

# Cleveland Public Library

## January 16, 2014

Investment Review for the Period Ending 12/31/2013

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Investment Guidelines



#### Cleveland Public Library Investment Guidelines

#### Asset Allocation

|              | 1 (01111011     |              |
|--------------|-----------------|--------------|
|              | <u>Position</u> | <u>Range</u> |
| Equities     | 60%             | 50%-70%      |
| Fixed Income | 40%             | 30%-50%      |
| Cash         |                 | 0% - 5%      |

Normal

The portfolio's gross allocation shall not deviate outside of the above ranges without prior approval from the Library.

#### **Equities**

|                        | <u>1 arget</u> | <u> Range</u> |
|------------------------|----------------|---------------|
| Large Capitalization   | 85%            | 70-100%       |
| Small Capitalization   | 10%            | 0-20%         |
| International Equities | 5%             | 0-10%         |

Equity investments should be broadly diversified. No more than 5% of the equity portfolio, based on market value, shall be invested in any one company. Short sales, private securities, letter stock, commodities, and put and call contracts are expressly prohibited. Mutual Funds are acceptable alternatives to separately managed portfolios.

The equity benchmark is the S&P 500.

#### Fixed Income

Allowable fixed income investments include readily marketable issues of the U.S. Government and its Agencies, U.S. Government guaranteed issues, and the readily marketable debt securities of U.S. corporations.

The fixed income portion of the portfolio is further limited in that holdings must carry a credit rating of at least A or equivalent at the time of purchase.

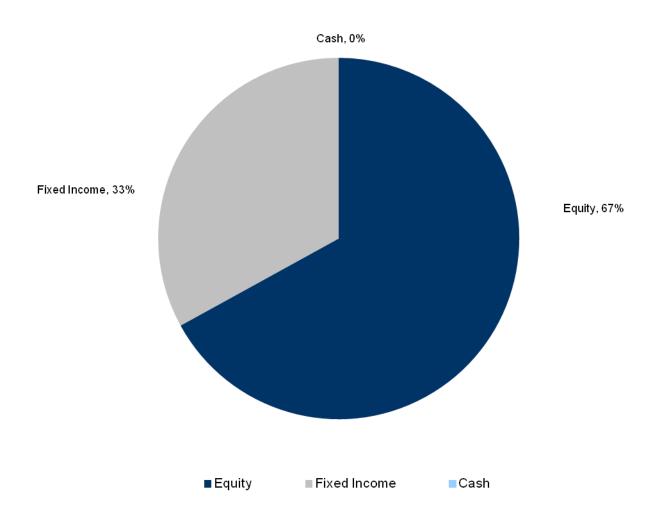
The fixed income benchmark is the Barclays Intermediate Government/Credit Bond Index.



Account Review



# Asset Allocation Summary (as of 12/31/2013)

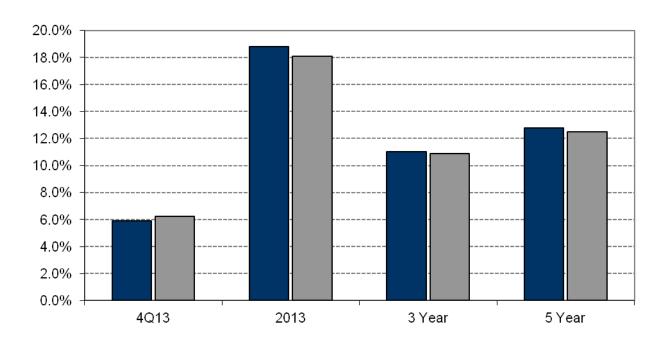


|                 | Market<br>Value | Current<br>Weight | Target<br>Range | Difference |
|-----------------|-----------------|-------------------|-----------------|------------|
| Equity          | \$13,210,706    | <b>67</b> %       | 50% - 70%       | +7%        |
| Fixed Income    | \$6,472,557     | 33%               | 30% - 50%       | -7%        |
| Cash            | \$68,663        | 0%                | 0% - 5%         | +0%        |
| Total Portfolio | \$19,751,926    | 100%              | 100%            | 0%         |



■ Total Portfolio Peformance

**Barclays Intermediate Govt/Credit Index** 



|   | 4Q13   | 2013   | 3 Year | 5 Year |
|---|--------|--------|--------|--------|
| Total Portfolio Performance                         | 5.92%  | 18.81% | 11.01% | 12.78% |
| S&P 500 / Barclays Intermediate Govt/Credit (60/40) | 6.21%  | 18.10% | 10.89% | 12.49% |
|   | -      | -      | -      |        |
| Total Equities                                      | 9.27%  | 29.99% | 15.44% | 17.37% |
| S&P 500 Index                                       | 10.51% | 32.39% | 16.18% | 17.94% |
| MSCI EAFE Index (Net)                               | 5.71%  | 22.78% | 8.17%  | 12.44% |
|   |        |        |        |        |
| Total Fixed Income                                  | -0.10% | -1.01% | 2.65%  | 4.02%  |

S&P 500 / Barlclays Int Govt / Credit (60/40)

-0.02%

-0.86%

2.91%



3.96%

# Mutual Fund Performance (as of 12/31/2013)

|  | 4Q13                    | 2013                     | 3 Yr                     | 5 Yr             | Equity<br>Allocation |
|--|-------------------------|--------------------------|--------------------------|------------------|----------------------|
| PNC Large Cap Core – Composite* <b>S&amp;P 500</b> | 10.24%<br><i>10.51%</i> | 26.01%<br><i>32.39</i> % | 14.49%<br>16.18%         | 16.40%<br>17.94% | 53.5%                |
| iShares Russell Midcap ETF**  Russell Midcap       | 8.31%<br><i>8.39%</i>   | 34.53%<br><i>34.76%</i>  | 15.66%<br><i>15.88</i> % | 22.23%<br>22.36% | 14.0%                |
| PNC Small Cap Fund  Russell 2000                   | 6.93%<br>8.72%          | 42.17%<br>38.82%         | 20.95%<br><i>15.67</i> % | 23.90%<br>20.08% | 20.4%                |
| PNC International Equity Fund  MSCI EAFE Net       | 9.49%<br>5.71%          | 29.90%<br>22.78%         | 10.83%<br><i>8.17%</i>   | 17.59%<br>12.44% | 12.2%                |

Performance data is presented on a fiscal year basis. Returns for periods greater than one year have been annualized. The mutual fund performance reflects the performance of the Fund and may not be representative of actual holding periods or portfolio returns.



<sup>\*</sup>Returns for the PNC Large Cap Core are preliminary.

<sup>\*\*</sup>iShares Russell Midcap ETF Inception 1/15/2013

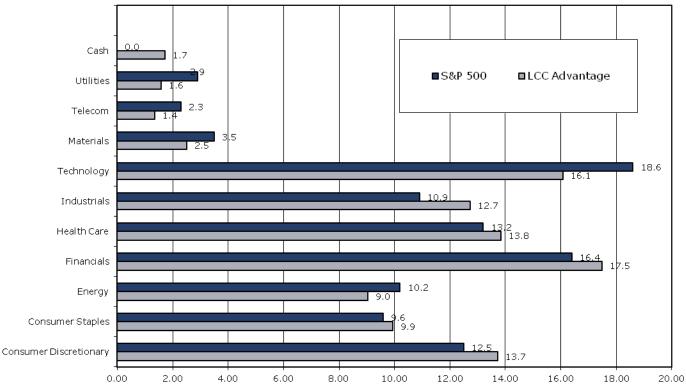
# Large Cap Core Advantage Portfolio

## Portfolio Statistics (as of 12/31/2013)

### Portfolio Valuation

|                              | Number of<br>Holdings | Dividend Yield |
|------------------------------|-----------------------|----------------|
| PNC Large Cap Core Advantage | 69                    | 1.7%           |
| S&P 500                      | 500                   | 1.9%           |

## Sector Allocation



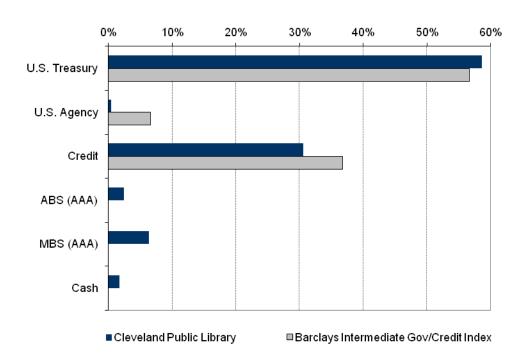
Top 10 Holdings

| S | ecurity Name        | Wgt. |
|---|---------------------|------|
| 1 | Apple Inc           | 4.0% |
| 2 | General Electric Co | 2.8% |
| 3 | Proctor & Gamble Co | 2.7% |
| 4 | Wells Fargo & Co    | 2.3% |
| 5 | Google Inc          | 2.2% |

| S  | ecurity Name         | Wgt. |
|----|----------------------|------|
| 6  | JP Morgan Chase & Co | 2.2% |
| 7  | Johnson & Johnson    | 2.1% |
| 8  | Oracle Corp          | 1.9% |
| 9  | Shire PLC            | 1.9% |
| 10 | The Hershey Company  | 1.7% |



# Fixed Income Allocation (as of 12/31/2013)



|                 | Market Value | Current<br>Weight | Index<br>Weight* | Difference |
|-----------------|--------------|-------------------|------------------|------------|
| U.S. Treasury   | \$3,791,715  | 58.6%             | 56.7%            | +1.9%      |
| U.S. Agency     | \$27,484     | 0.4%              | 6.6%             | -6.2%      |
| Credit          | \$1,982,785  | 30.6%             | 36.7%            | -6.1%      |
| ABS (AAA rated) | \$153,727    | 2.4%              | 0.0%             | +2.4%      |
| MBS (AAA rated) | \$405,032    | 6.3%              | 0.0%             | +6.3%      |
| Cash            | \$111,813    | 1.7%              | 0.0%             | +1.7%      |
| Total Portfolio | \$6,472,557  | 100.0%            | 100.0%           | -          |



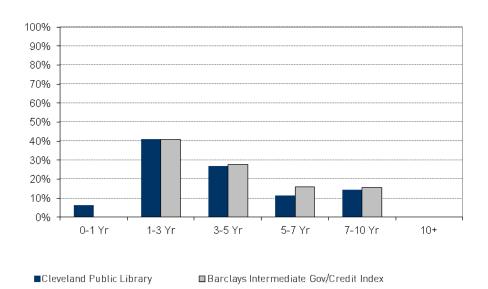
<sup>\*</sup>Barclays Intermediate Gov/Credit Index

# Fixed Income Structure (as of 12/31/2013)

#### Portfolio Statistics

|  | Duration | YTM   | Avg. Life | Avg. Coupon |
|--|----------|-------|-----------|-------------|
| Cleveland Public Library               | 3.36 yrs | 1.39% | 3.67 yrs  | 2.18%       |
| Barclays Intermediate Gov/Credit Index | 3.84 yrs | 1.61% | 4.18 yrs  | 2.60%       |

### Weighted Average Life Buckets



### **Quality Allocation**

|  | AAA | АА | А   | BBB | Avg. |
|--|-----|----|-----|-----|------|
| Cleveland Public Library               | 72% | 9% | 19% | 0%  | AA1  |
| Barclays Intermediate Gov/Credit Index | 67% | 5% | 14% | 14% | AA1  |



