

Stable Value Fund (Colorado)
Long Term Holdings Report
Data as of September 30, 2010
Unaudited

Cusip	Description	Par Value	Book Value	Market Value	
313385K47	FHLB	Due 10/13/2010	3,100,000.00	3,099,865.66	3,099,865.66
61790\$\$JE	MORGAN STANLEY & CO INC	0.19% Due 10/1/2010	4,100,000.00	4,100,000.00	4,100,000.00
00206RAQ5	AT&T INC	4.85% Due 2/15/2014	250,000.00	255,758.78	276,852.50
002824AU4	ABBOTT LABORATORIES	5 1/8% Due 4/1/2019	250,000.00	259,593.74	288,135.25
02003MBQ6	ALLSTATE LIFE GLOBAL FUNDING	5 3/8% Due 4/30/2013	250,000.00	265,808.43	276,276.75
02580ECN1	AMERICAN EXPRESS BANK FSB	5 1/2% Due 4/16/2013	250,000.00	249,007.13	272,115.00
0258M0BY4	AMERICAN EXPRESS CREDIT CORP	5% Due 12/2/2010	500,000.00	499,893.95	503,494.50
02666QD67	AMERICAN HONDA FINANCE CORP	6.7% Due 10/1/2013	500,000.00	499,693.21	571,121.50
02666QF40	AMERICAN HONDA FINANCE CORP	3 1/2% Due 3/16/2015	250,000.00	250,532.73	262,508.75
05531FAF0	BB&T CORP	3.95% Due 4/29/2016	250,000.00	249,707.79	264,467.00
06051GED7	BANK OF AMERICA CORP	3.7% Due 9/1/2015	250,000.00	249,688.83	252,572.50
06406HBN8	BANK OF NEW YORK MELLON CORP	3.1% Due 1/15/2015	250,000.00	249,706.11	264,054.25
064149A64	BANK OF NOVA SCOTIA	3.4% Due 1/22/2015	250,000.00	251,449.04	267,032.00
071813AZ2	BAXTER INTERNATIONAL INC	4% Due 3/1/2014	250,000.00	249,494.86	273,404.00
071813BA6	BAXTER INTERNATIONAL INC	4 1/2% Due 8/15/2019	300,000.00	299,072.60	333,051.60
07383FAB4	BEAR STEARNS COMM MTGE SEC	6.44% Due 6/16/2030	921.55	920.54	921.09
07383FXJ2	BEAR STEARNS COMM MTGE SEC	5.186% Due 5/11/2039	500,000.00	506,290.62	541,158.75
084670AV0	BERKSHIRE HATHAWAY INC	3.2% Due 2/11/2015	250,000.00	249,810.81	265,130.25
12572QAD7	CME GROUP INC	5 3/4% Due 2/15/2014	250,000.00	253,403.86	283,611.00
12612AAD4	CNH EQUIPMENT TRUST	3% Due 8/15/2015	254,000.00	253,978.80	266,035.94
17275RA67	CISCO SYSTEMS INC	2.9% Due 11/17/2014	250,000.00	249,464.11	265,154.25
17296EZ0	CITIGROUP INC	5 1/2% Due 10/15/2014	500,000.00	497,934.75	542,534.50
17305EEQ4	CITIBANK CREDIT CARD ISSUANCE	4.9% Due 6/23/2016	500,000.00	499,069.51	561,256.95
19416QDN7	COLGATE-PALMOLIVE CO	3.15% Due 8/5/2015	250,000.00	249,753.41	269,336.75
20825CAS3	CONOCOPHILLIPS	4 3/4% Due 2/1/2014	500,000.00	503,044.65	557,007.00
24422EPX1	JOHN DEERE CAPITAL CORP	4 7/8% Due 10/15/2010	500,000.00	499,954.71	500,694.00
26442CAF1	DUKE ENERGY CAROLINAS	5 3/4% Due 11/15/2013	250,000.00	249,952.80	284,318.25
291011AZ7	EMERSON ELECTRIC CO	4 1/8% Due 4/15/2015	500,000.00	503,655.47	551,015.50
