018
BEAR STEARNS COS LLC/THE	10,000,000	10,808,710	5.30%	10/30/2015
BEAR STEARNS COS LLC/THE	10,000,000	10,476,070	5.55%	1/22/2017
BEAR STEARNS COS LLC/THE	9,000,000	9,996,705	6.40%	10/2/2017
BEAR STEARNS COS LLC/THE	10,000,000	11,677,000	7.25%	2/1/2018
BELLSOUTH CAPITAL FUNDING CORP	10,000,000	12,257,400	7.88%	2/15/2030
BELLSOUTH CORP	10,000,000	11,013,340	6.55%	6/15/2034
BELLSOUTH CORP	8,000,000	8,877,872	5.20%	12/15/2016
BELLSOUTH TELECOMMUNICATIONS I	20,000,000	22,766,920	7.00%	10/1/2025
BELLSOUTH TELECOMMUNICATIONS I	15,000,000	16,101,285	6.38%	6/1/2028
BEMIS CO INC	1,000,000	1,155,177	6.80%	8/1/2019
BERKSHIRE HATHAWAY FINANCE COR	5,000,000	5,491,385	4.85%	1/15/2015
BERKSHIRE HATHAWAY FINANCE COR	15,000,000	16,660,155	5.40%	5/15/2018
BHP BILLITON FINANCE USA LTD	5,000,000	5,663,390	5.25%	12/15/2015
BHP BILLITON FINANCE USA LTD	3,000,000	3,380,448	5.40%	3/29/2017
BHP BILLITON FINANCE USA LTD	7,000,000	8,394,722	6.50%	4/1/2019
BJ SERVICES CO	3,000,000	3,346,443	6.00%	6/1/2018
BLACK & DECKER CORP	3,000,000	3,395,583	5.75%	11/15/2016
BLACKROCK INC	3,000,000	3,438,840	6.25%	9/15/2017
BLACKROCK INC	3,000,000	3,188,613	5.00%	12/10/2019
BLACKSTONE HOLDINGS FINANCE CO	3,000,000	3,095,889	6.63%	8/15/2019
BNP PARIBAS MTN #TR00001 144A	5,000,000	5,184,985	5.13%	1/15/2015
BNP PARIBAS SUB NT 144A	13,000,000	10,660,000	5.19%	6/29/2049
BNP PARIBAS SUB NT TIER 1 144A	5,000,000	4,350,000	7.20%	6/29/2049
BOARDWALK PIPELINES LP	3,000,000	3,141,420	5.75%	9/15/2019
BOEING CO DEB	10,000,000	14,525,410	8.75%	9/15/2031
BOEING CO/THE	15,000,000	21,478,050	8.63%	11/15/2031
BOEING CO/THE	5,000,000	6,284,880	6.88%	3/15/2039
BOEING CO/THE	3,000,000	3,303,144	4.88%	2/15/2020
BOSTON PROPERTIES LP	3,000,000	3,209,595	5.88%	10/15/2019
BOSTON PROPERTIES LP	3,000,000	3,138,237	5.63%	11/15/2020
BOTTLING GROUP LLC	25,000,000	28,772,075	5.50%	4/1/2016
BOTTLING GROUP LLC	3,000,000	3,333,261	5.13%	1/15/2019
BP AMI LEASING INC	5,000,000	4,212,375	5.52%	5/8/2019
BP CAPITAL MARKETS AMERICA INC	15,000,000	11,933,265	4.20%	6/15/2018
BRANCH BANKING & TRUST CO/WILS	5,000,000	5,477,315	5.63%	9/15/2016
BRISTOL-MYERS SQUIBB CO	12,000,000	14,905,572	7.15%	6/15/2023
BRISTOL-MYERS SQUIBB CO	15,000,000	16,720,665	5.88%	11/15/2036
BRISTOL-MYERS SQUIBB CO	8,000,000	9,290,288	6.13%	5/1/2038
BRISTOL-MYERS SQUIBB CO	2,000,000	2,290,752	5.45%	5/1/2018
BRITISH SKY BROADCASTING GROUP	3,000,000	3,367,158	6.10%	2/15/2018
BRITISH SKY BROADCASTING GROUP	3,000,000	4,009,479	9.50%	11/15/2018
BRITISH TELECOMMUNICATIONS PLC	10,000,000	10,428,480	5.95%	1/15/2018
BRITISH TELECOMMUNICATIONS PLC	25,000,000	30,510,500	9.88%	12/15/2030
BSABS 2005-AC3 2A3	16,559,639	14,566,852	0.70%	6/25/2020
BSARM 2003-7 2A	18,146,843	18,105,170	3.41%	10/25/2033
BSCMS 2007-PW17 AMFL	12,890,000	8,343,629	1.03%	6/11/2050
BSCMS 2007-T26 X1	194,326,073	989,878	0.09%	1/12/2045
BSKYB FIN U K PLC USD SR 144A	5,000,000	5,574,975	5.63%	10/15/2015
BSKYB FINANCE UK PLC	3,000,000	3,257,880	6.50%	10/15/2035
BUCKEYE PARTNERS LP	4,000,000	4,144,672	5.50%	8/15/2019
BUNGE LTD FINANCE CORP	5,000,000	5,970,870	8.50%	6/15/2019
BURLINGTON NORTHERN SANTA FE L	7,000,000	8,048,852	6.75%	3/15/2029
BURLINGTON NORTHERN SANTA FE L	10,000,000	11,177,420	5.65%	5/1/2017
BURLINGTON NORTHERN SANTA FE L	3,000,000	3,376,530	6.15%	5/1/2037

Fixed Income Holdings 6-30-10

BURLINGTON NORTHERN SANTA FE L	10,000,000	11,231,040	5.75%	3/15/2018
BURLINGTON RESOURCES FINANCE C	8,000,000	10,003,304	7.40%	12/1/2031
CA INC	3,000,000	3,180,423	5.38%	12/1/2019
CAMERON INTERNATIONAL CORP	3,000,000	3,095,793	6.38%	7/15/2018
CAMERON INTERNATIONAL CORP	2,000,000	2,009,748	7.00%	7/15/2038
CAMPBELL SOUP CO	2,000,000	2,178,514	4.50%	2/15/2019
CANADIAN NATIONAL RAILWAY CO	10,000,000	11,794,320	6.25%	8/1/2034
CANADIAN NATIONAL RAILWAY CO	3,000,000	3,425,949	5.80%	6/1/2016
CANADIAN NATIONAL RAILWAY CO	3,000,000	3,532,155	6.20%	6/1/2036
CANADIAN NATIONAL RAILWAY CO	3,000,000	3,407,502	5.55%	5/15/2018
CANADIAN NATIONAL RAILWAY CO	2,000,000	2,287,172	5.55%	3/1/2019
CANADIAN NATURAL RESOURCES LT	3,000,000	3,390,933	7.20%	1/15/2032
CANADIAN NATURAL RESOURCES LTD	5,000,000	5,439,530	4.90%	12/1/2014
CANADIAN NATURAL RESOURCES LTD	10,000,000	10,244,640	5.85%	2/1/2035
CANADIAN NATURAL RESOURCES LTD	11,000,000	12,312,135	5.70%	5/15/2017
CANADIAN NATURAL RESOURCES LTD	6,000,000	6,559,290	6.25%	3/15/2038
CANADIAN NATURAL RESOURCES LTD	3,000,000	3,360,069	5.90%	2/1/2018
CANADIAN NATURAL RESOURCES LTD	3,000,000	3,505,983	6.75%	2/1/2039
CANADIAN OIL SANDS LTD	4,000,000	4,825,980	7.75%	5/15/2019
CANADIAN PACIFIC RAILWAY CO	3,000,000	3,195,066	5.95%	5/15/2037
CANADIAN PACIFIC RAILWAY CO	3,000,000	3,413,892	6.50%	5/15/2018
CANADIAN PACIFIC RAILWAY CO	2,000,000	2,381,412	7.25%	5/15/2019
CANTOR FITZGERALD LP	3,000,000	3,104,115	7.88%	10/15/2019
CAPITAL ONE BANK USA NA	10,000,000	12,484,110	8.80%	7/15/2019
CAPITAL ONE CAPITAL III	8,000,000	7,520,000	7.69%	8/15/2036
CAPITAL ONE FINANCIAL CORP	5,000,000	5,365,670	5.50%	6/1/2015
CAPITAL ONE FINANCIAL CORP	5,000,000	5,726,700	6.75%	9/15/2017
CAPITAL ONE MULTI 03-3 CL C	2,190,000	2,193,230	2.60%	7/15/2016
CAPITAL ONE MULTI 06-B1 CL B1	14,000,000	13,156,573	0.63%	1/15/2019
CAPITOL STREET HLDG CORP	7,325,427	7,856,301	6.89%	12/1/2012
CAREFUSION CORP	3,000,000	3,426,990	6.38%	8/1/2019
CARGILL INC NT 144A	3,000,000	3,437,664	6.00%	11/27/2017
CAROLINA POWER & LIGHT CO	5,000,000	5,681,560	6.13%	9/15/2033
CAROLINA POWER & LIGHT CO	7,000,000	7,791,959	5.15%	4/1/2015
CAROLINA POWER & LIGHT CO	3,000,000	3,385,500	5.25%	12/15/2015
CAROLINA POWER & LIGHT CO	3,000,000	3,354,459	5.30%	1/15/2019
CASH	0	-2,222,762	0.00%	
CATERPILLAR FINANCIAL SERVICES	5,000,000	5,488,080	4.75%	2/17/2015
CATERPILLAR FINANCIAL SERVICES	3,000,000	3,394,902	5.50%	3/15/2016
CATERPILLAR FINANCIAL SERVICES	3,000,000	3,413,394	5.85%	9/1/2017
CATERPILLAR FINANCIAL SERVICES	3,000,000	3,347,877	5.45%	4/15/2018
CATERPILLAR FINANCIAL SERVICES	7,000,000	8,443,505	7.05%	10/1/2018
CATERPILLAR FINANCIAL SERVICES	6,000,000	7,389,996	7.15%	2/15/2019
CATERPILLAR INC	5,000,000	5,205,825	5.30%	9/15/2035
CATERPILLAR INC	3,000,000	3,431,244	5.70%	8/15/2016
CATERPILLAR INC	5,000,000	5,752,440	6.05%	8/15/2036
CATERPILLAR INC	8,000,000	10,282,640	7.90%	12/15/2018
CBA COML ASSETS SMALL BAL 144A	14,513,397	8,454,054	0.60%	6/25/2038
CBA COML SMALL BAL 04-1 144A	2,498,481	2,092,628	0.73%	12/25/2036
CBS CORP	5,000,000	6,290,590	8.88%	5/15/2019
CBS CORP	3,000,000	3,473,433	7.88%	7/30/2030
CBS CORP	5,000,000	4,991,320	4.63%	5/15/2018
CBS CORP	5,000,000	4,591,990	5.50%	5/15/2033
CD 2006-CD3 MTG P/T XS 144A	178,534,425	2,193,367	0.13%	10/17/2048
CELLCO PARTNERSHIP / VERIZON W	15,000,000	19,502,085	8.50%	11/15/2018
CENOVUS ENERGY INC 144A	3,000,000	3,276,726	5.70%	10/15/2019
CENTERPOINT ENERGY RESOURCES C	3,000,000	3,304,704	6.00%	5/15/2018
CHASE COML MTG 00-2 CL G 144A	3,667,135	3,615,316	6.65%	7/15/2032
CHEVRON PHILLIPS CHEMICAL CO L	2,000,000	2,521,758	8.25%	6/15/2019
CHUBB CORP	5,000,000	5,700,850	6.80%	11/15/2031
CHUBB CORP	5,000,000	4,800,000	6.38%	3/29/2037
CHUBB CORP	10,000,000	10,814,640	6.00%	5/11/2037
CHUBB CORP	10,000,000	11,134,050	5.75%	5/15/2018
CHUBB CORP	5,000,000	5,692,490	6.50%	5/15/2038
CIGNA CORP	3,000,000	3,085,632	6.15%	11/15/2036
CIGNA CORP	6,000,000	6,393,594	5.38%	3/15/2017
CIGNA CORP	5,000,000	6,300,490	8.50%	5/1/2019

Fixed Income Holdings 6-30-10

CIGNA CORP SR NT	3,000,000	3,352,233	6.35%	3/15/2018
CINTAS CORP NO 2	2,000,000	2,293,562	6.13%	12/1/2017
CISCO SYSTEMS INC	15,000,000	17,279,895	5.50%	2/22/2016
CISCO SYSTEMS INC	10,000,000	11,115,660	5.90%	2/15/2039
CISCO SYSTEMS INC	13,000,000	14,288,729	4.95%	2/15/2019
CISCO SYSTEMS INC	3,000,000	3,144,333	5.50%	1/15/2040
CISCO SYSTEMS INC	8,000,000	8,444,992	4.45%	1/15/2020
CITIBANK CR CARD ISS 2006-C1	41,500,000	39,747,716	0.75%	2/20/2015
CITIBANK CR CARD ISS TR 05-C2	5,000,000	4,602,368	0.82%	3/24/2017
CITIBANK CREDIT CARD ISS A4 A4	7,000,000	6,151,958	0.79%	6/15/2037
CITIGROUP COML 07-FL3 A2 144A	1,362,500	1,186,814	0.49%	4/15/2022
CITIGROUP COML MTG 04-C1 CL E	9,884,000	8,634,543	5.37%	4/15/2040
CITIGROUP INC	18,000,000	17,134,920	6.63%	6/15/2032
CITIGROUP INC	15,000,000	13,451,175	5.88%	2/22/2033
CITIGROUP INC	19,000,000	18,839,279	4.88%	5/7/2015
CITIGROUP INC	20,000,000	19,837,120	4.70%	5/29/2015
CITIGROUP INC	10,000,000	10,117,460	5.30%	1/7/2016
CITIGROUP INC	25,000,000	25,949,075	5.85%	8/2/2016
CITIGROUP INC	10,000,000	9,088,900	6.13%	8/25/2036
CITIGROUP INC	15,000,000	14,768,175	5.50%	2/15/2017
CITIGROUP INC	20,000,000	18,756,460	5.88%	5/29/2037
CITIGROUP INC	10,000,000	10,387,300	6.00%	8/15/2017
CITIGROUP INC	5,000,000	5,245,325	6.88%	3/5/2038
CITIGROUP INC	50,000,000	52,184,100	6.13%	5/15/2018
CITIGROUP INC	5,000,000	5,960,620	8.50%	5/22/2019
CITIGROUP INC	10,000,000	11,929,770	8.13%	7/15/2039
CITIGROUP/DEUTSCHE BA CD4 AMFX	8,731,000	7,126,441	5.37%	12/11/2049
CLECO POWER LLC	3,000,000	3,426,282	6.65%	6/15/2018
CLEVELAND ELECTRIC ILLUMINATIN	3,000,000	3,260,547	5.50%	8/15/2024
COCA COLA CO NT	5,000,000	5,717,980	5.35%	11/15/2017
COCA COLA ENTERPRISE INC NT	13,000,000	17,935,242	8.50%	2/1/2022
COCA COLA ENTERPRISES INC	20,000,000	24,438,540	6.75%	9/15/2023
COCA-COLA ENTERPRISE	8,000,000	9,942,848	7.13%	8/1/2017
COCA-COLA ENTERPRISES	2,000,000	2,452,888	6.75%	9/15/2028
COCA-COLA FEMSA SAB CV	3,000,000	3,063,393	4.63%	2/15/2020
COLGATE-PALMOLIVE CO	3,000,000	3,433,038	5.20%	11/7/2016
COLONIAL PIPELINE SR NT 144A	3,000,000	3,454,005	6.38%	8/1/2037
COMCAST CABLE COMMUNICATIONS H	35,730,000	49,288,070	9.46%	11/15/2022
COMCAST CORP	12,000,000	13,772,892	6.50%	1/15/2015
COMCAST CORP	9,000,000	10,391,049	7.05%	3/15/2033
COMCAST CORP	5,000,000	5,406,500	6.45%	3/15/2037
COMERICA BANK	10,000,000	10,666,900	5.75%	11/21/2016
COMM 07-FL14 COML MTG AJ 144A	34,894,000	29,505,449	0.53%	6/15/2022
COMM 2003-LNB1 CL C	8,000,000	7,800,058	4.23%	6/10/2038
COMMERCIAL METALS CO	3,000,000	3,148,833	7.35%	8/15/2018
COMMERCIAL MORTGAGE PASS C8 AM	8,742,000	7,238,059	5.35%	12/10/2046
COMMERCIAL MORTGAGE PASS C9 AM	3,348,000	2,851,769	5.65%	12/10/2049
COMMONWEALTH EDISON CO	6,000,000	6,856,818	5.95%	8/15/2016
COMMONWEALTH EDISON CO	3,000,000	3,443,262	6.15%	9/15/2017
COMMONWEALTH EDISON CO	3,000,000	3,523,905	6.45%	1/15/2038
COMMONWEALTH EDISON CO	3,000,000	3,389,697	5.80%	3/15/2018
COMMONWEALTH REIT	2,000,000	2,035,366	6.25%	6/15/2017
COMPUTER SCIENCES CORP	2,000,000	2,229,642	6.50%	3/15/2018
CONAGRA FOODS INC	9,819,000	11,077,207	5.82%	6/15/2017
CONAGRA FOODS INC	2,000,000	2,399,176	7.00%	4/15/2019
CONNECTICUT LIGHT & POWER CO/T	3,000,000	3,382,392	5.65%	5/1/2018
CONOCO FUNDING CO	10,000,000	12,409,950	7.25%	10/15/2031
CONOCOPHILLIPS	9,000,000	9,963,909	5.90%	10/15/2032
CONOCOPHILLIPS	8,000,000	8,862,744	5.20%	5/15/2018
CONOCOPHILLIPS	3,000,000	3,431,451	5.75%	2/1/2019
CONOCOPHILLIPS	5,000,000	5,859,065	6.00%	1/15/2020
CONOCOPHILLIPS CANADA FUNDING	15,000,000	17,423,925	5.63%	10/15/2016
CONOCOPHILLIPS CANADA FUNDING	6,000,000	6,723,786	5.95%	10/15/2036
CONOCOPHILLIPS HOLDING CO	42,000,000	51,544,122	6.95%	4/15/2029
CONSOLIDATED EDISON CO OF NEW	5,000,000	5,038,125	5.30%	3/1/2035
CONSOLIDATED EDISON CO OF NEW	5,000,000	5,620,065	5.38%	12/15/2015
CONSOLIDATED EDISON CO OF NEW	3,000,000	3,254,715	5.85%	3/15/2036

Fixed Income Holdings 6-30-10

CONSOLIDATED EDISON CO OF NEW	3,000,000	3,403,989	6.20%	6/15/2036
CONSOLIDATED EDISON CO OF NEW	3,000,000	3,376,560	5.50%	9/15/2016
CONSOLIDATED EDISON CO OF NEW	2,000,000	2,223,614	5.30%	12/1/2016
CONSOLIDATED EDISON CO OF NEW	2,000,000	2,129,460	5.70%	12/1/2036
CONSOLIDATED EDISON CO OF NEW	3,000,000	3,450,633	6.30%	8/15/2037
CONSOLIDATED EDISON CO OF NEW	3,000,000	3,723,129	7.13%	12/1/2018
CONSOLIDATED EDISON CO OF NEW	2,000,000	2,428,026	6.65%	4/1/2019
CONSOLIDATED EDISON CO OF NEW	2,000,000	2,076,214	5.50%	12/1/2039
CONSOLIDATED NAT GAS CO SR NT	5,000,000	5,416,330	5.00%	3/1/2014
CONSOLIDATED NATURAL GAS CO	5,000,000	5,410,500	5.00%	12/1/2014
CONSTELLATION ENERGY GROUP INC	10,000,000	10,521,200	4.55%	6/15/2015
CONSUMERS ENERGY CO	5,000,000	5,553,540	5.65%	4/15/2020
CONSUMERS ENERGY CO	3,000,000	3,326,529	5.65%	9/15/2018
CONSUMERS ENERGY CO	3,000,000	3,441,873	6.13%	3/15/2019
CONSUMERS ENERGY CO	2,000,000	2,392,542	6.70%	9/15/2019
COOPER US INC	3,000,000	3,431,415	6.10%	7/1/2017
CORNING INC	1,000,000	1,169,705	6.63%	5/15/2019
COSTCO WHOLESALE CORP	5,000,000	5,755,030	5.50%	3/15/2017
COUNTRYWIDE ALTERNATI 24CB 1A1	14,024,128	13,658,491	6.00%	11/25/2034
COUNTRYWIDE ALTERNATI 54CB 1A7	12,230,699	11,211,197	5.50%	11/25/2035
COUNTRYWIDE ALTERNATI 65CB 2A3	13,144,730	11,062,486	5.50%	12/25/2035
COUNTRYWIDE ALTERNATIV 14T2 A4	1,352,449	1,309,133	5.50%	8/25/2034
COUNTRYWIDE ALTERNATIV 14T2 A6	2,265,184	2,253,754	5.50%	8/25/2034
COUNTRYWIDE ALTERNATIV 21CB A9	5,271,963	5,015,134	5.50%	6/25/2035
COUNTRYWIDE ALTERNATIV 25T1 A5	10,000,000	5,776,270	5.75%	7/25/2035
COUNTRYWIDE FINANCIAL CORP	10,000,000	10,424,930	6.25%	5/15/2016
COUNTRYWIDE HOME LOAN MO 16 A3	5,430,000	4,109,929	5.50%	9/25/2035
COUNTRYWIDE HOME LOAN MO 30 A8	7,386,000	5,849,801	5.50%	1/25/2036
COUNTRYWIDE HOME LOAN MO 9 A13	7,400,000	6,367,130	5.75%	7/25/2037
COVIDIEN INTERNATIONAL FINANCE	3,000,000	3,481,395	6.00%	10/15/2017
COVIDIEN INTERNATIONAL FINANCE	3,000,000	3,629,580	6.55%	10/15/2037
COVIDIEN INTERNATIONAL FINANCE	3,000,000	3,070,290	4.20%	6/15/2020
COX COMMUNICATIONS INC	7,000,000	7,640,892	5.50%	10/1/2015
COX COMMUNICATIONS INC	2,000,000	2,650,510	9.38%	1/15/2019
COX COMMUNICATIONS INC	2,000,000	2,718,664	8.38%	3/1/2039
COX COMMUNICATIONS INC 144A	3,000,000	3,309,399	6.45%	12/1/2036
COX COMMUNICATIONS INC 144A	5,000,000	5,575,305	6.25%	6/1/2018
CPF 2010-1A 1	14,311,570	14,777,769	5.43%	7/20/2015
CPS AUTO REC 08-A CL A-4 144A	7,000,000	7,355,720	7.13%	10/15/2014
CPS AUTO TR 07-B CL A4 144A	468,590	483,011	5.60%	1/15/2014
CREDIT SUISSE 2003-CK2 G 144A	18,500,000	18,275,708	5.74%	3/15/2036
CREDIT SUISSE AG	10,000,000	9,942,640	5.40%	1/14/2020
CREDIT SUISSE FB	5,000,000	5,360,290	4.88%	1/15/2015
CREDIT SUISSE FB 01-CK3 144A E	4,088,000	4,147,706	7.29%	6/15/2034
CREDIT SUISSE FB 02-CKS4 144A	56,617,599	1,423,293	1.80%	11/15/2036
CREDIT SUISSE FB 02-CP3 G 144A	1,000,000	856,999	6.64%	7/15/2035
CREDIT SUISSE FB 03-AR30 2A1	7,021,645	6,363,134	2.82%	1/25/2034
CREDIT SUISSE FB 04-C1 AX 144A	157,151,238	3,903,495	0.37%	1/15/2037
CREDIT SUISSE FB USA INC SR NT	8,000,000	8,708,336	5.13%	8/15/2015
CREDIT SUISSE FIRST BOST CK6 E	4,647,000	4,637,503	6.94%	8/15/2036
CREDIT SUISSE MORTGAGE 1 3A21	9,298,201	8,665,561	5.75%	2/25/2036
CREDIT SUISSE SER 07-C3 CL A4	10,215,000	9,736,216	5.91%	6/15/2039
CREDIT SUISSE USA INC	20,000,000	24,740,420	7.13%	7/15/2032
CREDIT SUISSE/GUERNSEY	15,000,000	13,237,500	5.86%	12/31/2049
CREDIT SUISSE/NEW YORK NY	25,000,000	26,086,625	6.00%	2/15/2018
CSAB MORTGAGE BACKED TRU 2 A3A	6,530,000	5,000,321	5.80%	9/25/2036
CSFB 2004-C2 D	4,000,000	3,405,960	5.58%	5/15/2036
CSMC 2007-C5 AX	364,452,876	2,384,506	0.13%	9/15/2040
CSX CORP	3,000,000	3,298,683	5.60%	5/1/2017
CSX CORP	6,000,000	6,560,916	6.15%	5/1/2037
CSX CORP	3,000,000	3,444,570	6.25%	3/15/2018
CSX CORP	2,000,000	2,300,126	6.25%	4/1/2015
CSX CORP	3,000,000	3,674,601	7.38%	2/1/2019
CSX CORP	5,000,000	5,515,845	6.22%	4/30/2040
CVS CAREMARK CORP	7,000,000	7,787,374	5.75%	6/1/2017
CVS CAREMARK CORP	4,000,000	4,364,220	6.25%	6/1/2027
CVS CAREMARK CORP	3,000,000	3,206,808	6.13%	9/15/2039