# Holdings (as of 12/31/2013)

| SHARES              |                    | SECURITY                                       | COUPON   | MARKET                    | TAX                       | RECENT          |              | ANNUAL                 |            | % ASSET             | % OF                |
|---------------------|--------------------|--|----------|---------------------------|---------------------------|-----------------|--------------|------------------------|------------|---------------------|---------------------|
| (UNITS)             | TICKER             | DESCRIPTION                                    | MAT DATE | VALUE                     | COST                      | PRICE           | DIVIDEND     | INCOME                 | YIELD      | CLASS               | PORTFOLIO           |
| EQUITIES            |                    |  |          |                           |                           |                 |              |                        |            |                     |                     |
| LARGE CAP           | CORE               |  |          |                           |                           |                 |              |                        |            |                     |                     |
| CONSUMER            |                    |  |          |                           |                           |                 |              |                        |            | . =                 |                     |
| 1,650<br>1,380      |                    | Best Buy Co Inc<br>CBS Corp CI B               |          | 65,802<br>87,961          | 64,425<br>69,342          | 39.88<br>63.74  | 0.68<br>0.48 | 1,122<br>662           | 1.7<br>0.8 | 0.5%<br>0.7%        | 0.3%<br>0.4%        |
|                     | cmcsa              | Comcast Corp Cl A                              |          | 112,244                   | 51,160                    | 51.97           | 0.48         | 1,685                  | 1.5        | 0.7 %               | 0.6%                |
| 1,160               |                    | Walt Disney Co                                 |          | 88,624                    | 51,723                    | 76.40           | 0.86         | 998                    | 1.1        | 0.7%                | 0.4%                |
| 6,610               |                    | Ford Motor Company                             |          | 101,992                   | 109,980                   | 15.43           | 0.40         | 2,644                  | 2.6        | 0.8%                | 0.5%                |
| 1,050               |                    | Home Depot Inc                                 |          | 86,457                    | 45,361                    | 82.34           | 1.56         | 1,638                  | 1.9        | 0.7%                | 0.4%                |
| 930                 |                    | Las Vegas Sands Corp                           |          | 73,349                    | 67,507                    | 78.87           | 1.40         | 1,302                  | 1.8        | 0.6%                | 0.4%                |
| 1,080               |                    | Nike Inc CI B<br>PVH Corp                      |          | 84,931<br>85,693          | 59,017<br>61,708          | 78.64<br>136.02 | 0.96<br>0.15 | 1,037<br>95            | 1.2        | 0.6%                | 0.4%                |
| 630<br>670          |                    | Polaris Industries Inc                         |          | 97,579                    | 55,237                    | 145.64          | 1.68         | 1,126                  | 0.1<br>1.2 | 0.6%<br>0.7%        | 0.4%<br>0.5%        |
| 1,150               |                    | Wyndham Worldwide Corp                         |          | 84,744                    | 71,902                    | 73.69           | 1.16         |                        | 1.6        | 0.6%                | 0.4%                |
| TOTAL CONS          | •                  |  |          | 969,376                   | 707,361                   |                 |              | 13,642                 | 1.4        | 7.3%                | 4.9%                |
| CONSUMER            | CTADI EC           |  |          |                           |                           |                 |              |                        |            |                     |                     |
| 2,530               |                    | Altria Group Inc                               |          | 97,127                    | 93,561                    | 38.39           | 1.92         | 4,858                  | 5.0        | 0.7%                | 0.5%                |
| 1,680               |                    | CVS Caremark Corp                              |          | 120,238                   | 87,093                    | 71.57           | 1.10         | 1,848                  | 1.5        | 0.9%                | 0.6%                |
| 2,420               |                    | Coca-Cola Co                                   |          | 99,970                    | 68,778                    | 41.31           | 1.12         | 2,710                  | 2.7        | 0.8%                | 0.5%                |
| 1,250               | hsy                | The Hershey Company                            |          | 121,538                   | 58,785                    | 97.23           | 1.94         | 2,425                  | 2.0        | 0.9%                | 0.6%                |
| 530                 | nus                | Nu Skin Enterprises Inc Cl A                   |          | 73,257                    | 70,693                    | 138.22          | 1.20         | 636                    | 0.9        | 0.6%                | 0.4%                |
| 2,330               |                    | Procter & Gamble Co                            |          | 189,685                   | 142,391                   | 81.41           | 2.41         | 5,606                  | 3.0        | 1.4%                | 1.0%                |
| TOTAL CONS          | SUMER STA          | PLES   |          | 701,814                   | 521,301                   |                 |              | 18,083                 | 2.6        | 5.3%                | 3.6%                |
| ENERGY              |                    |  |          |                           |                           |                 |              |                        |            |                     |                     |
| 800                 |                    | Chevron Corp                                   |          | 99,928                    | 57,402                    | 124.91          | 4.00         | 3,200                  | 3.2        | 0.8%                | 0.5%                |
| 1,200               | •                  | ConocoPhillips                                 |          | 84,780                    | 79,540                    | 70.65           | 2.76         | 3,312                  | 3.9        | 0.6%                | 0.4%                |
| 500                 | -                  | EOG Resources Inc                              |          | 83,920                    | 73,394                    | 167.84          | 0.75         | 375                    | 0.4        | 0.6%                | 0.4%                |
|                     | xom                | Exxon Mobil Corp                               |          | 85,008                    | 57,353                    | 101.20          | 2.52         | 2,117                  | 2.5        | 0.6%                | 0.4%                |
| 1,560               |                    | Halliburton Co                                 |          | 79,170                    | 65,664                    | 50.75           | 0.60         | 936                    | 1.2        | 0.6%                | 0.4%                |
| 1,060               |                    | Helmerich & Payne Inc                          |          | 89,125                    | 68,162                    | 84.08           | 2.50         | 2,650                  | 3.0        | 0.7%                | 0.5%                |
| 1,290<br>TOTAL ENER |                    | Schlumberger Ltd                               |          | 116,242<br><b>638,173</b> | 110,898<br><b>512,413</b> | 90.11           | 1.25         | 1,612<br><b>14,202</b> | 1.4<br>2.2 | 0.9%<br><b>4.8%</b> | 0.6%<br><b>3.2%</b> |
|                     |                    |  |          |                           | ,                         |                 |              | , -                    |            |                     |                     |
| FINANCIAL           |                    | A  |          | 100 100                   | 47.000                    | 00.70           | 0.00         | 4 0 4 0                | 4.0        | 0.00/               | 0.50/               |
| 1,140<br>1,120      |                    | American Express Co<br>Chubb Corp              |          | 103,432<br>108,226        | 47,266<br>46,219          | 90.73<br>96.63  | 0.92<br>1.76 | 1,049<br>1,971         | 1.0<br>1.8 | 0.8%<br>0.8%        | 0.5%<br>0.5%        |
| 2,180               |                    | Citigroup Inc                                  |          | 113,600                   | 88,808                    | 52.11           | 0.04         | 87                     | 0.1        | 0.8%                | 0.6%                |
| 1,440               |                    | Discover Financial Services                    |          | 80,568                    | 50,939                    | 55.95           | 0.80         | 1,152                  | 1.4        | 0.6%                | 0.4%                |
| 4,660               |                    | Fifth Third Bancorp                            |          | 98,000                    | 66,168                    | 21.03           | 0.48         | 2,237                  | 2.3        | 0.7%                | 0.5%                |
| 1,610               |                    | Franklin Resources Inc                         |          | 92,945                    | 82,715                    | 57.73           | 0.48         | 773                    | 0.8        | 0.7%                | 0.5%                |
| 510                 | gs                 | Goldman Sachs Group Inc                        |          | 90,403                    | 74,426                    | 177.26          | 2.20         | 1,122                  | 1.2        | 0.7%                | 0.5%                |
| 2,665               | jpm                | JPMorgan Chase & Co                            |          | 155,849                   | 70,190                    | 58.48           | 1.52         | 4,051                  | 2.6        | 1.2%                | 0.8%                |
| 1,660               |                    | Lincoln Financial Group                        |          | 85,689                    | 81,198                    | 51.62           | 0.64         | 1,062                  | 1.2        | 0.6%                | 0.4%                |
| 6,230               |                    | Regions Financial Corp                         |          | 61,615                    | 60,987                    | 9.89            | 0.12         | 748                    | 1.2        | 0.5%                | 0.3%                |
| 3,600               |                    | Wells Fargo & Co                               |          | 163,440                   | 95,889                    | 45.40           | 1.20         | 4,320                  | 2.6        | 1.2%                | 0.8%                |
| 2,250<br>TOTAL FINA |                    | Invesco Ltd                                    |          | 81,900<br>1,235,666       | 74,155<br><b>838,961</b>  | 36.40           | 0.90         | 2,025<br><b>20,597</b> | 2.5<br>1.7 | 0.6%<br><b>9.4%</b> | 0.4%<br><b>6.3%</b> |
| TOTALTINA           | NOIAL              |  |          | 1,200,000                 | 000,001                   |                 |              | 20,001                 | •••        | 3.470               | 0.070               |
| HEALTH CAR          |                    |  |          |                           |                           |                 |              |                        |            |                     |                     |
| 1,730               |                    | Aetna Inc                                      |          | 118,661                   | 107,060                   | 68.59           | 0.90         | 1,557                  | 1.3        | 0.9%                | 0.6%                |
| 740<br>1.070        | •                  | Allergan Inc Baxter International Inc          |          | 82,199                    | 33,344                    | 111.08          | 0.20         | 148                    | 0.2        | 0.6%                | 0.4%                |
| 670                 |                    | Baxter International Inc Becton Dickinson & Co |          | 74,419<br>74,028          | 78,367<br>60,781          | 69.55<br>110.49 | 1.96<br>2.18 | 2,097<br>1,461         | 2.8<br>2.0 | 0.6%<br>0.6%        | 0.4%<br>0.4%        |
|                     | celg               | Celgene Corp                                   |          | 74,028                    | 62,654                    | 168.97          | 0.00         | 0                      | 0.0        | 0.6%                | 0.4%                |
| 1,610               |                    | Johnson & Johnson                              |          | 147,460                   | 97,210                    | 91.59           | 2.64         | 4,250                  | 2.9        | 1.1%                | 0.7%                |
|                     | mck                | McKesson Corp                                  |          | 108,138                   | 103,527                   | 161.40          | 0.96         | 643                    | 0.6        | 0.8%                | 0.5%                |
| 1,290               | ocr                | Omnicare Inc                                   |          | 77,864                    | 76,183                    | 60.36           | 0.80         | 1,032                  | 1.3        | 0.6%                | 0.4%                |
|                     | shpg               | Shire Plc ADR                                  |          | 131,824                   | 69,253                    | 141.29          | 0.53         | 493                    | 0.4        | 1.0%                | 0.7%                |
|                     | jazz               | Jazz Pharmaceuticals Plc                       |          | 88,592                    | 61,427                    | 126.56          | 0.00         |                        | 0.0        | 0.7%                | 0.4%                |
| TOTAL HEAL          | IH CARE            |  |          | 977,530                   | 749,805                   |                 |              | 11,681                 | 1.2        | 7.4%                | 4.9%                |
| INDUSTRIAL          | s                  |  |          |                           |                           |                 |              |                        |            |                     |                     |
| 1,030               |                    | B/E Aerospace Inc                              |          | 89,641                    | 64,964                    | 87.03           | 0.00         | 0                      | 0.0        | 0.7%                | 0.5%                |
| 790                 |                    | Boeing Co                                      |          | 107,827                   | 56,355                    | 136.49          | 2.92         |                        | 2.1        | 0.8%                | 0.5%                |
| 440                 |                    | Canadian Pacific Railway Ltd                   |          | 66,581                    | 64,061                    | 151.32          | 1.33         | 584                    | 0.9        | 0.5%                | 0.3%                |
| 3,560               |                    | Delta Air Lines Inc                            |          | 97,793                    | 76,141                    | 27.47           | 0.24         | 854                    | 0.9        | 0.7%                | 0.5%                |
| 7,110               |                    | General Electric Co                            |          | 199,293                   | 132,851                   | 28.03           | 0.88         | 6,257                  | 3.1        | 1.5%                | 1.0%                |
| 530                 |                    | Lockheed Martin Corp                           |          | 78,790                    | 74,939                    | 148.66<br>85.86 | 5.32         |                        | 3.6        | 0.6%                | 0.4%                |
| 970<br>426          | man                | ManpowerGroup Union Pacific Corp               |          | 83,284<br>71,568          | 78,191<br>31,398          | 168.00          | 0.92<br>3.16 |                        | 1.1<br>1.9 | 0.6%<br>0.5%        | 0.4%<br>0.4%        |
| 910                 |                    | United Technologies Corp                       |          | 103,558                   | 40,911                    | 113.80          | 2.36         |                        | 2.1        | 0.5%                | 0.5%                |
| TOTAL INDU          |                    |  |          | 898,335                   | 619,811                   |                 | 2.00         | 17,208                 | 1.9        | 6.8%                |                     |
| INFORMATIO          | N TEC: 11:-:       | OCV  |          |                           |                           |                 |              |                        |            |                     |                     |
| INFORMATIO<br>510   | ON TECHNOL<br>aapl | Apple Inc                                      |          | 286,120                   | 141,864                   | 561.02          | 12.20        | 6,222                  | 2.2        | 2.2%                | 1.4%                |
| 3,290               |                    | Cisco Systems Inc                              |          | 73,795                    | 62,397                    | 22.43           | 0.68         | 2,237                  | 3.0        | 0.6%                | 0.4%                |
| 1,490               |                    | eBay Inc                                       |          | 81,749                    | 51,020                    | 54.87           | 0.00         | 2,237                  | 0.0        | 0.6%                | 0.4%                |
|                     | goog               | Google Inc Cl A                                |          | 156,899                   | 66,881                    | 1120.71         | 0.00         | 0                      | 0.0        | 1.2%                | 0.8%                |
| 1,645               |                    | Microsoft Corp                                 |          | 61,539                    | 14,124                    | 37.41           | 1.12         |                        | 3.0        | 0.5%                | 0.3%                |
| 3,470               |                    | Oracle Corp                                    |          | 132,762                   | 84,524                    | 38.26           | 0.48         | 1,666                  | 1.3        | 1.0%                | 0.7%                |
| 1,360               |                    | Qualcomm Inc                                   |          | 100,980                   | 70,690                    | 74.25           | 1.40         | 1,904                  | 1.9        | 0.8%                | 0.5%                |
| 340                 | V                  | Visa Inc                                       |          | 75,711                    | 53,571                    | 222.68          | 1.60         | 544                    | 0.7        | 0.6%                | 0.4%                |
|                     |                    |  |          |                           |                           |                 |              |                        |            |                     |                     |