31283KQN1	FHLMC	4 1/2% Due 2/1/2013	104,662.47	104,281.54	107,276.43
31287QWP2	FHLMC	7% Due 3/1/2032	123,181.96	125,670.50	141,592.31
31287UXR8	FHLMC	7% Due 7/1/2032	382,286.11	398,165.29	433,729.97
31287XBG0	FHLMC	6 1/2% Due 8/1/2032	206,446.24	212,372.04	233,835.34
31288DMK2	FHLMC	6% Due 11/1/2032	302,006.25	313,566.17	331,521.81
31288GM25	FHLMC	6% Due 3/1/2033	373,783.82	386,360.61	414,356.14

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3128CULU8	FHLMC 6% Due 7/1/2027	472,891.32	475,085.22	510,968.12
3128DXY45	FHLMC 7 1/2% Due 9/1/2020	3,824.40	3,826.90	4,342.58
3128DY5F0	FHLMC 6 1/2% Due 4/1/2022	210,548.40	213,516.98	231,663.87
3128E2Q66	FHLMC 5% Due 4/1/2023	1,061,126.40	1,044,372.62	1,126,037.07
3128E43F7	FHLMC 5% Due 9/1/2024	322,493.66	309,887.08	342,704.81
3128E4ZX3	FHLMC 6% Due 1/1/2026	572,798.03	577,160.98	619,814.23
3128GLUP5	FHLMC 6% Due 6/1/2016	107,136.58	107,900.04	116,104.49
3128GRHB8	FHLMC 5 1/2% Due 3/1/2017	135,392.20	137,918.03	146,911.49
3128H6VZ4	FHLMC 5% Due 8/1/2018	414,215.43	415,947.46	442,101.03
3128M1LF4	FHLMC 6% Due 7/1/2016	394,388.23	394,471.00	427,400.64
3128M4FW8	FHLMC 5% Due 9/1/2035	613,406.57	618,862.96	652,069.81
3128M5KV1	FHLMC 6% Due 8/1/2037	1,233,773.40	1,261,818.74	1,329,291.06
3128M5NP1	FHLMC 6% Due 12/1/2037	429,566.83	434,281.71	461,346.88
3128M5QK9	FHLMC 5 1/2% Due 1/1/2038	1,267,051.30	1,280,132.51	1,353,312.29
3128M6AP3	FHLMC 5 1/2% Due 5/1/2038	632,290.67	652,840.10	671,129.40
3128M6DA3	FHLMC 6% Due 12/1/2037	378,078.95	384,330.24	407,349.49
3128M75Y8	FHLMC 4 1/2% Due 4/1/2040	983,739.92	1,022,221.45	1,024,176.14
3128MB3F2	FHLMC 5% Due 10/1/2023	613,397.02	604,890.56	650,919.42
3128MBX85	FHLMC 5 1/2% Due 7/1/2023	369,276.68	371,697.99	397,454.47
3128MBYV3	FHLMC 4 1/2% Due 5/1/2023	295,775.28	303,549.68	311,435.53
3128MCFN0	FHLMC 4 1/2% Due 5/1/2024	548,155.74	572,957.22	577,178.63
3128MCH57	FHLMC 4 1/2% Due 9/1/2024	831,161.13	855,115.58	874,518.80
3128MCKF1	FHLMC 4 1/2% Due 11/1/2024	901,568.56	925,346.98	948,599.05
3128MJAR1	FHLMC 5 1/2% Due 10/1/2034	360,601.18	368,506.34	386,208.53
3128MJB41	FHLMC 5 1/2% Due 5/1/2035	618,718.55	620,867.56	660,528.72
3128MJC99	FHLMC 5 1/2% Due 11/1/2035	190,530.50	192,428.39	203,405.68
3128MJDL1	FHLMC 6% Due 1/1/2036	885,695.62	891,969.40	955,649.30
3128MJJB7	FHLMC 6% Due 3/1/2038	393,565.82	399,848.29	422,229.86
3128MJJJ0	FHLMC 6% Due 4/1/2038	513,127.03	518,792.16	550,498.91
3128MJL32	FHLMC 5% Due 5/1/2039	776,034.66	796,838.40	815,731.18
3128MJLD0	FHLMC 5% Due 2/1/2039	690,995.67	706,055.51	726,411.29