Fixed Income Holdings 6-30-10

CVS CAREMARK CORP	3,000,000	3,071,088	4.75%	5/18/2020
CWABS INC 04-12 CL MV-3	5,000,000	3,643,626	1.01%	3/25/2035
CWABS INC 2005-12 CL 1A3	0	0	4.95%	2/25/2036
CWALT INC 04-J9 3-A-4	1,230,014	1,152,936	0.74%	10/25/2034
CWCI 2006-C1 IO	86,086,072	2,612,170	0.93%	8/15/2048
CWHEQ EVOLVING 06-I CL 2A	23,447,174	16,824,379	0.49%	1/15/2037
CWHEQ HOME EQTY 07-A P/T CL A	5,245,482	4,108,356	0.47%	4/15/2037
CWHEQ REV 2006 F 2-A-1A 144A	8,297,511	5,978,357	0.49%	7/15/2036
CWHEQ REVOLVING HM 07-B CL A	20,549,861	14,811,724	0.50%	2/15/2037
CWHL 2003-28 A12	12,627,966	1,739,592	7.25%	8/25/2033
DARDEN RESTAURANTS INC	3,000,000	3,409,173	6.20%	10/15/2017
DB MASTER FIN LLC 06-1 A2 144A	16,825,000	16,393,271	5.78%	6/20/2031
DCP MIDSTREAM LLC	3,000,000	3,168,573	6.75%	9/15/2037
DCP MIDSTREAM LLC	2,000,000	2,572,254	9.75%	3/15/2019
DEERE & CO	3,000,000	3,783,447	7.13%	3/3/2031
DEERE & CO	3,000,000	3,278,715	5.38%	10/16/2029
DELL INC	3,000,000	3,337,899	5.65%	4/15/2018
DELL INC	1,000,000	1,123,764	5.88%	6/15/2019
DEN NORSEK STATS DEB 144A	5,000,000	5,787,060	6.50%	12/1/2028
DETROIT EDISON CO/THE	3,000,000	3,301,683	5.60%	6/15/2018
DEUTSCHE BANK AG/LONDON	24,000,000	26,470,128	6.00%	9/1/2017
DEUTSCHE BK FINL LLC MTN 144A	5,000,000	5,372,590	5.38%	3/2/2015
DEUTSCHE TELEKOM INTERNATIONAL	5,000,000	5,470,710	5.75%	3/23/2016
DEUTSCHE TELEKOM INTERNATIONAL	10,000,000	11,587,500	6.75%	8/20/2018
DEUTSCHE TELEKOM INTERNATIONAL	5,000,000	5,529,625	6.00%	7/8/2019
DEUTSCHE TELEKOM INTL FIN BV	11,000,000	14,208,656	8.75%	6/15/2030
DEVON ENERGY CORP	3,000,000	3,475,455	6.30%	1/15/2019
DEVON ENERGY CORP	5,000,000	6,407,365	7.95%	4/15/2032
DEVON FINANCING CORP ULC	16,000,000	20,321,760	7.88%	9/30/2031
DIAGEO CAPITAL PLC	5,000,000	5,550,710	5.88%	9/30/2036
DIAGEO CAPITAL PLC	5,000,000	5,598,130	5.50%	9/30/2016
DIAGEO CAPITAL PLC	6,000,000	6,785,610	5.75%	10/23/2017
DIAGEO FINANCE BV	5,000,000	5,595,735	5.30%	10/28/2015
DIAMOND OFFSHORE DRILLING INC	3,000,000	3,109,323	5.88%	5/1/2019
DIAMOND OFFSHORE DRILLING INC	3,000,000	2,701,596	5.70%	10/15/2039
DIRECTV HOLDINGS LLC	5,000,000	5,211,065	5.20%	3/15/2020
DLJCM 1999-CG3 B2	1,586,253	1,582,910	8.11%	10/10/2032
DOMINION RESOURCES INC/VA	5,000,000	5,504,790	6.30%	3/15/2033
DOMINION RESOURCES INC/VA	6,000,000	6,352,008	5.95%	6/15/2035
DOMINION RESOURCES INC/VA	5,000,000	5,536,055	5.15%	7/15/2015
DOMINION RESOURCES INC/VA	3,000,000	3,375,315	5.60%	11/15/2016
DOMINION RESOURCES INC/VA	3,000,000	3,421,518	6.00%	11/30/2017
DOMINION RESOURCES INC/VA	2,000,000	2,641,708	8.88%	1/15/2019
DOMINION RESOURCES INC/VA	10,000,000	10,944,720	5.25%	8/1/2033
DOMINOS PIZZA MTR 07-1 A2 144A	23,000,000	21,251,073	5.26%	4/25/2037
DONNELLEY RR & SONS CO DEB	5,000,000	4,465,610	6.63%	4/15/2029
DOVER CORP	3,000,000	3,736,230	6.60%	3/15/2038
DOVER CORP	3,000,000	3,390,840	5.45%	3/15/2018
DOW CHEMICAL CO/THE	13,000,000	15,913,469	8.55%	5/15/2019
DOW CHEMICAL CO/THE	2,000,000	2,781,580	9.40%	5/15/2039
DUKE ENERGY CAROLINAS LLC	10,000,000	11,431,850	6.10%	6/1/2037
DUKE ENERGY CAROLINAS LLC	3,000,000	3,424,224	6.00%	1/15/2038
DUKE ENERGY CAROLINAS LLC	3,000,000	3,365,103	5.25%	1/15/2018
DUKE ENERGY CAROLINAS LLC	3,000,000	3,323,460	5.10%	4/15/2018
DUKE ENERGY CAROLINAS LLC	3,000,000	3,729,693	7.00%	11/15/2018
DUKE ENERGY CAROLINAS LLC	3,000,000	3,164,982	5.30%	2/15/2040
DUKE ENERGY CAROLINAS LLC	1,000,000	1,056,076	4.30%	6/15/2020
DUKE ENERGY FIELD SVCS 144A	3,000,000	3,051,699	6.45%	11/3/2036
DUKE ENERGY INDIANA INC	2,000,000	2,424,076	6.45%	4/1/2039
DUKE ENERGY OHIO INC	2,000,000	2,271,426	5.45%	4/1/2019
DUKE REALTY LP	2,000,000	2,041,606	5.95%	2/15/2017
DUKE REALTY LP	2,000,000	2,317,196	8.25%	8/15/2019
DUKE UNIVERSITY	2,000,000	2,221,060	5.15%	4/1/2019
E ON INTL FIN B V GTD NT 144A	3,000,000	3,384,345	5.80%	4/30/2018
E ON INTL FIN B V GTD NT 144A	3,000,000	3,603,441	6.65%	4/30/2038
EATON CORP	3,000,000	3,387,468	5.60%	5/15/2018
ECR 2005-3 M2	7,500,000	4,853,400	0.84%	10/25/2035



Fixed Income Holdings 6-30-10

EDF SA	3,000,000	3,490,830	6.50%	1/26/2019
EDF SA	2,000,000	2,410,560	6.95%	1/26/2039
EDF SA	5,000,000	5,134,985	4.60%	1/27/2020
EDF SA	3,000,000	3,090,699	5.60%	1/27/2040
EI DU PONT DE NEMOURS & CO	8,000,000	9,123,296	5.25%	12/15/2016
EI DU PONT DE NEMOURS & CO	5,000,000	5,468,365	5.60%	12/15/2036
EI DU PONT DE NEMOURS & CO	5,000,000	5,867,940	6.00%	7/15/2018
EI DU PONT DE NEMOURS & CO	6,000,000	6,451,998	4.63%	1/15/2020
ELI LILLY & CO	15,000,000	19,085,220	7.13%	6/1/2025
ELI LILLY & CO	10,000,000	11,881,320	6.57%	1/1/2016
ELI LILLY & CO	6,000,000	6,531,684	5.50%	3/15/2027
ELI LILLY & CO	3,000,000	3,247,455	5.55%	3/15/2037
ELI LILLY & CO	3,000,000	3,414,171	5.20%	3/15/2017
EMERSON ELECTRIC CO	9,000,000	10,133,793	5.00%	12/15/2014
EMERSON ELECTRIC CO	1,000,000	1,116,444	4.88%	10/15/2019
EMERSON ELECTRIC CO	5,000,000	5,314,345	4.25%	11/15/2020
EMERSON ELECTRIC CO	3,000,000	3,206,256	5.25%	11/15/2039
ENBRIDGE ENERGY PARTNERS LP	3,000,000	3,357,768	6.50%	4/15/2018
ENBRIDGE ENERGY PARTNERS LP	3,000,000	3,520,383	7.50%	4/15/2038
ENBRIDGE ENERGY PARTNERS LP	2,000,000	2,627,726	9.88%	3/1/2019
ENBRIDGE INC	3,000,000	3,338,244	5.60%	4/1/2017
ENBRIDGE INC	3,000,000	3,346,071	5.80%	6/15/2014
ENCANA CORP	8,000,000	8,938,288	6.63%	8/15/2037
ENCANA CORP	3,000,000	3,371,586	5.90%	12/1/2017
ENCANA CORP	8,000,000	8,891,120	6.50%	2/1/2038
ENCANA CORP	2,000,000	2,298,426	6.50%	5/15/2019
ENEL FINANCE INTERNATIONAL SA	3,000,000	3,013,365	5.13%	10/7/2019
ENEL FINANCE INTERNATIONAL SA	2,000,000	1,924,180	6.00%	10/7/2039
ENERGY TRANSFER PARTNERS LP	3,000,000	3,226,116	6.70%	7/1/2018
ENERGY TRANSFER PARTNERS LP	3,000,000	3,067,467	7.50%	7/1/2038
ENERGY TRANSFER PARTNERS LP	3,000,000	3,624,768	9.70%	3/15/2019
ENERGY TRANSFER PARTNERS LP	3,000,000	3,528,075	9.00%	4/15/2019
ENHANCED RDA I	0	0	0.00%	12/31/2049
ENHANCED RDA I MANUAL	35	35	0.00%	12/31/2049
ENOGEX LLC	3,000,000	3,212,853	6.25%	3/15/2020
ENTERGY LOUISIANA LLC	3,000,000	3,460,098	6.50%	9/1/2018
ENTERGY TEXAS INC	2,000,000	2,362,578	7.13%	2/1/2019
ENTERPRISE PRODUCTS OPERATING	8,000,000	8,948,992	6.30%	9/15/2017
ENTERPRISE PRODUCTS OPERATING	3,000,000	3,363,606	6.50%	1/31/2019
ENTERPRISE PRODUCTS OPERATING	2,000,000	2,059,040	5.25%	1/31/2020
ENTERPRISE PRODUCTS OPERATING	3,000,000	2,993,574	6.13%	10/15/2039
ENTERPRISE PRODUCTS OPERATING	3,000,000	3,418,488	6.65%	4/15/2018
ENTERPRISE PRODUCTS OPERATING	3,000,000	3,492,924	7.55%	4/15/2038
EOG RESOURCES INC	5,000,000	6,077,005	6.88%	10/1/2018
EOG RESOURCES INC	1,000,000	1,033,816	4.40%	6/1/2020
EQT CORP	3,000,000	3,529,056	8.13%	6/1/2019
EQUIFAX INC	3,000,000	3,324,006	6.30%	7/1/2017
ERAC USA FINANCE LLC	3,000,000	3,377,037	6.38%	10/15/2017
ERAC USA FINANCE LLC	3,000,000	3,031,545	5.25%	10/1/2020
ERP OPERATING LP	3,000,000	3,375,603	6.58%	4/13/2015
ERP OPERATING LP	3,000,000	3,232,515	5.75%	6/15/2017
EXELON CORP	5,000,000	4,844,215	5.63%	6/15/2035
EXELON CORP	5,000,000	5,339,595	4.90%	6/15/2015
EXELON GENERATION CO LLC	3,000,000	3,410,310	6.20%	10/1/2017
FBG FIN LTD GTD NT 144A	3,000,000	3,215,883	5.13%	6/15/2015
FBG FIN LTD NT 144A	3,000,000	3,083,880	5.88%	6/15/2035
FEDERAL FARM CR BK CONS BD	39,000,000	44,044,182	4.88%	12/16/2015
FEDERAL FARM CR BK CONS BD	65,000,000	74,590,750	5.13%	8/25/2016
FEDERAL FARM CR BK CONS BD	25,000,000	28,263,125	4.88%	1/17/2017
FEDERAL FARM CR BK CONS BD	25,000,000	28,309,575	5.15%	11/15/2019
FEDERAL HOME LN BK CONS BD	40,000,000	44,363,680	4.50%	2/18/2015
FEDERAL HOME LN BK CONS BD	20,000,000	22,502,680	4.75%	9/11/2015
FEDERAL HOME LN BK CONS BD	90,000,000	102,586,320	5.00%	12/21/2015
FEDERAL HOME LN BK CONS BD	50,000,000	58,331,500	5.38%	5/18/2016
FEDERAL HOME LN BK CONS BD	50,000,000	56,788,150	5.50%	7/15/2036
FEDERAL HOME LN BK CONS BD	60,000,000	68,757,840	5.13%	10/19/2016
FEDERAL HOME LN BK CONS BD	28,000,000	32,162,312	5.25%	6/5/2017

Fixed Income Holdings 6-30-10

FEDERAL HOME LN BK CONS BD	20,000,000	22,255,320	4.75%	6/8/2018
FEDERAL HOME LN BK CONS BD	20,000,000	23,300,560	5.38%	8/15/2018
FEDERAL HOME LN BK CONS BD	20,000,000	21,478,740	5.63%	6/13/2016
FEDERAL HOME LN BKS CONS BD	30,000,000	34,193,970	5.25%	6/18/2014
FEDERAL HOME LN MTG CORP	95,000,000	107,410,040	5.00%	11/13/2014
FEDERAL HOME LN MTG CORP	30,000,000	33,966,150	5.05%	1/26/2015
FEDERAL HOME LN MTG CORP	40,000,000	43,010,360	5.63%	11/23/2035
FEDERAL HOME LN MTG CORP	15,000,000	15,511,680	5.50%	3/28/2016
FEDERAL HOME LN MTG CORP	30,000,000	31,719,270	5.55%	10/4/2016
FEDERAL HOME LN MTG CORP	60,000,000	79,419,480	6.75%	3/15/2031
FEDERAL HOME LN MTG CORP	110,000,000	139,250,210	6.25%	7/15/2032
FEDERAL HOME LN MTG CORP	105,000,000	116,435,550	4.38%	7/17/2015
FEDERAL HOME LN MTG CORP	115,000,000	129,502,420	4.75%	11/17/2015
FEDERAL HOME LN MTG CORP	90,000,000	101,138,850	4.75%	1/19/2016
FEDERAL HOME LN MTG CORP	50,000,000	57,408,850	5.25%	4/18/2016
FEDERAL HOME LN MTG CORP	25,000,000	28,619,575	5.13%	10/18/2016
FEDERAL HOME LN MTG CORP	25,000,000	28,533,650	5.00%	2/16/2017
FEDERAL HOME LN MTG CORP	50,000,000	56,592,700	4.88%	6/13/2018
FEDERAL HOME LN MTG CORP	80,000,000	83,465,840	3.75%	3/27/2019
FEDERAL HOME LN MTG CORP MTN	15,000,000	16,867,185	5.00%	1/30/2014
FEDERAL HOME LN MTG CORP MTN	25,000,000	27,684,825	4.50%	4/2/2014
FEDERAL NATL MTG ASSN	193,786,000	263,765,225	7.13%	1/15/2030
FEDERAL NATL MTG ASSN	85,000,000	96,656,645	5.00%	3/15/2016
FEDERAL NATL MTG ASSN	60,000,000	64,793,400	4.63%	5/1/2013
FEDERAL NATL MTG ASSN	42,000,000	46,633,272	4.60%	6/5/2018
FEDERAL NATL MTG ASSN	25,000,000	27,493,500	5.13%	1/2/2014
FEDERAL NATL MTG ASSN	25,000,000	28,746,350	5.25%	9/15/2016
FEDERAL NATL MTG ASSN	30,000,000	33,789,930	5.00%	3/2/2015
FEDERAL NATL MTG ASSN	25,000,000	28,415,150	5.00%	2/13/2017
FEDERAL NATL MTG ASSN	16,000,000	17,064,816	5.38%	4/11/2022
FEDERAL NATL MTG ASSN	10,000,000	11,019,860	5.24%	8/7/2018
FEDERAL NATL MTG ASSN	40,000,000	46,606,920	5.38%	6/12/2017
FEDERAL NATL MTG ASSN	10,000,000	11,697,050	5.63%	7/15/2037
FEDERAL NATL MTG ASSN DEBS	50,000,000	55,777,850	4.63%	10/15/2014
FEDEX CORP	3,000,000	3,809,790	8.00%	1/15/2019
FHLMC MULTICLASS MTG 3118 SD	25,649,895	3,583,814	6.35%	2/15/2036
FIFTH THIRD BANCORP	7,000,000	7,165,424	5.45%	1/15/2017
FIFTH THIRD BANCORP	3,000,000	3,363,390	8.25%	3/1/2038
FIFTH THIRD BANK/OHIO	5,000,000	5,182,900	4.75%	2/1/2015
FIRST FRANKLIN MTG 05-FF1 M-1	11,000,000	6,582,367	0.84%	12/25/2034
FIRST HORIZON ASSET SE AR4 2A1	2,916,760	2,818,104	2.92%	12/25/2033
FIRST HORIZON ASSET SEC 3 1A13	1,250,000	1,102,045	6.25%	11/25/2036
FIRST HORIZON ASSET SECU 6 1A1	2,818,688	2,660,458	5.50%	11/25/2035
FIRST HORIZON ASSET SECU 7 A10	10,000,000	7,154,740	5.50%	12/25/2035
FIRST TENNESSEE BANK NA	3,000,000	2,935,281	5.65%	4/1/2016
FIRSTENERGY SOLUTIONS CORP	2,000,000	2,039,888	6.05%	8/15/2021
FIRSTENERGY SOLUTIONS CORP	2,000,000	1,978,802	6.80%	8/15/2039
FLEETBOSTON FINANCIAL CORP	13,000,000	13,188,383	6.88%	1/15/2028
FLORIDA GAS TRANSMISSION CO LL	2,000,000	2,340,478	7.90%	5/15/2019
FLORIDA POWER & LIGHT CO	3,000,000	2,993,892	4.95%	6/1/2035
FLORIDA POWER & LIGHT CO	3,000,000	3,186,525	5.40%	9/1/2035
FLORIDA POWER & LIGHT CO	3,000,000	3,287,682	5.65%	2/1/2037
FLORIDA POWER & LIGHT CO	3,000,000	3,377,001	5.85%	5/1/2037
FLORIDA POWER & LIGHT CO	3,000,000	3,434,964	5.55%	11/1/2017
FLORIDA POWER & LIGHT CO	3,000,000	3,439,398	5.96%	4/1/2039
FLORIDA POWER CORP	4,000,000	4,480,572	5.10%	12/1/2015
FLORIDA POWER CORP	3,000,000	3,414,126	5.80%	9/15/2017
FLORIDA POWER CORP	3,000,000	3,551,034	6.35%	9/15/2037
FLORIDA POWER CORP	11,000,000	13,146,727	6.40%	6/15/2038
FLORIDA PWR CORP 1ST MTG DTD	0	0	5.65%	6/15/2018
FMR LLC	3,000,000	2,982,840	6.50%	12/14/2040
FNMA GTD REMIC P/T	16,859,451	2,356,100	5.00%	8/1/2033
FNMA GTD REMIC P/T	46,844,371	8,220,488	5.00%	10/1/2036
FNMA GTD REMIC P/T	17,482,120	2,578,497	6.00%	4/1/2038
FNMA GTD REMIC P/T	43,769,446	7,460,160	4.50%	11/25/2039
FNMA STRIPPED SMBS	39,927,460	7,444,852	5.00%	5/25/2039
FNMA STRIPPED SMBS IO	0	0	5.50%	11/25/2039

Fixed Income Holdings 6-30-10

FORD MOTOR CREDIT CO LLC	13,000,000	13,243,399	7.38%	2/1/2011
FORD MOTOR CREDIT CO LLC	15,000,000	15,409,050	7.25%	10/25/2011
FPL GROUP CAPITAL INC	3,000,000	2,745,000	6.65%	6/15/2067
FPL GROUP CAPITAL INC	2,000,000	2,458,458	7.88%	12/15/2015
FPL GROUP CAPITAL INC	2,000,000	2,247,526	6.00%	3/1/2019
FRANCE TELECOM SA	2,000,000	2,182,064	5.38%	7/8/2019
FRANCE TELECOM SA NT	15,000,000	20,641,560	8.50%	3/1/2031
GE CAP COML MTG 01-3 E 144A	5,229,000	5,060,044	7.05%	6/10/2038
GENENTECH INC	8,000,000	8,389,296	5.25%	7/15/2035
GENENTECH INC	10,000,000	11,064,340	4.75%	7/15/2015
GENERAL ELECTRIC CAPITAL CORP	29,000,000	30,771,610	4.75%	9/15/2014
GENERAL ELECTRIC CAPITAL CORP	13,000,000	14,911,962	6.90%	9/15/2015
GENERAL ELECTRIC CAPITAL CORP	10,000,000	10,673,850	4.88%	3/4/2015
GENERAL ELECTRIC CAPITAL CORP	35,000,000	36,908,690	5.00%	1/8/2016
GENERAL ELECTRIC CAPITAL CORP	56,000,000	60,269,272	6.75%	3/15/2032
GENERAL ELECTRIC CAPITAL CORP	10,000,000	10,767,810	5.38%	10/20/2016
GENERAL ELECTRIC CAPITAL CORP	25,000,000	26,553,975	5.40%	2/15/2017
GENERAL ELECTRIC CAPITAL CORP	25,000,000	26,325,775	5.55%	5/4/2020
GENERAL ELECTRIC CAPITAL CORP	5,000,000	5,072,565	6.15%	8/7/2037
GENERAL ELECTRIC CAPITAL CORP	22,000,000	23,514,370	5.63%	9/15/2017
GENERAL ELECTRIC CAPITAL CORP	15,000,000	14,709,045	5.88%	1/14/2038
GENERAL ELECTRIC CAPITAL CORP	15,000,000	15,940,710	5.63%	5/1/2018
GENERAL ELECTRIC CAPITAL CORP	5,000,000	5,520,660	6.88%	1/10/2039
GENERAL ELECTRIC CAPITAL CORP	3,000,000	3,247,713	6.00%	8/7/2019
GENERAL ELECTRIC CO	5,000,000	5,437,030	5.25%	12/6/2017
GENERAL MILLS INC	12,000,000	13,937,076	5.70%	2/15/2017
GENERAL MILLS INC	2,500,000	2,804,380	5.20%	3/17/2015
GENERAL MILLS INC	2,000,000	2,272,556	5.65%	2/15/2019
GENWORTH FINANCIAL INC	5,000,000	3,412,500	6.15%	11/15/2066
GENWORTH FINANCIAL INC	5,000,000	4,813,385	6.52%	5/22/2018
GENZYME CORP-GENL DIVISN	2,000,000	2,059,990	5.00%	6/15/2020
GEORGIA POWER CO	3,000,000	3,369,348	5.25%	12/15/2015
GEORGIA POWER CO	3,000,000	3,209,562	5.65%	3/1/2037
GEORGIA POWER CO	5,000,000	5,701,085	5.70%	6/1/2017
GEORGIA POWER CO	3,000,000	3,389,796	5.40%	6/1/2018
GEORGIA POWER CO	2,000,000	2,201,478	5.95%	2/1/2039
GLAXOSMITHKLINE CAPITAL INC	25,000,000	28,606,850	5.65%	5/15/2018
GLAXOSMITHKLINE CAPITAL INC	15,000,000	17,852,025	6.38%	5/15/2038
GMAC COML MTG 03-C1 CL F 144A	2,823,000	2,651,024	4.72%	5/10/2036
GMAC COML MTG SEC 03-C2 F 144A	2,000,000	1,947,944	5.67%	5/10/2040
GMAC COML MTG SECS 03-C2 E	7,133,000	7,005,438	5.67%	5/10/2040
GMAC COMMERCIAL MORTGAGE C3 AJ	500,000	424,875	4.92%	12/10/2041
GMAC MORTGAGE CORP LO HE3 A2VN	4,322,560	3,321,465	0.59%	10/25/2034
GMAC MORTGAGE CORP LOAN T 144A	12,861,631	9,271,615	1.10%	2/25/2031
GNMA POOL #0182615	222,331	248,525	8.00%	6/15/2017
GNMA POOL #0200036	945,976	1,060,097	8.50%	2/15/2017
GNMA POOL #0200039	291,724	326,093	8.00%	4/15/2017
GNMA POOL #0201208	284,161	317,638	8.00%	4/15/2017
GNMA POOL #0206099	350,318	391,589	8.00%	3/15/2017
GNMA POOL #0212181	226,096	252,732	8.00%	5/15/2017
GNMA POOL #0303770	274,320	316,314	8.00%	2/15/2022
GNMA POOL #0303788	315,190	363,440	8.00%	3/15/2022
GNMA POOL #0306051	871,262	1,007,455	8.50%	6/15/2021
GNMA POOL #0306066	697,027	805,984	8.50%	7/15/2021
GNMA POOL #0306080	254,035	293,744	8.50%	8/15/2021
GNMA POOL #0312981	402,706	464,341	8.00%	12/15/2021
GNMA POOL #0312997	644,872	743,592	8.00%	2/15/2022
GNMA POOL #0313122	247,595	279,684	7.50%	12/15/2022
GNMA POOL #0315129	648,268	747,508	8.00%	2/15/2022
GNMA POOL #0315147	308,126	355,295	8.00%	3/15/2022
GNMA POOL #0315261	883,654	1,018,928	8.00%	11/15/2022
GNMA POOL #0316066	556,085	641,213	8.00%	2/15/2022
GNMA POOL #0319341	421,554	486,088	8.00%	3/15/2022
GNMA POOL #0320935	126,693	146,088	8.00%	3/15/2022
GNMA POOL #0320938	381,918	440,384	8.00%	4/15/2022
GNMA POOL #0323053	211,673	244,076	8.00%	4/15/2022
GNMA POOL #0324383	383,284	441,959	8.00%	7/15/2022