# Holdings (as of 12/31/2013)

| (LINITS) TICKED  | SECURITY  | COUPON/   | MARKET   | TAX  |  | ANNUAL       | ANNUAL  | VIELD   | % ASSET  | % OF   |
|--|---|---|--|--|--|--------------|---|---|--|--|
| (UNITS) TICKER   | DESCRIPTION   | MAT DATE  | VALUE  | COST   | PRICE  | DIVIDEND     | INCOME  | TIELD   | CLASS I  | PORTFOLIO  |
| INFORMATION TECHNO   | LOGY (Continued)  |   |  |  |  |              |   |   |  |  |
| 2,180 yhoo   | Yahoo! Inc  |   | 88,159   | 61,033   | 40.44  | 0.00         | 0   | 0.0   | 0.7%   | 0.4%   |
| 1,690 nxpi TOTAL INFORMATION T   | NXP Semiconductors NV   |   | 77,622<br>1,135,337  | 71,822<br><b>677,927</b>   | 45.93  | 0.00         | 14,415  | 0.0<br><b>1.3</b>   | 0.6%<br><b>8.6%</b>  | 0.4%<br><b>5.7%</b>  |
| TOTAL INFORMATION I  | ECHNOLOGI   |   | 1,133,337  | 011,321  |  |              | 14,413  | 1.3   | 0.0 /6   | J.1 /6   |
| MATERIALS  |   |   |  |  |  |              |   |   |  |  |
| 1,070 meoh   | Methanex Corp   |   | 63,387   | 68,878   | 59.24  | 0.80         | 856   | 1.4   | 0.5%   | 0.3%   |
| 600 ppg TOTAL MATERIALS  | PPG Industries Inc  |   | 113,796<br>177,183   | 109,541<br>178,419   | 189.66   | 2.44         | 1,464<br>2,320  | 1.3<br>1.3  | 0.9%<br><b>1.3%</b>  | 0.6%<br><b>0.9%</b>  |
| TOTAL WATERIALS  |   |   | 177,103  | 170,419  |  |              | 2,320   | 1.3   | 1.3%   | 0.9%   |
| TELECOMMUNICATION  | SERVICES  |   |  |  |  |              |   |   |  |  |
| 1,960 vz   | Verizon Communications Inc  |   | 96,314   | 104,811  | 49.14  | 2.12         | 4,155   | 4.3   | 0.7%   | 0.5%   |
| TOTAL TELECOMMUNIC   | ATION SERVICES  |   | 96,314   | 104,811  |  |              | 4,155   | 4.3   | 0.7%   | 0.5%   |
| UTILITIES  |   |   |  |  |  |              |   |   |  |  |
| 2,700 wec  | Wisconsin Energy Corp   |   | 111,618  | 54,485   | 41.34  | 1.53         | 4,131   | 3.7   | 0.8%   | 0.6%   |
| TOTAL UTILITIES  |   |   | 111,618  | 54,485   |  |              | 4,131   | 3.7   | 0.8%   | 0.6%   |
| MONEY MARKET   |   |   |  |  |  |              |   |   |  |  |
| 114,582  | PNC Treasury Money Market   |   | 114,582  | 114,582  | 1.00   | 0.00         | 11  | 0.0   | 0.9%   | 0.6%   |
| ,  | Dividend Accrual  |   | 7,612  | ,  |  |              | 0   | 0.0   | 0.1%   | 0.0%   |
| TOTAL MONEY MARKET   |   |   | 122,194  | 114,582  |  | •            | 11  | 0.0   | 0.9%   | 0.6%   |
| TOTAL LARGE CAP COF  | ?F  |   | 7,063,541  | 5,079,877  |  |              | 120,444   | 1.7   | 53.5%  | 35.8%  |
| TOTAL LANGE CAL COL  | KE  |   | 7,000,041  | 3,073,077  |  |              | 120,444   | 1.,   | 33.376   | 33.070   |
| EQUITY FUNDS   |   |   |  |  |  |              |   |   |  |  |
| 12,304 iwr   | iShares Russell Midcap ETF  |   | 1,845,354  | 1,535,468  | 149.98   | 1.97         | 24,251  | 1.3   | 14.0%  | 9.3%   |
| 80,326 piuix<br>129,575 ppcix  | PNC International Equity Fund PNC Small Cap Fund  |   | 1,610,532<br>2,691,279   | 948,138<br>1,082,086   | 15.67<br>14.81   | 0.29<br>0.00 | 23,616<br>0   | 1.5<br>0.0  | 12.2%<br>20.4%   | 8.2%<br>13.6%  |
| TOTAL EQUITY FUNDS   | 1 140 Citian Cap I and  |   | 6,147,165  | 3,565,692  | 14.01  | 0.00         | 47,867  | 0.8   | 46.5%  | 31.1%  |
|  |   |   |  |  |  |              |   |   |  |  |
| TOTAL EQUITIES   |   |   | 13,210,706   | 8,645,569  |  |              | 168,311   | 1.3   | 100.0%   | 66.9%  |
| FIXED INCOME   |   |   |  |  |  |              |   |   |  |  |
| ACCET DACKED CECHD   | TIFE  |   |  |  |  |              |   |   |  |  |
| ASSET BACKED SECURI<br>25,000 65476vac3  | Nissan Auto Lease Trust Ser 2013-A Cl A3  | 0.610% Due 04-15-16   | 24,994   | 25,000   | 99.98  |              | 153   | 0.6   | 0.4%   | 0.1%   |
| 10,000 43812xac9   | Honda Auto Rec Owner Trust Ser 2013-3 C   |   | 10,034   | 9,998  | 100.34   |              | 77  | 0.6   | 0.4%   | 0.1%   |
| 20,000 89236vac4   | Toyota Auto Rec Owner Trust Ser 2013-B C  |   | 20,093   | 19,999   | 100.47   |              | 178   | 0.6   | 0.3%   | 0.1%   |
| 100,000 36159jdh1  | GE Capital CC Master Note Trust Ser 2012  | -6 CIA 1.360% Due 08-17-20  | 98,528   | 99,961   | 98.53  |              | 1,360   | 1.8   | 1.5%   | 0.5%   |
| TOTAL ASSET BACKED   | Accrued Income  |   | 79<br><b>153,727</b>   | 154,958  |  | •            | 1,768   | 1.4   | 0.0%<br><b>2.4%</b>  | 0.0%   |
| TOTAL ASSET BACKED   | SECORTIES   |   | 133,727  | 134,330  |  |              | 1,700   | 1.4   | 2.4 /0   | 0.676  |
|  |   |   |  |  |  |              |   |   |  |  |
|  |   |   |  |  |  |              |   |   |  |  |
| 20,000 976656ca4   | Wisconsin Electric Power  | 6.000% Due 04-01-14   | 20,268   | 19,961   | 101.34   |              | 1,200   | 0.6   | 0.3%   | 0.1%   |
| 20,000 976656ca4<br>10,000 478160bc7   | Johnson & Johnson   | 0.331% Due 05-15-14   | 10,002   | 10,053   | 100.02   |              | 36  | 0.2   | 0.2%   | 0.1%   |
| 20,000 976656ca4<br>10,000 478160bc7<br>15,000 89114qaa6   | Johnson & Johnson<br>Toronto-Dominion Bank  | 0.331% Due 05-15-14<br>1.375% Due 07-14-14  | 10,002<br>15,092   | 10,053<br>15,035   | 100.02<br>100.61   |              |   |   |  |  |
| 20,000 976656ca4<br>10,000 478160bc7   | Johnson & Johnson   | 0.331% Due 05-15-14   | 10,002   | 10,053   | 100.02   |              | 36<br>206   | 0.2<br>0.2  | 0.2%<br>0.2%   | 0.1%<br>0.1%   |
| 20,000 976656ca4<br>10,000 478160bc7<br>15,000 89114qaa6<br>20,000 87612eax4<br>25,000 61747wak5<br>20,000 172967fa4   | Johnson & Johnson<br>Toronto-Dominion Bank<br>Target Corp<br>Morgan Stanley<br>Citigroup Inc  | 0.331% Due 05-15-14<br>1.375% Due 07-14-14<br>0.416% Due 07-18-14<br>2.875% Due 07-28-14<br>6.010% Due 01-15-15   | 10,002<br>15,092<br>20,020<br>25,324<br>21,061   | 10,053<br>15,035<br>19,984<br>24,022<br>21,946   | 100.02<br>100.61<br>100.10<br>101.30<br>105.30   |              | 36<br>206<br>88<br>719<br>1,202   | 0.2<br>0.2<br>0.4<br>0.6<br>0.9   | 0.2%<br>0.2%<br>0.3%<br>0.4%<br>0.3%   | 0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.1%   |
| 20,000 976656ca4<br>10,000 478160bc7<br>15,000 89114qaa6<br>20,000 87612eax4<br>25,000 61747wak5<br>20,000 172967fa4<br>35,000 78008t2c7   | Johnson & Johnson<br>Toronto-Dominion Bank<br>Target Corp<br>Morgan Stanley<br>Citigroup Inc<br>Royal Bank of Canada  | 0.331% Due 05-15-14<br>1.375% Due 07-14-14<br>0.416% Due 07-18-14<br>2.875% Due 07-28-14<br>6.010% Due 01-15-15<br>1.150% Due 03-13-15  | 10,002<br>15,092<br>20,020<br>25,324<br>21,061<br>35,290   | 10,053<br>15,035<br>19,984<br>24,022<br>21,946<br>35,084   | 100.02<br>100.61<br>100.10<br>101.30<br>105.30<br>100.83   |              | 36<br>206<br>88<br>719<br>1,202<br>403  | 0.2<br>0.2<br>0.4<br>0.6<br>0.9   | 0.2%<br>0.2%<br>0.3%<br>0.4%<br>0.3%<br>0.5%   | 0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.2%   |
| 20,000 976656ca4<br>10,000 478160bc7<br>15,000 89114qaa6<br>20,000 87612eax4<br>25,000 61747wak5<br>20,000 172967fa4<br>35,000 7800812c7<br>15,000 68323abj2   | Johnson & Johnson Toronto-Dominion Bank Target Corp Morgan Stanley Citigroup Inc Royal Bank of Canada Province of Ontario Canada  | 0.331% Due 05-15-14<br>1.375% Due 07-14-14<br>0.416% Due 07-18-14<br>2.875% Due 07-28-14<br>6.010% Due 01-15-15<br>1.150% Due 03-13-15<br>0.950% Due 05-26-15   | 10,002<br>15,092<br>20,020<br>25,324<br>21,061<br>35,290<br>15,115   | 10,053<br>15,035<br>19,984<br>24,022<br>21,946<br>35,084<br>14,997   | 100.02<br>100.61<br>100.10<br>101.30<br>105.30<br>100.83<br>100.77   |              | 36<br>206<br>88<br>719<br>1,202<br>403<br>143   | 0.2<br>0.2<br>0.4<br>0.6<br>0.9<br>0.5  | 0.2%<br>0.2%<br>0.3%<br>0.4%<br>0.3%<br>0.5%   | 0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.2%<br>0.1%   |
| 20,000 976656ca4<br>10,000 478160bc7<br>15,000 89114qaa6<br>20,000 87612eax4<br>25,000 61747wak5<br>20,000 172967fa4<br>35,000 78008t2c7   | Johnson & Johnson<br>Toronto-Dominion Bank<br>Target Corp<br>Morgan Stanley<br>Citigroup Inc<br>Royal Bank of Canada  | 0.331% Due 05-15-14<br>1.375% Due 07-14-14<br>0.416% Due 07-18-14<br>2.875% Due 07-28-14<br>6.010% Due 01-15-15<br>1.150% Due 03-13-15  | 10,002<br>15,092<br>20,020<br>25,324<br>21,061<br>35,290   | 10,053<br>15,035<br>19,984<br>24,022<br>21,946<br>35,084   | 100.02<br>100.61<br>100.10<br>101.30<br>105.30<br>100.83   |              | 36<br>206<br>88<br>719<br>1,202<br>403  | 0.2<br>0.2<br>0.4<br>0.6<br>0.9   | 0.2%<br>0.2%<br>0.3%<br>0.4%<br>0.3%<br>0.5%   | 0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.2%   |
| 20,000 976656ca4<br>10,000 478160bc7<br>15,000 89114qaa6<br>20,000 87612eax4<br>25,000 61747wak5<br>20,000 172967fa4<br>35,000 7800812c7<br>15,000 68323abj2<br>30,000 06366rbb4   | Johnson & Johnson Toronto-Dominion Bank Target Corp Morgan Stanley Citigroup Inc Royal Bank of Canada Province of Ontario Canada Bank of Montreal   | 0.331% Due 05-15-14<br>1.375% Due 07-14-14<br>0.416% Due 07-18-14<br>2.875% Due 07-28-14<br>6.010% Due 01-15-15<br>1.150% Due 03-13-15<br>0.950% Due 05-26-15<br>0.713% Due 09-11-15  | 10,002<br>15,092<br>20,020<br>25,324<br>21,061<br>35,290<br>15,115<br>30,140   | 10,053<br>15,035<br>19,984<br>24,022<br>21,946<br>35,084<br>14,997<br>30,000   | 100.02<br>100.61<br>100.10<br>101.30<br>105.30<br>100.83<br>100.77<br>100.47<br>103.46<br>108.16   |              | 36<br>206<br>88<br>719<br>1,202<br>403<br>143<br>221  | 0.2<br>0.2<br>0.4<br>0.6<br>0.9<br>0.5<br>0.4<br>0.4  | 0.2%<br>0.2%<br>0.3%<br>0.4%<br>0.3%<br>0.5%<br>0.2%   | 0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.2%<br>0.1%   |
| 20,000 976656ca4<br>10,000 478160bc7<br>15,000 89114qaa6<br>20,000 87612eax4<br>25,000 61747wak5<br>20,000 172967fa4<br>35,000 78008t2c7<br>15,000 68323abj2<br>30,000 63366rbb4<br>15,000 0440ean7<br>50,000 742718bz1<br>20,000 611662bm8  | Johnson & Johnson Toronto-Dominion Bank Target Corp Morgan Stanley Citigroup Inc Royal Bank of Canada Province of Ontario Canada Bank of Montreal Ace INA Holdings Inc Procter & Gamble Co Monsanto Co  | 0.331% Due 05-15-14 1.375% Due 07-14-14 0.416% Due 07-18-14 2.875% Due 07-28-14 6.010% Due 01-15-15 1.150% Due 03-13-15 0.950% Due 05-26-15 0.713% Due 09-11-15 2.600% Due 11-23-15 4.850% Due 12-15-15 2.750% Due 04-15-16   | 10,002<br>15,092<br>20,020<br>25,324<br>21,061<br>35,290<br>15,115<br>30,140<br>15,518<br>54,079<br>20,851   | 10,053<br>15,035<br>19,984<br>24,022<br>21,946<br>35,084<br>14,997<br>30,000<br>14,986<br>57,065<br>19,957   | 100.02<br>100.61<br>100.10<br>101.30<br>105.30<br>100.83<br>100.77<br>100.47<br>103.46<br>108.16<br>104.25   |              | 36<br>206<br>88<br>719<br>1,202<br>403<br>143<br>221<br>390<br>2,425<br>550   | 0.2<br>0.4<br>0.6<br>0.9<br>0.5<br>0.4<br>0.8<br>0.6  | 0.2%<br>0.2%<br>0.3%<br>0.4%<br>0.3%<br>0.5%<br>0.2%<br>0.5%<br>0.2%<br>0.8%   | 0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.2%<br>0.1%<br>0.2%<br>0.1%<br>0.3%<br>0.1%   |