3128MJLX6	FHLMC 5% Due 4/1/2039	796,656.06	818,133.10	837,407.42
3128MMAB9	FHLMC 4 1/2% Due 7/1/2019	355,318.31	351,013.03	377,517.77
3128MMAR4	FHLMC 4 1/2% Due 10/1/2019	365,934.45	366,011.56	388,797.19

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3128MMKJ1	FHLMC 4 1/2% Due 2/1/2024	322,729.87	329,704.03	339,565.13
3128MMKR3	FHLMC 4 1/2% Due 3/1/2024	692,179.88	692,844.01	728,287.57
3128MMKU6	FHLMC 4 1/2% Due 4/1/2024	381,724.26	391,699.93	401,636.97
3128MMLB7	FHLMC 4 1/2% Due 8/1/2024	801,721.44	824,491.77	843,543.38
3128P7M67	FHLMC 4 1/2% Due 12/1/2029	704,522.87	722,507.18	739,470.43
3128P7M91	FHLMC 4 1/2% Due 1/1/2030	476,198.77	486,647.15	499,820.41
3128P7MNO	FHLMC 4 1/2% Due 9/1/2029	463,017.01	472,082.17	485,984.77
3128P7NT6	FHLMC 4 1/2% Due 5/1/2030	488,227.73	505,986.65	512,446.06
3128P7PU1	FHLMC 4% Due 9/1/2030	1,000,000.00	1,037,656.25	1,038,373.28
3128PRAQ2	FHLMC 4% Due 3/1/2025	990,435.50	1,028,437.69	1,035,358.82
3128Q3MJ7	FHLMC Adj % Due 3/1/2036	324,353.43	322,163.69	341,161.81
3128Q6EL2	FHLMC Adj % Due 4/1/2036	411,117.02	409,276.59	431,006.11
3128QHUM0	FHLMC Adj % Due 5/1/2037	599,957.99	599,378.25	640,887.30
3128QSD86	FHLMC Adj % Due 5/1/2037	212,213.50	211,477.53	225,876.42
31292H4J0	FHLMC 5 1/2% Due 12/1/2033	307,485.72	308,675.71	329,993.81
31292HXA7	FHLMC 5 1/2% Due 6/1/2033	395,844.74	407,098.59	424,820.75
31292HZN7	FHLMC 5 1/2% Due 10/1/2033	250,990.82	251,072.41	269,363.46
31292JBR0	FHLMC 6% Due 6/1/2034	439,381.26	443,199.12	481,712.87
31292K2K2	FHLMC 4 1/2% Due 6/1/2040	588,440.31	602,070.82	612,627.90
31292K2X4	FHLMC 4 1/2% Due 8/1/2040	993,386.12	1,030,586.29	1,034,218.84
312935M63	FHLMC 5% Due 9/1/2039	1,381,969.67	1,427,452.46	1,452,545.87
312939JH5	FHLMC 5% Due 2/1/2040	727,256.36	755,926.34	770,345.14
312939WA5	FHLMC 5% Due 3/1/2040	2,922,960.00	3,041,313.28	3,096,154.97
3129413F2	FHLMC 4 1/2% Due 8/1/2040	2,493,985.40	2,611,298.33	2,596,414.03
312941B71	FHLMC 4 1/2% Due 6/1/2040	142,127.26	145,419.44	147,969.34
31294KMA0	FHLMC 5 1/2% Due 12/1/2017	118,880.11	121,589.41	128,159.10
31294KP58	FHLMC 4 1/2% Due 4/1/2018	244,968.12	246,963.03	258,451.70
31294KTB1	FHLMC 4 1/2% Due 9/1/2018	834,461.97	831,990.86	875,091.37
31294KYB5	FHLMC 4 1/2% Due 4/1/2019	346,121.70	342,346.36	365,287.98
312966KQ6	FHLMC 4 1/2% Due 5/1/2019	786,605.25	770,271.85	835,750.52
3129694B1	FHLMC 4 1/2% Due 11/1/2019	329,593.42	329,632.61	350,185.65
31296NWR4	FHLMC 5 1/2% Due 10/1/2033	2,703,109.20	2,744,452.21	2,917,692.87
31296YFU2	FHLMC 5% Due 5/1/2034	751,320.59	775,291.54	796,515.24