Fixed Income Holdings 6-30-10

GNMA	POOL #0324410	412,352	475,476	8.00%	7/15/2022
GNMA	POOL #0324426	371,361	428,210	8.00%	8/15/2022
GNMA	POOL #0324693	569,316	656,469	8.00%	6/15/2022
GNMA	POOL #0325149	236,468	273,099	8.50%	6/15/2022
GNMA	POOL #0325182	975,191	1,124,478	8.00%	8/15/2022
GNMA	POOL #0327253	518,304	598,592	8.50%	6/15/2022
GNMA	POOL #0327282	515,106	593,961	8.00%	9/15/2022
GNMA	POOL #0327285	657,267	757,885	8.00%	9/15/2022
GNMA	POOL #0328417	411,138	474,077	8.00%	8/15/2022
GNMA	POOL #0332700	851,129	981,423	8.00%	9/15/2022
GNMA	POOL #0332718	990,456	1,142,079	8.00%	10/15/2022
GNMA	POOL #0338610	320,933	371,043	8.00%	1/15/2023
GNMA	POOL #0338620	333,957	386,100	8.00%	1/15/2023
GNMA	POOL #0341677	216,511	250,316	8.00%	1/15/2023
GNMA	POOL #0342505	403,994	467,072	8.00%	1/15/2023
GNMA	POOL #0344255	508,373	577,195	7.50%	3/15/2023
GNMA	POOL #0345965	398,359	449,447	7.00%	11/15/2023
GNMA	POOL #0346690	668,606	754,353	7.00%	8/15/2023
GNMA	POOL #0348915	436,872	496,014	7.50%	8/15/2023
GNMA	POOL #0351141	1,223,127	1,379,991	7.00%	7/15/2023
GNMA	POOL #0352028	407,322	450,402	6.50%	11/15/2023
GNMA	POOL #0352030	2,287,293	2,529,211	6.50%	11/15/2023
GNMA	POOL #0352079	368,726	416,015	7.00%	9/15/2023
GNMA	POOL #0352085	119,970	136,211	7.50%	9/15/2023
GNMA	POOL #0352126	381,907	430,886	7.00%	6/15/2023
GNMA	POOL #0352193	139,010	157,828	7.50%	5/15/2023
GNMA	POOL #0352834	1,040,559	1,175,504	7.00%	2/15/2024
GNMA	POOL #0352865	353,286	409,234	8.00%	8/15/2024
GNMA	POOL #0354564	144,650	167,235	8.00%	4/15/2023
GNMA	POOL #0354567	196,582	227,276	8.00%	4/15/2023
GNMA	POOL #0354578	387,961	437,717	7.00%	5/15/2023
GNMA	POOL #0354627	733,807	827,916	7.00%	8/15/2023
GNMA	POOL #0354657	754,820	851,625	7.00%	9/15/2023
GNMA	POOL #0354674	224,925	253,771	7.00%	10/15/2023
GNMA	POOL #0354699	1,600,981	1,770,311	6.50%	11/15/2023
GNMA	POOL #0354740	688,892	783,462	7.50%	1/15/2024
GNMA	POOL #0354823	343,815	398,263	8.00%	5/15/2024
GNMA	POOL #0354828	244,267	277,800	7.50%	5/15/2024
GNMA	POOL #0354855	174,361	196,973	7.00%	7/15/2024
GNMA	POOL #0357248	497,590	550,218	6.50%	11/15/2023
GNMA	POOL #0358234	334,905	377,856	7.00%	9/15/2023
GNMA	POOL #0359430	247,899	281,458	7.50%	11/15/2023
GNMA	POOL #0359458	632,770	719,635	7.50%	1/15/2024
GNMA	POOL #0359473	332,457	375,572	7.00%	2/15/2024
GNMA	POOL #0359474	661,938	752,807	7.50%	2/15/2024
GNMA	POOL #0362164	520,514	590,978	7.50%	12/15/2023
GNMA	POOL #0365896	1,290,457	1,426,944	6.50%	11/15/2023
GNMA	POOL #0365897	748,722	844,744	7.00%	11/15/2023
GNMA	POOL #0365903	1,417,377	1,567,287	6.50%	12/15/2023
GNMA	POOL #0365913	581,072	646,821	6.50%	1/15/2024
GNMA	POOL #0366768	371,453	422,446	7.50%	4/15/2024
GNMA	POOL #0366794	942,083	1,071,410	7.50%	5/15/2024
GNMA	POOL #0370950	1,450,120	1,603,494	6.50%	12/15/2023
GNMA	POOL #0371239	1,052,086	1,171,131	6.50%	1/15/2024
GNMA	POOL #0371765	561,236	634,020	7.00%	5/15/2024
GNMA	POOL #0376348	854,029	963,557	7.00%	12/15/2023
GNMA	POOL #0385892	164,165	190,164	8.00%	9/15/2024
GNMA	POOL #0389161	8,236,803	8,994,331	6.00%	10/15/2037
GNMA	POOL #0389783	10,364,162	11,469,565	6.00%	12/15/2032
GNMA	POOL #0389798	7,019,096	7,750,179	6.00%	1/15/2033
GNMA	POOL #0403392	2,912,957	3,216,360	6.00%	9/15/2033
GNMA	POOL #0403932	488,558	565,928	8.00%	8/15/2024
GNMA	POOL #0403965	291,742	337,944	8.00%	9/15/2024
GNMA	POOL #0403980	139,522	162,273	9.00%	10/15/2024
GNMA	POOL #0404121	179,969	204,439	7.50%	7/15/2025
GNMA	POOL #0405488	336,408	381,157	7.00%	9/15/2025
GNMA	POOL #0410048	385,958	438,435	7.50%	7/15/2025

Fixed Income Holdings 6-30-10

GNMA	POOL #0410104	296,813	337,169	7.50%	9/15/2025
GNMA	POOL #0410105	267,934	303,575	7.00%	9/15/2025
GNMA	POOL #0410210	272,432	308,671	7.00%	11/15/2025
GNMA	POOL #0410917	463,586	525,756	7.00%	2/15/2026
GNMA	POOL #0412316	1,880,542	2,134,554	7.00%	9/15/2027
GNMA	POOL #0412347	614,040	696,981	7.00%	10/15/2027
GNMA	POOL #0412557	587,609	666,412	7.00%	2/15/2026
GNMA	POOL #0412583	1,039,307	1,154,313	6.50%	4/15/2026
GNMA	POOL #0412618	242,243	280,171	8.00%	6/15/2026
GNMA	POOL #0412620	313,702	355,772	7.00%	6/15/2026
GNMA	POOL #0414721	367,741	416,658	7.00%	10/15/2025
GNMA	POOL #0414937	738,287	819,983	6.50%	1/15/2026
GNMA	POOL #0415016	340,177	385,797	7.00%	1/15/2026
GNMA	POOL #0415037	1,451,683	1,612,320	6.50%	2/15/2026
GNMA	POOL #0415107	909,265	1,031,205	7.00%	2/15/2026
GNMA	POOL #0415155	477,281	541,288	7.00%	3/15/2026
GNMA	POOL #0416154	770,898	874,281	7.00%	2/15/2026
GNMA	POOL #0416183	619,411	687,952	6.50%	3/15/2026
GNMA	POOL #0417191	371,453	421,828	7.50%	1/15/2026
GNMA	POOL #0417390	442,581	501,935	7.00%	5/15/2026
GNMA	POOL #0417392	406,276	461,373	7.50%	5/15/2026
GNMA	POOL #0417426	663,628	753,626	7.50%	5/15/2026
GNMA	POOL #0421379	957,170	1,064,284	6.50%	11/15/2033
GNMA	POOL #0421684	566,579	642,562	7.00%	2/15/2026
GNMA	POOL #0422555	619,998	703,144	7.00%	4/15/2026
GNMA	POOL #0422674	235,096	266,979	7.50%	5/15/2026
GNMA	POOL #0422688	400,346	454,035	7.00%	5/15/2026
GNMA	POOL #0422721	170,074	193,139	7.50%	5/15/2026
GNMA	POOL #0422817	298,762	339,279	7.50%	5/15/2026
GNMA	POOL #0422928	444,284	513,845	8.00%	6/15/2026
GNMA	POOL #0423479	405,034	449,854	6.50%	2/15/2026
GNMA	POOL #0423782	602,240	683,913	7.50%	5/15/2026
GNMA	POOL #0425007	4,630,278	4,976,970	5.00%	11/15/2033
GNMA	POOL #0425013	15,065,129	16,398,864	5.50%	11/15/2033
GNMA	POOL #0425386	428,078	486,132	7.50%	5/15/2026
GNMA	POOL #0426075	168,951	191,608	7.00%	5/15/2026
GNMA	POOL #0431828	42,551	48,322	7.50%	12/15/2026
GNMA	POOL #0432171	2,272,882	2,501,094	6.00%	8/15/2034
GNMA	POOL #0434098	1,629,899	1,803,738	6.00%	11/15/2028
GNMA	POOL #0434107	1,636,534	1,811,081	6.00%	12/15/2028
GNMA	POOL #0434109	300,293	337,464	6.50%	12/15/2028
GNMA	POOL #0434119	1,434,672	1,587,689	6.00%	12/15/2028
GNMA	POOL #0434164	2,137,269	2,365,223	6.00%	1/15/2029
GNMA	POOL #0434167	1,925,923	2,131,334	6.00%	1/15/2029
GNMA	POOL #0434181	447,233	501,474	6.50%	2/15/2029
GNMA	POOL #0434187	1,656,104	1,832,737	6.00%	2/15/2029
GNMA	POOL #0434189	1,309,952	1,468,824	6.50%	2/15/2029
GNMA	POOL #0434202	2,933,013	3,245,837	6.00%	2/15/2029
GNMA	POOL #0434516	396,020	451,005	7.50%	9/15/2029
GNMA	POOL #0434655	247,095	286,892	8.00%	1/15/2030
GNMA	POOL #0434696	323,697	375,831	8.00%	2/15/2030
GNMA	POOL #0434784	602,773	686,978	7.50%	6/15/2030
GNMA	POOL #0434843	318,502	362,995	7.50%	8/15/2030
GNMA	POOL #0434861	479,151	546,086	7.50%	9/15/2030
GNMA	POOL #0435062	1,537,956	1,722,559	6.50%	3/15/2031
GNMA	POOL #0439516	280,452	318,825	7.50%	3/15/2027
GNMA	POOL #0440275	81,431	92,572	7.50%	3/15/2027
GNMA	POOL #0442331	465,051	522,616	6.50%	4/15/2028
GNMA	POOL #0445624	10,518,302	11,449,501	5.50%	2/15/2033
GNMA	POOL #0448351	2,082,823	2,332,826	6.50%	5/15/2031
GNMA	POOL #0449473	1,318,044	1,496,078	7.00%	9/15/2027
GNMA	POOL #0449479	1,488,469	1,689,522	7.00%	10/15/2027
GNMA	POOL #0449516	1,951,895	2,193,503	6.50%	3/15/2028
GNMA	POOL #0449524	2,246,355	2,524,412	6.50%	4/15/2028
GNMA	POOL #0449549	2,995,733	3,366,548	6.50%	6/15/2028
GNMA	POOL #0454049	240,165	272,804	7.00%	5/15/2028
GNMA	POOL #0454429	960,253	1,067,711	6.50%	12/15/2033

Fixed Income Holdings 6-30-10

GNMA	POOL #0454475	484,764	544,769	6.50%	9/15/2028
GNMA	POOL #0455494	124,533	141,354	7.00%	9/15/2027
GNMA	POOL #0455495	203,896	231,437	7.00%	9/15/2027
GNMA	POOL #0455515	123,583	140,276	7.00%	9/15/2027
GNMA	POOL #0455533	137,062	155,576	7.00%	9/15/2027
GNMA	POOL #0455845	382,088	433,698	7.00%	10/15/2027
GNMA	POOL #0456733	888,776	998,790	6.50%	3/15/2028
GNMA	POOL #0457825	974,631	1,095,271	6.50%	10/15/2028
GNMA	POOL #0457843	4,917,636	5,442,132	6.00%	12/15/2028
GNMA	POOL #0460759	487,045	547,332	6.50%	2/15/2028
GNMA	POOL #0461218	217,859	244,825	6.50%	1/15/2028
GNMA	POOL #0462556	1,072,797	1,205,589	6.50%	2/15/2028
GNMA	POOL #0462622	2,396,227	2,692,835	6.50%	3/15/2028
GNMA	POOL #0462642	2,333,598	2,622,454	6.50%	7/15/2028
GNMA	POOL #0462668	4,216,045	4,737,912	6.50%	4/15/2028
GNMA	POOL #0462736	870,020	962,813	6.00%	5/15/2028
GNMA	POOL #0462818	980,525	1,101,896	6.50%	6/15/2028
GNMA	POOL #0465539	1,673,712	1,852,224	6.00%	7/15/2028
GNMA	POOL #0465979	1,097,861	1,233,756	6.50%	3/15/2028
GNMA	POOL #0466440	1,133,992	1,271,524	6.50%	2/15/2028
GNMA	POOL #0466557	1,349,259	1,512,899	6.50%	3/15/2029
GNMA	POOL #0466807	386,128	433,923	6.50%	4/15/2028
GNMA	POOL #0467720	297,174	333,959	6.50%	3/15/2028
GNMA	POOL #0469045	173,068	194,491	6.50%	2/15/2028
GNMA	POOL #0469389	384,167	431,720	6.50%	3/15/2028
GNMA	POOL #0469453	443,256	498,122	6.50%	3/15/2028
GNMA	POOL #0469692	566,741	640,519	6.50%	11/15/2028
GNMA	POOL #0471568	1,429,977	1,611,354	6.50%	8/15/2028
GNMA	POOL #0471589	554,367	622,987	6.50%	10/15/2028
GNMA	POOL #0472678	1,269,296	1,426,411	6.50%	6/15/2028
GNMA	POOL #0473503	1,022,995	1,149,623	6.50%	4/15/2028
GNMA	POOL #0473533	521,191	585,704	6.50%	4/15/2028
GNMA	POOL #0474016	513,315	576,854	6.50%	4/15/2028
GNMA	POOL #0474071	182,383	204,958	6.50%	4/15/2028
GNMA	POOL #0475663	590,413	663,495	6.50%	11/15/2028
GNMA	POOL #0476972	1,921,345	2,126,268	6.00%	1/15/2029
GNMA	POOL #0478170	841,990	946,213	6.50%	6/15/2028
GNMA	POOL #0479983	1,144,514	1,281,892	6.50%	2/15/2031
GNMA	POOL #0482091	334,902	376,357	6.50%	8/15/2028
GNMA	POOL #0482684	212,843	239,189	6.50%	8/15/2028
GNMA	POOL #0482858	2,187,612	2,420,934	6.00%	12/15/2028
GNMA	POOL #0486446	1,978,887	2,189,947	6.00%	8/15/2028
GNMA	POOL #0486447	3,219,976	3,618,549	6.50%	8/15/2028
GNMA	POOL #0486703	1,777,880	1,967,502	6.00%	11/15/2028
GNMA	POOL #0486795	2,250,105	2,490,092	6.00%	12/15/2028
GNMA	POOL #0486843	4,276,070	4,732,139	6.00%	1/15/2029
GNMA	POOL #0486876	10,039,710	11,110,508	6.00%	1/15/2029
GNMA	POOL #0486933	3,028,030	3,350,989	6.00%	2/15/2029
GNMA	POOL #0486951	254,776	285,675	6.50%	2/15/2029
GNMA	POOL #0486960	1,820,284	2,014,429	6.00%	2/15/2029
GNMA	POOL #0487127	2,794,706	3,133,651	6.50%	4/15/2029
GNMA	POOL #0487223	1,270,735	1,424,851	6.50%	5/15/2029
GNMA	POOL #0487605	3,516,018	3,942,445	6.50%	5/15/2029
GNMA	POOL #0487628	2,602,265	2,917,870	6.50%	7/15/2029
GNMA	POOL #0487637	1,370,031	1,557,147	7.00%	8/15/2029
GNMA	POOL #0489049	15,922	18,096	7.00%	2/15/2029
GNMA	POOL #0490762	1,455,047	1,610,237	6.00%	11/15/2028
GNMA	POOL #0490781	1,641,141	1,816,179	6.00%	11/15/2028
GNMA	POOL #0490800	1,472,646	1,629,713	6.00%	11/15/2028
GNMA	POOL #0490996	810,358	910,665	6.50%	12/15/2028
GNMA	POOL #0491105	1,844,458	2,041,181	6.00%	1/15/2029
GNMA	POOL #0491606	373,049	414,096	6.50%	1/15/2034
GNMA	POOL #0492934	2,319,099	2,566,446	6.00%	11/15/2028
GNMA	POOL #0492938	1,369,249	1,515,288	6.00%	11/15/2028
GNMA	POOL #0492942	886,752	981,330	6.00%	11/15/2028
GNMA	POOL #0494010	41,687	47,474	7.50%	7/15/2029
GNMA	POOL #0494331	1,872,933	2,072,693	6.00%	2/15/2029

Fixed Income Holdings 6-30-10

GNMA	POOL #0495714	3,868,164	4,280,728	6.00%	12/15/2028
GNMA	POOL #0495724	1,083,077	1,198,594	6.00%	12/15/2028
GNMA	POOL #0495732	1,642,113	1,817,254	6.00%	12/15/2028
GNMA	POOL #0495737	1,543,328	1,707,934	6.00%	12/15/2028
GNMA	POOL #0495755	2,242,913	2,482,134	6.00%	12/15/2028
GNMA	POOL #0497298	1,371,195	1,517,442	6.00%	12/15/2028
GNMA	POOL #0497391	329,959	369,976	6.50%	1/15/2029
GNMA	POOL #0497394	637,591	705,594	6.00%	1/15/2029
GNMA	POOL #0498282	1,794,951	1,986,394	6.00%	1/15/2029
GNMA	POOL #0498285	1,230,608	1,361,861	6.00%	1/15/2029
GNMA	POOL #0498388	1,565,748	1,732,745	6.00%	2/15/2029
GNMA	POOL #0498393	1,993,393	2,206,001	6.00%	2/15/2029
GNMA	POOL #0498395	1,439,043	1,592,526	6.00%	2/15/2029
GNMA	POOL #0498504	87,158	97,729	6.50%	2/15/2029
GNMA	POOL #0505235	156,438	178,159	7.50%	11/15/2029
GNMA	POOL #0505572	354,587	403,015	7.00%	5/15/2029
GNMA	POOL #0505988	2,620,756	2,848,270	5.50%	11/15/2034
GNMA	POOL #0507493	305,874	347,649	7.00%	6/15/2029
GNMA	POOL #0509345	1,179,709	1,340,830	7.00%	6/15/2029
GNMA	POOL #0509403	586,542	667,979	7.50%	8/15/2029
GNMA	POOL #0509933	261,640	297,374	7.00%	6/15/2029
GNMA	POOL #0510084	61,445	69,976	7.50%	7/15/2029
GNMA	POOL #0510534	114,474	130,368	7.50%	10/15/2029
GNMA	POOL #0510586	8,538,875	9,151,539	5.00%	2/15/2035
GNMA	POOL #0510704	318,882	363,156	7.50%	11/15/2029
GNMA	POOL #0510714	144,123	164,133	7.50%	11/15/2029
GNMA	POOL #0510720	93,747	106,763	7.50%	11/15/2029
GNMA	POOL #0510727	120,722	137,483	7.50%	11/15/2029
GNMA	POOL #0511589	96,177	109,612	7.50%	8/15/2030
GNMA	POOL #0511642	157,331	179,309	7.50%	9/15/2030
GNMA	POOL #0513032	435,373	495,821	7.50%	8/15/2029
GNMA	POOL #0513747	594,604	677,161	7.50%	8/15/2029
GNMA	POOL #0513756	548,112	624,213	7.50%	8/15/2029
GNMA	POOL #0518984	7,546,644	8,214,758	5.50%	1/15/2033
GNMA	POOL #0520179	5,815,561	6,320,424	5.50%	3/15/2034
GNMA	POOL #0520227	5,814,017	6,314,204	5.50%	12/15/2035
GNMA	POOL #0520783	11,926,633	12,952,696	5.50%	3/15/2035
GNMA	POOL #0520825	12,950,006	13,879,168	5.00%	3/15/2035
GNMA	POOL #0521278	4,975,862	5,332,880	5.00%	4/15/2035
GNMA	POOL #0521332	2,366,036	2,602,736	6.00%	5/15/2035
GNMA	POOL #0521356	10,640,473	11,403,927	5.00%	6/15/2035
GNMA	POOL #0531829	250,355	285,328	7.50%	9/15/2030
GNMA	POOL #0532255	116,085	132,302	7.50%	5/15/2030
GNMA	POOL #0532712	258,534	294,650	7.50%	9/15/2030
GNMA	POOL #0533946	1,801,666	2,007,788	6.50%	4/15/2032
GNMA	POOL #0538300	1,987,150	2,214,492	6.50%	1/15/2032
GNMA	POOL #0538312	1,724,369	1,908,284	6.00%	2/15/2032
GNMA	POOL #0538719	7,424,414	7,957,115	5.00%	5/15/2035
GNMA	POOL #0542478	510,359	571,618	6.50%	2/15/2031
GNMA	POOL #0542493	790,296	885,156	6.50%	2/15/2031
GNMA	POOL #0544192	5,685,058	6,174,150	5.50%	10/15/2035
GNMA	POOL #0546199	49,419,945	51,592,878	4.50%	4/15/2040
GNMA	POOL #0546201	30,229,504	31,558,657	4.50%	4/15/2040
GNMA	POOL #0550047	3,402,155	3,810,519	6.50%	6/15/2031
GNMA	POOL #0550651	21,430,860	22,968,523	5.00%	9/15/2035
GNMA	POOL #0550658	1,851,724	2,030,705	6.00%	9/15/2035
GNMA	POOL #0550683	6,261,017	6,866,184	6.00%	10/15/2035
GNMA	POOL #0550687	3,121,558	3,423,276	6.00%	10/15/2035
GNMA	POOL #0551077	1,781,450	1,995,280	6.50%	11/15/2031
GNMA	POOL #0551120	1,339,498	1,500,279	6.50%	8/15/2031
GNMA	POOL #0551215	281,272	315,034	6.50%	2/15/2031
GNMA	POOL #0551950	1,586,744	1,755,980	6.00%	1/15/2032
GNMA	POOL #0551965	772,381	854,760	6.00%	1/15/2032
GNMA	POOL #0551971	2,070,208	2,291,009	6.00%	1/15/2032
GNMA	POOL #0551975	2,695,066	2,982,511	6.00%	1/15/2032
GNMA	POOL #0552314	2,079,055	2,300,799	6.00%	1/15/2032
GNMA	POOL #0552317	2,986,475	3,305,001	6.00%	1/15/2032

Fixed Income Holdings 6-30-10

GNMA	POOL #0552382	1,485,379	1,643,804	6.00%	2/15/2032
GNMA	POOL #0552515	1,903,171	2,120,906	6.50%	4/15/2032
GNMA	POOL #0552610	979,757	1,091,847	6.50%	6/15/2032
GNMA	POOL #0552611	1,097,394	1,222,943	6.50%	6/15/2032
GNMA	POOL #0552613	839,095	935,092	6.50%	6/15/2032
GNMA	POOL #0552614	1,834,171	2,044,011	6.50%	6/15/2032
GNMA	POOL #0552657	2,529,047	2,818,386	6.50%	7/15/2032
GNMA	POOL #0552706	752,845	838,976	6.50%	8/15/2032
GNMA	POOL #0552778	1,146,588	1,277,764	6.50%	9/15/2032
GNMA	POOL #0553057	9,825,832	10,695,726	5.50%	2/15/2033
GNMA	POOL #0553058	10,034,274	10,922,621	5.50%	2/15/2033
GNMA	POOL #0553113	9,972,167	10,855,015	5.50%	3/15/2033
GNMA	POOL #0553305	19,591,961	21,326,461	5.50%	6/15/2033
GNMA	POOL #0553306	21,636,039	23,551,504	5.50%	6/15/2033
GNMA	POOL #0553307	8,805,674	9,585,252	5.50%	6/15/2033
GNMA	POOL #0553308	10,486,378	11,414,750	5.50%	6/15/2033
GNMA	POOL #0553348	18,883,134	20,554,882	5.50%	7/15/2033
GNMA	POOL #0553378	5,736,434	6,333,920	6.00%	7/15/2033
GNMA	POOL #0561517	2,707,979	3,033,020	6.50%	7/15/2031
GNMA	POOL #0561561	6,895,918	7,723,643	6.50%	8/15/2031
GNMA	POOL #0562287	3,368,009	3,718,808	6.00%	12/15/2033
GNMA	POOL #0562354	3,434,036	3,732,153	5.50%	1/15/2034
GNMA	POOL #0562357	3,823,162	4,207,031	6.00%	1/15/2034
GNMA	POOL #0562487	3,806,536	4,188,736	6.00%	2/15/2034
GNMA	POOL #0562541	2,343,658	2,578,976	6.00%	9/15/2034
GNMA	POOL #0563598	1,200,221	1,337,533	6.50%	6/15/2032
GNMA	POOL #0563663	8,455,160	9,356,956	6.00%	10/15/2032
GNMA	POOL #0563664	1,167,395	1,300,952	6.50%	10/15/2032
GNMA	POOL #0563692	12,423,765	13,748,838	6.00%	12/15/2032
GNMA	POOL #0564218	1,253,963	1,404,477	6.50%	8/15/2031
GNMA	POOL #0564374	1,952,684	2,187,068	6.50%	9/15/2031
GNMA	POOL #0564385	1,902,356	2,130,699	6.50%	10/15/2031
GNMA	POOL #0564752	2,339,813	2,620,664	6.50%	8/15/2031
GNMA	POOL #0565203	11,390,367	12,437,925	6.00%	7/15/2037
GNMA	POOL #0569158	2,407,602	2,664,388	6.00%	3/15/2032
GNMA	POOL #0569358	1,479,897	1,649,206	6.50%	4/15/2032
GNMA	POOL #0569412	7,908,964	8,476,432	5.00%	9/15/2035
GNMA	POOL #0569552	8,519,528	9,428,189	6.00%	1/15/2032
GNMA	POOL #0569704	10,988,525	12,160,520	6.00%	2/15/2032
GNMA	POOL #0569800	3,752,086	4,181,348	6.50%	5/15/2032
GNMA	POOL #0570400	6,462,997	7,238,759	6.50%	9/15/2031
GNMA	POOL #0570516	3,567,450	3,947,941	6.00%	1/15/2032
GNMA	POOL #0571313	981,560	1,086,250	6.00%	11/15/2031
GNMA	POOL #0571348	912,650	1,009,990	6.00%	11/15/2031
GNMA	POOL #0572860	1,307,480	1,446,931	6.00%	2/15/2032
GNMA	POOL #0574334	2,992,177	3,311,312	6.00%	12/15/2031
GNMA	POOL #0574364	4,853,727	5,371,407	6.00%	1/15/2032
GNMA	POOL #0574543	4,215,977	4,581,976	5.50%	9/15/2034
GNMA	POOL #0574559	4,434,714	4,761,219	5.00%	4/15/2034
GNMA	POOL #0574575	2,182,748	2,401,910	6.00%	4/15/2034
GNMA	POOL #0574578	1,309,597	1,441,088	6.00%	4/15/2034
GNMA	POOL #0576425	1,767,495	1,956,009	6.00%	1/15/2032
GNMA	POOL #0579672	2,937,997	3,274,122	6.50%	3/15/2032
GNMA	POOL #0579695	5,746,499	6,403,934	6.50%	7/15/2032
GNMA	POOL #0579728	1,409,260	1,570,488	6.50%	8/15/2032
GNMA	POOL #0580809	1,444,360	1,589,383	6.00%	5/15/2034
GNMA	POOL #0580971	1,459,441	1,615,099	6.00%	2/15/2032
GNMA	POOL #0582288	786,799	876,814	6.50%	8/15/2032
GNMA	POOL #0586148	6,410,465	7,054,116	6.00%	7/15/2034
GNMA	POOL #0586276	2,643,248	2,908,647	6.00%	11/15/2034
GNMA	POOL #0586320	4,033,550	4,380,561	5.50%	1/15/2035
GNMA	POOL #0586341	10,885,841	11,822,363	5.50%	1/15/2035
GNMA	POOL #0586982	1,533,304	1,696,840	6.00%	3/15/2032
GNMA	POOL #0587117	1,502,351	1,674,229	6.50%	6/15/2032
GNMA	POOL #0587348	9,620,317	10,646,384	6.00%	10/15/2032
GNMA	POOL #0587683	3,055,944	3,405,563	6.50%	6/15/2032
GNMA	POOL #0591085	13,363,738	14,513,437	5.50%	3/15/2035