| 20,000 976656ca4<br>10,000 478160bc7<br>15,000 89114qaa6<br>20,000 87612eax4<br>25,000 61747wak5<br>20,000 172967fa4<br>35,000 78008t2c7<br>15,000 68323abj2<br>30,000 06366rbb4<br>15,000 00440ean7<br>50,000 742718bz1<br>20,000 611662bm8<br>10,000 136069fv8   | Johnson & Johnson Toronto-Dominion Bank Target Corp Morgan Stanley Citigroup Inc Royal Bank of Canada Province of Ontario Canada Bank of Montreal Ace INA Holdings Inc Procter & Gamble Co Monsanto Co Canadian Imperial Bank of Commerce   | 0.331% Due 05-15-14 1.375% Due 07-14-14 0.416% Due 07-18-14 2.875% Due 07-28-14 6.010% Due 01-15-15 1.150% Due 03-13-15 0.950% Due 05-26-15 0.713% Due 09-11-15 2.600% Due 11-23-15 4.850% Due 12-15-15 2.750% Due 04-15-16 0.766% Due 07-18-16   | 10,002<br>15,092<br>20,020<br>25,324<br>21,061<br>35,290<br>15,115<br>30,140<br>15,518<br>54,079<br>20,851<br>10,040   | 10,053<br>15,035<br>19,984<br>24,022<br>21,946<br>35,084<br>14,997<br>30,000<br>14,986<br>57,065<br>19,957<br>10,000   | 100.02<br>100.61<br>100.10<br>101.30<br>105.30<br>100.83<br>100.77<br>100.47<br>103.46<br>108.16<br>104.25<br>100.40   |              | 36<br>206<br>88<br>719<br>1,202<br>403<br>143<br>221<br>390<br>2,425<br>550<br>79   | 0.2<br>0.4<br>0.6<br>0.9<br>0.5<br>0.4<br>0.8<br>0.6<br>0.9   | 0.2%<br>0.2%<br>0.3%<br>0.4%<br>0.3%<br>0.5%<br>0.2%<br>0.5%<br>0.2%<br>0.8%<br>0.3%   | 0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.2%<br>0.1%<br>0.2%<br>0.1%<br>0.3%<br>0.1%   |
| 20,000 976656ca4 10,000 478160bc7 15,000 89114qaa6 20,000 87612eax4 25,000 61747wak5 20,000 172967fa4 35,000 7800812c7 15,000 68323abj2 30,000 06366rhb4 15,000 00440ean7 50,000 742718bz1 20,000 611662bm8 20,000 0258m0dh9   | Johnson & Johnson Toronto-Dominion Bank Target Corp Morgan Stanley Citigroup Inc Royal Bank of Canada Province of Ontario Canada Bank of Montreal Ace INA Holdings Inc Procter & Gamble Co Monsanto Co Canadian Imperial Bank of Commerce American Express Credit Corp  | 0.331% Due 05-15-14 1.375% Due 07-14-14 0.416% Due 07-18-14 2.875% Due 07-28-14 6.010% Due 01-15-15 1.150% Due 03-13-15 0.950% Due 05-26-15 0.713% Due 09-11-15 2.600% Due 11-23-15 4.850% Due 12-15-15 2.750% Due 04-15-16 0.766% Due 07-18-16 0.747% Due 07-29-16   | 10,002<br>15,092<br>20,020<br>25,324<br>21,061<br>35,290<br>15,115<br>30,140<br>15,518<br>54,079<br>20,851<br>10,040<br>20,097   | 10,053<br>15,035<br>19,984<br>24,022<br>21,946<br>35,084<br>14,997<br>30,000<br>14,986<br>57,065<br>19,957<br>10,000<br>20,000   | 100.02<br>100.61<br>100.10<br>101.30<br>105.30<br>100.83<br>100.77<br>100.47<br>103.46<br>108.16<br>104.25   |              | 36<br>206<br>88<br>719<br>1,202<br>403<br>143<br>221<br>390<br>2,425<br>550   | 0.2<br>0.4<br>0.6<br>0.9<br>0.5<br>0.4<br>0.8<br>0.6  | 0.2%<br>0.2%<br>0.3%<br>0.4%<br>0.3%<br>0.5%<br>0.2%<br>0.5%<br>0.2%<br>0.8%   | 0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.2%<br>0.1%<br>0.2%<br>0.1%<br>0.3%<br>0.1%<br>0.1%   |
| 20,000 976656ca4<br>10,000 478160bc7<br>15,000 89114qaa6<br>20,000 87612eax4<br>25,000 61747wak5<br>20,000 172967fa4<br>35,000 78008t2c7<br>15,000 68323abj2<br>30,000 06366rbb4<br>15,000 00440ean7<br>50,000 742718bz1<br>20,000 611662bm8<br>10,000 136069fv8   | Johnson & Johnson Toronto-Dominion Bank Target Corp Morgan Stanley Citigroup Inc Royal Bank of Canada Province of Ontario Canada Bank of Montreal Ace INA Holdings Inc Procter & Gamble Co Monsanto Co Canadian Imperial Bank of Commerce   | 0.331% Due 05-15-14 1.375% Due 07-14-14 0.416% Due 07-18-14 2.875% Due 07-28-14 6.010% Due 01-15-15 1.150% Due 03-13-15 0.950% Due 05-26-15 0.713% Due 09-11-15 2.600% Due 11-23-15 4.850% Due 12-15-15 2.750% Due 04-15-16 0.766% Due 07-18-16   | 10,002<br>15,092<br>20,020<br>25,324<br>21,061<br>35,290<br>15,115<br>30,140<br>15,518<br>54,079<br>20,851<br>10,040   | 10,053<br>15,035<br>19,984<br>24,022<br>21,946<br>35,084<br>14,997<br>30,000<br>14,986<br>57,065<br>19,957<br>10,000   | 100.02<br>100.61<br>100.10<br>101.30<br>105.30<br>100.83<br>100.77<br>100.47<br>103.46<br>108.16<br>104.25<br>100.40   |              | 36<br>206<br>88<br>719<br>1,202<br>403<br>143<br>221<br>390<br>2,425<br>550<br>79<br>157  | 0.2<br>0.4<br>0.6<br>0.9<br>0.5<br>0.4<br>0.8<br>0.6<br>0.9   | 0.2% 0.2% 0.3% 0.4% 0.5% 0.2% 0.5% 0.2% 0.5% 0.2% 0.3%   | 0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.2%<br>0.1%<br>0.2%<br>0.1%<br>0.3%<br>0.1%   |
| 20,000 976656ca4 10,000 478160bc7 15,000 89114qaa6 20,000 87612eax4 25,000 61747wak5 20,000 172967fa4 35,000 7800812c7 15,000 68323abj2 30,000 06366rbb4 15,000 00440ean7 50,000 742718bc1 20,000 611662bm8 10,000 136069fw8 20,000 02665waa9 20,000 191216bc3 30,000 21686cad2  | Johnson & Johnson Toronto-Dominion Bank Target Corp Morgan Stanley Citigroup Inc Royal Bank of Canada Province of Ontario Canada Bank of Montreal Ace INA Holdings Inc Procter & Gamble Co Monsanto Co Canadian Imperial Bank of Commerce American Express Credit Corp American Honda Finance Corp Coca-Cola Co Rabobank Nederland UTREC  | 0.331% Due 05-15-14 1.375% Due 07-14-14 0.416% Due 07-18-14 6.010% Due 01-15-15 1.150% Due 03-13-15 0.955% Due 05-26-15 0.713% Due 09-11-15 2.600% Due 11-23-15 4.850% Due 12-15-15 2.750% Due 04-15-16 0.766% Due 07-18-16 0.747% Due 07-29-16 0.744% Due 10-07-16 0.342% Due 11-01-16 3.375% Due 01-19-17   | 10,002<br>15,092<br>20,020<br>25,324<br>21,061<br>35,290<br>15,115<br>30,140<br>15,518<br>54,079<br>20,851<br>10,040<br>20,097<br>25,130<br>20,017<br>31,587   | 10,053<br>15,035<br>19,984<br>24,022<br>21,946<br>35,084<br>14,997<br>30,000<br>14,986<br>57,065<br>19,957<br>10,000<br>20,000<br>20,000<br>20,025<br>31,290   | 100.02<br>100.61<br>100.10<br>101.30<br>105.30<br>100.47<br>100.47<br>103.46<br>104.25<br>100.40<br>100.49<br>100.52   |              | 36<br>206<br>88<br>719<br>1,202<br>403<br>143<br>221<br>390<br>2,425<br>550<br>79<br>157<br>185<br>68<br>1,013  | 0.2<br>0.2<br>0.4<br>0.6<br>0.9<br>0.5<br>0.4<br>0.8<br>0.6<br>0.9<br>0.5<br>0.6<br>0.5<br>0.7  | 0.2% 0.2% 0.3% 0.4% 0.3% 0.5% 0.2% 0.5% 0.2% 0.8% 0.3% 0.2% 0.3% 0.2%  | 0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.2%<br>0.1%<br>0.2%<br>0.1%<br>0.1%<br>0.1%<br>0.1%<br>0.1%   |
| 20,000 976656ca4 10,000 478160bc7 15,000 878114qaa6 20,000 87612eax4 25,000 61747wak5 20,000 172967fa4 35,000 7800812c7 15,000 68323abj2 30,000 06366fnb4 15,000 00440ean7 50,000 742718bz1 20,000 611662bm8 20,000 0258m0dh9 25,000 02665waa9 20,000 191216bc3 30,000 21686cad2 55,000 78011dac8  | Johnson & Johnson Toronto-Dominion Bank Target Corp Morgan Stanley Citigroup Inc Royal Bank of Canada Province of Ontario Canada Bank of Montreal Ace INA Holdings Inc Procter & Gamble Co Monsanto Co Canadian Imperial Bank of Commerce American Express Credit Corp American Honda Finance Corp Coca-Cola Co Rabobank Nederland UTREC Royal Bank of Canada   | 0.331% Due 05-15-14 1.375% Due 07-14-14 0.416% Due 07-18-14 2.875% Due 07-28-14 6.010% Due 01-15-15 1.150% Due 03-13-15 0.950% Due 05-26-15 0.713% Due 09-11-15 2.600% Due 11-23-15 4.850% Due 12-15-15 2.750% Due 04-15-16 0.766% Due 07-18-16 0.747% Due 07-29-16 0.744% Due 10-07-16 0.342% Due 11-01-16 0.3375% Due 01-19-17 1.200% Due 09-19-17  | 10,002<br>15,092<br>20,020<br>25,324<br>21,061<br>35,290<br>15,115<br>30,140<br>15,518<br>54,079<br>20,851<br>10,040<br>20,097<br>25,130<br>20,017<br>31,587<br>54,496   | 10,053<br>15,035<br>19,984<br>24,022<br>21,946<br>35,084<br>14,997<br>30,000<br>14,986<br>57,065<br>19,957<br>10,000<br>20,000<br>25,000<br>20,025<br>31,290<br>54,995   | 100.02<br>100.61<br>100.10<br>101.30<br>105.30<br>100.83<br>100.77<br>100.47<br>103.46<br>104.25<br>100.40<br>100.49<br>100.52<br>100.08   |              | 36<br>206<br>88<br>719<br>1,202<br>403<br>143<br>221<br>390<br>2,425<br>550<br>79<br>157<br>185<br>68<br>1,013  | 0.2<br>0.2<br>0.4<br>0.6<br>0.9<br>0.5<br>0.4<br>0.8<br>0.6<br>0.9<br>0.5<br>0.6<br>0.7<br>1.6  | 0.2% 0.2% 0.3% 0.4% 0.3% 0.5% 0.2% 0.8% 0.3% 0.2% 0.3% 0.2% 0.3% 0.4% 0.3% 0.5%  | 0.1% 0.19% 0.19% 0.19% 0.19% 0.29% 0.19% 0.29% 0.11% 0.39% 0.11% 0.11% 0.11% 0.19% 0.19% 0.39%   |
| 20,000 976656ca4 10,000 478160bc7 15,000 89114qaa6 20,000 87612eax4 25,000 61747wak5 20,000 172967fa4 35,000 68323abj2 30,000 03466rbb4 15,000 00440ean7 50,000 742718bz1 20,000 611662bm8 10,000 136069fw8 20,000 0258m0dh9 25,000 026665waa9 20,000 191216bc3 30,000 21686cadz 55,000 78011dac8 15,000 14916rab0   | Johnson & Johnson Toronto-Dominion Bank Target Corp Morgan Stanley Citigroup Inc Royal Bank of Canada Province of Ontario Canada Bank of Montreal Ace IINA Holdings Inc Procter & Gamble Co Monsanto Co Canadian Imperial Bank of Commerce American Express Credit Corp American Honda Finance Corp Coca-Cola Co Rabobank Nederland UTREC Royal Bank of Canada Catholic Health Initiatives  | 0.331% Due 05-15-14 1.375% Due 07-14-14 0.416% Due 07-18-14 2.875% Due 07-28-14 6.010% Due 01-15-15 1.150% Due 03-13-15 0.950% Due 05-26-15 0.713% Due 09-11-15 2.600% Due 11-23-15 4.850% Due 12-15-15 2.750% Due 04-15-16 0.766% Due 07-18-16 0.747% Due 07-29-16 0.744% Due 10-07-16 0.342% Due 11-01-16 3.375% Due 01-19-17 1.200% Due 09-19-17 1.600% Due 09-19-17   | 10,002<br>15,092<br>20,020<br>25,324<br>21,061<br>35,290<br>15,115<br>30,140<br>15,518<br>54,079<br>20,851<br>10,040<br>20,097<br>25,130<br>20,017<br>31,587<br>54,496<br>14,539   | 10,053<br>15,035<br>19,984<br>24,022<br>21,946<br>35,084<br>14,997<br>30,000<br>14,986<br>57,085<br>19,957<br>10,000<br>20,000<br>25,000<br>20,025<br>31,290<br>54,995   | 100.02<br>100.61<br>100.10<br>101.30<br>105.30<br>100.83<br>100.77<br>100.47<br>103.46<br>104.25<br>100.40<br>100.49<br>100.52<br>100.08<br>105.20<br>99.08<br>96.93   |              | 36<br>206<br>88<br>719<br>1,202<br>403<br>143<br>221<br>390<br>2,425<br>550<br>79<br>157<br>185<br>68<br>1,013<br>660<br>240  | 0.2<br>0.2<br>0.4<br>0.6<br>0.9<br>0.5<br>0.4<br>0.8<br>0.6<br>0.9<br>0.5<br>0.6<br>0.5<br>0.1<br>0.5   | 0.2% 0.2% 0.3% 0.4% 0.3% 0.5% 0.2% 0.8% 0.3% 0.2% 0.8% 0.3% 0.2% 0.8% 0.3%   | 0.1% 0.1% 0.1% 0.19% 0.19% 0.29% 0.19% 0.29% 0.19% 0.29% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19%   |
| 20,000 976656ca4 10,000 478160bc7 15,000 89114qaa6 20,000 87612eax4 25,000 61747wak5 20,000 172967fa4 35,000 7800812c7 15,000 63323abj2 30,000 06366fhb4 15,000 00440ean7 50,000 742718bz1 20,000 616662bm8 10,000 136069fw8 20,000 0258m0dh9 25,000 02665waa9 20,000 191216bc3 30,000 21686cad2 55,000 78011dac8 15,000 14916rab0 20,000 166764aa8  | Johnson & Johnson Toronto-Dominion Bank Target Corp Morgan Stanley Citigroup Inc Royal Bank of Canada Province of Ontario Canada Bank of Montreal Ace INA Holdings Inc Procter & Gamble Co Monsanto Co Canadian Imperial Bank of Commerce American Express Credit Corp American Honda Finance Corp Coca-Cola Co Rabobank Nederland UTREC Royal Bank of Canada Catholic Health Initiatives Chevron Corp  | 0.331% Due 05-15-14 1.375% Due 07-14-14 0.416% Due 07-18-14 2.875% Due 07-28-14 6.010% Due 01-15-15 1.150% Due 03-13-15 0.950% Due 05-26-15 0.713% Due 09-11-15 2.600% Due 11-23-15 4.850% Due 12-15-15 2.750% Due 04-15-16 0.746% Due 07-18-16 0.747% Due 07-29-16 0.744% Due 10-07-16 0.342% Due 11-01-16 3.375% Due 01-19-17 1.200% Due 01-19-17 1.600% Due 11-01-17 1.104% Due 12-05-17   | 10,002<br>15,092<br>20,020<br>25,324<br>21,061<br>35,290<br>15,115<br>30,140<br>15,518<br>54,079<br>20,851<br>10,040<br>20,097<br>25,130<br>20,017<br>31,587<br>54,496<br>14,539<br>19,560   | 10,053<br>15,035<br>19,984<br>24,022<br>21,946<br>35,084<br>14,997<br>30,000<br>14,986<br>57,065<br>19,957<br>10,000<br>20,000<br>25,000<br>20,025<br>31,290<br>54,995<br>14,996<br>20,000   | 100.02<br>100.61<br>100.10<br>101.30<br>105.30<br>100.83<br>100.77<br>100.47<br>103.46<br>104.25<br>100.40<br>100.49<br>100.52<br>100.08<br>105.29<br>99.08<br>96.93<br>97.80  |              | 36<br>206<br>88<br>719<br>1,202<br>403<br>143<br>221<br>390<br>2,425<br>550<br>79<br>157<br>185<br>68<br>1,013<br>660<br>240<br>221   | 0.2<br>0.2<br>0.4<br>0.6<br>0.9<br>0.5<br>0.4<br>0.4<br>0.8<br>0.6<br>0.5<br>0.6<br>0.5<br>0.6<br>0.5<br>2.4  | 0.2% 0.2% 0.3% 0.4% 0.3% 0.5% 0.2% 0.5% 0.2% 0.8% 0.3% 0.2% 0.3% 0.4% 0.3% 0.5% 0.3% 0.4% 0.3%   | 0.1% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19%   |