31297A4R2	FHLMC 5% Due 6/1/2034	424,416.04	422,616.43	449,044.06

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31297A5C4	FHLMC	5% Due 6/1/2034	886,696.44	862,244.56	938,149.68
31297BKE1	FHLMC	5 1/2% Due 7/1/2034	837,171.76	828,985.21	902,777.50
31297QBY4	FHLMC	5% Due 4/1/2035	474,076.98	466,345.80	500,994.13
31335H2M4	FHLMC	5 1/2% Due 1/1/2024	395,822.27	401,131.89	423,163.86
31335HRM7	FHLMC	6% Due 11/1/2021	65,852.91	65,892.88	71,990.75
31336CL84	FHLMC	Adj % Due 2/1/2035	193,518.42	190,860.98	201,881.96
3133XAJ24	FHLB	4.78% Due 1/25/2017	447,905.16	448,500.60	447,837.97
3133XCQE6	FHLB	5 1/4% Due 7/28/2015	966,113.38	969,399.53	1,046,459.29
31363WJ48	FNMA	6 1/2% Due 11/15/2013	216,941.95	217,740.89	228,013.31
31368HMQ3	FNMA	5 1/2% Due 1/1/2036	314,817.50	323,060.19	336,676.64
31370XQW7	FNMA	6 1/2% Due 12/1/2023	37,676.53	37,543.00	41,682.96
31371HFA1	FNMA	6 1/2% Due 2/1/2014	63,558.89	63,612.97	68,781.57
31371K4S7	FNMA	5% Due 4/1/2023	240,352.30	243,545.13	255,372.70
31371K6B2	FNMA	5% Due 6/1/2033	1,083,604.45	1,075,062.34	1,149,244.74
31371KHR5	FNMA	5 1/2% Due 1/1/2017	86,692.08	86,462.20	93,847.08
31371KY54	FNMA	5 1/2% Due 2/1/2018	443,276.08	443,501.69	480,692.33
31371L2M0	FNMA	5 1/2% Due 2/1/2035	287,226.86	290,035.49	308,067.85
31371L4Q9	FNMA	5 1/2% Due 3/1/2035	789,348.56	807,319.32	844,156.44
31371LM71	FNMA	5 1/2% Due 4/1/2024	611,262.46	620,547.67	658,334.84
31371LPH6	FNMA	4% Due 5/1/2011	408,219.90	407,409.68	414,425.96
31371LPL7	FNMA	4 1/2% Due 5/1/2019	321,275.69	320,205.12	341,247.85
31371LVC0	FNMA	5 1/2% Due 10/1/2034	345,658.65	358,076.87	370,739.41
31376KHD1	FNMA	5 1/2% Due 10/1/2034	1,055,741.25	1,072,649.61	1,132,345.12
31376KNN2	FNMA	5 1/2% Due 6/1/2035	806,175.62	810,857.05	862,151.87
31381FXA3	FNMA	6% Due 4/1/2029	47,321.27	46,275.11	52,190.06
31382SDS7	FNMA	6 1/2% Due 3/1/2029	94,739.31	94,306.17	106,125.38
31385HQN5	FNMA	6% Due 12/1/2029	78,537.59	80,269.78	86,667.25
31385W6X2	FNMA	5% Due 4/1/2033	709,746.53	704,375.39	752,573.00
31385XJ32	FNMA	5% Due 8/1/2018	1,040,846.63	1,071,101.68	1,113,486.51
31388WK70	FNMA	6 1/2% Due 12/1/2031	127,692.29	128,102.57	142,867.66
31388XZA5	FNMA	6 1/2% Due 12/1/2031	269,291.29	271,927.92	305,611.16
31389G6J4	FNMA	6 1/2% Due 2/1/2032	370,574.79	380,907.91	419,053.83
31390J5R8	FNMA	7% Due 7/1/2032	303,458.03	315,572.78	344,513.86
31391WNP2	FNMA	5% Due 5/1/2018	296,768.57	303,511.17	320,751.64

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31391WWW7	FNMA 6% Due 1/1/2033	213,005.29	221,062.10	233,589.68