Fixed Income Holdings 6-30-10

GNMA	POOL #0591087	5,947,033	6,521,851	6.00%	3/15/2035
GNMA	POOL #0591206	10,992,264	11,937,942	5.50%	4/15/2035
GNMA	POOL #0592074	12,820,729	13,780,680	5.00%	7/15/2033
GNMA	POOL #0592612	6,116,989	6,658,534	5.50%	3/15/2033
GNMA	POOL #0592686	6,234,743	6,786,713	5.50%	4/15/2033
GNMA	POOL #0592704	5,909,689	6,432,881	5.50%	4/15/2033
GNMA	POOL #0593187	947,109	1,055,464	6.50%	7/15/2032
GNMA	POOL #0594017	10,628,817	11,569,800	5.50%	6/15/2033
GNMA	POOL #0594144	4,965,265	5,482,429	6.00%	10/15/2033
GNMA	POOL #0594811	1,756,363	1,957,302	6.50%	8/15/2032
GNMA	POOL #0594819	2,012,253	2,242,467	6.50%	7/15/2032
GNMA	POOL #0594847	4,098,995	4,567,945	6.50%	8/15/2032
GNMA	POOL #0594964	3,469,442	3,866,368	6.50%	9/15/2032
GNMA	POOL #0595042	14,675,120	16,240,314	6.00%	10/15/2032
GNMA	POOL #0595043	1,805,097	2,011,611	6.50%	10/15/2032
GNMA	POOL #0595049	1,465,646	1,633,325	6.50%	10/15/2032
GNMA	POOL #0595208	2,521,528	2,790,464	6.00%	12/15/2032
GNMA	POOL #0595759	8,536,563	9,149,061	5.00%	6/15/2035
GNMA	POOL #0595779	2,758,507	2,956,429	5.00%	7/15/2035
GNMA	POOL #0595792	15,923,409	17,065,913	5.00%	7/15/2035
GNMA	POOL #0595851	16,807,459	18,253,426	5.50%	9/15/2035
GNMA	POOL #0596662	1,473,077	1,630,190	6.00%	10/15/2032
GNMA	POOL #0596743	4,274,400	4,654,154	5.50%	11/15/2032
GNMA	POOL #0596826	5,589,084	6,085,640	5.50%	12/15/2032
GNMA	POOL #0596849	2,364,969	2,611,295	6.00%	1/15/2033
GNMA	POOL #0598698	4,704,776	5,171,453	5.50%	6/15/2033
GNMA	POOL #0598712	3,264,258	3,553,247	5.50%	7/15/2033
GNMA	POOL #0599524	8,512,790	9,295,701	6.00%	7/15/2037
GNMA	POOL #0599553	18,331,713	19,851,526	5.50%	8/15/2037
GNMA	POOL #0599606	17,501,686	19,007,378	5.50%	10/15/2035
GNMA	POOL #0599633	5,238,515	5,689,191	5.50%	11/15/2035
GNMA	POOL #0600755	7,456,011	8,103,286	5.50%	2/15/2034
GNMA	POOL #0602487	9,128,475	9,760,622	5.00%	1/15/2036
GNMA	POOL #0602489	20,278,979	21,991,919	5.50%	1/15/2036
GNMA	POOL #0602490	5,301,947	5,749,796	5.50%	1/15/2036
GNMA	POOL #0602534	4,232,557	4,590,076	5.50%	2/15/2036
GNMA	POOL #0603233	4,271,296	4,638,761	5.50%	6/15/2035
GNMA	POOL #0603328	10,208,517	11,115,480	5.50%	12/15/2032
GNMA	POOL #0603408	10,855,893	11,816,979	5.50%	2/15/2033
GNMA	POOL #0603424	6,944,478	7,641,747	6.00%	10/15/2034
GNMA	POOL #0603476	5,504,164	5,991,454	5.50%	2/15/2033
GNMA	POOL #0603564	20,316,152	21,837,323	5.00%	4/15/2033
GNMA	POOL #0603565	26,179,608	28,139,804	5.00%	4/15/2033
GNMA	POOL #0603579	14,968,965	16,089,765	5.00%	4/15/2033
GNMA	POOL #0603611	553,483	615,421	6.50%	5/15/2033
GNMA	POOL #0603679	9,105,611	9,911,742	5.50%	5/15/2033
GNMA	POOL #0603680	13,099,336	14,259,037	5.50%	5/15/2033
GNMA	POOL #0603728	7,286,733	7,931,836	5.50%	5/15/2033
GNMA	POOL #0603828	5,323,327	5,891,093	6.00%	12/15/2032
GNMA	POOL #0603835	957,409	1,066,942	6.50%	12/15/2032
GNMA	POOL #0603836	22,303,258	24,682,040	6.00%	12/15/2032
GNMA	POOL #0603859	3,392,149	3,745,462	6.00%	1/15/2033
GNMA	POOL #0603868	6,597,033	7,181,077	5.50%	1/15/2033
GNMA	POOL #0603923	2,833,811	3,128,970	6.00%	1/15/2033
GNMA	POOL #0604143	20,126,592	21,633,569	5.00%	3/15/2033
GNMA	POOL #0604245	3,774,046	4,108,167	5.50%	4/15/2033
GNMA	POOL #0604247	38,023,633	40,870,651	5.00%	4/15/2033
GNMA	POOL #0604366	5,148,379	5,533,863	5.00%	6/15/2033
GNMA	POOL #0604381	99,039,823	106,455,425	5.00%	6/15/2033
GNMA	POOL #0604382	7,970,373	8,676,000	5.50%	6/15/2033
GNMA	POOL #0604446	5,398,355	5,876,278	5.50%	7/15/2033
GNMA	POOL #0604472	4,535,084	5,007,441	6.00%	7/15/2033
GNMA	POOL #0604495	2,995,608	3,307,619	6.00%	7/15/2033
GNMA	POOL #0604531	28,235,068	30,664,167	5.50%	11/15/2035
GNMA	POOL #0604553	29,829,125	32,469,934	5.50%	8/15/2033
GNMA	POOL #0604622	12,876,103	13,840,200	5.00%	9/15/2033
GNMA	POOL #0604784	15,854,503	17,505,849	6.00%	11/15/2033

Fixed Income Holdings 6-30-10

GNMA	POOL #0604792	35,120,666	38,778,703	6.00%	11/15/2033
GNMA	POOL #0604793	530,741	590,134	6.50%	11/15/2033
GNMA	POOL #0604876	1,446,917	1,608,836	6.50%	12/15/2033
GNMA	POOL #0604895	9,500,963	10,490,548	6.00%	12/15/2033
GNMA	POOL #0604970	24,160,338	26,257,757	5.50%	1/15/2034
GNMA	POOL #0604996	14,520,328	15,978,260	6.00%	2/15/2034
GNMA	POOL #0605043	3,744,197	4,120,138	6.00%	2/15/2034
GNMA	POOL #0605053	2,883,169	3,172,658	6.00%	2/15/2034
GNMA	POOL #0605148	3,971,843	4,370,641	6.00%	3/15/2034
GNMA	POOL #0605268	3,095,171	3,405,946	6.00%	6/15/2034
GNMA	POOL #0605302	10,536,978	11,594,957	6.00%	7/15/2034
GNMA	POOL #0605331	6,624,114	7,289,216	6.00%	8/15/2034
GNMA	POOL #0605336	12,477,024	13,729,795	6.00%	8/15/2034
GNMA	POOL #0605463	2,173,484	2,391,715	6.00%	6/15/2034
GNMA	POOL #0605585	4,969,053	5,400,429	5.50%	12/15/2034
GNMA	POOL #0605619	11,386,086	12,529,320	6.00%	7/15/2034
GNMA	POOL #0605654	6,964,460	7,700,132	6.00%	8/15/2034
GNMA	POOL #0605687	7,565,725	8,222,524	5.50%	9/15/2034
GNMA	POOL #0605688	6,809,305	7,493,002	6.00%	9/15/2034
GNMA	POOL #0605699	12,553,249	13,813,673	6.00%	9/15/2034
GNMA	POOL #0605908	2,023,191	2,226,332	6.00%	1/15/2034
GNMA	POOL #0606249	29,298,640	31,327,569	5.00%	4/15/2036
GNMA	POOL #0606250	4,954,854	5,297,977	5.00%	4/15/2036
GNMA	POOL #0606252	22,179,146	24,052,591	5.50%	4/15/2036
GNMA	POOL #0607195	5,187,305	5,727,595	6.00%	12/15/2033
GNMA	POOL #0607627	6,677,897	7,269,099	5.50%	1/15/2033
GNMA	POOL #0607634	5,420,256	5,900,118	5.50%	1/15/2033
GNMA	POOL #0607787	4,761,013	5,182,511	5.50%	3/15/2033
GNMA	POOL #0608178	19,856,049	21,613,929	5.50%	5/15/2033
GNMA	POOL #0608310	10,982,374	12,126,257	6.00%	10/15/2033
GNMA	POOL #0609007	14,749,709	15,995,598	5.50%	8/15/2036
GNMA	POOL #0609348	4,337,675	4,721,695	5.50%	2/15/2033
GNMA	POOL #0609353	4,432,578	4,825,000	5.50%	2/15/2033
GNMA	POOL #0610991	3,906,543	4,194,162	5.00%	6/15/2034
GNMA	POOL #0612222	4,103,104	4,545,494	6.00%	7/15/2033
GNMA	POOL #0612308	7,061,636	7,724,327	6.00%	9/15/2036
GNMA	POOL #0612832	2,602,856	2,873,960	6.00%	6/15/2033
GNMA	POOL #0612860	1,493,233	1,648,763	6.00%	6/15/2033
GNMA	POOL #0612861	1,569,521	1,732,997	6.00%	6/15/2033
GNMA	POOL #0612904	1,274,737	1,407,509	6.00%	7/15/2033
GNMA	POOL #0612937	1,234,071	1,362,607	6.00%	6/15/2033
GNMA	POOL #0612938	1,315,730	1,452,771	6.00%	7/15/2033
GNMA	POOL #0613824	1,190,117	1,314,075	6.00%	7/15/2033
GNMA	POOL #0613933	607,923	675,953	6.50%	11/15/2033
GNMA	POOL #0613934	2,290,482	2,529,050	6.00%	12/15/2033
GNMA	POOL #0615291	4,851,592	5,356,916	6.00%	7/15/2033
GNMA	POOL #0615292	2,632,796	2,907,018	6.00%	7/15/2033
GNMA	POOL #0615298	2,739,278	3,024,590	6.00%	7/15/2033
GNMA	POOL #0615306	20,118,162	21,624,508	5.00%	7/15/2033
GNMA	POOL #0615421	7,533,112	8,317,732	6.00%	7/15/2033
GNMA	POOL #0615423	3,375,985	3,727,615	6.00%	8/15/2033
GNMA	POOL #0615653	12,240,022	13,156,493	5.00%	10/15/2033
GNMA	POOL #0615659	6,533,792	7,181,893	5.50%	10/15/2033
GNMA	POOL #0615668	6,140,981	6,780,603	6.00%	10/15/2033
GNMA	POOL #0615669	4,069,084	4,492,904	6.00%	10/15/2033
GNMA	POOL #0615952	9,434,615	10,269,873	5.50%	9/15/2033
GNMA	POOL #0615953	3,051,876	3,322,062	5.50%	9/15/2033
GNMA	POOL #0616035	627,326	697,528	6.50%	10/15/2033
GNMA	POOL #0616095	5,962,255	6,583,261	6.00%	11/15/2033
GNMA	POOL #0616134	8,143,201	8,991,367	6.00%	12/15/2033
GNMA	POOL #0616140	12,466,841	13,400,295	5.00%	12/15/2033
GNMA	POOL #0616141	4,730,174	5,084,346	5.00%	12/15/2033
GNMA	POOL #0616149	8,884,385	9,809,750	6.00%	12/15/2033
GNMA	POOL #0616213	3,545,804	3,853,624	5.50%	1/15/2034
GNMA	POOL #0616313	12,200,167	13,259,294	5.50%	3/15/2034
GNMA	POOL #0616314	12,223,042	13,284,154	5.50%	3/15/2034
GNMA	POOL #0616319	6,327,166	6,962,453	6.00%	3/15/2034

Fixed Income Holdings 6-30-10

GNMA	POOL #0616322	4,763,308	5,176,823	5.50%	3/15/2034
GNMA	POOL #0616372	2,855,033	3,141,696	6.00%	4/15/2034
GNMA	POOL #0616425	3,653,615	4,020,461	6.00%	5/15/2034
GNMA	POOL #0616585	7,948,870	8,638,931	5.50%	8/15/2034
GNMA	POOL #0616634	14,031,614	15,249,733	5.50%	9/15/2034
GNMA	POOL #0616639	4,935,573	5,431,136	6.00%	9/15/2034
GNMA	POOL #0616692	21,752,828	23,641,245	5.50%	10/15/2034
GNMA	POOL #0616743	19,041,539	20,694,583	5.50%	11/15/2034
GNMA	POOL #0616797	5,150,472	5,667,612	6.00%	12/15/2034
GNMA	POOL #0616835	9,436,779	10,248,637	5.50%	1/15/2035
GNMA	POOL #0616837	4,598,169	5,042,611	6.00%	1/15/2035
GNMA	POOL #0616960	11,852,518	12,853,685	5.50%	1/15/2036
GNMA	POOL #0617089	14,674,508	16,051,618	6.00%	5/15/2036
GNMA	POOL #0617221	11,483,117	12,638,964	6.50%	9/15/2036
GNMA	POOL #0617322	9,675,397	10,492,666	5.50%	12/15/2036
GNMA	POOL #0617416	6,064,859	6,664,901	6.50%	2/15/2037
GNMA	POOL #0617450	4,606,200	5,061,926	6.50%	3/15/2037
GNMA	POOL #0617532	7,982,584	8,772,360	6.50%	5/15/2037
GNMA	POOL #0617611	10,858,734	11,857,398	6.00%	7/15/2037
GNMA	POOL #0617759	3,521,947	3,845,856	6.00%	10/15/2037
GNMA	POOL #0617968	22,209,708	23,186,241	4.50%	5/15/2040
GNMA	POOL #0618635	5,706,337	6,279,289	6.00%	9/15/2034
GNMA	POOL #0618673	11,703,353	12,691,921	5.50%	10/15/2036
GNMA	POOL #0618681	7,774,982	8,557,582	6.50%	10/15/2036
GNMA	POOL #0618697	22,046,754	23,909,016	5.50%	11/15/2036
GNMA	POOL #0618744	4,548,794	4,933,025	5.50%	12/15/2036
GNMA	POOL #0618745	4,767,702	5,170,424	5.50%	12/15/2036
GNMA	POOL #0618748	15,886,230	17,377,053	6.00%	12/15/2036
GNMA	POOL #0618752	6,277,772	6,909,668	6.50%	12/15/2036
GNMA	POOL #0619087	1,950,305	2,146,128	6.00%	9/15/2034
GNMA	POOL #0619481	2,842,814	3,138,911	6.00%	8/15/2033
GNMA	POOL #0619552	2,472,824	2,730,384	6.00%	9/15/2033
GNMA	POOL #0619641	2,589,264	2,858,952	6.00%	9/15/2033
GNMA	POOL #0620445	12,929,378	13,897,465	5.00%	8/15/2033
GNMA	POOL #0621137	2,309,612	2,538,119	6.50%	4/15/2037
GNMA	POOL #0621274	13,666,494	14,689,772	5.00%	9/15/2033
GNMA	POOL #0621705	644,022	716,093	6.50%	10/15/2033
GNMA	POOL #0621724	5,430,713	5,996,356	6.00%	11/15/2033
GNMA	POOL #0621736	1,251,961	1,392,063	6.50%	10/15/2033
GNMA	POOL #0621771	992,321	1,103,368	6.50%	11/15/2033
GNMA	POOL #0621855	7,215,469	7,841,861	5.50%	1/15/2034
GNMA	POOL #0622253	7,377,951	8,012,685	5.50%	2/15/2035
GNMA	POOL #0622303	9,197,944	9,989,255	5.50%	5/15/2035
GNMA	POOL #0622583	4,086,852	4,512,523	6.00%	11/15/2033
GNMA	POOL #0623994	5,986,434	6,536,998	6.00%	10/15/2037
GNMA	POOL #0624209	7,088,954	7,704,364	5.50%	2/15/2034
GNMA	POOL #0625083	5,217,210	5,670,129	5.50%	2/15/2034
GNMA	POOL #0625652	3,877,423	4,266,741	6.00%	1/15/2034
GNMA	POOL #0626758	10,319,235	11,207,012	5.50%	3/15/2035
GNMA	POOL #0626769	10,748,153	11,672,830	5.50%	4/15/2035
GNMA	POOL #0627153	1,612,713	1,774,639	6.00%	4/15/2034
GNMA	POOL #0627999	7,643,926	8,307,514	5.50%	3/15/2034
GNMA	POOL #0628013	2,635,686	2,864,497	5.50%	3/15/2034
GNMA	POOL #0628026	1,340,405	1,474,990	6.00%	3/15/2034
GNMA	POOL #0628027	3,459,067	3,759,357	5.50%	3/15/2034
GNMA	POOL #0628057	8,381,017	9,108,594	5.50%	4/15/2034
GNMA	POOL #0630119	2,329,040	2,562,890	6.00%	6/15/2034
GNMA	POOL #0630125	1,070,090	1,177,533	6.00%	6/15/2034
GNMA	POOL #0630145	4,631,238	5,096,243	6.00%	7/15/2034
GNMA	POOL #0630152	3,596,322	3,957,415	6.00%	7/15/2034
GNMA	POOL #0630154	4,268,619	4,697,215	6.00%	7/15/2034
GNMA	POOL #0630162	1,048,294	1,153,550	6.00%	7/15/2034
GNMA	POOL #0630199	5,936,353	6,532,400	6.00%	8/15/2034
GNMA	POOL #0630963	8,666,020	9,287,806	5.00%	8/15/2035
GNMA	POOL #0630968	2,766,387	3,044,149	6.00%	7/15/2034
GNMA	POOL #0631111	1,798,822	1,979,435	6.00%	6/15/2034
GNMA	POOL #0631270	5,744,889	6,157,085	5.00%	7/15/2035

Fixed Income Holdings 6-30-10

GNMA	POOL #0631305	7,945,869	8,629,462	5.50%	9/15/2035
GNMA	POOL #0631335	6,394,166	6,944,264	5.50%	9/15/2035
GNMA	POOL #0631548	1,917,342	2,109,855	6.00%	8/15/2034
GNMA	POOL #0631579	2,920,994	3,214,280	6.00%	7/15/2034
GNMA	POOL #0631616	3,510,064	3,862,497	6.00%	8/15/2034
GNMA	POOL #0631634	3,776,421	4,155,597	6.00%	8/15/2034
GNMA	POOL #0631761	3,797,018	4,126,646	5.50%	10/15/2034
GNMA	POOL #0631768	1,294,830	1,424,839	6.00%	10/15/2034
GNMA	POOL #0632416	3,848,744	4,235,182	6.00%	7/15/2034
GNMA	POOL #0632431	5,243,471	5,769,948	6.00%	8/15/2034
GNMA	POOL #0633177	2,644,726	2,910,273	6.00%	6/15/2034
GNMA	POOL #0633208	4,021,166	4,424,916	6.00%	7/15/2034
GNMA	POOL #0633209	4,936,552	5,432,213	6.00%	7/15/2034
GNMA	POOL #0633256	4,983,330	5,483,688	6.00%	10/15/2034
GNMA	POOL #0633547	2,078,323	2,258,748	5.50%	8/15/2034
GNMA	POOL #0633620	3,512,473	3,817,400	5.50%	9/15/2034
GNMA	POOL #0633621	2,261,971	2,489,087	6.00%	9/15/2034
GNMA	POOL #0633714	4,002,982	4,404,906	6.00%	9/15/2034
GNMA	POOL #0633757	4,231,077	4,598,387	5.50%	10/15/2034
GNMA	POOL #0633761	2,406,416	2,615,323	5.50%	10/15/2034
GNMA	POOL #0634660	13,134,319	14,274,542	5.50%	12/15/2034
GNMA	POOL #0635329	2,926,896	3,209,798	6.00%	1/15/2035
GNMA	POOL #0635344	3,024,130	3,316,431	6.00%	3/15/2035
GNMA	POOL #0636106	3,780,342	4,105,569	5.50%	1/15/2035
GNMA	POOL #0636108	4,898,514	5,319,940	5.50%	1/15/2035
GNMA	POOL #0636135	1,397,849	1,532,960	6.00%	1/15/2035
GNMA	POOL #0636244	13,743,744	14,926,136	5.50%	3/15/2035
GNMA	POOL #0636247	2,007,546	2,180,257	5.50%	3/15/2035
GNMA	POOL #0636302	8,898,984	9,664,574	5.50%	4/15/2035
GNMA	POOL #0636775	1,795,365	1,975,631	6.00%	10/15/2034
GNMA	POOL #0636823	5,397,385	5,865,946	5.50%	11/15/2034
GNMA	POOL #0636851	14,436,280	15,689,529	5.50%	11/15/2034
GNMA	POOL #0636855	530,268	583,510	6.00%	11/15/2034
GNMA	POOL #0637347	10,747,118	11,680,102	5.50%	9/15/2034
GNMA	POOL #0637365	4,509,888	4,901,402	5.50%	12/15/2034
GNMA	POOL #0637406	11,687,221	12,701,818	5.50%	11/15/2034
GNMA	POOL #0637407	1,627,046	1,790,411	6.00%	11/15/2034
GNMA	POOL #0639513	8,038,452	8,615,211	5.00%	3/15/2035
GNMA	POOL #0640139	8,348,283	9,073,018	5.50%	12/15/2034
GNMA	POOL #0640140	2,247,867	2,473,567	6.00%	12/15/2034
GNMA	POOL #0640876	5,476,067	5,947,180	5.50%	4/15/2035
GNMA	POOL #0641342	5,881,985	6,388,019	5.50%	5/15/2035
GNMA	POOL #0641350	3,631,766	3,944,211	5.50%	5/15/2035
GNMA	POOL #0642510	4,190,625	4,551,150	5.50%	6/15/2035
GNMA	POOL #0643335	26,696,311	28,611,770	5.00%	9/15/2035
GNMA	POOL #0643338	6,449,193	7,004,025	5.50%	9/15/2035
GNMA	POOL #0643416	3,524,527	3,777,412	5.00%	6/15/2035
GNMA	POOL #0644011	6,905,479	7,400,947	5.00%	7/15/2035
GNMA	POOL #0644511	16,446,163	17,861,046	5.50%	6/15/2035
GNMA	POOL #0644547	7,070,240	7,577,530	5.00%	7/15/2035
GNMA	POOL #0644596	16,908,061	18,121,213	5.00%	8/15/2035
GNMA	POOL #0644686	20,298,572	22,044,884	5.50%	11/15/2035
GNMA	POOL #0644756	10,800,836	11,730,045	5.50%	5/15/2035
GNMA	POOL #0644757	14,013,018	15,218,575	5.50%	5/15/2035
GNMA	POOL #0644925	7,442,609	7,976,616	5.00%	7/15/2035
GNMA	POOL #0644927	9,164,406	9,821,952	5.00%	7/15/2035
GNMA	POOL #0645844	3,184,698	3,458,681	5.50%	11/15/2035
GNMA	POOL #0645853	7,646,227	8,349,441	6.00%	7/15/2037
GNMA	POOL #0645857	267,046	290,020	5.50%	12/15/2035
GNMA	POOL #0646048	3,800,399	4,149,917	6.00%	10/15/2037
GNMA	POOL #0646090	9,977,668	10,892,184	6.00%	1/15/2038
GNMA	POOL #0646862	7,522,828	8,170,026	5.50%	8/15/2035
GNMA	POOL #0646877	4,408,282	4,724,576	5.00%	8/15/2035
GNMA	POOL #0646883	3,044,755	3,263,216	5.00%	8/15/2035
GNMA	POOL #0646892	9,204,779	9,996,677	5.50%	9/15/2035
GNMA	POOL #0646921	6,528,848	7,090,532	5.50%	9/15/2035
GNMA	POOL #0647359	18,997,458	20,360,524	5.00%	9/15/2035