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| 20,000 976656ca4 10,000 478160bc7 15,000 89114qaa6 20,000 87612eax4 25,000 61747wak5 20,000 172967fa4 35,000 68323abj2 30,000 68323abj2 30,000 6366fbb4 15,000 00440ean7 50,000 742718bz1 20,000 611662bm8 10,000 136069fw8 20,000 0258m0dh9 25,000 02665waa9 20,000 191216bc3 30,000 21686cad2 55,000 78011dac8 15,000 14916rab0 20,000 166764aa8 25,000 369604bc6 15,000 949746nx5 20,000 25468pcb0 25,000 064159be5 10,000 26442cac8 25,000 911312ah9 10,000 693304al1 25,000 585055ba3 25,000 254422eqr3   | Johnson & Johnson Toronto-Dominion Bank Target Corp Morgan Stanley Citigroup Inc Royal Bank of Canada Province of Ontario Canada Bank of Montreal Ace INA Holdings Inc Procter & Gamble Co Monsanto Co Canadian Imperial Bank of Commerce American Express Credit Corp American Honda Finance Corp Coca-Cola Co Rabobank Nederland UTREC Royal Bank of Canada Catholic Health Initiatives Chevon Corp General Electric Company Wells Fargo & Co Walt Disney Co Bank of Nova Scotia Duke Energy Carolinas United Parcel Service Inc Peco Energy Co Medtronic Inc John Deere Capital Corp   | 0.331% Due 05-15-14 1.375% Due 07-14-14 0.416% Due 07-14-14 6.010% Due 07-18-14 6.010% Due 03-13-15 0.950% Due 05-26-15 0.713% Due 09-11-15 2.600% Due 11-23-15 4.850% Due 12-15-15 2.750% Due 04-15-16 0.766% Due 07-18-16 0.747% Due 04-15-16 0.747% Due 10-07-16 0.744% Due 10-07-16 0.342% Due 11-01-17 1.200% Due 09-19-17 1.200% Due 09-19-17 1.600% Due 01-10-17 1.104% Due 12-05-17 5.250% Due 12-06-17 5.625% Due 12-11-17 5.875% Due 12-18-17 5.375% Due 01-15-18 5.500% Due 01-15-18 5.500% Due 01-15-18 5.500% Due 01-15-18 5.500% Due 01-15-18 5.550% Due 01-15-18 5.550% Due 01-15-18 5.550% Due 01-01-18   | 10,002<br>15,092<br>20,020<br>25,324<br>21,061<br>35,290<br>15,115<br>30,140<br>15,518<br>54,079<br>20,851<br>10,040<br>20,097<br>25,130<br>20,017<br>31,587<br>54,496<br>14,539<br>19,560<br>28,299<br>17,193<br>23,246<br>24,534<br>11,305<br>28,598<br>11,345<br>24,545<br>24,545<br>24,545<br>24,545<br>24,545<br>24,545   | 10,053<br>15,035<br>19,984<br>24,022<br>21,946<br>35,084<br>14,997<br>30,000<br>20,000<br>20,000<br>20,000<br>20,000<br>20,000<br>31,290<br>54,995<br>14,996<br>20,000<br>29,285<br>17,391<br>24,573<br>24,573<br>24,972<br>9,966<br>28,283<br>9,983<br>24,803<br>24,803<br>24,803<br>24,803<br>24,803<br>24,803<br>24,803                               | 100.02<br>100.61<br>100.10<br>101.30<br>105.30<br>100.83<br>100.77<br>100.47<br>103.46<br>104.25<br>100.49<br>100.52<br>100.08<br>96.93<br>97.80<br>97.80<br>113.19<br>114.62<br>116.23<br>98.13<br>113.05<br>114.39<br>113.45<br>98.17<br>113.29  |              | 36 206 88 719 1,202 403 143 221 390 2,425 550 68 1,013 660 240 221 1,313 844 1,75 344 1,338 143 1,338   | 0.2 0.2 0.2 0.4 0.4 0.8 0.6 0.9 0.5 0.6 0.5 0.7 1.6 1.5 2.4 1.7 1.8 1.8 1.8 2.0 1.8 2.1 1.8 2.1   | 0.2% 0.2% 0.3% 0.4% 0.39 0.5% 0.29 0.8% 0.39 0.4% 0.38 0.4% 0.38 0.4% 0.29 0.4% 0.4% 0.4% 0.4%   | 0.1% 0.19% 0.11% 0.19% 0.19% 0.19% 0.29% 0.11% 0.39% 0.11% 0.19%   |
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36<br>206<br>88<br>719<br>1,202<br>403<br>143<br>221<br>390<br>2,425<br>550<br>79<br>157<br>185<br>68<br>1,013<br>660<br>240<br>221<br>1,313<br>844<br>1,175<br>334<br>525<br>1,376<br>535<br>344<br>1,331<br>810<br>2,210<br>1,331<br>845<br>1,331<br>846<br>1,331<br>847<br>1,331<br>847<br>1,331<br>847<br>1,331<br>847<br>1,331<br>1,331<br>847<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1,331<br>1, 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Electric Company Wells Fargo & Co Walt Disney Co Bank of Nova Scotia Duke Energy Carolinas United Parcel Service Inc Peco Energy Co Medtronic Inc John Deere Capital Corp Merrill Lynch & Co Inc Virginia Electric and Power Co BP Capital Markets Plc Georgia Power Co Johnson & Johnson Province of Ontario Canada Westpac Banking Corp   | 0.331% Due 05-15-14 1.375% Due 07-14-14 0.416% Due 07-18-14 6.010% Due 07-18-14 6.010% Due 03-13-15 0.950% Due 05-26-15 0.713% Due 09-11-15 2.600% Due 11-23-15 4.850% Due 07-18-16 0.766% Due 07-18-16 0.747% Due 07-29-16 0.744% Due 10-07-16 0.342% Due 11-01-17 1.200% Due 01-19-17 1.600% Due 11-01-17 1.600% Due 11-01-17 5.625% Due 12-05-17 5.625% Due 12-11-17 5.875% Due 12-18-17 5.850% Due 01-15-18 5.550% Due 04-03-18 6.875% Due 04-25-18 5.400% Due 04-23-18 5.400% Due 06-01-18 5.400% Due 06-01-18 5.150% Due 06-01-18   | 10,002<br>15,092<br>20,020<br>25,324<br>21,061<br>35,290<br>15,115<br>30,140<br>15,518<br>54,079<br>20,851<br>10,040<br>20,097<br>25,130<br>20,017<br>31,587<br>54,496<br>28,299<br>17,193<br>23,246<br>24,534<br>11,305<br>28,598<br>11,345<br>24,541<br>28,323<br>17,736<br>17,025<br>19,411<br>22,554<br>51,206<br>20,992<br>30,109<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20,806<br>20 | 10,053<br>15,035<br>19,984<br>24,022<br>21,946<br>35,084<br>14,997<br>30,000<br>14,986<br>57,065<br>19,957<br>10,000<br>20,000<br>20,002<br>31,290<br>54,995<br>14,996<br>20,000<br>29,285<br>17,391<br>24,573<br>24,972<br>9,966<br>28,283<br>9,983<br>24,803<br>24,803<br>24,924<br>16,275<br>16,704<br>19,944<br>22,066<br>51,646<br>21,110<br>30,021 | 100.02<br>100.61<br>100.10<br>101.30<br>105.30<br>100.47<br>100.47<br>100.49<br>100.52<br>100.08<br>105.29<br>99.08<br>96.93<br>97.80<br>113.19<br>114.62<br>116.23<br>98.13<br>113.05<br>114.39<br>113.29<br>113.29<br>113.29<br>113.29<br>113.29<br>113.29<br>113.29<br>113.29<br>113.29<br>113.29<br>113.29<br>113.29   |              | 36<br>206<br>88<br>719<br>1,202<br>403<br>143<br>221<br>390<br>2,425<br>550<br>79<br>157<br>188<br>680<br>240<br>221<br>1,313<br>844<br>1,175<br>535<br>1,375<br>534<br>1,031<br>810<br>20<br>1,338<br>1,031<br>810<br>1,031<br>810<br>1,031<br>810<br>1,031<br>810<br>1,031<br>810<br>1,031<br>810<br>1,031<br>810<br>810<br>810<br>810<br>810<br>810<br>810<br>810<br>810<br>81   | 0.2 0.2 0.2 0.4 0.4 0.8 0.6 0.9 0.5 0.6 0.5 0.6 0.5 0.6 0.5 0.6 0.5 0.6 0.5 0.6 0.5 0.6 0.5 0.6 0.5 0.6 0.5 0.6 0.5 0.6 0.5 0.6 0.5 0.6 0.5 0.6 0.5 0.6 0.5 0.5 0.6 0.5 0.5 0.6 0.5 0.5 0.5 0.6 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 | 0.2% 0.2% 0.3% 0.4% 0.39 0.5% 0.2% 0.8% 0.38 0.2% 0.3% 0.4% 0.3% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.3% 0.3% 0.3% 0.3% 0.3% 0.3% 0.3% | 0.1% 0.1% 0.1% 0.1% 0.2% 0.1% 0.3% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1  |
| 20,000 976656ca4 10,000 478160bc7 15,000 89114qaa6 20,000 87612eax4 25,000 61747wak5 20,000 172967fa4 35,000 68323abj2 30,000 6366fhb4 15,000 00440ean7 50,000 742718bz1 20,000 611662bm8 10,000 136069h8 20,000 0258m0dh9 25,000 02665waa9 20,000 191216bc3 30,000 21686cad2 55,000 78011dac8 25,000 369604bc6 15,000 369604bc6 15,000 36964bc6 15,000 949746nx5 20,000 25468pcb0 25,000 064159be5 10,000 26442cac8 25,000 3691312ah9 10,000 693304al1 25,000 58055ba3 25,000 949146nx5 25,000 949746nx5 20,000 55565qce6 20,000 075565qce6 20,000 07514pt9   | Johnson & Johnson Toronto-Dominion Bank Target Corp Morgan Stanley Citigroup Inc Royal Bank of Canada Province of Ontario Canada Bank of Montreal Ace INA Holdings Inc Procter & Gamble Co Monsanto Co Canadian Imperial Bank of Commerce American Express Credit Corp American Honda Finance Corp Coca-Cola Co Rabobank Nederland UTREC Royal Bank of Canada Catholic Health Initiatives Chevron Corp General Electric Company Wells Fargo & Co Walt Disney Co Bank of Nova Scotia Duke Energy Carolinas United Parcel Service Inc Peco Energy Co Medtronic Inc John Deere Capital Corp Merrill Lynch & Co Inc Virginia Electric and Power Co BP Capital Markets Plc Georgia Power Co Johnson & Johnson Province of Ontario Canada Westpac Banking Corp Boeing Capital Corp BNP Paribas SA | 0.331% Due 05-15-14 1.375% Due 07-14-14 0.416% Due 07-18-14 0.416% Due 07-18-14 6.010% Due 01-15-15 1.150% Due 03-13-15 0.950% Due 05-26-15 0.713% Due 09-11-15 2.600% Due 11-23-15 4.850% Due 12-15-15 2.750% Due 04-15-16 0.766% Due 07-18-16 0.747% Due 07-29-16 0.744% Due 10-07-16 0.342% Due 11-01-16 3.375% Due 01-19-17 1.200% Due 09-19-17 1.600% Due 11-01-17 1.104% Due 12-05-17 5.250% Due 12-06-17 5.875% Due 12-18-17 5.250% Due 12-18-17 5.250% Due 12-18-17 5.250% Due 12-18-17 5.250% Due 01-15-18 5.500% Due 01-15-18 5.500% Due 01-15-18 5.500% Due 04-03-18 1.375% Due 04-03-18 1.375% Due 04-03-18 5.350% Due 04-03-18 5.450% Due 04-18 5.450% Due 04-18 5.550% Due 04-03-18 5.450% Due 05-10-18 5.450% Due 06-01-18 5.450% Due 06-01-18 5.450% Due 07-15-18 3.000% Due 07-15-18 3.000% Due 07-15-18 3.000% Due 07-15-18 2.2500% Due 07-15-18 2.2500% Due 07-30-18 | 10,002<br>15,092<br>20,020<br>25,324<br>21,061<br>35,290<br>15,115<br>30,140<br>15,518<br>54,079<br>20,851<br>10,040<br>20,097<br>25,130<br>20,017<br>31,587<br>54,496<br>14,539<br>19,560<br>28,299<br>17,193<br>23,246<br>24,534<br>11,305<br>28,598<br>11,345<br>24,541<br>12,545<br>17,736<br>17,025<br>19,411<br>122,554<br>51,206<br>20,992<br>20,902<br>20,902<br>20,902<br>20,903  | 10,053<br>15,035<br>19,984<br>24,022<br>21,946<br>35,084<br>14,997<br>30,000<br>20,000<br>25,000<br>20,025<br>31,290<br>54,995<br>14,996<br>20,000<br>29,285<br>17,991<br>24,573<br>24,972<br>9,966<br>28,283<br>9,983<br>24,803<br>24,924<br>16,275<br>16,704<br>19,944<br>22,066<br>51,646<br>21,110<br>30,021<br>19,954                               | 100.02<br>100.61<br>100.10<br>101.30<br>105.30<br>100.83<br>100.77<br>100.47<br>103.46<br>104.25<br>100.40<br>100.52<br>100.08<br>105.29<br>99.08<br>96.93<br>97.80<br>113.19<br>114.62<br>116.23<br>98.13<br>113.05<br>114.39<br>98.17<br>113.29<br>118.24<br>113.50<br>97.06<br>112.77<br>113.79<br>104.96<br>100.36<br>112.77<br>113.79   |              | 36<br>206<br>88<br>719<br>1,202<br>403<br>143<br>221<br>390<br>2,425<br>550<br>79<br>157<br>185<br>68<br>1,013<br>660<br>240<br>221<br>1,313<br>844<br>1,175<br>535<br>344<br>1,338<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031<br>1,031              | 0.2 0.2 0.2 0.4 0.6 0.9 0.5 0.6 0.5 0.7 1.6 1.5 1.8 1.8 1.8 1.9 1.9 1.8 2.0 1.6 2.2 2.2 2.3 2.3 2.3 2.3 2.3 2.0 2.3 3.5 0.2 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5   | 0.2% 0.2% 0.3% 0.4% 0.3% 0.5% 0.2% 0.8% 0.3% 0.4% 0.3% 0.4% 0.3% 0.4% 0.3% 0.4% 0.2% 0.4% 0.3% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.2% 0.4% 0.3% 0.3% 0.3% 0.3% 0.3% 0.3% 0.3% 0.3       | 0.1% 0.1% 0.1% 0.1% 0.1% 0.2% 0.1% 0.3% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1   |