31393UC68	FNMA 4 1/2% Due 12/25/2026	296,340.68	296,925.52	303,684.42
31393XFS1	FNMA 6% Due 1/25/2044	387,075.25	402,679.87	421,549.14
31394BSN5	FNMA Flt % Due 11/25/2034	374,481.60	374,481.60	373,788.92
31394DXJ4	FNMA 5% Due 6/25/2016	847,052.38	852,038.34	908,281.31
31394LPQ9	FHLMC 4 1/2% Due 11/15/2032	276,475.94	276,568.02	296,460.34
31394WNE4	FHLMC 5% Due 4/15/2015	482,860.78	486,128.53	519,341.64
31395HUJ7	FHLMC 5% Due 11/15/2015	535,118.72	539,368.95	569,357.96
31395UNS6	FHLMC 5% Due 5/15/2016	582,190.79	583,568.80	617,976.89
31395VDK2	FHLMC 4 1/2% Due 2/15/2023	994,841.94	994,410.02	1,033,042.32
31396AW75	FHLMC 5% Due 9/15/2016	1,223,372.76	1,227,648.81	1,296,775.13
31396FQB2	FHLMC 5 1/2% Due 6/15/2023	307,087.99	307,025.44	316,157.16
31396GG70	FHLMC 5 1/8% Due 12/15/2013	196,964.27	195,723.92	200,471.69
31396HAN9	FHLMC 5 1/2% Due 12/15/2018	732,817.65	732,084.71	754,198.85
31396K5Y4	FNMA 5 1/2% Due 10/25/2030	294,155.38	292,545.17	298,274.70
31396KVZ2	FNMA 6% Due 4/25/2017	1,361,986.02	1,363,829.53	1,431,461.88
31397BG70	FHLMC 5 3/4% Due 12/15/2018	1,138,210.65	1,138,959.44	1,170,167.51
31397EUZ6	FHLMC 5 1/2% Due 12/15/2019	964,716.02	962,361.21	1,001,761.79
31397JR55	FHLMC 5 1/2% Due 6/15/2018	1,152,286.68	1,152,655.40	1,241,207.72
31397TX31	FHLMC 5% Due 6/15/2019	418,633.61	414,659.86	450,292.78
31398PDT3	FNMA 4% Due 5/25/2024	453,708.55	467,670.63	476,900.63
31398PTG4	FNMA 4 1/2% Due 11/25/2039	473,433.00	490,948.40	505,150.36
31400ELQ1	FNMA 6% Due 3/1/2033	309,311.53	321,828.44	345,607.77
31400KDR4	FNMA 5% Due 5/1/2018	360,644.42	369,831.08	385,660.52
31400SBH1	FNMA 5 1/2% Due 4/1/2018	438,005.23	449,501.59	474,755.87
31400X7H5	FNMA 5 1/2% Due 4/1/2033	372,502.52	386,004.34	400,229.49
31401AGJ0	FNMA 6% Due 5/1/2033	392,252.33	410,313.90	437,980.37
31401B4H5	FNMA 5% Due 5/1/2018	480,621.14	488,091.35	519,246.36
31401C5L3	FNMA 6% Due 3/1/2033	428,518.33	443,524.02	470,484.06
31401CS95	FNMA 6% Due 5/1/2033	375,872.02	392,819.33	414,933.29
31401CVA8	FNMA 6% Due 5/1/2033	331,675.20	346,450.22	364,733.60
31401G3P7	FNMA 5% Due 7/1/2033	808,881.15	827,147.62	858,852.23
31401J6J2	FNMA 6% Due 5/1/2033	371,904.81	381,224.13	412,408.42
31401LDE0	FNMA 5 1/2% Due 5/1/2033	384,167.40	397,130.21	415,406.85

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31401YYB5	FNMA 4% Due 8/1/2018	732,714.84	730,985.45	776,939.41
31402CPL0	FNMA 5% Due 11/1/2033	695,148.12	702,884.03	738,092.99
31402CVN9	FNMA 5 1/2% Due 1/1/2034	928,306.76	939,527.45	997,404.64