Fixed Income Holdings 6-30-10

GNMA	POOL #0647431	6,346,520	6,801,883	5.00%	9/15/2035
GNMA	POOL #0647457	8,003,565	8,692,122	5.50%	10/15/2035
GNMA	POOL #0647733	11,272,903	12,081,733	5.00%	8/15/2035
GNMA	POOL #0647739	3,435,039	3,730,560	5.50%	8/15/2035
GNMA	POOL #0647771	4,828,258	5,174,685	5.00%	9/15/2035
GNMA	POOL #0647772	8,012,902	8,587,827	5.00%	9/15/2035
GNMA	POOL #0647773	4,133,397	4,429,968	5.00%	9/15/2035
GNMA	POOL #0647779	7,428,883	8,067,999	5.50%	9/15/2035
GNMA	POOL #0647995	8,441,639	9,047,326	5.00%	9/15/2035
GNMA	POOL #0648501	4,850,049	5,267,305	5.50%	11/15/2035
GNMA	POOL #0648750	5,941,591	6,452,754	5.50%	9/15/2035
GNMA	POOL #0648851	8,551,824	9,287,548	5.50%	10/15/2035
GNMA	POOL #0648855	3,260,787	3,575,963	6.00%	10/15/2035
GNMA	POOL #0649070	9,345,297	10,149,284	5.50%	12/15/2035
GNMA	POOL #0649485	5,221,909	5,671,156	5.50%	10/15/2035
GNMA	POOL #0649510	116,619	126,652	5.50%	10/15/2035
GNMA	POOL #0649525	10,297,507	11,183,415	5.50%	11/15/2035
GNMA	POOL #0650237	6,181,543	6,609,614	5.00%	3/15/2036
GNMA	POOL #0650246	12,811,948	13,894,157	5.50%	4/15/2036
GNMA	POOL #0650381	4,162,997	4,521,145	5.50%	11/15/2035
GNMA	POOL #0650384	6,384,494	6,933,761	5.50%	11/15/2035
GNMA	POOL #0651014	3,208,174	3,479,164	5.50%	2/15/2036
GNMA	POOL #0651684	32,886,962	35,164,382	5.00%	1/15/2036
GNMA	POOL #0651714	9,356,884	10,147,248	5.50%	2/15/2036
GNMA	POOL #0651718	16,881,131	18,050,148	5.00%	2/15/2036
GNMA	POOL #0651751	47,193,460	50,461,605	5.00%	3/15/2036
GNMA	POOL #0651778	4,582,350	4,969,415	5.50%	4/15/2036
GNMA	POOL #0651784	15,917,741	17,262,292	5.50%	4/15/2036
GNMA	POOL #0651787	11,108,861	11,878,150	5.00%	4/15/2036
GNMA	POOL #0651792	21,859,575	23,706,026	5.50%	4/15/2036
GNMA	POOL #0652509	17,564,770	19,048,444	5.50%	4/15/2036
GNMA	POOL #0652549	5,051,716	5,478,428	5.50%	5/15/2036
GNMA	POOL #0653731	4,541,475	4,925,088	5.50%	3/15/2036
GNMA	POOL #0653803	14,714,696	15,957,627	5.50%	4/15/2036
GNMA	POOL #0654404	2,743,887	3,028,020	7.00%	8/15/2036
GNMA	POOL #0654420	9,454,427	10,406,074	6.50%	8/15/2036
GNMA	POOL #0654910	4,427,074	4,801,023	5.50%	5/15/2036
GNMA	POOL #0654923	5,862,702	6,412,880	6.00%	6/15/2036
GNMA	POOL #0657156	6,722,744	7,341,027	6.00%	6/15/2037
GNMA	POOL #0658028	11,863,122	12,865,185	5.50%	7/15/2036
GNMA	POOL #0658184	2,653,632	2,928,418	7.00%	11/15/2036
GNMA	POOL #0658207	2,980,836	3,280,875	6.50%	12/15/2036
GNMA	POOL #0658299	4,605,222	5,060,851	6.50%	2/15/2037
GNMA	POOL #0658333	481,341	530,435	7.00%	3/15/2037
GNMA	POOL #0658372	23,507,609	25,493,268	5.50%	11/15/2036
GNMA	POOL #0659628	2,701,542	2,981,290	7.00%	9/15/2036
GNMA	POOL #0659630	6,562,073	7,222,586	6.50%	9/15/2036
GNMA	POOL #0659671	6,039,128	6,647,003	6.50%	10/15/2036
GNMA	POOL #0659696	2,689,836	2,960,585	6.50%	10/15/2036
GNMA	POOL #0659711	3,723,569	4,098,369	6.50%	10/15/2036
GNMA	POOL #0659712	3,899,236	4,265,154	6.00%	10/15/2036
GNMA	POOL #0659714	3,834,726	4,220,715	6.50%	10/15/2036
GNMA	POOL #0659717	5,156,661	5,640,582	6.00%	10/15/2036
GNMA	POOL #0659724	3,201,319	3,523,551	6.50%	11/15/2036
GNMA	POOL #0659731	7,336,799	8,075,293	6.50%	11/15/2036
GNMA	POOL #0659735	4,089,976	4,473,795	6.00%	11/15/2036
GNMA	POOL #0659737	5,595,860	6,120,997	6.00%	11/15/2036
GNMA	POOL #0660042	2,790,515	3,066,602	6.50%	1/15/2037
GNMA	POOL #0660783	3,418,417	3,762,502	6.50%	10/15/2036
GNMA	POOL #0661520	3,308,298	3,618,761	6.00%	11/15/2036
GNMA	POOL #0661533	4,888,964	5,301,928	5.50%	12/15/2036
GNMA	POOL #0661545	3,445,109	3,791,880	6.50%	12/15/2036
GNMA	POOL #0661547	7,847,091	8,583,491	6.00%	12/15/2036
GNMA	POOL #0661548	5,819,567	6,365,697	6.00%	12/15/2036
GNMA	POOL #0661550	4,297,978	4,701,317	6.00%	12/15/2036
GNMA	POOL #0661581	3,053,787	3,370,010	7.00%	12/15/2036
GNMA	POOL #0662010	5,940,652	6,538,615	6.50%	11/15/2036

Fixed Income Holdings 6-30-10

GNMA	POOL #0662087	15,647,145	17,195,234	6.50%	1/15/2037
GNMA	POOL #0662120	11,851,501	13,024,059	6.50%	2/15/2037
GNMA	POOL #0662197	8,254,497	9,071,176	6.50%	4/15/2037
GNMA	POOL #0662384	10,067,976	10,993,915	6.00%	7/15/2037
GNMA	POOL #0662410	7,207,778	7,870,668	6.00%	5/15/2037
GNMA	POOL #0662484	22,963,778	25,075,728	6.00%	7/15/2037
GNMA	POOL #0662497	14,799,077	16,160,129	6.00%	7/15/2037
GNMA	POOL #0662536	8,693,639	9,493,182	6.00%	8/15/2037
GNMA	POOL #0662756	4,869,684	5,281,020	5.50%	12/15/2036
GNMA	POOL #0663171	4,570,943	5,023,181	6.50%	4/15/2037
GNMA	POOL #0663172	1,342,783	1,479,739	7.00%	4/15/2037
GNMA	POOL #0663894	2,551,298	2,803,717	6.50%	3/15/2037
GNMA	POOL #0667744	6,239,506	6,756,800	5.50%	7/15/2037
GNMA	POOL #0668977	1,348,218	1,485,728	7.00%	4/15/2037
GNMA	POOL #0669017	3,023,051	3,322,144	6.50%	5/15/2037
GNMA	POOL #0670914	7,934,659	8,664,400	6.00%	8/15/2037
GNMA	POOL #0670946	7,460,273	8,146,385	6.00%	10/15/2037
GNMA	POOL #0670959	7,071,474	7,721,829	6.00%	10/15/2037
GNMA	POOL #0670982	7,656,596	8,360,764	6.00%	12/15/2037
GNMA	POOL #0671041	10,905,722	11,905,300	6.00%	1/15/2038
GNMA	POOL #0671051	9,449,853	10,318,944	6.00%	9/15/2037
GNMA	POOL #0671077	10,710,176	11,695,178	6.00%	10/15/2037
GNMA	POOL #0671318	8,869,610	9,604,956	5.50%	7/15/2037
GNMA	POOL #0671476	8,484,980	9,265,333	6.00%	8/15/2037
GNMA	POOL #0672391	14,628,801	15,974,194	6.00%	12/15/2037
GNMA	POOL #0672416	6,992,206	7,635,270	6.00%	12/15/2037
GNMA	POOL #0673716	5,595,281	6,109,872	6.00%	10/15/2037
GNMA	POOL #0674528	6,026,652	6,580,915	6.00%	10/15/2037
GNMA	POOL #0674964	4,225,255	4,643,291	6.50%	11/15/2037
GNMA	POOL #0675149	3,727,107	3,893,313	4.50%	2/15/2038
GNMA	POOL #0675307	20,229,191	21,604,775	5.00%	4/15/2038
GNMA	POOL #0676765	4,575,187	4,779,212	4.50%	3/15/2038
GNMA	POOL #0676895	13,404,392	14,002,144	4.50%	3/15/2038
GNMA	POOL #0676939	31,850,199	33,270,518	4.50%	4/15/2038
GNMA	POOL #0679123	9,213,223	10,060,552	6.00%	11/15/2037
GNMA	POOL #0679497	5,014,516	5,509,856	6.50%	1/15/2038
GNMA	POOL #0679521	10,748,992	11,734,204	6.00%	2/15/2038
GNMA	POOL #0679522	5,487,030	6,029,045	6.50%	2/15/2038
GNMA	POOL #0680066	5,612,978	6,129,196	6.00%	10/15/2037
GNMA	POOL #0680115	8,345,748	9,110,688	6.00%	1/15/2038
GNMA	POOL #0680123	9,714,613	10,605,018	6.00%	1/15/2038
GNMA	POOL #0680124	5,506,355	6,011,047	6.00%	1/15/2038
GNMA	POOL #0680636	6,451,996	7,045,379	6.00%	12/15/2037
GNMA	POOL #0682424	15,679,281	16,745,471	5.00%	5/15/2038
GNMA	POOL #0683172	7,320,726	7,991,717	6.00%	5/15/2038
GNMA	POOL #0683733	5,167,802	5,593,015	5.50%	3/15/2038
GNMA	POOL #0683911	8,947,675	9,767,785	6.00%	1/15/2038
GNMA	POOL #0683952	3,177,975	3,491,899	6.50%	2/15/2038
GNMA	POOL #0684647	17,274,476	18,449,140	5.00%	3/15/2038
GNMA	POOL #0684753	11,974,382	12,508,364	4.50%	4/15/2038
GNMA	POOL #0684774	12,559,097	13,119,154	4.50%	4/15/2038
GNMA	POOL #0688384	10,796,843	11,531,028	5.00%	4/15/2038
GNMA	POOL #0688390	15,468,796	16,520,673	5.00%	4/15/2038
GNMA	POOL #0688396	12,981,385	13,864,118	5.00%	4/15/2038
GNMA	POOL #0688403	8,692,887	9,284,003	5.00%	4/15/2038
GNMA	POOL #0688408	23,943,418	25,571,569	5.00%	4/15/2038
GNMA	POOL #0691234	7,537,942	8,158,173	5.50%	6/15/2038
GNMA	POOL #0697708	32,352,103	35,461,837	6.00%	12/15/2038
GNMA	POOL #0698028	36,689,082	39,183,938	5.00%	1/15/2039
GNMA	POOL #0698035	28,762,946	31,399,249	6.00%	1/15/2039
GNMA	POOL #0698336	46,389,116	48,428,787	4.50%	5/15/2039
GNMA	POOL #0704178	28,157,909	30,474,776	5.50%	1/15/2039
GNMA	POOL #0704261	36,665,734	39,159,002	5.00%	2/15/2039
GNMA	POOL #0704265	26,425,517	28,599,841	5.50%	2/15/2039
GNMA	POOL #0704620	24,222,026	25,287,038	4.50%	7/15/2039
GNMA	POOL #0705853	24,721,724	26,402,800	5.00%	9/15/2039
GNMA	POOL #0706021	26,239,518	28,398,538	5.50%	1/15/2039

Fixed Income Holdings 6-30-10

GNMA POOL #0708173	7,177,288	7,767,844	5.50%	2/15/2039
GNMA POOL #0709509	17,457,708	18,644,831	5.00%	12/15/2039
GNMA POOL #0710861	47,715,776	50,960,446	5.00%	9/15/2039
GNMA POOL #0711010	39,103,865	41,762,926	5.00%	11/15/2039
GNMA POOL #0711077	49,295,660	52,647,762	5.00%	1/15/2040
GNMA POOL #0711241	19,925,435	21,280,363	5.00%	3/15/2040
GNMA POOL #0713597	47,867,878	49,972,568	4.50%	7/15/2039
GNMA POOL #0713598	24,151,829	25,213,754	4.50%	7/15/2039
GNMA POOL #0713872	48,710,336	50,852,069	4.50%	9/15/2039
GNMA POOL #0717954	29,195,305	30,478,986	4.50%	9/15/2039
GNMA POOL #0718017	22,829,601	23,833,390	4.50%	11/15/2039
GNMA POOL #0718019	29,454,454	30,749,530	4.50%	11/15/2039
GNMA POOL #0718021	28,233,245	29,474,625	4.50%	11/15/2039
GNMA POOL #0718071	19,777,470	21,122,337	5.00%	12/15/2039
GNMA POOL #0719658	29,379,384	30,671,159	4.50%	9/15/2039
GNMA POOL #0720274	46,141,932	49,279,581	5.00%	8/15/2039
GNMA POOL #0720923	25,334,217	26,448,130	4.50%	11/15/2039
GNMA POOL #0723347	24,824,920	25,916,440	4.50%	9/15/2039
GNMA POOL #0723435	32,579,540	34,794,947	5.00%	11/15/2039
GNMA POOL #0723436	94,934,111	101,389,626	5.00%	11/15/2039
GNMA POOL #0723542	55,432,695	59,202,115	5.00%	12/15/2039
GNMA POOL #0724008	21,127,191	22,056,127	4.50%	11/15/2039
GNMA POOL #0724068	19,604,605	20,466,595	4.50%	12/15/2039
GNMA POOL #0724079	14,061,603	14,679,874	4.50%	12/15/2039
GNMA POOL #0724184	48,527,179	50,660,858	4.50%	8/15/2039
GNMA POOL #0724320	48,893,879	51,043,681	4.50%	9/15/2039
GNMA POOL #0724335	27,369,611	29,230,743	5.00%	9/15/2039
GNMA POOL #0724901	40,431,168	42,208,876	4.50%	1/15/2040
GNMA POOL #0724903	17,381,728	18,145,981	4.50%	1/15/2040
GNMA POOL #0724957	17,106,464	17,858,614	4.50%	2/15/2040
GNMA POOL #0724959	9,684,431	10,110,243	4.50%	2/15/2040
GNMA POOL #0725825	14,036,862	14,654,046	4.50%	12/15/2039
GNMA POOL #0725840	12,455,387	13,302,353	5.00%	12/15/2039
GNMA POOL #0725841	112,150,243	117,081,349	4.50%	12/15/2039
GNMA POOL #0725842	21,123,681	22,052,463	4.50%	12/15/2039
GNMA POOL #0726296	92,630,821	96,703,682	4.50%	9/15/2039
GNMA POOL #0727248	48,594,889	50,731,546	4.50%	11/15/2039
GNMA POOL #0727436	21,401,329	22,342,318	4.50%	3/15/2040
GNMA POOL #0728467	51,206,871	54,688,936	5.00%	1/15/2040
GNMA POOL #0728627	39,668,330	41,412,496	4.50%	1/15/2040
GNMA POOL #0728912	19,265,497	20,575,550	5.00%	12/15/2039
GNMA POOL #0732087	49,843,084	52,034,622	4.50%	5/15/2040
GNMA POOL #0732982	31,168,268	32,538,698	4.50%	2/15/2040
GNMA POOL #0745067	75,000,000	78,297,656	4.50%	6/15/2040
GOLDMAN SACHS CAPITAL I	11,000,000	9,870,036	6.35%	2/15/2034
GOLDMAN SACHS GROUP INC/THE	35,000,000	39,122,265	7.50%	2/15/2019
GOLDMAN SACHS GROUP INC/THE	20,000,000	19,762,320	5.38%	3/15/2020
GOLDMAN SACHS GROUP INC/THE	52,000,000	50,906,700	6.13%	2/15/2033
GOLDMAN SACHS GROUP INC/THE	5,000,000	5,172,940	5.35%	1/15/2016
GOLDMAN SACHS GROUP INC/THE	5,000,000	5,276,530	5.75%	10/1/2016
GOLDMAN SACHS GROUP INC/THE	10,000,000	10,111,100	5.63%	1/15/2017
GOLDMAN SACHS GROUP INC/THE	41,000,000	40,194,022	6.75%	10/1/2037
GOLDMAN SACHS GROUP INC/THE	15,000,000	15,580,695	5.95%	1/18/2018
GOLDMAN SACHS GROUP INC/THE	20,000,000	20,950,340	6.15%	4/1/2018
GOLDMAN SACHS GROUP INC/THE	5,000,000	4,777,085	6.45%	5/1/2036
GOLDMAN SACHS GROUP INC/THE	16,000,000	16,934,832	6.25%	9/1/2017
GOODRICH CORP	2,000,000	2,312,902	6.13%	3/1/2019
GRUPO BIMBO SAB DE CV	3,000,000	3,024,051	4.88%	6/30/2020
GRUPO TELEVISA SA	3,000,000	3,222,390	6.00%	5/15/2018
GS MTG SECS CORP 05-RP2 144A	2,469,922	347,560	6.26%	3/25/2035
GS MTG SECS CORP 2005-8 CL A2	1,712,134	1,598,268	0.57%	6/25/2035
GS MTG SECS GSR-2005-AR2 2A1	21,151,547	17,607,404	3.11%	4/25/2035
GTRE 2008-HE1 A 144A	15,683,379	16,081,706	9.50%	3/25/2038
GULF SOUTH PIPELINE CO LP 144A	3,000,000	3,241,980	6.30%	8/15/2017
GULFSTREAM NAT GAS SYS 144A	3,000,000	2,952,222	6.19%	11/1/2025
GULFSTREAM NATURAL GAS SYSTEM	2,000,000	2,226,020	6.95%	6/1/2016
HALLIBURTON CO	3,000,000	3,210,618	5.90%	9/15/2018

Fixed Income Holdings 6-30-10

HALLIBURTON CO	3,000,000	3,279,195	6.70%	9/15/2038
HALLIBURTON CO	5,000,000	5,477,040	6.15%	9/15/2019
HALLIBURTON CO	10,000,000	11,875,340	7.45%	9/15/2039
HARRIS CORP	3,000,000	3,343,350	5.95%	12/1/2017
HARRIS CORP	2,000,000	2,242,208	6.38%	6/15/2019
HARTFORD FINANCIAL SERVICES GR	5,000,000	4,955,855	5.38%	3/15/2017
HARTFORD FINANCIAL SERVICES GR	5,000,000	5,180,455	6.30%	3/15/2018
HARTFORD FINANCIAL SERVICES GR	5,000,000	5,043,950	6.00%	1/15/2019
HARTFORD FINANCIAL SERVICES GR	3,000,000	2,722,500	8.13%	6/15/2068
HBOS CAP FDG NO 2 LP 144A	5,000,000	3,475,000	6.07%	6/30/2049
HBOS PLC MTN TR #SB 0000 144A	10,000,000	9,360,000	6.75%	5/21/2018
HBOS TREAS SVCS PLC 144A	5,000,000	5,246,615	5.25%	2/21/2017
HELLER FINL COML 00-PH1 X 144A	51,516,808	598,703	0.63%	1/17/2034
HERSHEY CO NT	3,000,000	3,287,373	4.85%	8/15/2015
HERSHEY CO/THE	3,000,000	3,371,976	5.45%	9/1/2016
HERTZ 2009-2A A2	25,000,000	27,051,795	5.29%	3/25/2016
HERTZ 2009-2A B2	9,000,000	9,045,252	5.93%	3/25/2016
HESS CORP	7,000,000	8,725,892	8.13%	2/15/2019
HESS CORP	3,000,000	3,101,541	6.00%	1/15/2040
HEWLETT-PACKARD CO	5,000,000	5,718,375	5.40%	3/1/2017
HEWLETT-PACKARD CO	3,000,000	3,455,202	5.50%	3/1/2018
HISTORIC TW INC	10,000,000	11,765,880	6.88%	6/15/2018
HOLCIM US FINANCE SARL & CIE S	1,000,000	1,066,765	6.00%	12/30/2019
HOME DEPOT INC	12,000,000	13,356,156	5.40%	3/1/2016
HOME DEPOT INC	5,000,000	5,125,495	5.88%	12/16/2036
HOMESTAR MORTGAGE ACCEPTA 1 A1	1,458,408	1,229,022	0.67%	3/25/2034
HONEYWELL INTERNATIONAL INC	10,000,000	11,426,100	5.40%	3/15/2016
HONEYWELL INTERNATIONAL INC	10,000,000	11,303,870	5.70%	3/15/2036
HONEYWELL INTERNATIONAL INC	3,000,000	3,399,378	5.30%	3/15/2017
HONEYWELL INTERNATIONAL INC	5,000,000	5,689,205	5.70%	3/15/2037
HONEYWELL INTERNATIONAL INC	18,000,000	20,554,506	5.30%	3/1/2018
HOSPIRA INC	3,000,000	3,377,643	6.05%	3/30/2017
HSBC BANK USA NA/NEW YORK NY	20,000,000	19,630,120	5.88%	11/1/2034
HSBC BANK USA NA/NEW YORK NY	3,000,000	2,858,049	5.63%	8/15/2035
HSBC FIN CORP NT	20,000,000	21,103,900	5.25%	4/15/2015
HSBC FIN CORP NT	2,000,000	2,086,796	5.00%	6/30/2015
HSBC FIN CORP NT	15,000,000	16,057,860	5.50%	1/19/2016
HSBC HOLDINGS PLC	15,000,000	16,745,760	7.63%	5/17/2032
HSBC HOLDINGS PLC	20,000,000	20,743,380	6.50%	5/2/2036
HSBC HOLDINGS PLC	10,000,000	10,350,480	6.50%	9/15/2037
HSBC HOLDINGS PLC	11,000,000	11,854,491	6.80%	6/1/2038
HUMANA INC	3,000,000	3,348,840	7.20%	6/15/2018
HUMANA INC	5,000,000	5,433,565	8.15%	6/15/2038
HUSKY ENERGY INC	3,000,000	3,382,179	6.20%	9/15/2017
HUSKY ENERGY INC	3,000,000	3,419,343	6.80%	9/15/2037
HUSKY ENERGY INC	3,000,000	3,625,479	7.25%	12/15/2019
HUTCHISON WHAMPOA INTERNATIONA	5,000,000	5,959,130	7.63%	4/9/2019
ILLINOIS PWR CO SECD SR NT	3,000,000	3,318,285	6.25%	4/1/2018
ILLINOIS PWR CO SR SECD NT	2,000,000	2,247,740	6.13%	11/15/2017
INDIANA MICHIGAN POWER CO	3,000,000	3,107,544	6.05%	3/15/2037
INDIANA MICHIGAN POWER CO	2,000,000	2,340,052	7.00%	3/15/2019
INGERSOLL-RAND GLOBAL HOLDING	3,000,000	3,557,823	6.88%	8/15/2018
INTERNATIONAL BUS MACHS CORP	5,000,000	6,794,840	8.38%	11/1/2019
INTERNATIONAL BUSINESS MACHINE	10,000,000	12,572,680	7.00%	10/30/2025
INTERNATIONAL BUSINESS MACHINE	7,000,000	7,911,148	5.88%	11/29/2032
INTERNATIONAL BUSINESS MACHINE	5,000,000	5,811,415	5.70%	9/14/2017
INTERNATIONAL BUSINESS MACHINE	3,000,000	3,857,256	7.63%	10/15/2018
INTERNATIONAL BUSINESS MACHINE	3,300,000	3,668,726	5.60%	11/30/2039
INTERNATIONAL LEASE FINANCE CO	6,000,000	5,415,000	5.63%	9/20/2013
INTERNATIONAL LEASE FINANCE CO	10,000,000	9,225,000	5.88%	5/1/2013
INTERNATIONAL PAPER CO	15,000,000	17,858,865	7.95%	6/15/2018
INTERNATIONAL PAPER CO	5,000,000	6,377,540	8.70%	6/15/2038
INTERSTATE POWER & LIGHT CO	2,000,000	2,420,376	7.25%	10/1/2018
IRWHE 2003-C M1	6,255,741	4,613,709	1.85%	6/25/2028
IRWHE 2004-A M1	7,365,719	5,548,324	0.90%	1/25/2034
IRWHE 2005-A M1	14,649,186	11,738,510	0.92%	6/25/2034
ISRAEL ST	10,000,000	10,788,030	5.13%	3/26/2019