# Holdings (as of 12/31/2013)

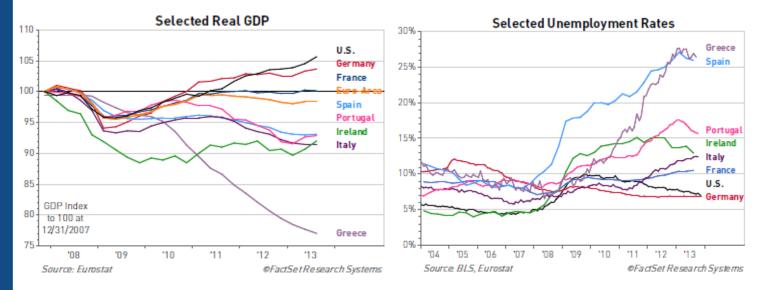
| (UNITS)   | TICKER   | SECURITY<br>DESCRIPTION  | COUPON/<br>MAT DATE  | MARKET<br>VALUE  | TAX<br>COST   |  | ANNUAL<br>DIVIDEND | ANNUAL INCOME  | YIELD   | % ASSET<br>CLASS   | % OF<br>PORTFOI   |
|---|--|--|--|--|---|--|--------------------|--|---|--|---|
| CODBOBAT  |  |  |  |  |   |  |                    |  |   |  |   |
|   | E BONDS (Co<br>) 58013meg5   | McDonald's Corp  | 5.000% Due 02-01-19  | 33,805   | 33,583  | 112.68   |                    | 1,500  | 2.3   | 0.5%   | 0.2   |
|   | ) 59156rat5  | MetLife Inc  | 7.717% Due 02-15-19  | 24,790   | 24,700  | 123.95   |                    | 1,543  | 2.7   | 0.4%   | 0.1   |
|   | 05531fab9  | BB&T Corp  | 6.850% Due 04-30-19  | 24,050   | 24,791  | 120.25   |                    | 1,370  | 2.7   | 0.4%   | 0.1   |
| 15,000  | 65334hak8  | Nexen Inc  | 6.200% Due 07-30-19  | 17,292   | 18,673  | 115.28   |                    | 930  | 3.2   | 0.3%   | 0.1   |
| 20,000  | 36962g4j0  | General Electric Capital Corp  | 5.500% Due 01-08-20  | 22,903   | 21,652  | 114.52   |                    | 1,100  | 2.9   | 0.4%   | 0.1   |
| 20,000  | ) 17275rah5  | Cisco Systems Inc  | 4.450% Due 01-15-20  | 21,813   | 23,019  | 109.07   |                    | 890  | 2.8   | 0.3%   | 0.1   |
| 25,000  | 20825cau8  | ConocoPhillips   | 6.000% Due 01-15-20  | 29,328   | 29,794  | 117.31   |                    | 1,500  | 2.9   | 0.5%   | 0.1   |
| 15,000  | 03523tav0  | Anheuser-Busch InBev Worldwide Inc   | 5.000% Due 04-15-20  | 16,976   | 16,977  | 113.17   |                    | 750  | 2.7   | 0.3%   | 0.1   |
| 25,000  | 268648aq5  | EMC Corp   | 2.650% Due 06-01-20  | 24,485   | 24,909  | 97.94  |                    | 663  | 3.0   | 0.4%   | 0.1   |
| 35,000  | 931142cu5  | Wal-Mart Stores Inc  | 3.625% Due 07-08-20  | 36,675   | 38,042  | 104.79   |                    | 1,269  | 2.8   | 0.6%   | 0.2   |
| 10,000  | 263901ac4  | Duke Energy Indiana Inc  | 3.750% Due 07-15-20  | 10,366   | 10,901  | 103.66   |                    | 375  | 3.1   | 0.2%   | 0.1   |
| 35,000  | 594918ah7  | Microsoft Corp   | 3.000% Due 10-01-20  | 35,673   | 34,698  | 101.92   |                    | 1,050  | 2.7   | 0.6%   | 0.2   |
| 15,000  | 58933yaa3  | Merck & Co Inc   | 3.875% Due 01-15-21  | 15,821   | 17,000  | 105.47   |                    | 581  | 3.0   | 0.2%   | 0.1   |
| 30,000  | 828807cf2  | Simon Property Group LP  | 4.375% Due 03-01-21  | 31,720   | 33,059  | 105.73   |                    | 1,313  | 3.5   | 0.5%   | 0.2   |
| 15,000  | 80105nag0  | Sanofi-Aventis   | 4.000% Due 03-29-21  | 15,714   | 15,102  | 104.76   |                    | 600  | 3.3   | 0.2%   | 0.1   |
| 20,000  | 437076aw2  | Home Depot Inc   | 4.400% Due 04-01-21  | 21,599   | 22,619  | 108.00   |                    | 880  | 3.1   | 0.3%   | 0.1   |
| 25,000  | ) 92343vax2  | Verizon Communications Inc   | 4.600% Due 04-01-21  | 26,408   | 28,818  | 105.63   |                    | 1,150  | 3.7   | 0.4%   | 0.1   |
| 20,000  | 404280ak5  | HSBC Holdings Plc  | 5.100% Due 04-05-21  | 22,229   | 21,112  | 111.15   |                    | 1,020  | 3.4   | 0.3%   | 0.1   |
| 40,000  | 46625hhz6  | JPMorgan Chase & Co  | 4.625% Due 05-10-21  | 43,120   | 45,404  | 107.80   |                    | 1,850  | 3.4   | 0.7%   | 0.2   |
| 40,000  | 00206rax0  | AT&T Inc   | 4.450% Due 05-15-21  | 42,113   | 44,586  | 105.28   |                    | 1,780  | 3.6   | 0.7%   | 0.2   |
| 30,000  | 38259pab8  | Google Inc   | 3.625% Due 05-19-21  | 31,281   | 33,118  | 104.27   |                    | 1,088  | 3.0   | 0.5%   | 0.2   |
| 25,000  | 149123bv2  | Caterpillar Inc  | 3.900% Due 05-27-21  | 25,968   | 26,025  | 103.87   |                    | 975  | 3.3   | 0.4%   | 0.1   |
| 25,000  | 695114cm8  | PacifiCorp   | 3.850% Due 06-15-21  | 25,892   | 27,753  | 103.57   |                    | 963  | 3.3   | 0.4%   | 0.1   |
|   | 084670bc1  | Berkshire Hathaway Inc   | 3.750% Due 08-15-21  | 25,776   | 25,836  | 103.10   |                    | 938  | 3.3   | 0.4%   | 0.1   |
|   | 89233p5f9  | Toyota Motor Credit Corp   | 3.400% Due 09-15-21  | 20,304   | 20,082  | 101.52   |                    | 680  | 3.2   | 0.3%   | 0.1   |
|   | 06406hby4  | Bank of New York Mellon  | 3.550% Due 09-23-21  | 30,694   | 31,983  | 102.31   |                    | 1,065  | 3.2   | 0.5%   | 0.2   |
|   | 458140aj9  | Intel Corp   | 3.300% Due 10-01-21  | 29,805   | 30,508  | 99.35  |                    | 990  | 3.4   | 0.5%   | 0.2   |
|   | 713448by3  | PepsiCo Inc  | 2.750% Due 03-05-22  | 33,254   | 34,820  | 95.01  |                    | 963  | 3.5   | 0.5%   | 0.2   |
|   | 05565qbz0  | BP Capital Markets Plc   | 3.245% Due 05-06-22  | 9,693  | 9,705   | 96.93  |                    | 325  | 3.7   | 0.1%   | 0.0   |
|   | 377373ad7  | GlaxoSmithKline Capital Inc  | 2.850% Due 05-08-22  | 23,579   | 24,679  | 94.32  |                    | 713  | 3.6   | 0.4%   | 0.1   |
|   | 278642ae3  | eBay Inc   | 2.600% Due 07-15-22  | 22,993   | 24,397  | 91.97  |                    | 650  | 3.7   | 0.4%   | 0.1   |
|   | 91159jaa4  | US Bancorp   | 2.950% Due 07-15-22  | 23,228   | 24,622  | 92.91  |                    | 738  | 3.9   | 0.4%   | 0.1   |
|   | ) 665859an4  | Northern Trust Corp  | 2.375% Due 08-02-22  | 13,858   | 14,958  | 92.39  |                    | 356  | 3.4   | 0.2%   | 0.1   |
|   | 071813bf5  | Baxter International Inc   | 2.400% Due 08-15-22  | 18,130   | 19,203  | 90.65  |                    | 480  | 3.7   | 0.3%   | 0.1   |
|   | 207597ef8  | Connecticut Light & Power  | 2.500% Due 01-15-23  | 18,279   | 19,870  | 91.39  |                    | 500  | 3.7   | 0.3%   | 0.1   |
|   | 037833ak6  | Apple Inc  | 2.400% Due 05-03-23  | 62,945   | 68,535  | 89.92  |                    | 1,680  | 3.7   | 1.0%   | 0.3   |
|   | 341081fj1  | Florida Power & Light Co   | 2.750% Due 06-01-23  | 23,400   | 23,933  | 93.60  |                    | 688  | 3.6   | 0.4%   | 0.1   |
|   | 842400fy4  | Southern California Edison Co  | 3.500% Due 10-01-23  | 29,402   | 30,138  | 98.01  |                    | 1,050  | 3.8   | 0.5%   | 0.1   |
| 30,000  | 042400Iy4  | Accrued Income   | 3.300 % Due 10-01-23   | 17,714   | 30,130  | 30.01  |                    | 1,000  | 5.0   | 0.3%   | 0.1   |
| OTAL COR  | PORATE BO  |  |  | 1,982,785  | 1,991,091   |  |                    | 65,560   | 2.3   | 30.6%  | 10.0  |
| 0 17 LZ 0 0 1.  |  |  |  | .,002,.00  | .,00.,00.   |  |                    | 00,000   |   | 00.070   |   |
| J.S. AGENC  | IES<br>3133xvrk9   | Federal Home Loan Bank   | 4.125% Due 12-13-19  | 27,432   | 27,620  | 109.73   |                    | 1,031  | 2.4   | 0.4%   | 0.1   |
| 20,000  | OTOOXVIKO  | Accrued Income   | 4.120% Duc 12 10 10  | 52   | 21,020  | 100.70   |                    | 1,001  | 2.4   | 0.0%   | 0.0   |
|   | ACENCIES   |  |  | 27,484   | 27,620  |  |                    | 4 004  | - 1   | 0.4%   | 0.1   |
| OTAL U.S.   | AGENCIES   |  |  | _,,  | ,   |  |                    | 1,031  | 2.4   | 0.4%   | •   |
| OTAL U.S.   |  | CURITIES   |  |  | ,,  |  |                    | 1,031  | 2.4   | 0.4%   |   |
| IORTGAGE  | BACKED SE  |  | 3.500% Due 08-01-26  | ·  | ŕ   | 104.63   |                    | ŕ  |   |  |   |
| IORTGAGE<br>34,248  | BACKED SE<br>3 3138eguc6   | FNMA 15yr Pool #AL0578   | 3.500% Due 08-01-26<br>3.000% Due 10-01-27   | 35,834   | 36,479  | 104.63<br>102.17   |                    | 1,199  | 2.2   | 0.6%   | 0.2   |
| 1ORTGAGE<br>34,248<br>63,388  | E BACKED SE<br>3 3138eguc6<br>3 31417dck7  | FNMA 15yr Pool #AL0578<br>FNMA 15 yr Pool #AB6373  | 3.000% Due 10-01-27  | 35,834<br>64,764   | 36,479<br>67,194  | 102.17   |                    | 1,199<br>1,902   | 2.2<br>2.5  | 0.6%<br>1.0%   | 0.2<br>0.3  |
| 34,248<br>63,388<br>111,101   | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9   | FNMA 15yr Pool #AL0578<br>FNMA 15 yr Pool #AB6373<br>FNMA 30yr Pool #AB2077  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41   | 35,834<br>64,764<br>114,653  | 36,479<br>67,194<br>109,687   | 102.17<br>103.20   |                    | 1,199<br>1,902<br>4,444  | 2.2<br>2.5<br>3.4   | 0.6%<br>1.0%<br>1.8%   | 0.2<br>0.3<br>0.6   |
| 34,248<br>63,388<br>111,101<br>48,648   | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4  | FNMA 15yr Pool #AL0578<br>FNMA 15 yr Pool #AB6373<br>FNMA 30yr Pool #AB2077<br>FNMA 30yr Pool #AH3765  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 01-01-41  | 35,834<br>64,764<br>114,653<br>50,111  | 36,479<br>67,194<br>109,687<br>52,107   | 102.17<br>103.20<br>103.01   |                    | 1,199<br>1,902<br>4,444<br>1,946   | 2.2<br>2.5<br>3.4<br>3.4  | 0.6%<br>1.0%<br>1.8%<br>0.8%   | 0.2<br>0.3<br>0.6<br>0.3  |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,790   | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>0 31416xq52   | FNMA 15yr Pool #AL0578<br>FNMA 15 yr Pool #AB6373<br>FNMA 30yr Pool #AB2077<br>FNMA 30yr Pool #AH3765<br>FNMA 30yr Pool #AB2275  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 01-01-41<br>4.500% Due 02-01-41   | 35,834<br>64,764<br>114,653<br>50,111<br>32,706  | 36,479<br>67,194<br>109,687<br>52,107<br>31,526   | 102.17<br>103.20<br>103.01<br>106.22   |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386  | 2.2<br>2.5<br>3.4<br>3.4<br>3.3   | 0.6%<br>1.0%<br>1.8%<br>0.8%<br>0.5%   | 0.2<br>0.3<br>0.6<br>0.3<br>0.2   |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,790<br>61,961   | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>0 31416xq52<br>1 31418adh8  | FNMA 15yr Pool #AL0578<br>FNMA 15 yr Pool #AB6373<br>FNMA 30yr Pool #AB2077<br>FNMA 30yr Pool #AH3765<br>FNMA 30yr Pool #AB2275<br>FNMA 30yr Pool #MA1003  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 01-01-41<br>4.500% Due 02-01-41<br>3.500% Due 03-01-42  | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614  | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055   | 102.17<br>103.20<br>103.01<br>106.22<br>99.44  |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386<br>2,169   | 2.2<br>2.5<br>3.4<br>3.4<br>3.3<br>3.6  | 0.6%<br>1.0%<br>1.8%<br>0.8%<br>0.5%<br>1.0%   | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.3  |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,790<br>61,961   | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>0 31416xq52   | FNMA 15yr Pool #AL0578<br>FNMA 15 yr Pool #AB6373<br>FNMA 30yr Pool #AB2077<br>FNMA 30yr Pool #AH3765<br>FNMA 30yr Pool #AB2275<br>FNMA 30yr Pool #MA1003<br>FNMA 30yr Pool #AQ4804  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 01-01-41<br>4.500% Due 02-01-41   | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094  | 36,479<br>67,194<br>109,687<br>52,107<br>31,526   | 102.17<br>103.20<br>103.01<br>106.22   |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386  | 2.2<br>2.5<br>3.4<br>3.4<br>3.3   | 0.6%<br>1.0%<br>1.8%<br>0.8%<br>0.5%<br>1.0%   | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.3  |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,790<br>61,961<br>44,343   | BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>0 31416xq52<br>1 31418adh8<br>3 3138mlks2   | FNMA 15yr Pool #AL0578<br>FNMA 15 yr Pool #AB6373<br>FNMA 30yr Pool #AB2077<br>FNMA 30yr Pool #AH3765<br>FNMA 30yr Pool #AB2275<br>FNMA 30yr Pool #MA1003  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 01-01-41<br>4.500% Due 02-01-41<br>3.500% Due 03-01-42  | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614  | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055   | 102.17<br>103.20<br>103.01<br>106.22<br>99.44  |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386<br>2,169   | 2.2<br>2.5<br>3.4<br>3.4<br>3.3<br>3.6  | 0.6%<br>1.0%<br>1.8%<br>0.8%<br>0.5%<br>1.0%   | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.3<br>0.2   |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,790<br>61,961<br>44,343   | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>0 31416xq52<br>3 1418adh8<br>3 3138mlks2<br>RTGAGE BAC  | FNMA 15yr Pool #AL0578<br>FNMA 15 yr Pool #AB6373<br>FNMA 30yr Pool #AB2077<br>FNMA 30yr Pool #AH3765<br>FNMA 30yr Pool #AB2275<br>FNMA 30yr Pool #MA1003<br>FNMA 30yr Pool #AQ4804<br>Accrued Income  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 01-01-41<br>4.500% Due 02-01-41<br>3.500% Due 03-01-42  | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257   | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225   | 102.17<br>103.20<br>103.01<br>106.22<br>99.44  |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386<br>2,169<br>1,552  | 2.2<br>2.5<br>3.4<br>3.4<br>3.3<br>3.6<br>3.6   | 0.6%<br>1.0%<br>1.8%<br>0.8%<br>0.5%<br>1.0%<br>0.7%   | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.3<br>0.2   |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,790<br>61,961<br>44,343<br>OTAL MOR   | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>0 31416xq52<br>1 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES  | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB2077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #AQ4804 Accrued Income KED SECURITIES   | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 01-01-41<br>4.500% Due 02-01-41<br>3.500% Due 03-01-42<br>3.500% Due 11-01-42   | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br>405,032  | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225   | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44   |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386<br>2,169<br>1,552  | 2.2<br>2.5<br>3.4<br>3.4<br>3.3<br>3.6<br>3.6   | 0.6%<br>1.0%<br>1.8%<br>0.8%<br>0.5%<br>1.0%<br>0.7%<br>0.0%   | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.3<br>0.2<br>0.2<br>0.0   |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,790<br>61,961<br>44,343<br>OTAL MOR   | E BACKED SE<br>3 3138eguc6<br>3 31417dk7<br>3 1416xjx9<br>3 3138a5ff4<br>9 31416xq52<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>9 912828lk4  | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB2077 FNMA 30yr Pool #AH3765 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #AQ4804 Accrued Income KED SECURITIES United States Treasury Note  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 01-01-41<br>4.500% Due 02-01-41<br>3.500% Due 03-01-42<br>3.500% Due 11-01-42   | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br><b>405,032</b>   | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272  | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44   |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386<br>2,169<br>1,552<br>14,596  | 2.2<br>2.5<br>3.4<br>3.4<br>3.3<br>3.6<br>3.6   | 0.6%<br>1.0%<br>1.8%<br>0.8%<br>0.5%<br>1.0%<br>0.7%<br>0.0%<br>6.3%                                       | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.3<br>0.2<br>0.2  |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,790<br>61,961<br>44,343<br>OTAL MOR<br>.S. TREAS<br>200,000<br>390,000  | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>3 31416xjx9<br>3 3138a5ff4<br>0 31416xq52<br>1 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>0 912828lk4<br>0 912828mh0  | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB2077 FNMA 30yr Pool #AH3765 FNMA 30yr Pool #AH3765 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #AA4804 Accrued Income KED SECURITIES  United States Treasury Note United States Treasury Note   | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 01-01-41<br>4.500% Due 02-01-41<br>3.500% Due 03-01-42<br>3.500% Due 11-01-42<br>2.375% Due 08-31-14<br>2.250% Due 01-31-15   | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br><b>405,032</b><br>202,946<br>398,685   | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br><b>407,272</b><br>204,008<br>402,068   | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44   |                    | 1,199 1,902 4,444 1,946 1,386 2,169 1,552 14,596 4,750 8,775   | 2.2<br>2.5<br>3.4<br>3.4<br>3.3<br>3.6<br>3.6<br>3.2  | 0.6%<br>1.0%<br>1.8%<br>0.8%<br>0.5%<br>1.0%<br>0.7%<br>0.0%<br>6.3%                                       | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.3<br>0.2<br>0.0<br>2.1   |
| ORTGAGE 34,248 63,388 111,101 48,648 30,790 61,961 44,343  OTAL MOF .S. TREAS: 200,000 390,000 540,000  | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>3 31416xq52<br>3 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>9 12828lk4<br>9 1912828lk4<br>9 1912828lk4<br>0 912828uk4   | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB6377 FNMA 30yr Pool #AB2277 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #MA4004 Accrued Income KED SECURITIES  United States Treasury Note United States Treasury Note United States Treasury Note   | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 01-01-41<br>4.500% Due 02-01-41<br>3.500% Due 03-01-42<br>3.500% Due 11-01-42<br>2.375% Due 08-31-14<br>2.250% Due 01-31-15<br>0.250% Due 01-31-15  | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br><b>405,032</b><br>202,946<br>398,685<br>540,443  | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000   | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08   |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386<br>2,169<br>1,552<br>14,596<br>4,750<br>8,775<br>1,350   | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.2   | 0.6% 1.0% 1.8% 0.8% 0.5% 1.0% 0.7% 0.0% 6.3%   | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.3<br>0.2<br>0.0<br>2.4   |
| 34,248<br>34,248<br>63,388<br>111,101<br>48,648<br>30,790<br>61,961<br>44,343<br>OTAL MOF<br>.S. TREAS<br>200,000<br>390,000<br>540,000<br>265,000  | E BACKED SE<br>3 3138egue5<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>3 31416xq52<br>1 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>912828lk4<br>912828lk4<br>912828mh0<br>0 912828uk4<br>0 912828uk4   | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB2077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #AQ4804 Accrued Income KED SECURITIES  United States Treasury Note United States Treasury Note United States Treasury Note United States Treasury Note   | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>4.500% Due 02-01-41<br>3.500% Due 03-01-42<br>3.500% Due 11-01-42<br>2.375% Due 08-31-14<br>2.250% Due 01-31-15<br>0.250% Due 08-31-15  | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br><b>405,032</b><br>202,946<br>398,685<br>540,443<br>269,214   | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549  | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.59   |                    | 1,199<br>1,902<br>4,444<br>1,946<br>2,169<br>1,552<br>14,596<br>4,750<br>8,775<br>1,350<br>3,313   | 2.2<br>2.5<br>3.4<br>3.4<br>3.3<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.2  | 0.6% 1.0% 1.8% 0.8% 0.5% 1.0% 0.7% 0.0% 6.3%   | 0.22<br>0.3<br>0.6<br>0.3<br>0.2<br>0.3<br>0.2<br>0.0<br>2.4  |