31402DC24	FNMA 5% Due 7/1/2034	1,509,649.37	1,543,704.38	1,599,610.16
31402DCV0	FNMA 5% Due 7/1/2034	357,705.34	365,127.73	379,021.19
31402DF54	FNMA 5% Due 8/1/2034	1,150,611.27	1,182,816.94	1,219,176.79
31402J4Y0	FNMA 5% Due 7/1/2033	1,767,694.10	1,827,786.13	1,876,898.74
31402QWA5	FNMA 5 1/2% Due 1/1/2035	581,998.83	588,473.86	624,228.27
31402QYY1	FNMA 5 1/2% Due 2/1/2035	1,130,567.37	1,143,310.69	1,212,600.57
31402TF91	FNMA 6% Due 9/1/2033	664,453.26	670,736.99	732,242.44
31403DAG4	FNMA Adj % Due 2/1/2036	349,631.32	349,173.65	373,204.02
31403DBK4	FNMA 6% Due 3/1/2036	506,842.13	516,093.95	550,595.49
31403DBQ1	FNMA 6% Due 3/1/2036	471,652.57	475,431.33	512,368.18
31403DD97	FNMA 5 1/2% Due 1/1/2036	304,284.36	304,924.37	325,412.14
31403DDX4	FNMA 5 1/2% Due 4/1/2036	547,454.94	551,199.85	585,467.10
31403DL62	FNMA Adj % Due 4/1/2036	172,917.20	173,767.61	184,837.58
31403DSP5	FNMA 6% Due 7/1/2036	414,802.91	412,862.39	448,018.43
31403SC95	FNMA 5 1/2% Due 12/1/2033	368,463.24	371,364.41	395,889.55
31403XZA6	FNMA 5% Due 4/1/2019	399,779.77	403,442.56	426,912.14
31404BND0	FNMA 5 1/2% Due 1/1/2034	759,288.42	778,315.05	814,381.87
31404EJ56	FNMA 5 1/2% Due 3/1/2034	193,137.60	196,426.40	207,151.53
31404GPA3	FNMA 5 1/2% Due 4/1/2034	430,540.22	440,369.31	461,779.93
31404NA97	FNMA 5 1/2% Due 1/1/2035	470,325.87	478,687.79	506,030.23
31404WSJ6	FNMA 5 1/2% Due 6/1/2034	1,589,214.33	1,600,903.13	1,704,526.65
31405CXC8	FNMA 5% Due 1/1/2020	1,091,249.48	1,101,924.01	1,165,310.71
31405E5N1	FNMA 5 1/2% Due 2/1/2035	358,930.02	361,661.76	383,852.08
31406NVE1	FNMA Adj % Due 5/1/2035	523,835.86	515,471.36	548,852.14
31406STD5	FNMA 6% Due 2/1/2035	708,839.20	720,658.11	773,795.75
31407BJ34	FNMA Adj % Due 7/1/2035	227,850.52	224,587.29	237,377.54
31407HJB3	FNMA 5% Due 10/1/2020	561,917.10	568,457.55	599,351.05
31409WLB5	FNMA 5 1/2% Due 4/1/2036	244,465.43	243,137.52	260,599.37
31410CVE9	FNMA 6% Due 6/1/2036	513,998.24	518,701.45	558,274.98
31410G2R3	FNMA 5 1/2% Due 9/1/2036	660,251.87	680,365.98	709,397.27
31410GAR4	FNMA 5% Due 9/1/2035	1,246,422.74	1,279,049.19	1,323,424.27

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31410KQ98	FNMA	5 1/2% Due 3/1/2023	480,769.47	481,691.98	517,792.79
31412N666	FNMA	4 1/2% Due 3/1/2039	456,513.92	462,113.41	480,115.93
31412PQA2	FNMA	5% Due 5/1/2039	2,189,784.40	2,264,688.81	2,321,295.89
31412PRQ6	FNMA	4 1/2% Due 5/1/2024	530,318.11	554,222.19	558,230.84
31412QGK9	FNMA	5% Due 8/1/2039	873,978.45	901,914.99	923,807.23
31412QUX5	FNMA	4 1/2% Due 11/1/2024	859,025.60	890,623.70	904,239.49