Fixed Income Holdings 6-30-10

ITT CORP	2,000,000	2,305,070	6.13%	5/1/2019
J P MORGAN 03-C1 X-1 144A	98,506,027	2,719,397	1.38%	1/12/2037
J P MORGAN 07 LDP12 CL CL A-M	18,975,000	15,604,300	6.26%	2/15/2051
J P MORGAN 08 C2 CL A-4	2,180,000	2,106,087	6.07%	2/12/2051
J P MORGAN CHASE 06-CB17 CL X	37,622,273	935,907	0.70%	12/12/2043
J P MORGAN CHASE 07 C1 CL A-4	14,159,000	13,947,826	5.72%	2/15/2051
J P MORGAN MTG 07-A1 CL 5A1	4,115,724	3,956,778	3.44%	7/25/2035
J P MORGAN MTG TR 05-A3 4A1	13,216,213	12,836,749	4.31%	6/25/2035
JEFFERIES GROUP INC	5,000,000	5,616,305	8.50%	7/15/2019
JERSEY CENTRAL POWER & LIGHT C	3,000,000	3,267,003	5.65%	6/1/2017
JERSEY CENTRAL POWER & LIGHT C	3,000,000	3,243,579	6.15%	6/1/2037
JERSEY CENTRAL POWER & LIGHT C	2,000,000	2,377,536	7.35%	2/1/2019
JOHN DEERE CAPITAL CORP	3,000,000	3,384,603	5.50%	4/13/2017
JOHN DEERE CAPITAL CORP	3,000,000	3,348,948	5.35%	4/3/2018
JOHN DEERE CAPITAL CORP	10,000,000	11,440,870	5.75%	9/10/2018
JOHNSON & JOHNSON	20,000,000	25,249,340	6.73%	11/15/2023
JOHNSON & JOHNSON	7,000,000	7,293,293	4.95%	5/15/2033
JOHNSON & JOHNSON	3,000,000	3,581,625	5.95%	8/15/2037
JOHNSON & JOHNSON	5,000,000	5,838,615	5.55%	8/15/2017
JOHNSON & JOHNSON	3,000,000	3,404,307	5.15%	7/15/2018
JOHNSON CONTROLS INC	5,000,000	5,193,495	6.00%	1/15/2036
JOHNSON CONTROLS INC	3,000,000	3,325,233	5.50%	1/15/2016
JP MORGAN CHASE 04-LN2 X-1 IO	102,377,521	1,539,871	0.29%	7/15/2041
JP MORGAN CHASE 06 LDP7 A-M	15,356,000	13,462,470	6.06%	4/15/2045
JP MORGAN CHASE CAP XV CAP	15,000,000	13,658,430	5.88%	3/15/2035
JP MORGAN CHASE CAPITAL XVII	5,000,000	4,535,170	5.85%	8/1/2035
JP MORGAN CHASE CAPITAL XX	15,000,000	14,341,200	6.55%	9/29/2036
JP MORGAN CHASE COMMERC CB18 X	115,310,712	1,687,226	0.45%	6/12/2047
JP MORGAN MORTGAGE TRUS S1 2A5	867,027	861,733	6.00%	1/25/2035
JP MORGAN MORTGAGE TRUS S1 2A9	1,561,815	1,382,450	6.50%	4/25/2036
JPMORGAN CHASE & CO	10,000,000	10,671,300	5.13%	9/15/2014
JPMORGAN CHASE & CO	5,000,000	5,349,640	5.15%	10/1/2015
JPMORGAN CHASE & CO	9,000,000	9,846,261	6.13%	6/27/2017
JPMORGAN CHASE & CO	10,000,000	11,042,350	6.00%	1/15/2018
JPMORGAN CHASE & CO	20,000,000	23,150,300	6.40%	5/15/2038
JPMORGAN CHASE & CO	15,000,000	16,942,425	6.30%	4/23/2019
JPMORGAN CHASE & CO	5,000,000	5,196,250	4.95%	3/25/2020
JPMORGAN CHASE & CO	30,000,000	30,921,900	0.08%	4/29/2049
JPMORGAN CHASE BANK NA	20,000,000	21,879,540	5.88%	6/13/2016
JPMORGAN CHASE BANK NA	22,000,000	23,957,164	6.00%	10/1/2017
JPMORGAN CHASE CAPITAL XXVII	5,000,000	5,084,690	7.00%	11/1/2039
KANSAS CITY POWER & LIGHT CO	3,000,000	3,323,271	5.85%	6/15/2017
KANSAS CITY POWER & LIGHT CO	3,000,000	3,407,736	6.38%	3/1/2018
KANSAS CITY POWER & LIGHT CO	2,000,000	2,435,248	7.15%	4/1/2019
KANSAS GAS & ELECTRIC	1,000,000	1,172,274	6.70%	6/15/2019
KELLOGG CO	2,000,000	2,093,146	4.15%	11/15/2019
KENTUCKY PWR CO SR SER E 144A	3,000,000	3,244,359	6.00%	9/15/2017
KEYBANK NA	3,000,000	3,311,310	7.41%	5/6/2015
KEYBANK NA	7,000,000	7,245,644	5.45%	3/3/2016
KIMBERLY CLARK CORP NT	3,000,000	3,372,927	4.88%	8/15/2015
KIMBERLY-CLARK CORP	12,000,000	14,171,712	6.25%	7/15/2018
KIMBERLY-CLARK CORP	5,000,000	5,918,105	6.13%	8/1/2017
KIMBERLY-CLARK CORP	10,000,000	12,712,750	6.63%	8/1/2037
KIMCO REALTY CORP	3,000,000	3,342,357	6.88%	10/1/2019
KINDER MORGAN ENERGY PARTNERS	5,000,000	5,531,635	7.40%	3/15/2031
KINDER MORGAN ENERGY PARTNERS	20,000,000	21,872,760	7.30%	8/15/2033
KINDER MORGAN ENERGY PARTNERS	5,000,000	4,718,240	5.80%	3/15/2035
KINDER MORGAN ENERGY PARTNERS	3,000,000	3,267,987	6.00%	2/1/2017
KINDER MORGAN ENERGY PARTNERS	6,000,000	6,375,864	6.95%	1/15/2038
KINDER MORGAN ENERGY PARTNERS	3,000,000	3,240,114	5.95%	2/15/2018
KINDER MORGAN ENERGY PARTNERS	3,000,000	3,734,172	9.00%	2/1/2019
KINDER MORGAN FINANCE CO ULC	3,000,000	2,865,000	5.70%	1/5/2016
KINDER MORGAN INC	5,000,000	4,750,000	5.15%	3/1/2015
KLA-TENCOR CORP	3,000,000	3,356,085	6.90%	5/1/2018
KOHL'S CORP	3,000,000	3,494,337	6.25%	12/15/2017
KOHL'S CORP	2,000,000	2,416,330	6.88%	12/15/2037
KONINKLIJKE PHILIPS ELECTRONIC	3,000,000	3,392,103	5.75%	3/11/2018

Fixed Income Holdings 6-30-10

KONINKLIJKE PHILIPS ELECTRONIC	3,000,000	3,699,906	6.88%	3/11/2038
KRAFT FOODS INC	5,000,000	5,489,485	6.50%	11/1/2031
KRAFT FOODS INC	5,000,000	5,807,590	6.50%	8/11/2017
KRAFT FOODS INC	3,000,000	3,486,921	6.88%	2/1/2038
KRAFT FOODS INC	3,000,000	3,404,694	6.13%	2/1/2018
KRAFT FOODS INC	5,000,000	5,697,495	6.13%	8/23/2018
KRAFT FOODS INC	5,000,000	5,799,820	6.88%	1/26/2039
KRAFT FOODS INC	3,000,000	3,354,987	6.50%	2/9/2040
KRAFT FOODS INC	3,000,000	3,214,653	5.38%	2/10/2020
KROGER CO/THE	3,000,000	3,535,461	6.80%	12/15/2018
KROGER CO/THE	6,000,000	7,571,886	7.70%	6/1/2029
KROGER CO/THE	1,000,000	1,163,999	6.40%	8/15/2017
KROGER CO/THE	2,000,000	2,422,244	6.90%	4/15/2038
L-3 COMMUNICATIONS CORP	2,000,000	2,086,100	5.20%	10/15/2019
L-3 COMMUNICATIONS CORP	3,000,000	3,023,064	4.75%	7/15/2020
LABORATORY CORP OF AMERICA HOL	3,000,000	3,320,181	5.63%	12/15/2015
LB UBS COML 03-C1 CL J 144A	5,000,000	4,464,335	5.33%	12/15/2036
LB UBS COML 06-C1 XCL IO 144A	127,170,050	1,071,522	0.18%	2/15/2041
LB UBS COML MTG 03-C7 144A	4,000,000	3,638,241	5.27%	7/15/2037
LB UBS COML MTG 06 C4 CL AM	5,022,000	4,337,202	6.10%	6/15/2038
LB UBS COML MTG 06-C7 X-W 144A	171,464,398	5,106,450	0.91%	11/15/2038
LB UBS COML MTG TR 2002-C2 MTG	9,900,000	9,217,041	6.24%	7/15/2035
LBUBS 2007-C2 XCL	206,081,408	2,201,114	0.16%	2/15/2040
LBUBS 2007-C2 XW	48,341,177	1,217,463	0.74%	2/15/2040
LBUBS 2007-C6 AMFL	4,387,000	3,531,054	6.11%	7/15/2040
LB-UBS COMMERCIAL MORTGA C1 AM	350,000	279,488	5.46%	2/15/2040
LB-UBS COMMERCIAL MORTGAG C2 F	2,500,000	2,535,121	5.79%	7/15/2035
LIBERTY MUT GROUP INC SR 144A	3,000,000	3,233,010	6.70%	8/15/2016
LINCOLN NATIONAL CORP	8,000,000	7,641,600	6.15%	4/7/2036
LINCOLN NATIONAL CORP	5,000,000	3,750,000	6.05%	4/20/2067
LINCOLN NATIONAL CORP	3,000,000	2,901,186	6.30%	10/9/2037
LINCOLN NATIONAL CORP	3,000,000	3,676,764	8.75%	7/1/2019
LLOYDS BANKING GROUP PLC	5,000,000	2,525,000	6.41%	9/29/2049
LLOYDS BANKING GROUP PLC	5,000,000	2,575,000	5.92%	9/29/2049
LLOYDS BANKING GROUP PLC	8,000,000	4,040,000	6.66%	5/19/2049
LLOYDS TSB BANK PLC	10,000,000	9,438,950	5.80%	1/13/2020
LOCKHEED MARTIN CORP	5,000,000	5,785,140	6.15%	9/1/2036
LOCKHEED MARTIN CORP	3,000,000	3,153,930	4.25%	11/15/2019
LOCKHEED MARTIN CORP	2,000,000	2,133,668	5.50%	11/15/2039
LOCKHEED MARTIN CORP	13,644,000	14,778,990	5.72%	6/1/2040
LOWE'S COS INC	5,000,000	6,022,155	6.88%	2/15/2028
LOWE'S COS INC	8,000,000	8,977,704	5.00%	10/15/2015
LOWE'S COS INC	3,000,000	3,172,269	5.50%	10/15/2035
LOWE'S COS INC	3,000,000	3,468,831	5.40%	10/15/2016
LOWE'S COS INC	3,000,000	3,242,472	5.80%	10/15/2036
LOWE'S COS INC	3,000,000	3,533,376	6.10%	9/15/2017
LOWE'S COS INC	2,000,000	2,145,746	4.63%	4/15/2020
LUBRIZOL CORP	2,000,000	2,502,928	8.88%	2/1/2019
LUKOIL INTERNATIONAL FINANCE B	1,000,000	1,030,000	7.25%	11/5/2019
MACYS RETAIL HLDGS INC SR NT	2,000,000	2,205,000	8.88%	7/15/2015
MAGELLAN MIDSTREAM PARTNERS LP	3,000,000	3,354,642	6.40%	7/15/2018
MAGELLAN MIDSTREAM PARTNERS LP	2,000,000	2,246,100	6.55%	7/15/2019
MALT 2004-4 B1	3,176,819	2,333,275	5.57%	5/25/2034
MARATHON OIL CORP	2,000,000	2,324,000	6.80%	3/15/2032
MARATHON OIL CORP	1,678,000	1,874,888	6.00%	10/1/2017
MARATHON OIL CORP	6,000,000	6,556,410	6.60%	10/1/2037
MARATHON OIL CORP	1,678,000	1,851,921	5.90%	3/15/2018
MARATHON OIL CORP	671,000	804,605	7.50%	2/15/2019
MARRIOTT INTERNATIONAL INC/DE	3,000,000	3,152,628	6.38%	6/15/2017
MARTIN MARIETTA MATERIALS INC	4,000,000	3,868,444	6.25%	5/1/2037
MARTIN MARIETTA MATERIALS INC	3,000,000	3,255,744	6.60%	4/15/2018
MASCO CORP	5,000,000	4,643,655	4.80%	6/15/2015
MASCO CORP	5,000,000	4,837,765	6.13%	10/3/2016
MASSACHUSETTS ELECTRIC CO	2,000,000	2,188,922	5.90%	11/15/2039
MASTR ALTERNATIVE LOANS 4 1A1	2,695,701	2,327,110	6.50%	5/25/2035
MBNA CORP	5,000,000	5,028,545	5.00%	6/15/2015
MBNA CREDIT CARD MASTER C2 C2	30,000,000	28,397,058	1.25%	11/15/2016

Fixed Income Holdings 6-30-10

MCDONALD'S CORP	6,000,000	6,767,340	5.30%	3/15/2017
MCDONALD'S CORP	5,000,000	5,838,215	5.80%	10/15/2017
MCDONALD'S CORP	1,000,000	1,212,771	6.30%	10/15/2037
MCDONALD'S CORP	14,000,000	16,034,032	5.35%	3/1/2018
MCDONALD'S CORP	3,000,000	3,663,564	6.30%	3/1/2038
MCDONALD'S CORP	2,000,000	2,228,244	5.00%	2/1/2019
MCDONALD'S CORP	2,000,000	2,254,568	5.70%	2/1/2039
MCKESSON CORP	3,000,000	3,392,187	5.70%	3/1/2017
MEAD JOHNSON NUTRITION C 144A	3,000,000	3,172,263	4.90%	11/1/2019
MECCANICA HOLDINGS USA	2,000,000	1,857,304	6.25%	1/15/2040
MEDCO HEALTH SOLUTIONS INC	3,000,000	3,584,004	7.13%	3/15/2018
MEDTRONIC INC	3,000,000	3,341,880	4.75%	9/15/2015
MEDTRONIC INC	2,000,000	2,296,148	5.60%	3/15/2019
MEDTRONIC INC	2,000,000	2,482,840	6.50%	3/15/2039
MEDTRONIC INC	5,000,000	5,328,030	4.45%	3/15/2020
MERCK & CO INC	10,000,000	11,694,740	6.30%	1/1/2026
MERCK & CO INC	15,000,000	17,834,250	6.40%	3/1/2028
MERCK & CO INC	3,000,000	3,374,922	5.75%	11/15/2036
MERCK & CO INC	15,000,000	18,357,780	6.50%	12/1/2033
MERRILL LYNCH & CO INC	3,000,000	3,128,199	6.40%	8/28/2017
MERRILL LYNCH & CO INC	40,000,000	42,671,240	6.88%	4/25/2018
MERRILL LYNCH & CO INC	14,000,000	14,621,446	6.50%	7/15/2018
MERRILL LYNCH & CO INC	15,000,000	15,952,635	6.88%	11/15/2018
MERRILL LYNCH & CO INC	15,000,000	15,500,130	6.05%	5/16/2016
MERRILL LYNCH & CO INC	10,000,000	9,605,060	6.22%	9/15/2026
MERRILL LYNCH & CO INC	20,000,000	18,163,520	6.11%	1/29/2037
MERRILL LYNCH & CO INC	5,000,000	5,015,110	5.70%	5/2/2017
MERRILL LYNCH & CO INC	18,000,000	19,251,846	7.75%	5/14/2038
MERRILL LYNCH 06-HE5 CL A-2A	1,606,952	1,557,898	0.41%	8/25/2037
MERRILL LYNCH MORTGAGE T C1 AJ	1,564,000	1,112,745	6.46%	2/12/2051
MERRILL LYNCH MTG TR 07-C1 AM	9,550,000	8,060,329	6.02%	6/12/2050
MERRILL LYNCH/COUNTRYWIDE 4 AM	3,565,000	2,956,656	5.20%	12/12/2049
MERRILL LYNCH/COUNTRYWIDE 5 A4	14,931,000	13,760,454	5.38%	8/12/2048
METLIFE CAP TR X 144A	3,000,000	3,240,000	9.25%	4/8/2038
METLIFE CAPITAL TRUST IV	5,000,000	4,800,000	7.88%	12/15/2037
METLIFE INC	7,000,000	7,573,125	5.00%	11/24/2013
METLIFE INC	10,000,000	10,487,420	6.38%	6/15/2034
METLIFE INC	11,000,000	11,757,603	5.00%	6/15/2015
METLIFE INC	6,000,000	7,141,320	7.72%	2/15/2019
MICROSOFT CORP	5,000,000	5,420,865	4.20%	6/1/2019
MICROSOFT CORP	5,000,000	5,468,275	5.20%	6/1/2039
MIDAMERICAN ENERGY CO	5,000,000	5,416,160	5.80%	10/15/2036
MIDAMERICAN ENERGY CO	10,000,000	10,945,160	4.65%	10/1/2014
MIDAMERICAN ENERGY CO	3,000,000	3,224,367	5.75%	11/1/2035
MIDAMERICAN ENERGY CO	3,000,000	3,443,562	5.95%	7/15/2017
MIDAMERICAN ENERGY CO	3,000,000	3,337,062	5.30%	3/15/2018
MIDAMERICAN ENERGY HOLDINGS CO	15,000,000	16,514,640	6.13%	4/1/2036
MIDAMERICAN ENERGY HOLDINGS CO	3,000,000	3,446,541	6.50%	9/15/2037
MIDAMERICAN ENERGY HOLDINGS CO	3,000,000	3,356,106	5.75%	4/1/2018
ML CFC COML 06-4 P/T CLXC 144A	220,639,357	2,545,671	0.20%	9/12/2024
ML CFC COML MTG 07 8 CL A-3	5,975,000	6,082,599	6.15%	8/12/2049
ML CFC COML MTG TR 2007-8 AM	4,022,000	3,269,759	6.15%	8/12/2049
MLFT 2008-LAQA A2	6,691,000	5,499,140	0.89%	7/9/2021
MONSANTO CO	3,000,000	3,347,853	5.88%	4/15/2038
MORGAN JP COML MTG 00-C10 CL F	5,155,000	5,134,410	8.62%	8/15/2032
MORGAN STANLEY	15,000,000	15,189,900	5.95%	12/28/2017
MORGAN STANLEY	19,000,000	18,834,624	5.45%	1/9/2017
MORGAN STANLEY	35,000,000	39,350,500	7.25%	4/1/2032
MORGAN STANLEY	1,000,000	991,874	5.55%	4/27/2017
MORGAN STANLEY	25,000,000	25,415,900	6.25%	8/28/2017
MORGAN STANLEY	27,000,000	28,299,618	6.63%	4/1/2018
MORGAN STANLEY	5,000,000	4,917,885	6.25%	8/9/2026
MORGAN STANLEY	25,000,000	25,185,500	5.75%	10/18/2016
MORGAN STANLEY	15,000,000	15,193,110	5.38%	10/15/2015
MORGAN STANLEY	5,000,000	5,377,095	7.30%	5/13/2019
MORGAN STANLEY	5,000,000	4,837,065	5.63%	9/23/2019
MORGAN STANLEY	10,000,000	9,674,000	5.50%	1/26/2020

Fixed Income Holdings 6-30-10

MORGAN STANLEY 06-IQ12 CL X1	82,449,798	887,036	0.18%	12/15/2043
MORGAN STANLEY 07-T25 X 144A	125,391,931	1,673,405	0.44%	11/12/2049
MORGAN STANLEY ABS 05-WMC4 M2	1,036,032	1,028,787	0.79%	4/25/2035
MORGAN STANLEY CAPITAL HQ11 AM	8,977,000	7,219,094	5.48%	2/12/2044
MORGAN STANLEY DW CAP 144A	136,276,513	3,170,160	1.45%	12/15/2035
MORGAN STANLEY MTG 05-5AR 1A2	2,605,073	610,693	0.75%	9/25/2035
MORTGAGE IT TR 04-1 CL A-1	3,246,299	2,729,417	0.74%	11/25/2034
MOTIVA ENTERPRISES LLC	2,000,000	2,200,644	5.75%	1/15/2020
MOTIVA ENTERPRISES LLC	3,000,000	3,428,595	6.85%	1/15/2040
MOTOROLA INC	3,000,000	3,308,784	7.50%	5/15/2025
MOTOROLA INC	284,000	286,584	6.50%	11/15/2028
MSC 2003-IQ6 X1	192,631,212	2,204,048	0.25%	12/15/2041
MSC 2007-HQ11 X	264,378,692	2,926,593	0.41%	2/12/2044
NABORS INDUSTRIES INC	3,000,000	3,216,657	6.15%	2/15/2018
NABORS INDUSTRIES INC	3,000,000	3,688,338	9.25%	1/15/2019
NATIONAL CITY BANK/CLEVELAND O	18,000,000	18,918,666	5.25%	12/15/2016
NATIONAL CITY BANK/CLEVELAND O	3,000,000	3,185,133	5.80%	6/7/2017
NATIONAL CITY CORP	3,000,000	3,367,557	6.88%	5/15/2019
NATIONAL RURAL UTILITIES COOPE	6,000,000	7,735,488	8.00%	3/1/2032
NATIONAL RURAL UTILITIES COOPE	3,000,000	3,325,896	5.45%	4/10/2017
NATIONAL RURAL UTILITIES COOPE	5,000,000	5,547,510	5.45%	2/1/2018
NATIONAL RURAL UTILITIES COOPE	3,000,000	4,160,016	10.38%	11/1/2018
NATIONAL SEMICONDUCTOR CORP	3,000,000	3,360,963	6.60%	6/15/2017
NATIONWIDE FINANCIAL SERVICES	3,000,000	2,256,930	6.75%	5/15/2037
NATIONWIDE MUT INS CO 144A	7,000,000	6,171,718	6.60%	4/15/2034
NAVMT 2009-1 B	10,000,000	9,999,339	4.60%	10/26/2015
NAVMT 2009-1 C	13,000,000	13,580,242	6.34%	10/26/2015
NBC UNIVERSAL INC	5,000,000	5,214,940	5.15%	4/30/2020
NBC UNIVERSAL INC	2,000,000	2,136,402	6.40%	4/30/2040
NEVADA POWER CO	3,000,000	3,434,223	6.50%	8/1/2018
NEW CINGULAR WIRELESS SERVICES	36,000,000	49,420,872	8.75%	3/1/2031
NEW YORK LIFE INSURANCE CO	3,000,000	3,504,291	6.75%	11/15/2039
NEWCASTLE INVESTMENT TRU MH1 A	4,776,741	4,922,318	4.50%	4/1/2040
NEWMONT MINING CORP	3,000,000	3,214,581	5.13%	10/1/2019
NEWS AMERICA HOLDINGS INC	5,000,000	6,486,615	8.88%	4/26/2023
NEWS AMERICA HOLDINGS INC	5,000,000	5,946,660	7.70%	10/30/2025
NEWS AMERICA HOLDINGS INC	5,000,000	6,127,515	8.15%	10/17/2036
NEWS AMERICA INC	7,000,000	7,505,869	6.55%	3/15/2033
NEWS AMERICA INC	5,000,000	5,266,090	6.20%	12/15/2034
NEWS AMERICA INC	3,000,000	3,265,014	6.40%	12/15/2035
NEWS AMERICA INC	5,000,000	5,214,645	6.15%	3/1/2037
NEWS AMERICA INC	2,000,000	2,369,076	6.90%	3/1/2019
NEXEN INC	5,000,000	5,988,150	7.88%	3/15/2032
NEXEN INC	2,000,000	2,170,772	5.65%	5/15/2017
NEXEN INC	5,000,000	5,214,075	6.40%	5/15/2037
NEXEN INC	3,000,000	3,368,316	6.20%	7/30/2019
NIAGARA MOHAWK POWER CORP	2,000,000	2,109,402	4.88%	8/15/2019
NISOURCE FIN CORP GTD NT	2,000,000	2,563,072	10.75%	3/15/2016
NISOURCE FINANCE CORP	3,000,000	3,089,487	5.25%	9/15/2017
NISOURCE FINANCE CORP	3,000,000	3,089,841	5.45%	9/15/2020
NISOURCE FINANCE CORP	3,000,000	3,301,008	6.40%	3/15/2018
NISOURCE FINANCE CORP	3,000,000	3,339,825	6.80%	1/15/2019
NOBLE ENERGY INC	3,000,000	3,630,765	8.25%	3/1/2019
NOBLE GROUP LTD	4,000,000	3,880,000	6.75%	1/29/2020
NOKIA OYJ	5,000,000	5,260,445	5.38%	5/15/2019
NORDSTROM INC	3,000,000	3,414,726	6.25%	1/15/2018
NORDSTROM INC	3,000,000	3,428,394	7.00%	1/15/2038
NORDSTROM INC	3,000,000	3,106,992	4.75%	5/1/2020
NORFOLK SOUTHERN CORP	370,000	476,240	7.80%	5/15/2027
NORFOLK SOUTHERN CORP	9,630,000	10,146,669	5.64%	5/17/2029
NORFOLK SOUTHERN CORP	3,000,000	3,391,140	5.75%	4/1/2018
NORFOLK SOUTHERN CORP	2,000,000	2,269,026	5.75%	1/15/2016
NORFOLK SOUTHERN CORP	3,000,000	3,449,103	5.90%	6/15/2019
NORTH CAROLINA SHORT TERM CASH	551,294,551	551,294,551	0.00%	12/31/2049
NORTH CAROLINA SHORT TERM CASH	222,327,026	222,327,026	0.00%	12/31/2049
NORTHERN STATES POWER CO/MN	3,000,000	3,100,266	5.25%	7/15/2035
NORTHERN STATES POWER CO/MN	3,000,000	3,534,297	6.25%	6/1/2036