| ORTGAGE 34,248 63,388 111,101 48,648 30,790 61,961 44,343 OTAL MOF U.S. TREAS' 200,000 390,000 540,000 265,000 140,000  | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>3 31416xjx9<br>3 3138a5ff4<br>9 31416xq52<br>1 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>9 912828lk4<br>9 912828mh0<br>9 912828uk4<br>9 912828uk4<br>9 912828uk8<br>9 912828uk8  | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB2077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AM4003 FNMA 30yr Pool #AQ4804 Accrued Income KED SECURITIES  United States Treasury Note   | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 01-01-41<br>4.500% Due 02-01-41<br>3.500% Due 03-01-42<br>3.500% Due 11-01-42<br>2.375% Due 08-31-14<br>2.250% Due 01-31-15<br>0.250% Due 01-31-15<br>1.250% Due 10-31-15   | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br><b>405,032</b><br>202,946<br>398,685<br>540,443<br>269,214<br>142,318  | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,336   | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.59<br>101.66   |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386<br>2,169<br>1,552<br>14,596<br>4,750<br>8,775<br>1,350<br>3,313<br>3,1750  | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.2   | 0.6%<br>1.0%<br>1.8%<br>0.8%<br>0.5%<br>1.0%<br>0.7%<br>0.0%<br>6.3%<br>3.1%<br>6.2%<br>8.3%<br>4.2%       | 0.22<br>0.33<br>0.66<br>0.33<br>0.22<br>0.30<br>0.22<br>0.00<br>2.11  |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,790<br>61,961<br>44,343<br>OTAL MOR<br>.S. TREAS<br>200,000<br>390,000<br>540,000<br>140,000  | E BACKED SE<br>3 3138egue5<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>3 31416xq52<br>1 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>912828lk4<br>912828lk4<br>912828mh0<br>0 912828uk4<br>0 912828uk4   | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB2077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #AQ4804 Accrued Income KED SECURITIES  United States Treasury Note United States Treasury Note United States Treasury Note United States Treasury Note   | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>4.500% Due 02-01-41<br>3.500% Due 03-01-42<br>3.500% Due 11-01-42<br>2.375% Due 08-31-14<br>2.250% Due 01-31-15<br>0.250% Due 08-31-15  | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br><b>405,032</b><br>202,946<br>398,685<br>540,443<br>269,214   | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549  | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.59   |                    | 1,199 1,902 4,444 1,946 1,386 2,169 1,552 14,596 4,750 8,775 1,350 3,313   | 2.2<br>2.5<br>3.4<br>3.4<br>3.3<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.2  | 0.6% 1.0% 1.8% 0.8% 0.5% 1.0% 0.7% 0.0% 6.3%   | 0.22<br>0.33<br>0.66<br>0.33<br>0.22<br>0.30<br>0.22<br>0.00<br>2.11  |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,790<br>61,961<br>44,343<br>OTAL MOR<br>LS. TREAS<br>200,000<br>390,000<br>540,000<br>265,000<br>140,000<br>510,000  | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>3 31416xq52<br>3 31418xq52<br>3 31418xq68<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>9 12828lk4<br>9 912828lk4<br>9 912828mh0<br>0 912828mv8<br>0 912828mv8<br>0 912828mv8<br>0 912828uy3<br>0 912828uy3<br>0 912828uy3<br>0 912828uy3<br>0 912828uy3   | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB62077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #MA24804 Accrued Income KED SECURITIES  United States Treasury Note  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>4.500% Due 02-01-41<br>3.500% Due 03-01-42<br>3.500% Due 11-01-42<br>2.375% Due 08-31-14<br>2.250% Due 01-31-15<br>0.250% Due 01-31-15<br>1.250% Due 10-31-15<br>1.250% Due 10-31-15  | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br><b>405,032</b><br>202,946<br>398,685<br>540,443<br>269,214<br>142,318<br>439,828<br>542,033  | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,336<br>439,691<br>547,282   | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.69<br>99.96<br>106.28  |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386<br>2,169<br>1,552<br>14,596<br>4,750<br>8,775<br>1,350<br>3,313<br>1,750<br>1,650<br>15,300  | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.6<br>0.2<br>0.2<br>0.2<br>0.3<br>0.3  | 0.6% 1.0% 1.8% 0.5% 1.0% 0.7% 0.0% 3.1% 6.2% 8.3% 4.2% 2.2% 6.8% 8.4%                                      | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.0<br>2.1<br>1.0<br>2.7<br>1.4<br>0.7<br>2.2<br>2.7   |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,790<br>61,961<br>44,343<br>OTAL MOR<br>LS. TREAS<br>200,000<br>390,000<br>540,000<br>265,000<br>140,000<br>510,000  | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>3 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>URIES<br>9 912828lk4<br>9 912828wk4<br>9 192828uk4<br>9 192828uk4<br>9 192828pe4<br>9 192828pe4<br>9 192828pe4   | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB6377 FNMA 30yr Pool #AB2277 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #AB4804 Accrued Income KED SECURITIES  United States Treasury Note   | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>3.500% Due 02-01-42<br>3.500% Due 03-01-42<br>3.500% Due 11-01-42<br>2.375% Due 08-31-14<br>2.250% Due 01-31-15<br>0.250% Due 08-31-15<br>1.250% Due 08-31-15<br>1.250% Due 08-31-15  | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br><b>405,032</b><br>202,946<br>398,685<br>540,443<br>269,214<br>142,318<br>439,828   | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,336<br>439,691  | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.59<br>101.66<br>99.96<br>106.28<br>100.22                              |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386<br>2,169<br>1,552<br>14,596<br>4,750<br>8,775<br>1,350<br>3,313<br>1,750<br>1,650  | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.3<br>0.4   | 0.6% 1.0% 1.8% 0.8% 0.5% 0.7% 0.0% 6.3% 3.1% 6.2% 8.3% 4.2% 2.2% 6.8%                                      | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.0<br>2.1<br>1.0<br>2.7<br>1.4<br>0.7<br>2.2<br>2.7   |
| ORTGAGE 34,248 63,388 111,101 48,648 30,790 61,961 44,343  OTAL MOF  S. TREAS 200,000 390,000 540,000 265,000 140,000 440,000 510,000 355,000   | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>3 31416xq52<br>3 31418xq52<br>3 31418xq68<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>9 12828lk4<br>9 912828lk4<br>9 912828mh0<br>0 912828mv8<br>0 912828mv8<br>0 912828mv8<br>0 912828uy3<br>0 912828uy3<br>0 912828uy3<br>0 912828uy3<br>0 912828uy3   | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB62077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #MA24804 Accrued Income KED SECURITIES  United States Treasury Note  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>4.500% Due 02-01-41<br>3.500% Due 03-01-42<br>3.500% Due 11-01-42<br>2.375% Due 08-31-14<br>2.250% Due 01-31-15<br>0.250% Due 01-31-15<br>1.250% Due 10-31-15<br>1.250% Due 10-31-15  | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br><b>405,032</b><br>202,946<br>398,685<br>540,443<br>269,214<br>142,318<br>439,828<br>542,033  | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,336<br>439,691<br>547,282   | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.69<br>99.96<br>106.28  |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386<br>2,169<br>1,552<br>14,596<br>4,750<br>8,775<br>1,350<br>3,313<br>1,750<br>1,650<br>15,300  | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.3<br>0.4<br>0.7  | 0.6% 1.0% 1.8% 0.5% 1.0% 0.7% 0.0% 3.1% 6.2% 8.3% 4.2% 2.2% 6.8% 8.4%                                      | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.0<br>2.1<br>1.0<br>2.0<br>2.7<br>1.4<br>0.7<br>2.2<br>2.7  |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,799<br>61,961<br>44,343<br>OTAL MOF<br>.S. TREAS<br>200,000<br>390,000<br>540,000<br>265,000<br>140,000<br>400,000<br>355,000<br>105,000  | E BACKED SE<br>3 3138egue6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>912828lk4<br>9 912828lk4<br>9 912828mh0<br>0 912828nk4<br>0 912828ne4<br>0 912828ne4<br>0 912828ug3<br>0 912828ug3<br>0 912828ug3<br>0 912828ug3<br>0 912828ug3   | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB2077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #MA003 FNMA 30yr Pool #AQ4804 Accrued Income KED SECURITIES  United States Treasury Note   | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 01-01-41<br>4.500% Due 02-01-41<br>3.500% Due 03-01-42<br>3.500% Due 03-01-42<br>2.375% Due 08-31-14<br>2.250% Due 01-31-15<br>0.250% Due 01-31-15<br>1.250% Due 08-31-15<br>1.250% Due 10-31-15<br>1.250% Due 10-31-16<br>0.375% Due 10-31-16<br>0.375% Due 01-31-16   | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br><b>405,032</b><br>202,946<br>398,685<br>540,443<br>269,214<br>142,318<br>439,828<br>542,033<br>355,777   | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,336<br>439,691<br>547,282<br>356,775  | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.59<br>101.66<br>99.96<br>106.28<br>100.22                              |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386<br>2,169<br>1,552<br>14,596<br>4,750<br>8,775<br>1,350<br>3,313<br>1,750<br>15,300<br>15,300<br>3,106                                    | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.3<br>0.4<br>0.7<br>0.8   | 0.6% 1.0% 1.8% 0.8% 0.5% 1.0% 0.7% 0.0% 6.3% 3.1% 6.2% 8.3% 4.2% 2.2% 6.8% 8.4% 5.5%                       | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.3<br>0.2<br>0.0<br>2.4<br>1.0<br>2.0<br>2.7<br>1.4<br>0.7<br>2.2<br>2.7<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>1.8<br>0.0<br>0.0<br>0.0<br>0.0<br>0.0<br>0.0<br>0.0<br>0.0<br>0.0<br>0 |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,790<br>61,961<br>44,343<br>OTAL MOR<br>200,000<br>540,000<br>540,000<br>440,000<br>410,000<br>410,000<br>410,000<br>495,000   | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>3 1416xjx9<br>3 3138a5ff4<br>2 31418xdb2<br>1 31418xdb3<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>0 912828lk4<br>0 912828mk4<br>0 912828nv8<br>0 912828nv8<br>0 912828pg3<br>0 912828pg3<br>0 912828pg3<br>0 912828px0<br>0 912828rx0<br>0 912828rx0   | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB6377 FNMA 30yr Pool #AB2277 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AM2275 FNMA 30yr Pool #AM403 FNMA 30yr Pool #AQ4804 Accrued Income KED SECURITIES  United States Treasury Note   | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>4.500% Due 02-01-41<br>3.500% Due 03-01-42<br>3.500% Due 11-01-42<br>2.375% Due 08-31-14<br>2.250% Due 01-31-15<br>0.250% Due 01-31-15<br>1.250% Due 01-31-15<br>1.250% Due 01-31-15<br>1.250% Due 01-31-16<br>3.000% Due 03-31-16<br>3.000% Due 03-31-16   | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br>405,032<br>202,946<br>398,685<br>540,443<br>269,214<br>142,318<br>439,828<br>542,033<br>355,777<br>105,230   | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,336<br>439,691<br>547,282<br>356,775<br>105,445   | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.28<br>101.66<br>99.96<br>106.28<br>100.22<br>100.22                              |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386<br>2,169<br>1,552<br>14,596<br>4,750<br>8,775<br>1,350<br>3,313<br>1,750<br>1,650<br>15,300<br>3,106<br>1,050                            | 2.2<br>2.5<br>3.4<br>3.4<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.3<br>0.4<br>0.7<br>0.8   | 0.6% 1.0% 1.8% 0.6% 0.5% 1.0% 0.7% 0.0% 6.3% 4.2% 4.2% 6.8% 8.4% 5.5% 5.5%                                 | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.0<br>2.1<br>1.0<br>2.0<br>2.7<br>1.4<br>0.7<br>2.2<br>2.7<br>1.8<br>0.5<br>2.5   |
| 10RTGAGE 34,248 63,388 111,101 48,648 30,790 61,961 44,343  COTAL MOR  U.S. TREAS 200,000 390,000 540,000 265,000 140,000 510,000 365,000 105,000 105,000 100,000   | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>3 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>9 912828lk4<br>9 912828mh0<br>0 912828wk4<br>9 912828wk4<br>0 912828wg3<br>0 912828lp3<br>0 912828lp3<br>0 912828lp3<br>0 912828lp3<br>0 912828sm3<br>0 912828sm3<br>0 912828sm3<br>0 912828sm3<br>0 912828sm3   | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB6377 FNMA 30yr Pool #AB2277 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AM1003 FNMA 30yr Pool #AM4003 FNMA 30yr Pool #AM4004 Accrued Income KED SECURITIES  United States Treasury Note   | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>3.500% Due 02-01-41<br>3.500% Due 03-01-42<br>3.500% Due 11-01-42<br>2.375% Due 08-31-14<br>2.250% Due 01-31-15<br>0.250% Due 01-31-15<br>1.250% Due 01-31-15<br>1.250% Due 01-31-15<br>0.375% Due 01-31-16<br>3.000% Due 09-30-16<br>0.875% Due 12-31-16<br>1.000% Due 08-31-17  | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br><b>405,032</b><br>202,946<br>398,685<br>540,443<br>269,214<br>142,318<br>439,828<br>542,033<br>355,777<br>105,230<br>492,485                                   | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>147,282<br>356,775<br>105,445<br>500,659  | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.59<br>101.66<br>99.96<br>106.28<br>100.22<br>99.49                     |                    | 1,199 1,902 4,444 1,946 1,386 2,169 1,552 14,596 4,750 8,775 1,350 3,313 1,750 1,650 15,300 3,106 1,050 7,425  | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.3<br>0.4<br>0.7<br>0.8<br>0.9   | 0.6% 1.0% 1.8% 0.8% 0.5% 1.0% 0.7% 0.0% 6.3% 6.2% 8.3% 4.2% 2.2% 6.8% 8.4% 5.5% 1.6% 7.6%                  | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.0<br>2.1<br>1.0<br>2.0<br>2.7<br>1.4<br>0.7<br>2.2<br>2.7<br>1.8<br>0.5<br>0.5   |
| ORTGAGE 34,248 63,388 111,101 48,648 30,790 61,961 44,343  OTAL MOF  S. TREAS' 200,000 390,000 540,000 265,000 140,000 440,000 150,000 495,000 105,000 115,000  | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>3 31416xq52<br>3 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>9 12828lk4<br>9 912828lk4<br>0 912828mh0<br>0 912828nw8<br>0 912828nw8<br>0 912828pq3<br>0 912828pq3<br>0 912828pq3<br>0 912828m3<br>0 912828m3   | FNMA 15yr Pool #AL0578 FNMA 30yr Pool #AB6373 FNMA 30yr Pool #AB2077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA13765 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #MA004 Accrued Income KED SECURITIES  United States Treasury Note   | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>4.500% Due 02-01-41<br>3.500% Due 03-01-42<br>3.500% Due 11-01-42<br>2.375% Due 08-31-14<br>2.250% Due 01-31-15<br>1.250% Due 10-31-15<br>1.250% Due 10-31-15<br>1.250% Due 10-31-16<br>3.000% Due 09-30-16<br>0.875% Due 01-31-16<br>1.000% Due 09-30-16<br>1.500% Due 08-31-18<br>1.2500% Due 08-31-18  | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br>405,032<br>202,946<br>398,685<br>540,443<br>269,214<br>142,318<br>439,828<br>542,033<br>355,777<br>105,230<br>492,485<br>97,523                                | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>204,008<br>402,068<br>540,000<br>270,549<br>140,336<br>439,691<br>547,282<br>356,775<br>105,445<br>500,659<br>98,348   | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.59<br>101.66<br>99.96<br>106.28<br>100.22<br>100.22<br>99.49<br>97.52  |                    | 1,199 1,902 4,444 1,946 1,386 2,169 1,552 14,596 4,750 8,775 1,350 3,313 1,750 1,650 1,5300 3,106 1,050 7,425 1,250  | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.3<br>0.4<br>0.7<br>0.8<br>0.9<br>1.6                                    | 0.6% 1.0% 1.8% 0.5% 1.0% 0.7% 0.0% 3.1% 6.2% 8.3% 4.2% 2.2% 6.8% 8.4% 5.5% 1.6% 7.6% 1.5%                  | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.0<br>2.1<br>1.0<br>2.0<br>2.7<br>1.4<br>0.7<br>2.2<br>2.7<br>1.8<br>0.5<br>0.5<br>0.5<br>0.6   |