31412RB22	FNMA	4% Due 2/1/2025	877,136.12	902,079.39	916,920.51
31413BWG2	FNMA	6% Due 8/1/2037	607,192.37	605,097.78	653,346.84
31413Y7M7	FNMA	6% Due 11/1/2037	434,046.05	443,094.20	467,039.16
31414LB98	FNMA	5 1/2% Due 3/1/2038	295,367.73	303,690.83	314,244.48
31414RQB4	FNMA	4 1/2% Due 4/1/2023	915,613.68	932,151.30	964,092.16
31416LTZ9	FNMA	5% Due 2/1/2039	406,643.88	416,749.94	429,426.03
31416WUNO	FNMA	4% Due 9/1/2030	1,993,967.92	2,070,143.73	2,075,467.93
31417KX77	FNMA	4 1/2% Due 8/1/2029	929,935.42	947,115.25	977,517.45
31417SC24	FNMA	Adj % Due 12/1/2039	909,646.18	936,145.82	952,187.55
31417UXT7	FNMA	4% Due 3/1/2025	943,948.86	980,916.28	988,533.58
31417VPB3	FNMA	5% Due 12/1/2039	970,110.11	1,005,383.48	1,028,497.84
31417YDA2	FNMA	4 1/2% Due 6/1/2029	880,925.78	910,756.30	926,000.14
31417YGJ0	FNMA	4 1/2% Due 10/1/2029	928,419.20	949,978.40	975,923.65
31417YJJ7	FNMA	4 1/2% Due 12/1/2029	2,926,365.50	3,017,427.01	3,076,098.93
31417YK89	FNMA	4 1/2% Due 2/1/2030	474,562.57	484,745.47	498,844.53
31417YM95	FNMA	4 1/2% Due 4/1/2030	967,377.78	992,916.81	1,016,724.48
31417YNY9	FNMA	4 1/2% Due 5/1/2030	724,833.05	754,052.05	761,807.35
31417YQP5	FNMA	4 1/2% Due 7/1/2030	739,680.21	769,386.57	777,411.87
31417YSY4	FNMA	4% Due 9/1/2030	2,000,000.00	2,085,291.53	2,081,746.56
31418MD33	FNMA	4 1/2% Due 9/1/2029	464,102.57	479,021.85	487,849.32
31418MUR1	FNMA	5% Due 12/1/2039	1,419,075.71	1,470,674.35	1,504,445.74
31418NFF2	FNMA	4% Due 3/1/2025	1,707,154.22	1,790,870.08	1,787,786.77
31418RGS4	FNMA	4 1/2% Due 4/1/2040	481,860.42	502,654.70	502,344.68
31418TC54	FNMA	5% Due 6/1/2040	989,850.63	1,034,602.08	1,046,341.44
31418UC28	FNMA	4% Due 5/1/2025	965,075.68	992,598.15	1,010,658.27
31418VS78	FNMA	4 1/2% Due 7/1/2040	991,453.66	1,033,084.64	1,033,601.13
31419BAW1	FNMA	4 1/2% Due 8/1/2040	998,615.89	1,036,742.29	1,041,067.83
36202DG70	GNMA II	8% Due 5/20/2030	37,398.69	38,261.79	44,112.12

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36202E2A6	GNMA II	5% Due 2/20/2039	1,161,515.90	1,181,451.20	1,240,809.07
36202E4J5	GNMA	5 1/2% Due 4/20/2039	703,569.46	727,423.36	756,556.39
36202E5H8	GNMA II	5 1/2% Due 5/20/2039	675,465.61	692,702.89	726,335.99
36202E6R4	GNMA II	6% Due 1/20/2036	451,002.31	460,759.01	491,057.39
36202FKN5	GNMA II	4 1/2% Due 9/20/2040	500,000.00	527,109.38	527,640.08
36203K7M0	GNMA	6 1/2% Due 12/15/2023	78,146.43	76,610.54	86,953.02
36204CQ80	GNMA	6 1/2% Due 11/15/2023	41,282.08	40,505.11	45,934.30
36209YTX6	GNMA	6 1/2% Due 9/15/2031	148,828.85	151,570.24	167,576.72