Fixed Income Holdings 6-30-10

NORTHERN STATES POWER CO/MN	3,000,000	3,523,104	6.20%	7/1/2037
NORTHERN STATES POWER CO/MN	3,000,000	3,349,017	5.25%	3/1/2018
NORTHERN STATES POWER CO/WI	5,000,000	5,582,085	5.25%	10/1/2018
NORTHERN TRUST CO/THE	3,000,000	3,525,630	6.50%	8/15/2018
NORTHROP GRUMMAN CORP	2,000,000	2,197,928	5.05%	8/1/2019
NORTHROP GRUMMAN CORP DEB	4,000,000	4,986,216	7.75%	3/1/2016
NORTHROP GRUMMAN CORP DEB	3,000,000	3,950,835	7.88%	3/1/2026
NORTHROP GRUMMAN SYSTEMS CORP	4,000,000	5,364,288	7.75%	2/15/2031
NORTHWEST PIPELINE GP	3,000,000	3,317,445	6.05%	6/15/2018
NOVARTIS CAPITAL CORP	3,000,000	3,234,372	4.40%	4/24/2020
NOVARTIS SECURITIES INVESTMENT	5,000,000	5,597,230	5.13%	2/10/2019
NSTAR	2,000,000	2,125,018	4.50%	11/15/2019
NSTAR ELECTRIC CO	3,000,000	3,451,620	5.63%	11/15/2017
NUCOR CORP	3,000,000	3,424,461	5.75%	12/1/2017
NUCOR CORP	3,000,000	3,459,570	6.40%	12/1/2037
NUCOR CORP	5,000,000	5,729,615	5.85%	6/1/2018
OCCIDENTAL PETROLEUM CORP	2,000,000	2,152,378	4.13%	6/1/2016
OHIO EDISON CO	3,000,000	4,033,977	8.25%	10/15/2038
OHIO POWER CO	5,000,000	5,662,645	6.00%	6/1/2016
OKLAHOMA GAS & ELECTRIC CO	3,000,000	3,385,314	6.35%	9/1/2018
ONCOR ELEC DELIVERY CO SR SECD	5,000,000	5,664,900	6.38%	1/15/2015
ONEOK PARTNERS LP	3,000,000	3,077,346	6.65%	10/1/2036
ONEOK PARTNERS LP	3,000,000	3,167,082	6.85%	10/15/2037
ONEOK PARTNERS LP	3,000,000	3,695,841	8.63%	3/1/2019
OPTION ONE MORTGAGE L FXD2 2A5	16,000,000	12,691,520	6.10%	3/25/2037
OPTION ONE MTG 07-FXD2 CL 2A3	3,400,000	2,673,359	5.72%	3/25/2037
OPTION ONE MTG LN 07-FXD2 2A4	4,000,000	3,173,376	5.95%	3/25/2038
ORACLE CORP	3,000,000	3,473,022	5.75%	4/15/2018
ORACLE CORP	3,000,000	3,640,365	6.50%	4/15/2038
ORACLE CORP	10,000,000	11,093,020	5.00%	7/8/2019
ORACLE CORP	3,000,000	3,508,716	6.13%	7/8/2039
ORACLE CORP	15,000,000	17,020,950	5.25%	1/15/2016
PACIFIC BELL TELEPHONE CO	5,000,000	5,724,035	7.13%	3/15/2026
PACIFIC BELL TELEPHONE CO	40,000,000	41,073,080	6.63%	10/15/2034
PACIFIC GAS & ELECTRIC CO	25,000,000	27,892,950	6.05%	3/1/2034
PACIFIC GAS & ELECTRIC CO	8,000,000	8,694,784	5.80%	3/1/2037
PACIFIC GAS & ELECTRIC CO	3,000,000	3,380,463	5.63%	11/30/2017
PACIFIC GAS & ELECTRIC CO	2,000,000	2,330,396	6.35%	2/15/2038
PACIFIC GAS & ELECTRIC CO	6,000,000	7,676,922	8.25%	10/15/2018
PACIFIC LIFE INSURANCE CO	5,000,000	6,196,405	9.25%	6/15/2039
PACIFIC LIFECORP	2,000,000	2,122,416	6.00%	2/10/2020
PACIFICORP	3,000,000	3,215,904	5.90%	8/15/2034
PACIFICORP	5,000,000	5,024,785	5.25%	6/15/2035
PACIFICORP	3,000,000	3,446,964	6.10%	8/1/2036
PACIFICORP	4,000,000	4,399,204	5.75%	4/1/2037
PACIFICORP	6,000,000	7,045,416	6.25%	10/15/2037
PACIFICORP	3,000,000	3,429,135	5.65%	7/15/2018
PACIFICORP	6,000,000	7,148,412	6.35%	7/15/2038
PACIFICORP	2,000,000	2,297,492	6.00%	1/15/2039
PANHANDLE EASTN PIPE LINE CO	3,000,000	3,087,909	6.20%	11/1/2017
PARKER HANNIFIN CORP	3,000,000	3,402,036	5.50%	5/15/2018
PAYABLE FOR INVESTMENTS PURCHASED	0	-33,386,318	0.00%	
PAYABLE FOR INVESTMENTS PURCHASED	0	-5,974,580	0.00%	
PECO ENERGY CO	3,000,000	3,369,000	5.35%	3/1/2018
PEMEX PROJECT FUNDING MASTER T	7,000,000	7,199,899	6.63%	6/15/2035
PEMEX PROJECT FUNDING MASTER T	5,000,000	5,101,315	6.63%	6/15/2038
PEMEX PROJECT FUNDING MASTER T	12,000,000	12,571,032	5.75%	3/1/2018
PENNSYLVANIA ELECTRIC CO	3,000,000	3,319,545	6.05%	9/1/2017
PEPCO HLDGS INC NT	3,000,000	3,323,298	6.13%	6/1/2017
PEPSICO INC/NC	10,000,000	11,078,100	5.00%	6/1/2018
PEPSICO INC/NC	10,000,000	12,929,580	7.90%	11/1/2018
PEPSICO INC/NC	3,000,000	3,198,387	4.50%	1/15/2020
PEPSICO INC/NC	3,000,000	3,286,578	5.50%	1/15/2040
PETRO CDA SR NT	10,000,000	9,549,200	5.35%	7/15/2033
PETROBRAS INTERNATIONAL FINANC	3,000,000	3,087,549	5.88%	3/1/2018
PETROBRAS INTERNATIONAL FINANC	5,000,000	5,720,790	7.88%	3/15/2019
PETROBRAS INTERNATIONAL FINANC	3,000,000	3,021,144	5.75%	1/20/2020

Fixed Income Holdings 6-30-10

PETROBRAS INTERNATIONAL FINANC	2,000,000	2,016,366	6.88%	1/20/2040
PETRO-CANADA	5,000,000	5,223,250	5.95%	5/15/2035
PETRO-CANADA	5,000,000	5,630,120	6.05%	5/15/2018
PETRO-CANADA	3,000,000	3,441,972	6.80%	5/15/2038
PETROLEOS MEXICANOS	3,000,000	3,570,000	8.00%	5/3/2019
PFIZER INC NT	5,000,000	5,941,990	6.20%	3/15/2019
PHARMACIA CORP	25,000,000	29,275,875	6.60%	12/1/2028
PHILIP MORRIS INTERNATIONAL IN	20,000,000	21,878,460	5.65%	5/16/2018
PHILIP MORRIS INTERNATIONAL IN	10,000,000	10,156,970	4.50%	3/26/2020
PHILIP MORRIS INTL INC NT	5,000,000	5,867,340	6.38%	5/16/2038
PITNEY BOWES INC	15,000,000	15,771,330	4.75%	5/15/2018
PITNEY BOWES INC	3,000,000	3,034,986	5.25%	1/15/2037
PITNEY BOWES INC	5,000,000	5,576,625	5.60%	3/15/2018
PITNEY BOWES INC	2,000,000	2,303,702	6.25%	3/15/2019
PLAINS ALL AMERICAN PIPELINE L	6,000,000	6,603,450	6.50%	5/1/2018
PLAINS ALL AMERICAN PIPELINE L	5,000,000	5,968,255	8.75%	5/1/2019
PNC BANK NA	5,000,000	5,114,470	4.88%	9/21/2017
PNC BANK NA	3,000,000	3,271,560	6.00%	12/7/2017
PNC FUNDING CORP	10,000,000	10,638,730	5.63%	2/1/2017
PNC FUNDING CORP	3,000,000	3,437,967	6.70%	6/10/2019
POLAR TANKERS INC NT 144A	5,000,000	5,291,000	5.95%	5/10/2037
PORTLAND GENERAL ELECTRIC CO	2,000,000	2,326,924	6.10%	4/15/2019
POTASH CORP OF SASKATCHEWAN IN	3,000,000	3,223,845	5.88%	12/1/2036
POTOMAC ELECTRIC POWER CO	5,000,000	5,093,485	5.40%	6/1/2035
POTOMAC ELECTRIC POWER CO	6,000,000	7,167,018	6.50%	11/15/2037
PPG INDUSTRIES INC	5,000,000	5,932,910	6.65%	3/15/2018
PPG INDUSTRIES INC	5,000,000	6,342,170	7.70%	3/15/2038
PPL ELECTRIC UTILITIES CORP	3,000,000	3,559,329	6.45%	8/15/2037
PPL ELECTRIC UTILITIES CORP	2,000,000	2,340,652	6.25%	5/15/2039
PRAXAIR INC	7,000,000	8,025,766	5.38%	11/1/2016
PRAXAIR INC	3,000,000	3,337,575	5.20%	3/15/2017
PRAXAIR INC	2,000,000	2,122,696	4.50%	8/15/2019
PRAXAIR INC NT	3,000,000	3,289,143	4.63%	3/30/2015
PRINCIPAL FINANCIAL GROUP INC	5,000,000	4,681,975	6.05%	10/15/2036
PRINCIPAL FINANCIAL GROUP INC	3,000,000	3,678,453	8.88%	5/15/2019
PROCTER & GAMBLE CO/THE	16,000,000	19,810,512	6.45%	1/15/2026
PROCTER & GAMBLE CO/THE	19,000,000	21,498,386	4.85%	12/15/2015
PROCTER & GAMBLE CO/THE	10,000,000	11,592,110	5.80%	8/15/2034
PROCTER & GAMBLE CO/THE	7,000,000	7,910,182	5.55%	3/5/2037
PROGRESS ENERGY INC	4,000,000	4,711,452	7.00%	10/30/2031
PROGRESS ENERGY INC	3,000,000	3,334,419	5.63%	1/15/2016
PROGRESSIVE CORP/THE	10,000,000	11,040,690	6.63%	3/1/2029
PROGRESSIVE CORP/THE	5,000,000	4,675,000	6.70%	6/15/2037
PROLOGIS	3,000,000	2,858,343	6.63%	5/15/2018
PROLOGIS	3,000,000	2,938,116	7.38%	10/30/2019
PROLOGIS NT	4,000,000	3,760,448	5.63%	11/15/2016
PROVIDENT FDG 05-2 CL 3-A	4,117,644	3,449,742	3.02%	10/25/2035
PRUDENTIAL COML 03 PWR1 144A	1,025,000	994,067	5.26%	2/11/2036
PRUDENTIAL FINANCIAL INC	3,000,000	3,105,630	4.75%	6/13/2015
PRUDENTIAL FINANCIAL INC	3,000,000	2,693,715	5.40%	6/13/2035
PRUDENTIAL FINANCIAL INC	8,000,000	8,426,944	5.50%	3/15/2016
PRUDENTIAL FINANCIAL INC	6,000,000	5,688,492	5.90%	3/17/2036
PRUDENTIAL FINANCIAL INC	15,000,000	13,938,660	5.70%	12/14/2036
PRUDENTIAL FINANCIAL INC	5,000,000	5,325,025	6.10%	6/15/2017
PRUDENTIAL FINANCIAL INC	5,000,000	5,344,800	6.00%	12/1/2017
PRUDENTIAL FINANCIAL INC	5,000,000	5,244,050	6.63%	12/1/2037
PRUDENTIAL FINANCIAL INC	2,000,000	2,315,910	7.38%	6/15/2019
PRUDENTIAL FINANCIAL INC	3,000,000	3,165,000	8.88%	6/15/2038
PRUDENTIAL HOLDINGS LLC 144A	5,000,000	5,971,850	8.70%	12/18/2023
PSEG POWER LLC 144A	3,000,000	3,109,986	5.13%	4/15/2020
PUBLIC SERVICE CO OF COLORADO	3,000,000	3,446,559	5.80%	8/1/2018
PUBLIC SERVICE CO OF OKLAHOMA	3,000,000	3,467,703	6.63%	11/15/2037
PUBLIC SERVICE ELECTRIC & GAS	6,000,000	6,288,234	5.25%	7/1/2035
PUBLIC SERVICE ELECTRIC & GAS	3,000,000	3,393,537	5.80%	5/1/2037
PUBLIC SERVICE ELECTRIC & GAS	3,000,000	3,290,511	5.30%	5/1/2018
PUGET SOUND ENERGY INC	5,000,000	4,945,475	5.48%	6/1/2035
PUGET SOUND ENERGY INC	2,000,000	2,081,466	5.80%	3/15/2040

Fixed Income Holdings 6-30-10

QUEST DIAGNOSTICS INC/DE	3,000,000	3,299,082	5.45%	11/1/2015
QUEST DIAGNOSTICS INC/DE	3,000,000	3,427,143	6.95%	7/1/2037
QUEST DIAGNOSTICS INC/DE	3,000,000	3,018,162	4.75%	1/30/2020
QUESTAR MARKET RESOURCES	2,000,000	2,078,612	6.80%	3/1/2020
RAMP 2005-RS5 M1	3,000,000	1,111,215	0.79%	5/25/2035
RAST 2004-A7 A3	8,973,394	7,502,763	0.80%	10/25/2034
RAYMOND JAMES FINANCIAL INC	2,000,000	2,355,542	8.60%	8/15/2019
RAYTHEON COMPANY	3,000,000	3,218,487	4.40%	2/15/2020
REALTY INCOME CORP	3,000,000	3,060,330	5.75%	1/15/2021
RECEIVABLE FOR INVESTMENTS SOLD	0	14,112,476	0.00%	
RECEIVABLE FOR INVESTMENTS SOLD	0	3,448,974	0.00%	
REGENCY CENTERS LP	3,000,000	3,162,498	5.88%	6/15/2017
REGIONS BANK/BIRMINGHAM AL	5,000,000	4,157,400	6.45%	6/26/2037
REGIONS BANK/BIRMINGHAM AL	5,000,000	5,075,960	7.50%	5/15/2018
REGIONS FINANCIAL CORP	4,000,000	3,446,068	7.38%	12/10/2037
REGIONS FINANCING TRUST II	10,000,000	7,622,780	6.63%	5/15/2047
REINSURANCE GROUP OF AMERICA I	3,000,000	3,128,058	5.63%	3/15/2017
REPUBLIC SERVICES INC	1,000,000	1,082,122	5.50%	9/15/2019
REPUBLIC SERVICES INC 144A	3,000,000	3,110,751	5.00%	3/1/2020
REPUBLIC SERVICES INC 144A	3,000,000	3,217,677	6.20%	3/1/2040
RESIDENTIAL ASSET MORT RZ1 AI7	12,460,486	11,870,681	4.03%	1/25/2033
RIO TINTO ALCAN INC	9,000,000	9,636,705	6.13%	12/15/2033
RIO TINTO ALCAN INC	3,000,000	3,191,289	5.00%	6/1/2015
RIO TINTO FINANCE USA LTD	3,000,000	3,562,926	7.13%	7/15/2028
RIO TINTO FINANCE USA LTD	12,000,000	15,747,228	9.00%	5/1/2019
ROCHE HOLDINGS INC	3,000,000	3,494,679	6.00%	3/1/2019
ROCHE HOLDINGS INC	5,000,000	6,504,470	7.00%	3/1/2039
ROCKIES EXPRESS PIPELINE LLC	5,000,000	5,267,455	6.85%	7/15/2018
ROCKIES EXPRESS PIPELINE LLC	3,000,000	2,944,860	7.50%	7/15/2038
ROCKWELL AUTOMATION INC	3,000,000	3,419,745	5.65%	12/1/2017
ROCKWELL AUTOMATION INC	3,000,000	3,525,951	6.25%	12/1/2037
ROCKWELL COLLINS INC	1,000,000	1,101,866	5.25%	7/15/2019
ROGERS COMMUNICATIONS INC	3,000,000	3,546,318	6.80%	8/15/2018
ROHM AND HAAS CO	5,000,000	5,453,055	6.00%	9/15/2017
ROYAL BANK OF SCOTLAND GROUP P	5,000,000	4,669,840	5.05%	1/8/2015
ROYAL BANK OF SCOTLAND GROUP P	5,000,000	5,068,185	6.40%	10/21/2019
SABMILLER PLC	5,000,000	5,817,225	6.50%	7/15/2018
SAFeway INC	2,000,000	2,308,352	6.35%	8/15/2017
SAFeway INC	1,000,000	1,073,298	5.00%	8/15/2019
SALOMON BROS 01-MMA E2 144A	0	0	6.50%	2/18/2034
SALOMON BROTHERS MORTGAGE C1 F	7,000,000	7,000,000	7.52%	2/18/2032
SAN DIEGO GAS & ELECTRIC CO	6,000,000	6,855,216	5.30%	11/15/2015
SAN DIEGO GAS & ELECTRIC CO	3,000,000	3,546,624	6.13%	9/15/2037
SBC COMMUNICATIONS INC	15,000,000	17,001,450	5.63%	6/15/2016
SEMPRA ENERGY	2,000,000	2,655,926	9.80%	2/15/2019
SEMPRA ENERGY	4,000,000	4,589,992	6.50%	6/1/2016
SEMPRA ENERGY	3,000,000	3,183,117	6.00%	10/15/2039
SG MTG SECS TR 06 OPT2 CL A-3A	3,070,069	2,998,322	0.40%	10/25/2036
SHELL INTERNATIONAL FINANCE BV	10,000,000	11,056,930	5.20%	3/22/2017
SHELL INTERNATIONAL FINANCE BV	8,000,000	9,557,632	6.38%	12/15/2038
SHELL INTERNATIONAL FINANCE BV	8,000,000	8,255,872	4.30%	9/22/2019
SHELL INTERNATIONAL FINANCE BV	10,000,000	10,337,300	4.38%	3/25/2020
SHELL INTERNATIONAL FINANCE BV	5,000,000	5,324,675	5.50%	3/25/2040
SIEMENS NV 144A	10,000,000	11,321,380	5.75%	10/17/2016
SIEMENS NV 144A	10,000,000	11,276,840	6.13%	8/17/2026
SIMON PROPERTY GROUP LP	4,000,000	4,397,432	5.75%	12/1/2015
SIMON PROPERTY GROUP LP	3,000,000	3,329,817	6.10%	5/1/2016
SIMON PROPERTY GROUP LP	6,000,000	6,389,424	5.25%	12/1/2016
SIMON PROPERTY GROUP LP	6,000,000	6,622,656	6.13%	5/30/2018
SIMON PROPERTY GROUP LP	5,000,000	6,655,275	10.35%	4/1/2019
SIMON PROPERTY GROUP LP	10,000,000	10,590,570	5.65%	2/1/2020
SIMON PROPERTY GROUP LP	3,000,000	3,350,022	6.75%	2/1/2040
SLM CORP	5,000,000	4,300,270	5.00%	4/15/2015
SLM CORP	5,000,000	4,571,800	5.38%	5/15/2014
SLM CORP	5,000,000	4,614,055	8.45%	6/15/2018
SMITH INTERNATIONAL INC	2,000,000	2,722,220	9.75%	3/15/2019
SMITHS GROUP PLC	2,500,000	2,918,203	7.20%	5/15/2019

## Fixed Income Holdings 6-30-10

SOCIETE GENERALE	10,000,000	7,569,850	5.92%	12/31/2049
SOCIETE GENERALE FRANCE 144A	8,000,000	8,316,016	5.75%	4/20/2016
SONIC CAPITAL LLC 1A A2	22,970,966	22,296,647	5.10%	12/20/2031
SOUTH CAROLINA ELECTRIC & GAS	5,000,000	5,455,565	5.80%	1/15/2033
SOUTH CAROLINA ELECTRIC & GAS	5,000,000	5,124,180	5.30%	5/15/2033
SOUTH CAROLINA ELECTRIC & GAS	3,000,000	3,412,254	6.05%	1/15/2038
SOUTHERN CALIF EDISON CO	3,000,000	3,277,176	4.65%	4/1/2015
SOUTHERN CALIFORNIA EDISON CO	5,000,000	5,594,205	5.75%	4/1/2035
SOUTHERN CALIFORNIA EDISON CO	5,000,000	5,574,325	5.00%	1/15/2016
SOUTHERN CALIFORNIA EDISON CO	3,000,000	3,275,772	5.55%	1/15/2036
SOUTHERN CALIFORNIA EDISON CO	3,000,000	3,187,143	5.35%	7/15/2035
SOUTHERN CALIFORNIA EDISON CO	5,000,000	5,514,155	5.63%	2/1/2036
SOUTHERN CALIFORNIA EDISON CO	3,000,000	3,281,100	5.55%	1/15/2037
SOUTHERN CALIFORNIA EDISON CO	3,000,000	3,466,470	5.95%	2/1/2038
SOUTHERN CALIFORNIA EDISON CO	3,000,000	3,408,249	5.50%	8/15/2018
SOUTHERN CO CAP FDG INC GTD SR	4,000,000	4,057,588	5.75%	11/15/2015
SOUTHWESTERN BELL TELEPHONE LP	5,000,000	5,870,470	7.00%	7/1/2015
SOUTHWESTERN ELECTRIC POWER CO	3,000,000	3,210,825	5.55%	1/15/2017
SOUTHWESTERN ELECTRIC POWER CO	3,000,000	3,223,578	5.88%	3/1/2018
SOUTHWESTERN PUBLIC SERVICE CO	3,000,000	3,136,545	6.00%	10/1/2036
SOUTHWESTERN PUBLIC SERVICE CO	3,000,000	3,834,516	8.75%	12/1/2018
SPECTRA ENERGY CAPITAL LLC	3,000,000	3,324,978	6.20%	4/15/2018
SPECTRA ENERGY CAPITAL LLC	3,000,000	3,358,893	7.50%	9/15/2038
STANDARD CHARTERED 144A	3,000,000	2,673,246	7.01%	7/29/2049
STANDARD CHARTERED BK SUB NT	3,000,000	3,232,305	6.40%	9/26/2017
STARBUCKS CORP	3,000,000	3,378,432	6.25%	8/15/2017
STARWOOD HOTELS & RESORTS WORL	3,000,000	3,000,000	6.75%	5/15/2018
STATE STREET BANK AND TRUST CO	3,000,000	3,243,285	5.30%	1/15/2016
STATE STREET CORP	3,000,000	3,223,422	5.38%	4/30/2017
STATOIL ASA	7,000,000	7,678,125	5.25%	4/15/2019
STRUCTURED ADJ RATE 04-12 3-A2	8,642,778	7,345,869	2.55%	9/25/2034
STRUCTURED ASSET 04-6 5-A3	10,000,000	10,168,012	4.94%	6/25/2034
STRUCTURED ASSET 04-SC1 144A	6,695,793	6,375,199	8.60%	12/25/2029
STRUCTURED ASSET SECURI 15 4A1	25,486,142	22,734,811	6.00%	8/25/2035
STRUCTURED ASSET SECURIT 6 5A6	5,906,749	5,858,148	5.00%	5/25/2035
STRUCTURED ASSET SECURIT 6 5A9	5,683,657	5,485,382	5.00%	5/25/2035
STRYKER CORP	3,000,000	3,191,031	4.38%	1/15/2020
SUNCOR ENERGY INC	3,000,000	3,379,182	6.10%	6/1/2018
SUNCOR ENERGY INC	8,000,000	9,190,080	6.85%	6/1/2039
SUNCOR ENERGY INC	5,000,000	5,094,310	5.95%	12/1/2034
SUNCOR ENERGY INC	12,000,000	13,398,672	6.50%	6/15/2038
SUNOCO INC	5,000,000	5,052,975	5.75%	1/15/2017
SUNOCO LOGISTICS PARTNERS OPER	1,000,000	1,037,721	5.50%	2/15/2020
SUNTRUST BANK/ATLANTA GA	3,000,000	3,285,378	7.25%	3/15/2018
SUNTRUST BANK/ATLANTA GA	5,000,000	4,887,530	5.40%	4/1/2020
SUNTRUST BANK/ATLANTA GA	5,000,000	5,114,700	5.00%	9/1/2015
SUNTRUST BANKS INC	8,000,000	8,137,624	6.00%	9/11/2017
SUNTRUST CAPITAL VIII	5,000,000	3,806,250	6.10%	12/15/2036
SWISS RE SOLUTIONS HOLDING COR	20,000,000	21,363,360	6.45%	3/1/2019
SYSCO CORP	3,000,000	3,357,168	5.25%	2/12/2018
TALISMAN ENERGY INC	3,000,000	3,237,498	5.13%	5/15/2015
TALISMAN ENERGY INC	5,000,000	5,196,970	5.85%	2/1/2037
TALISMAN ENERGY INC	8,000,000	8,533,296	6.25%	2/1/2038
TALISMAN ENERGY INC	2,000,000	2,455,364	7.75%	6/1/2019
TAMPA ELECTRIC CO	3,000,000	3,310,449	6.15%	5/15/2037
TARGET CORP	8,000,000	9,745,808	7.00%	7/15/2031
TARGET CORP	10,000,000	11,497,500	6.35%	11/1/2032
TARGET CORP	12,000,000	14,066,976	5.88%	7/15/2016
TARGET CORP	15,000,000	17,081,520	5.38%	5/1/2017
TARGET CORP	2,000,000	2,411,196	6.50%	10/15/2037
TARGET CORP	3,000,000	3,544,578	6.00%	1/15/2018
TARGET CORP	15,000,000	19,161,780	7.00%	1/15/2038
TBC INC POOLED EMP DAILY FD	98,108,192	98,108,192	0.00%	12/31/2049
TBW MTG BKD SER 07-1 CL A1	4,711,610	3,832,598	0.44%	3/25/2037
TCI COMMUNICATIONS INC	4,000,000	4,809,496	7.88%	2/15/2026
TD AMERITRADE HOLDING CORP	3,000,000	3,160,452	5.60%	12/1/2019
TECO FINANCE INC	2,000,000	2,084,624	5.15%	3/15/2020



Fixed Income Holdings 6-30-10

TELECOM ITALIA CAPITAL SA	5,000,000	5,383,065	7.18%	6/18/2019
TELECOM ITALIA CAPITAL SA	5,000,000	5,046,245	5.25%	10/1/2015
TELECOM ITALIA CAPITAL SA	5,000,000	4,849,190	7.20%	7/18/2036
TELECOM ITALIA CAPITAL SA	7,000,000	7,456,141	7.00%	6/4/2018
TELECOM ITALIA CAPITAL SA	7,000,000	7,167,510	7.72%	6/4/2038
TELEFONICA EMISIONES SAU	5,000,000	5,484,485	6.42%	6/20/2016
TELEFONICA EMISIONES SAU	7,000,000	7,744,590	7.05%	6/20/2036
TELEFONICA EMISIONES SAU	5,000,000	5,438,500	6.22%	7/3/2017
TELEFONICA EMISIONES SAU	5,000,000	5,332,885	5.88%	7/15/2019
TELEFONICA EMISIONES SAU	5,000,000	5,011,465	5.13%	4/27/2020
TENNESSEE VALLEY AUTH BD	67,000,000	79,513,590	5.88%	4/1/2036
TENNESSEE VALLEY AUTH BD	11,000,000	13,372,359	6.25%	12/15/2017
TENNESSEE VALLEY AUTH BD	20,000,000	20,598,660	4.70%	7/15/2033
TENNESSEE VALLEY AUTH BD	20,000,000	20,340,900	4.65%	6/15/2035
TENNESSEE VALLEY AUTH BD	37,000,000	40,894,472	4.38%	6/15/2015
TEXAS EASTN TRANSMISSION 144A	3,000,000	3,430,101	6.00%	9/15/2017
THOMSON REUTERS CORP	3,000,000	3,543,660	6.50%	7/15/2018
THOMSON REUTERS CORP	2,000,000	2,116,546	4.70%	10/15/2019
THORNBURG MORTGAGE SECUR 1 2A2	5,182,545	1,671,459	6.40%	4/25/2038
TIME WARNER CABLE INC	5,000,000	5,489,755	5.85%	5/1/2017
TIME WARNER CABLE INC	5,000,000	5,389,140	6.55%	5/1/2037
TIME WARNER CABLE INC	10,000,000	11,478,780	6.75%	7/1/2018
TIME WARNER CABLE INC	5,000,000	5,805,010	7.30%	7/1/2038
TIME WARNER CABLE INC	5,000,000	6,308,695	8.75%	2/14/2019
TIME WARNER CABLE INC	5,000,000	6,149,010	8.25%	4/1/2019
TIME WARNER CABLE INC	5,000,000	5,523,615	6.75%	6/15/2039
TIME WARNER CABLE INC	6,000,000	6,135,846	5.00%	2/1/2020
TIME WARNER INC	10,000,000	12,029,740	7.63%	4/15/2031
TIME WARNER INC	15,000,000	18,090,510	7.70%	5/1/2032
TIME WARNER INC	3,000,000	3,381,915	5.88%	11/15/2016
TIME WARNER INC	3,000,000	3,262,695	6.50%	11/15/2036
TJX COS INC	2,000,000	2,483,110	6.95%	4/15/2019
TMST 2008-1 4A2	11,737,300	4,329,409	6.39%	4/25/2038
TOLEDO EDISON CO/THE	5,000,000	5,354,530	6.15%	5/15/2037
TOSCO CORP	10,000,000	13,329,180	8.13%	2/15/2030
TOTAL CAPITAL SA	3,000,000	3,050,862	4.25%	12/15/2021
TOTAL CAPITAL SA	3,000,000	3,062,241	4.45%	6/24/2020
TRANSCANADA PIPELINES LTD	3,000,000	2,673,750	6.35%	5/15/2067
TRANSCANADA PIPELINES LTD	11,000,000	11,958,430	6.20%	10/15/2037
TRANSCANADA PIPELINES LTD	3,000,000	3,640,668	7.25%	8/15/2038
TRANSCANADA PIPELINES LTD	3,000,000	3,514,167	6.50%	8/15/2018
TRANSCANADA PIPELINES LTD	5,000,000	4,990,400	5.60%	3/31/2034
TRANSCANADA PIPELINES LTD	7,000,000	7,630,350	4.88%	1/15/2015
TRANSCANADA PIPELINES LTD	3,000,000	3,228,207	6.10%	6/1/2040
TRANSCANADA PIPELINES LTD	3,000,000	3,646,608	7.13%	1/15/2019
TRANSCANADA PIPELINES LTD	8,000,000	10,220,152	7.63%	1/15/2039
TRANSCONTINENTAL GAS PIPE LINE	3,000,000	3,317,445	6.05%	6/15/2018
TRANSOCEAN INC	3,000,000	2,761,056	6.00%	3/15/2018
TRANSOCEAN INC	3,000,000	2,703,483	6.80%	3/15/2038
TRAVELERS COS INC/THE	5,000,000	5,471,135	5.75%	12/15/2017
TRAVELERS COS INC/THE	8,000,000	8,849,712	6.25%	6/15/2037
TRAVELERS COS INC/THE	5,000,000	5,484,175	5.80%	5/15/2018
TRAVELERS COS INC/THE	3,000,000	3,330,984	5.90%	6/2/2019
TW HOTEL FDG 05 LLC A1 144A	10,529,441	9,998,941	0.60%	1/15/2021
TW HOTEL FDG 05-LUX A2 144A	5,640,772	5,339,536	0.65%	1/15/2021
TYCO ELECTRONICS GROUP SA	3,000,000	3,445,236	6.55%	10/1/2017
TYCO ELECTRONICS GROUP SA	3,000,000	3,395,118	7.13%	10/1/2037
TYCO INTERNATIONAL FINANCE SA	3,000,000	3,878,115	8.50%	1/15/2019
U S TREASURY BOND	240,378,000	308,772,993	7.25%	5/15/2016
U S TREASURY BOND	272,025,000	356,437,622	7.50%	11/15/2016
U S TREASURY BOND	75,000,000	106,828,125	8.88%	8/15/2017
U S TREASURY BOND	55,000,000	81,056,250	8.88%	2/15/2019
U S TREASURY BOND	229,377,000	326,790,659	8.13%	8/15/2019
U S TREASURY BOND	224,020,000	328,609,338	8.50%	2/15/2020
U S TREASURY BOND	247,475,000	354,237,200	7.88%	2/15/2021
U S TREASURY BOND	220,750,000	321,881,094	8.13%	5/15/2021
U S TREASURY BOND	230,000,000	336,446,760	8.13%	8/15/2021

Fixed Income Holdings 6-30-10

U S TREASURY BOND	120,000,000	174,525,000	8.00%	11/15/2021
U S TREASURY BOND	240,000,000	334,387,440	7.25%	8/15/2022
U S TREASURY BOND	220,823,000	305,736,289	7.13%	2/15/2023
U S TREASURY BOND	158,000,000	229,198,750	7.50%	11/15/2024
U S TREASURY BOND	95,000,000	139,560,890	7.63%	2/15/2025
U S TREASURY BOND	111,000,000	154,012,500	6.88%	8/15/2025
U S TREASURY BOND	110,000,000	141,745,340	6.00%	2/15/2026
U S TREASURY BOND	100,000,000	134,718,800	6.38%	8/15/2027
U S TREASURY BOND	50,000,000	65,812,500	6.13%	11/15/2027
U S TREASURY BOND	75,000,000	92,718,750	5.50%	8/15/2028
U S TREASURY BOND	75,000,000	90,257,850	5.25%	2/15/2029
U S TREASURY BOND	125,000,000	153,789,000	5.38%	2/15/2031
U S TREASURY BOND	100,000,000	110,468,800	4.50%	2/15/2036
U S TREASURY NOTE	100,000,000	111,101,600	4.13%	5/15/2015
U S TREASURY NOTE	130,000,000	147,590,560	4.50%	11/15/2015
U S TREASURY NOTE	175,000,000	198,064,475	4.50%	2/15/2016
U S TREASURY NOTE	130,000,000	151,703,890	5.13%	5/15/2016
U S TREASURY NOTE	175,000,000	202,562,500	4.88%	8/15/2016
U S TREASURY NOTE	50,000,000	57,121,100	4.63%	2/15/2017
U S TREASURY NOTE	175,000,000	199,089,800	4.50%	5/15/2017
U S TREASURY NOTE	50,000,000	54,996,100	4.00%	8/15/2018
U S TREASURY NOTE	25,000,000	26,937,500	3.75%	11/15/2018
U S TREASURY NOTE	75,000,000	76,564,425	3.13%	5/15/2019
U S TREASURY NOTE	50,000,000	53,027,350	3.25%	6/30/2016
U S TREASURY NOTE	150,000,000	158,613,300	3.63%	8/15/2019
U S TREASURY NOTE	25,000,000	25,892,575	3.38%	11/15/2019
UBS AG/STAMFORD CT	13,000,000	13,687,648	5.88%	7/15/2016
UBS AG/STAMFORD CT	10,000,000	10,584,760	5.88%	12/20/2017
UBS AG/STAMFORD CT	25,000,000	25,791,400	5.75%	4/25/2018
U-HAUL S FLEET LLC BT1 BT	25,372,575	23,138,652	5.56%	2/25/2020
UNILEVER CAPITAL CORP	5,000,000	5,813,750	5.90%	11/15/2032
UNION ELECTRIC CO	5,000,000	5,261,790	5.10%	10/1/2019
UNION ELECTRIC CO	3,000,000	3,015,366	5.30%	8/1/2037
UNION ELECTRIC CO	3,000,000	3,402,828	6.40%	6/15/2017
UNION ELECTRIC CO	3,000,000	3,331,761	6.00%	4/1/2018
UNION ELECTRIC CO	2,000,000	2,841,018	8.45%	3/15/2039
UNION PAC CORP DB 1	3,000,000	3,819,321	7.88%	1/15/2019
UNION PACIFIC CORP	6,000,000	6,969,090	6.63%	2/1/2029
UNION PACIFIC CORP	5,000,000	4,943,530	5.38%	6/1/2033
UNION PACIFIC CORP	9,000,000	10,028,988	5.65%	5/1/2017
UNION PACIFIC CORP	13,000,000	14,560,832	6.15%	5/1/2037
UNION PACIFIC CORP	3,000,000	3,360,567	5.70%	8/15/2018
UNION PACIFIC CORP	2,000,000	2,320,596	6.13%	2/15/2020
UNION PACIFIC RESOURCES GROUP	2,000,000	1,738,164	7.95%	4/15/2029
UNITED PARCEL SERVICE INC	5,000,000	5,721,780	5.50%	1/15/2018
UNITED PARCEL SERVICE INC	5,000,000	6,010,870	6.20%	1/15/2038
UNITED PARCEL SERVICE OF AMERI	37,500,000	51,746,475	8.38%	4/1/2020
UNITED TECHNOLOGIES CORP	42,000,000	51,211,650	6.70%	8/1/2028
UNITED TECHNOLOGIES CORP	5,000,000	5,591,285	4.88%	5/1/2015
UNITED TECHNOLOGIES CORP	5,000,000	5,386,475	5.40%	5/1/2035
UNITED TECHNOLOGIES CORP	5,000,000	5,731,200	5.38%	12/15/2017
UNITED UTILITIES PLC	3,000,000	2,919,327	4.55%	6/19/2018
UNITED UTILS PLC NT	10,000,000	10,186,510	5.38%	2/1/2019
UNITEDHEALTH GROUP INC	15,000,000	15,078,495	5.80%	3/15/2036
UNITEDHEALTH GROUP INC	7,500,000	8,092,470	6.50%	6/15/2037
UNITEDHEALTH GROUP INC	3,000,000	3,345,054	6.00%	2/15/2018
UNITEDHEALTH GROUP INC	5,500,000	6,217,717	6.88%	2/15/2038
US BANK NA/CINCINNATI OH	10,000,000	11,337,200	6.30%	2/4/2014
US TREAS-CPI INFLATION INDEX	28,914,250	32,074,491	2.38%	1/15/2025
US TREAS-CPI INFLATION INDEX	43,936,400	46,459,316	2.00%	1/15/2026
US TREAS-CPI INFLATION INDEX	21,590,200	24,025,834	2.50%	7/15/2016
US TREAS-CPI INFLATION INDEX	78,047,250	82,266,640	1.63%	1/15/2018
VALE INCO LTD	5,000,000	5,361,140	5.70%	10/15/2015
VALE OVERSEAS LTD	2,000,000	2,110,208	5.63%	9/15/2019
VALE OVERSEAS LTD	4,000,000	4,178,792	6.88%	11/10/2039
VALERO ENERGY CORP	3,000,000	3,145,215	7.50%	4/15/2032
VALERO ENERGY CORP	5,000,000	4,868,220	6.63%	6/15/2037

Fixed Income Holdings 6-30-10

VALERO ENERGY CORP	10,000,000	10,619,980	6.13%	6/15/2017
VALERO ENERGY CORP	2,000,000	2,422,574	9.38%	3/15/2019
VALERO ENERGY CORP	2,000,000	2,669,962	10.50%	3/15/2039
VALSPAR CORP	2,000,000	2,376,810	7.25%	6/15/2019
VANDERBILT MORTGAGE FINAN A B2	1,888,404	1,596,483	8.48%	4/7/2032
VANDERBILT MORTGAGE FINAN B B1	109,179	106,480	5.85%	4/7/2018
VEOLIA ENVIRONNEMENT	3,000,000	3,308,358	6.00%	6/1/2018
VERIZON COMMUNICATIONS INC	30,000,000	33,600,270	5.55%	2/15/2016
VERIZON COMMUNICATIONS INC	3,000,000	3,222,999	6.25%	4/1/2037
VERIZON COMMUNICATIONS INC	3,000,000	3,328,050	5.50%	4/1/2017
VERIZON COMMUNICATIONS INC	5,000,000	5,510,330	6.40%	2/15/2038
VERIZON COMMUNICATIONS INC	5,000,000	5,486,550	5.50%	2/15/2018
VERIZON COMMUNICATIONS INC	5,000,000	5,676,390	6.10%	4/15/2018
VERIZON COMMUNICATIONS INC	8,000,000	9,349,688	6.90%	4/15/2038
VERIZON COMMUNICATIONS INC	10,000,000	12,999,730	8.75%	11/1/2018
VERIZON COMMUNICATIONS INC	10,000,000	14,165,770	8.95%	3/1/2039
VERIZON COMMUNICATIONS INC	15,000,000	18,441,975	7.35%	4/1/2039
VERIZON COMMUNICATIONS INC	20,000,000	23,142,740	6.35%	4/1/2019
VERIZON COMMUNICATIONS INC	13,000,000	13,409,773	5.85%	9/15/2035
VERIZON GLOBAL FUNDING CORP	5,000,000	6,230,750	7.75%	12/1/2030
VERIZON MARYLAND INC	11,500,000	12,308,151	7.15%	5/1/2023
VERIZON MARYLAND INC	12,000,000	10,613,280	5.13%	6/15/2033
VERIZON NEW JERSEY INC	25,500,000	31,004,864	8.00%	6/1/2022
VIACOM INC	5,000,000	5,660,340	6.88%	4/30/2036
VIACOM INC	5,000,000	5,671,240	6.25%	4/30/2016
VIACOM INC	2,000,000	2,271,280	6.13%	10/5/2017
VIACOM INC	3,000,000	3,350,232	6.75%	10/5/2037
VIACOM INC	2,000,000	2,190,890	5.63%	9/15/2019
VIRGINIA ELECTRIC AND POWER CO	3,000,000	3,348,675	5.40%	1/15/2016
VIRGINIA ELECTRIC AND POWER CO	3,000,000	3,330,630	6.00%	1/15/2036
VIRGINIA ELECTRIC AND POWER CO	5,000,000	5,564,190	6.00%	5/15/2037
VIRGINIA ELECTRIC AND POWER CO	3,000,000	3,452,661	5.95%	9/15/2017
VIRGINIA ELECTRIC AND POWER CO	3,000,000	3,493,905	6.35%	11/30/2037
VIRGINIA ELECTRIC AND POWER CO	5,000,000	5,571,050	5.40%	4/30/2018
VIRGINIA ELECTRIC AND POWER CO	3,000,000	4,351,416	8.88%	11/15/2038
VIVENDI NT 144A	3,000,000	3,343,593	6.63%	4/4/2018
VODAFONE GROUP PLC	8,000,000	9,647,880	7.88%	2/15/2030
VODAFONE GROUP PLC	6,000,000	6,551,556	5.38%	1/30/2015
VODAFONE GROUP PLC	5,000,000	5,403,520	5.00%	9/15/2015
VODAFONE GROUP PLC	5,000,000	5,483,885	5.63%	2/27/2017
VODAFONE GROUP PLC	3,000,000	3,110,541	6.15%	2/27/2037
VODAFONE GROUP PLC	10,000,000	10,704,690	5.45%	6/10/2019
VODAFONE GROUP PLC	5,000,000	5,044,070	3.38%	11/24/2015
VULCAN MATERIALS CO	3,000,000	3,301,104	6.40%	11/30/2017
VULCAN MATERIALS CO	3,000,000	3,368,844	7.15%	11/30/2037
VULCAN MATERIALS CO	2,000,000	2,228,174	7.00%	6/15/2018
WACHOVIA BANK COMMERCIA C30 A5	11,438,000	10,420,260	5.34%	12/15/2043
WACHOVIA BANK NA	30,000,000	31,441,050	4.88%	2/1/2015
WACHOVIA BANK NA	25,000,000	26,650,675	5.60%	3/15/2016
WACHOVIA BANK NA	20,000,000	19,860,720	5.85%	2/1/2037
WACHOVIA BANK NA	3,000,000	3,269,019	6.00%	11/15/2017
WACHOVIA BANK NA	10,000,000	10,873,370	6.60%	1/15/2038
WACHOVIA BK 06-C29 CL IO	82,363,193	1,414,876	0.53%	11/15/2048
WACHOVIA BK COML 06-C26 CL AM	10,884,000	9,778,798	6.16%	6/15/2045
WACHOVIA BK COML 07 C31 A-4	4,026,000	3,771,535	5.51%	4/15/2047
WACHOVIA BK COML 2005-C21 AJ	3,000,000	2,687,762	5.38%	10/15/2044
WACHOVIA BK COML 2006-C25 AJ	5,954,000	4,535,571	5.92%	5/15/2043
WACHOVIA BK COML 2007-C33 A-5	4,180,000	4,004,580	6.10%	2/15/2051
WACHOVIA CORP	15,000,000	13,920,285	5.50%	8/1/2035
WACHOVIA CORP	22,000,000	23,743,808	5.63%	10/15/2016
WALGREEN CO	3,000,000	3,402,978	5.25%	1/15/2019
WAL-MART STORES INC	25,000,000	31,193,650	6.75%	10/15/2023
WAL-MART STORES INC	15,000,000	16,530,270	4.50%	7/1/2015
WAL-MART STORES INC	20,000,000	21,064,100	5.25%	9/1/2035
WAL-MART STORES INC	25,000,000	28,667,650	5.38%	4/5/2017
WAL-MART STORES INC	10,000,000	11,291,500	5.88%	4/5/2027
WAL-MART STORES INC	25,000,000	29,449,350	5.80%	2/15/2018

Fixed Income Holdings 6-30-10

WAL-MART STORES INC	13,000,000	15,744,040	6.50%	8/15/2037
WAL-MART STORES INC	3,000,000	3,511,905	6.20%	4/15/2038
WAL-MART STORES INC	3,000,000	3,132,885	4.13%	2/1/2019
WALT DISNEY CO/THE	15,000,000	17,472,915	5.63%	9/15/2016
WALT DISNEY CO/THE	13,000,000	15,261,454	6.00%	7/17/2017
WAMU COML MTG 07-SL3 CL A	27,148,447	26,374,444	6.11%	3/23/2045
WAMU COML MTG 2006-SL1 A 144A	976,605	894,658	5.42%	11/23/2043
WAMU COML MTG 2007-SL2A 144A	1,129,344	972,783	5.31%	12/27/2049
WAMU MTG P/T 07-HY5 CL 3-A1	22,682,768	19,971,225	5.80%	5/25/2037
WAMU MTG P/T CTFS 05-AR13 A1A1	7,241,596	5,630,095	0.64%	10/25/2045
WASTE MANAGEMENT INC	5,000,000	5,698,810	6.10%	3/15/2018
WASTE MANAGEMENT INC	3,000,000	3,635,517	7.38%	3/11/2019
WASTE MANAGEMENT INC	3,000,000	3,243,861	6.13%	11/30/2039
WBCMT 2007-C32 IO	742,972,314	925,001	0.05%	6/15/2049
WEA FINANCE LLC	5,000,000	5,641,645	7.13%	4/15/2018
WEA FINANCE LLC / WT FINANCE A	3,000,000	3,242,949	5.75%	9/2/2015
WEA FINANCE LLC / WT FINANCE A	5,000,000	5,557,275	6.75%	9/2/2019
WEATHERFORD INTERNATIONAL INC	5,000,000	5,269,420	6.35%	6/15/2017
WEATHERFORD INTERNATIONAL INC	3,000,000	2,820,759	6.80%	6/15/2037
WEATHERFORD INTERNATIONAL LTD	3,000,000	3,086,643	6.00%	3/15/2018
WEATHERFORD INTERNATIONAL LTD	3,000,000	2,838,897	7.00%	3/15/2038
WEATHERFORD INTERNATIONAL LTD	3,000,000	3,612,573	9.63%	3/1/2019
WEATHERFORD INTERNATIONAL LTD	3,000,000	2,718,516	6.50%	8/1/2036
WEATHERFORD INTERNATIONAL LTD	3,000,000	3,198,510	5.50%	2/15/2016
WELLPOINT INC	3,000,000	3,259,425	5.00%	12/15/2014
WELLPOINT INC	8,000,000	8,042,152	5.85%	1/15/2036
WELLPOINT INC	10,000,000	11,140,620	5.88%	6/15/2017
WELLPOINT INC	10,000,000	10,792,810	6.38%	6/15/2037
WELLPOINT INC	1,000,000	1,186,158	7.00%	2/15/2019
WELLS FARGO & CO	5,000,000	5,281,960	5.00%	11/15/2014
WELLS FARGO & CO	25,000,000	26,608,325	5.13%	9/15/2016
WELLS FARGO & CO	10,000,000	9,797,660	5.38%	2/7/2035
WELLS FARGO & CO	10,000,000	10,931,920	5.63%	12/11/2017
WELLS FARGO & CO	20,000,000	20,600,000	7.98%	12/31/2049
WELLS FARGO BANK NA	10,000,000	10,466,080	4.75%	2/9/2015
WELLS FARGO BANK NA	17,000,000	18,535,644	5.75%	5/16/2016
WELLS FARGO BANK NA	5,000,000	5,090,960	5.95%	8/26/2036
WELLS FARGO CAPITAL X	3,000,000	2,660,736	5.95%	12/15/2036
WELLS FARGO MORTGAGE AR16 4A2	2,480,000	2,062,961	3.62%	10/25/2035
WELLS FARGO MTG 06 AR8 IIA1	9,374,950	7,921,698	4.42%	4/25/2036
WELLS FARGO MTG BKD 05AR4 IIA2	5,416,344	4,901,521	2.97%	4/25/2035
WESTAR ENERGY INC	2,000,000	2,563,234	8.63%	12/1/2018
WESTERN UNION CO/THE	10,000,000	11,221,160	5.93%	10/1/2016
WESTFIELD CAP CORP 144A	5,000,000	5,233,885	5.13%	11/15/2014
WESTVACO CORP	13,000,000	13,717,119	8.20%	1/15/2030
WEYERHAEUSER CO	5,000,000	4,763,400	6.95%	10/1/2020
WEYERHAEUSER CO	5,000,000	4,939,545	7.38%	3/15/2032
WFHET 2005-2 AII3	13,781,000	12,692,205	0.70%	10/25/2035
WILLIAMS PARTNERS LP 144A	3,000,000	3,067,701	5.25%	3/15/2020
WILLIAMS PARTNERS LP 144A	2,000,000	2,009,422	6.30%	4/15/2040
WISCONSIN ELECTRIC POWER CO	5,000,000	5,412,510	5.63%	5/15/2033
WISCONSIN ELECTRIC POWER CO	3,000,000	3,252,972	5.70%	12/1/2036
WISCONSIN ELECTRIC POWER CO	2,000,000	2,355,196	6.25%	12/1/2015
WISCONSIN ENERGY CORP	3,000,000	2,715,000	6.25%	5/15/2067
WISCONSIN POWER & LIGHT CO	3,000,000	3,502,299	6.38%	8/15/2037
WISCONSIN POWER & LIGHT CO	2,000,000	2,682,636	7.60%	10/1/2038
WOODSIDE FINANCE LTD	2,000,000	2,403,828	8.75%	3/1/2019
WYETH	2,000,000	2,284,136	5.45%	4/1/2017
WYETH	5,000,000	5,663,745	5.95%	4/1/2037
XEROX CORP	2,000,000	2,128,242	5.63%	12/15/2019
XL GROUP PLC	5,000,000	3,450,000	6.50%	12/31/2049
XL GROUP PLC	3,000,000	2,844,258	6.25%	5/15/2027
XTO ENERGY INC	3,000,000	3,436,911	5.65%	4/1/2016
XTO ENERGY INC	5,000,000	5,953,875	6.25%	8/1/2017
XTO ENERGY INC SR NT	5,000,000	5,659,625	5.30%	6/30/2015
XTO ENERGY INC SR NT	3,000,000	3,552,621	6.10%	4/1/2036
XTO ENERGY INC SR NT	7,000,000	9,017,764	6.75%	8/1/2037

**Fixed Income Holdings 6-30-10**

XTO ENERGY INC SR NT	3,000,000	3,711,963	6.38%	6/15/2038
XTO ENERGY INC SR NT	6,000,000	7,281,174	6.50%	12/15/2018
YARA INTERNATIONAL ASA	3,000,000	3,590,364	7.88%	6/11/2019
YUM! BRANDS INC	3,000,000	3,429,537	6.25%	4/15/2016
YUM! BRANDS INC	3,000,000	3,444,570	6.25%	3/15/2018
YUM! BRANDS INC	3,000,000	3,443,928	6.88%	11/15/2037
ZENECA WILMINGTON INC	3,000,000	3,851,910	7.00%	11/15/2023