36241KL71	GNMA	5 1/2% Due 4/15/2037	255,198.63	261,052.82	275,281.77
36292LE91	GNMA	5 1/2% Due 6/15/2036	240,066.49	245,569.38	258,883.77
369604BC6	GENERAL ELECTRIC CO	5 1/4% Due 12/6/2017	250,000.00	258,099.65	281,375.00
36962GS62	GENERAL ELECTRIC CAPITAL CORP	4 7/8% Due 10/21/2010	500,000.00	499,907.32	500,978.50
373334JM4	GEORGIA POWER CO	6% Due 11/1/2013	500,000.00	518,524.26	570,739.00
402479BV0	GULF POWER COMPANY	4.9% Due 10/1/2014	250,000.00	260,260.21	274,568.00
40430VAE7	HOUSEHOLD HOME EQUITY LOAN TR	5.3% Due 3/20/2036	250,000.00	250,893.95	264,166.75
40430XAE3	HOUSEHOLD HOME EQUITY LOAN TR	5.63% Due 3/20/2036	250,000.00	252,511.01	266,981.25
428236AT0	HEWLETT-PACKARD CO	6 1/8% Due 3/1/2014	500,000.00	503,558.14	577,809.50
477874AD3	JOHN DEERE OWNER TRUST	3.96% Due 5/15/2016	250,000.00	249,964.87	263,035.22
48121CJN7	JP MORGAN CHASE BANK NA	5 7/8% Due 6/13/2016	250,000.00	263,431.34	283,157.00
49337WAB6	KEYSPAN CORPORATION	7 5/8% Due 11/15/2010	500,000.00	501,765.31	503,860.50
532457BE7	ELI LILLY & CO	4.2% Due 3/6/2014	250,000.00	249,913.80	275,132.25
589331AP2	MERCK & CO INC	4% Due 6/30/2015	250,000.00	249,175.43	276,593.75
59217EBZ6	MET LIFE GLOBAL FUNDING I	2 7/8% Due 9/17/2012	550,000.00	549,109.26	567,226.00
594918AB0	MICROSOFT CORP	2.95% Due 6/1/2014	250,000.00	249,813.56	265,058.50
68389XAF2	ORACLE CORP	3 3/4% Due 7/8/2014	500,000.00	500,000.00	544,902.50
69351UAL7	PPL ELECTRIC UTILITIES CORP	7 1/8% Due 11/30/2013	250,000.00	273,332.86	293,240.50
717081DA8	PFIZER INC	5.35% Due 3/15/2015	500,000.00	499,494.97	576,872.00
74254PVP4	PRINCIPAL LIFE INC FNDGS TR 34	5.3% Due 12/14/2012	1,000,000.00	999,547.15	1,075,329.00
771196AQ5	ROCHE HOLDINGS INC	5% Due 3/1/2014	500,000.00	497,410.27	559,030.50
854616AN9	STANLEY WORKS	6.15% Due 10/1/2013	500,000.00	499,378.77	562,525.50
89233P4B9	TOYOTA MOTOR CREDIT CORP	3.2% Due 6/17/2015	250,000.00	249,698.78	265,211.50
90783SAA0	UNION PACIFIC CORP	4.698% Due 1/2/2024	243,926.99	243,926.99	253,684.07
91159HGS3	US BANCORP	2 1/8% Due 2/15/2013	250,000.00	249,452.11	256,645.50
92261XAA6	VENDEE MORTGAGE TRUST	4 1/4% Due 2/15/2035	2,433,875.73	2,476,809.23	2,553,382.83

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92344SAP5	VERIZON WIRELESS CAPITAL LLC 5.55% Due 2/1/2014	250,000.00	268,370.38	282,713.75
931142BY8	WAL MART STORES INC 4 1/2% Due 7/1/2015	500,000.00	523,488.35	568,420.50
98153YAD6	WORLD OMNI AUTO RECEIVABLES TR 2.21% Due 9/15/2013	500,000.00	499,989.74	513,848.85
TOTALS		<u>166,005,933.61</u>	<u>168,929,488.91</u>	<u>176,257,546.81</u>