| ORTGAGE 34,248 63,388 111,101 48,648 30,790 61,961 44,343  OTAL MOF  S. TREAS' 200,000 390,000 540,000 265,000 140,000 440,000 150,000 495,000 105,000 115,000  | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>3 31416xjx9<br>3 3138a5ff4<br>9 31416xq52<br>1 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>9 912828lk4<br>9 912828mh0<br>9 912828uk4<br>9 912828uk3<br>9 912828uk3<br>9 912828ug3<br>9 912828p3<br>9 912828p3<br>9 912828p3<br>9 912828sm3<br>9 912828sm3<br>9 912828sm3<br>9 912828sm3<br>9 912828sm3<br>9 912828sm3<br>9 912828sm3<br>9 912828sm3  | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB2077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AQ4804 Accrued Income KED SECURITIES  United States Treasury Note   | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>3.500% Due 02-01-42<br>3.500% Due 03-01-42<br>3.500% Due 03-01-42<br>3.500% Due 08-31-14<br>2.250% Due 08-31-15<br>0.250% Due 08-31-15<br>1.250% Due 08-31-15<br>1.250% Due 10-31-15<br>0.375% Due 10-31-15<br>0.375% Due 01-31-16<br>3.000% Due 09-30-16<br>0.875% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.550% Due 01-31-19<br>2.625% Due 11-15-20 | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br><b>405,032</b><br>202,946<br>398,685<br>540,443<br>269,214<br>142,318<br>439,828<br>542,033<br>355,777<br>105,230<br>492,485<br>97,523<br>116,869              | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,336<br>439,691<br>547,282<br>356,775<br>105,445<br>500,659<br>98,348<br>119,091                                 | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.59<br>101.66<br>99.96<br>106.28<br>100.22<br>99.49<br>97.52<br>101.63  |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386<br>2,169<br>1,552<br>14,596<br>4,750<br>8,775<br>1,350<br>3,313<br>1,750<br>1,650<br>15,300<br>3,106<br>1,050<br>7,425<br>1,250<br>3,019 | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.4<br>0.7<br>0.8<br>0.9<br>1.6<br>1.8<br>2.4                             | 0.6% 1.0% 1.8% 0.8% 0.5% 1.0% 0.7% 6.3% 6.2% 8.3% 4.2% 6.8% 8.4% 5.5% 1.6% 7.6% 1.5%                       | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.2<br>0.0<br>2.4<br>1.0<br>2.0<br>2.7<br>1.4<br>0.7<br>2.2<br>2.7<br>1.8<br>0.5<br>0.5<br>0.5<br>0.5<br>0.5<br>0.5<br>0.5<br>0.5<br>0.5<br>0.5  |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,799<br>61,961<br>44,343<br>OTAL MOR<br>LS. TREAS<br>200,000<br>540,000<br>540,000<br>540,000<br>510,000<br>510,000<br>105,000<br>105,000<br>105,000<br>105,000<br>175,000   | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>3 31416xjx9<br>3 3138a5ff4<br>9 31416xq52<br>1 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>9 912828lk4<br>9 912828mh0<br>9 912828uk4<br>9 912828uk3<br>9 912828uk3<br>9 912828uy3<br>9 912828p3<br>9 912828p3<br>9 912828p3<br>9 912828p3<br>9 912828sm3<br>9 912828sm3<br>9 912828sm3<br>9 912828sm3<br>9 912828sm3<br>9 912828sm3<br>9 912828sm3   | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB62077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA1765 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #MA24804 Accrued Income KED SECURITIES  United States Treasury Note Accrued Income  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>3.500% Due 02-01-42<br>3.500% Due 03-01-42<br>3.500% Due 03-01-42<br>3.500% Due 08-31-14<br>2.250% Due 08-31-15<br>0.250% Due 08-31-15<br>1.250% Due 08-31-15<br>1.250% Due 10-31-15<br>0.375% Due 10-31-15<br>0.375% Due 01-31-16<br>3.000% Due 09-30-16<br>0.875% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.550% Due 01-31-19<br>2.625% Due 11-15-20 | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>405,032<br>202,946<br>398,685<br>540,443<br>269,214<br>142,318<br>439,828<br>542,033<br>355,777<br>105,230<br>492,485<br>97,523<br>116,869<br>72,656                    | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,336<br>439,691<br>547,282<br>356,775<br>105,445<br>500,659<br>98,348<br>119,091                                 | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.59<br>101.66<br>99.96<br>106.28<br>100.22<br>99.49<br>97.52<br>101.63  |                    | 1,199<br>1,902<br>4,444<br>1,946<br>1,386<br>2,169<br>1,552<br>14,596<br>4,750<br>8,775<br>1,350<br>3,313<br>1,750<br>1,650<br>15,300<br>3,106<br>1,050<br>7,425<br>1,250<br>3,019 | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.4<br>0.7<br>0.8<br>0.9<br>1.6<br>1.8<br>2.4                             | 0.6% 1.0% 1.8% 0.8% 0.5% 1.0% 0.7% 0.0% 6.3% 3.1% 6.2% 8.3% 4.2% 2.2% 6.8% 8.4% 5.5% 7.6% 7.6% 1.5% 1.8%   | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.0<br>2.1<br>1.0<br>2.7<br>1.4<br>0.7<br>2.2<br>2.7<br>1.8<br>0.5<br>0.5<br>0.6   |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,799<br>61,961<br>44,343<br>OTAL MOF<br>8.S. TREAS<br>200,000<br>390,000<br>540,000<br>265,000<br>140,000<br>400,000<br>355,000<br>105,000<br>495,000<br>105,000<br>75,000   | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>3 31416xq52<br>3 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>9 912828lk4<br>9 912828mh0<br>9 912828mb0<br>9 912828pe4<br>9 912828pe3<br>9 912828pg3<br>9 912828pg3   | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB62077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA1765 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #MA24804 Accrued Income KED SECURITIES  United States Treasury Note Accrued Income  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>3.500% Due 02-01-42<br>3.500% Due 03-01-42<br>3.500% Due 03-01-42<br>3.500% Due 08-31-14<br>2.250% Due 08-31-15<br>0.250% Due 08-31-15<br>1.250% Due 08-31-15<br>1.250% Due 10-31-15<br>0.375% Due 10-31-15<br>0.375% Due 01-31-16<br>3.000% Due 09-30-16<br>0.875% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.550% Due 01-31-19<br>2.625% Due 11-15-20 | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br>405,032<br>202,946<br>398,685<br>540,443<br>269,214<br>142,318<br>439,828<br>542,033<br>355,777<br>105,230<br>492,485<br>97,523<br>116,869<br>72,656<br>15,707 | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,369<br>439,691<br>547,282<br>356,775<br>105,445<br>500,659<br>98,348<br>119,091<br>73,808                       | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.59<br>101.66<br>99.96<br>106.28<br>100.22<br>99.49<br>97.52<br>101.63  |                    | 1,199 1,902 4,444 1,946 1,386 2,169 1,552 14,596 4,750 8,775 1,350 3,313 1,750 15,300 3,106 1,050 7,425 1,250 3,019 1,594  | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.3<br>0.4<br>0.7<br>0.8<br>0.9<br>1.6<br>1.8<br>2.4<br>2.6               | 0.6% 1.0% 1.8% 0.8% 0.5% 0.7% 0.0%  6.3%  3.1% 6.2% 8.3% 4.2% 6.8% 8.4% 5.5% 1.6% 7.6% 1.5% 1.8% 1.1% 0.2% | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.0<br>2.1<br>1.0<br>2.7<br>1.4<br>0.7<br>2.2<br>2.7<br>1.8<br>0.5<br>0.5<br>0.6<br>0.6  |
| 34,248<br>63,388<br>111,101<br>48,648<br>30,799<br>61,961<br>44,343<br>OTAL MOF<br>8.S. TREAS<br>200,000<br>390,000<br>540,000<br>265,000<br>140,000<br>400,000<br>355,000<br>105,000<br>495,000<br>105,000<br>75,000   | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>3 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>RTGAGE BAC<br>URIES<br>0 912828lk4<br>0 912828wh0<br>0 912828wh0<br>0 912828ug3<br>0 912828pe4<br>0 912828pe3<br>0 912828rd3<br>0 912828rd3<br>0 912828rd3<br>0 912828pe3<br>0 912828rd3<br>0 912828pe3<br>0 912828rd3<br>0 912828rd3<br>0 912828pe3<br>0 912828rd3<br>0 912828pe3<br>0 912828pe3<br>0 912828rd3<br>0 912828pe3<br>0 9128 | FNMA 15yr Pool #AL0578 FNMA 30yr Pool #AB6373 FNMA 30yr Pool #AB2077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #AQ4804 Accrued Income KED SECURITIES  United States Treasury Note  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>3.500% Due 02-01-42<br>3.500% Due 03-01-42<br>3.500% Due 03-01-42<br>3.500% Due 08-31-14<br>2.250% Due 08-31-15<br>0.250% Due 08-31-15<br>1.250% Due 08-31-15<br>1.250% Due 10-31-15<br>0.375% Due 10-31-15<br>0.375% Due 01-31-16<br>3.000% Due 09-30-16<br>0.875% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.550% Due 01-31-19<br>2.625% Due 11-15-20 | 35,834<br>64,764<br>114,653<br>50,111<br>32,706<br>61,614<br>44,094<br>1,257<br>405,032<br>202,946<br>398,685<br>540,443<br>269,214<br>142,318<br>439,828<br>542,033<br>355,777<br>105,230<br>492,485<br>97,523<br>116,869<br>72,656<br>15,707 | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,369<br>439,691<br>547,282<br>356,775<br>105,445<br>500,659<br>98,348<br>119,091<br>73,808                       | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.59<br>101.66<br>99.96<br>106.28<br>100.22<br>99.49<br>97.52<br>101.63  | 0.00               | 1,199 1,902 4,444 1,946 1,386 2,169 1,552 14,596 4,750 8,775 1,350 3,313 1,750 15,300 3,106 1,050 7,425 1,250 3,019 1,594  | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.3<br>0.4<br>0.7<br>0.8<br>0.9<br>1.6<br>1.8<br>2.4<br>2.6               | 0.6% 1.0% 1.8% 0.8% 0.5% 0.7% 0.0%  6.3%  3.1% 6.2% 8.3% 4.2% 6.8% 8.4% 5.5% 1.6% 7.6% 1.5% 1.8% 1.1% 0.2% | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.2<br>0.2<br>0.2<br>2.7<br>1.4<br>0.7<br>2.2<br>2.7<br>1.8<br>0.5<br>0.5<br>0.6<br>0.4<br>0.1   |
| ORTGAGE 34,248 63,388 111,101 48,648 30,799 61,961 44,343 OTAL MOF  S. TREAS 200,000 390,000 540,000 265,000 140,000 150,000 105,000 105,000 105,000 075,000 OTAL U.S. IONEY MAR 147,667  | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>3 31416xjx9<br>3 3138a5ff4<br>2 31416xq52<br>1 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>9 912828lk4<br>9 912828mk4<br>9 912828mk4<br>9 912828nv8<br>9 912828nv3<br>9 912828ps3<br>9 912828ps3<br>9 912828sm3<br>9 912828sm3<br>9 912828sm3<br>9 912828sm3<br>9 912828sc2<br>9 912828sc3<br>9 912828sc3<br>9 912828sc3<br>9 912828sc6<br>TREASURIES  | FNMA 15yr Pool #AL0578 FNMA 30yr Pool #AB6373 FNMA 30yr Pool #AB2077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA13765 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #AQ4804 Accrued Income KED SECURITIES  United States Treasury Note  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>3.500% Due 02-01-42<br>3.500% Due 03-01-42<br>3.500% Due 03-01-42<br>3.500% Due 08-31-14<br>2.250% Due 08-31-15<br>0.250% Due 08-31-15<br>1.250% Due 08-31-15<br>1.250% Due 10-31-15<br>0.375% Due 10-31-15<br>0.375% Due 01-31-16<br>3.000% Due 09-30-16<br>0.875% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.550% Due 01-31-19<br>2.625% Due 11-15-20 | 35,834 64,764 114,653 50,111 32,706 61,614 44,094 1,257 405,032  202,946 398,685 540,443 269,214 142,318 439,828 542,033 355,777 105,230 492,485 97,523 116,869 72,656 15,707 3,791,715  | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,336<br>439,691<br>547,282<br>356,775<br>105,445<br>500,669<br>98,348<br>119,091<br>73,808<br>3,798,059          | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.56<br>99.96<br>106.28<br>100.22<br>100.22<br>100.22<br>101.63<br>96.88 | 0.00               | 1,199 1,902 4,444 1,946 1,386 2,169 1,552 14,596 4,750 8,775 1,350 3,313 1,750 1,650 15,300 3,106 1,050 7,425 1,250 1,594  | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.4<br>0.7<br>0.9<br>1.6<br>1.8<br>2.4<br>2.6                             | 0.6% 1.0% 1.8% 0.5% 1.0% 0.7% 0.0% 6.3% 3.1% 6.2% 8.3% 4.2% 6.8% 8.4% 7.6% 1.5% 1.8% 1.1% 0.2% 58.6%       | 0.2<br>0.5<br>0.6<br>0.3<br>0.2<br>0.5<br>0.2<br>0.6<br>2.7<br>1.6<br>2.7<br>2.2<br>2.7<br>2.5<br>0.5<br>0.5<br>0.6<br>0.5<br>0.2<br>0.6<br>0.6<br>0.6<br>0.6<br>0.6<br>0.6<br>0.6<br>0.6<br>0.6<br>0.6   |
| 34,248 63,388 111,101 48,648 30,790 61,961 44,343  OTAL MOR  LS. TREAS: 200,000 390,000 540,000 540,000 610,000 610,000 615,000 115,000 75,000  OTAL U.S.  RONEY MAF 147,667  | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>1 31416xjx9<br>3 3138a5ff4<br>3 31416xq52<br>3 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>9 912828lk4<br>9 912828mh0<br>0 912828wk4<br>0 912828wd3<br>0 912828pe4<br>0 912828pe3<br>0 912828pe3    | FNMA 15yr Pool #AL0578 FNMA 30yr Pool #AB6373 FNMA 30yr Pool #AB2077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA13765 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #AQ4804 Accrued Income KED SECURITIES  United States Treasury Note  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>3.500% Due 02-01-42<br>3.500% Due 03-01-42<br>3.500% Due 03-01-42<br>3.500% Due 08-31-14<br>2.250% Due 08-31-15<br>0.250% Due 08-31-15<br>1.250% Due 08-31-15<br>1.250% Due 10-31-15<br>0.375% Due 10-31-15<br>0.375% Due 01-31-16<br>3.000% Due 09-30-16<br>0.875% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.550% Due 01-31-19<br>2.625% Due 11-15-20 | 35,834 64,764 114,653 50,111 32,706 61,614 44,094 1,257 405,032  202,946 398,685 540,443 269,214 142,318 439,828 542,033 355,777 105,230 492,485 97,523 116,869 72,656 15,707 3,791,715  | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,336<br>440,368<br>1547,282<br>356,775<br>105,445<br>500,659<br>98,348<br>119,091<br>73,808<br>3,796,059         | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.56<br>99.96<br>106.28<br>100.22<br>100.22<br>100.22<br>101.63<br>96.88 | 0.00               | 1,199 1,902 4,444 1,946 1,386 2,169 1,552 14,596 4,750 8,775 1,350 3,313 1,750 1,650 15,300 3,106 1,050 3,019 1,594 54,331   | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.3<br>0.4<br>0.7<br>0.8<br>0.9<br>1.6<br>1.8<br>2.4<br>2.6<br>0.7 | 0.6% 1.0% 1.8% 0.8% 0.5% 1.0% 0.7% 0.0% 6.3% 6.2% 8.3% 4.2% 2.2% 6.8% 8.4% 5.5% 1.6% 1.5% 1.1% 0.2% 58.6%  | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.2<br>0.2<br>0.2<br>0.2<br>2.7<br>1.4<br>0.7<br>2.2<br>2.7, 1.8<br>0.5<br>0.5<br>0.6<br>0.4<br>0.1  |
| MORTGAGE 34,248 63,388 111,101 48,648 30,790 61,961 44,343 **OTAL MOR**  **OTAL MOR** | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>3 31416xjx9<br>3 3138a5ff4<br>2 31416xq52<br>1 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>9 912828lk4<br>9 912828mk4<br>9 912828mk4<br>9 912828nv8<br>9 912828nv3<br>9 912828ps3<br>9 912828ps3<br>9 912828sm3<br>9 912828sm3<br>9 912828sm3<br>9 912828sm3<br>9 912828sc2<br>9 912828sc3<br>9 912828sc3<br>9 912828sc3<br>9 912828sc6<br>TREASURIES  | FNMA 15yr Pool #AL0578 FNMA 30yr Pool #AB6373 FNMA 30yr Pool #AB2077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA13765 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #AQ4804 Accrued Income KED SECURITIES  United States Treasury Note  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>3.500% Due 02-01-42<br>3.500% Due 03-01-42<br>3.500% Due 03-01-42<br>3.500% Due 08-31-14<br>2.250% Due 08-31-15<br>0.250% Due 08-31-15<br>1.250% Due 08-31-15<br>1.250% Due 10-31-15<br>0.375% Due 10-31-15<br>0.375% Due 01-31-16<br>3.000% Due 09-30-16<br>0.875% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.550% Due 01-31-19<br>2.625% Due 11-15-20 | 35,834 64,764 114,653 50,111 32,706 61,614 44,094 1,257 405,032  202,946 398,685 540,443 269,214 142,318 439,828 542,033 355,777 105,230 492,485 97,523 116,869 72,656 15,707 3,791,715  | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,336<br>439,691<br>547,282<br>356,775<br>105,445<br>500,669<br>98,348<br>119,091<br>73,808<br>3,798,059          | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.56<br>99.96<br>106.28<br>100.22<br>100.22<br>100.22<br>101.63<br>96.88 | 0.00               | 1,199 1,902 4,444 1,946 1,386 2,169 1,552 14,596 4,750 8,775 1,350 3,313 1,750 1,650 15,300 3,106 1,050 7,425 1,250 1,594  | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.4<br>0.7<br>0.9<br>1.6<br>1.8<br>2.4<br>2.6                             | 0.6% 1.0% 1.8% 0.5% 1.0% 0.7% 0.0% 6.3% 3.1% 6.2% 8.3% 4.2% 6.8% 8.4% 7.6% 1.5% 1.8% 1.1% 0.2% 58.6%       | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.0<br>2.1<br>1.0<br>2.0<br>2.7<br>1.4<br>0.7<br>1.8<br>0.5<br>2.5<br>0.6<br>0.4<br>0.1<br>19.2<br>0.6<br>0.6<br>0.7<br>1.9<br>0.7<br>1.9<br>0.7<br>1.9<br>1.9<br>1.9<br>1.9<br>1.9<br>1.9<br>1.9<br>1.9   |
| OTAL U.S.  OTAL MORY  10,000  100,000  115,000  1147,667  OTAL MORY  100,000  115,000  115,000  115,000  115,000  115,000  115,000  115,000  115,000  115,000  115,000  115,000  115,000  115,000  115,000  115,000  115,000  | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>3 31416xjx9<br>3 3138a5ff4<br>3 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>URIES<br>0 912828lk4<br>0 912828lk4<br>0 912828wk4<br>0 912828wk4<br>0 912828wk4<br>0 912828uk4<br>0 912828wg3<br>0 912828pe4<br>0 912828pe3<br>0 912828pe3<br>0 912828pe3<br>0 912828ro3<br>0 912828ro3<br>0 912828ro3<br>0 912828ro3<br>0 912828ro3<br>0 912828ro5<br>RKET FUNDS   | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB6377 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AM4003 FNMA 30yr Pool #AQ4804 Accrued Income KED SECURITIES  United States Treasury Note Unite | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>3.500% Due 02-01-42<br>3.500% Due 03-01-42<br>3.500% Due 03-01-42<br>3.500% Due 08-31-14<br>2.250% Due 08-31-15<br>0.250% Due 08-31-15<br>1.250% Due 08-31-15<br>1.250% Due 10-31-15<br>0.375% Due 10-31-15<br>0.375% Due 01-31-16<br>3.000% Due 09-30-16<br>0.875% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.550% Due 01-31-19<br>2.625% Due 11-15-20 | 35,834 64,764 114,653 50,111 32,706 61,614 44,094 1,257 405,032  202,946 398,685 540,443 269,214 142,318 439,828 542,033 355,777 105,230 492,485 97,523 116,869 72,656 15,707 3,791,715  111,809 4 111,813                                     | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,336<br>439,691<br>547,282<br>356,775<br>105,445<br>500,659<br>98,348<br>119,091<br>73,808<br>111,809<br>111,809 | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.56<br>99.96<br>106.28<br>100.22<br>99.49<br>97.52<br>101.63<br>96.88   | _                  | 1,199 1,902 4,444 1,946 1,386 2,169 1,552 14,596 4,750 8,775 1,350 3,113 1,750 15,300 3,106 1,050 7,425 1,250 3,019 1,594 54,331   | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.3<br>0.4<br>0.7<br>0.8<br>0.9<br>1.6<br>1.8<br>2.6<br>0.7               | 0.6% 1.0% 1.8% 0.8% 0.5% 1.0% 0.7% 0.0% 6.3% 4.2% 2.2% 8.3% 4.2% 2.2% 5.5% 1.6% 7.6% 1.5% 1.1% 0.2% 58.6%  | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.0<br>2.1<br>1.0<br>2.0<br>2.7<br>1.4<br>0.7<br>2.2<br>2.7<br>1.8<br>0.5<br>0.5<br>0.6<br>0.4<br>0.1  |
| OTAL MONO OTAL FIXE   | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>3 31416xjx9<br>3 3138a5ff4<br>3 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>URIES<br>0 912828lk4<br>0 912828lk4<br>0 912828wk4<br>0 912828wk4<br>0 912828wk4<br>0 912828uk4<br>0 912828wg3<br>0 912828pe4<br>0 912828pe3<br>0 912828pe3<br>0 912828pe3<br>0 912828ro3<br>0 912828ro3<br>0 912828ro3<br>0 912828ro3<br>0 912828ro3<br>0 912828ro5<br>RKET FUNDS   | FNMA 15yr Pool #AL0578 FNMA 30yr Pool #AB6373 FNMA 30yr Pool #AB2077 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #MA13765 FNMA 30yr Pool #MA1003 FNMA 30yr Pool #AQ4804 Accrued Income KED SECURITIES  United States Treasury Note  | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>3.500% Due 02-01-42<br>3.500% Due 03-01-42<br>3.500% Due 03-01-42<br>3.500% Due 08-31-14<br>2.250% Due 08-31-15<br>0.250% Due 08-31-15<br>1.250% Due 08-31-15<br>1.250% Due 10-31-15<br>0.375% Due 10-31-15<br>0.375% Due 01-31-16<br>3.000% Due 09-30-16<br>0.875% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.550% Due 01-31-19<br>2.625% Due 11-15-20 | 35,834 64,764 114,653 50,111 32,706 61,614 44,094 1,257 405,032  202,946 398,685 540,443 269,214 142,318 439,828 542,033 355,777 105,230 492,485 97,523 116,869 72,656 15,707 3,791,715  | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,336<br>440,368<br>1547,282<br>356,775<br>105,445<br>500,659<br>98,348<br>119,091<br>73,808<br>3,796,059         | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.56<br>99.96<br>106.28<br>100.22<br>100.22<br>100.22<br>101.63<br>96.88 | 0.00               | 1,199 1,902 4,444 1,946 1,386 2,169 1,552 14,596 4,750 8,775 1,350 3,313 1,750 1,650 15,300 3,106 1,050 3,019 1,594 54,331   | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.3<br>0.4<br>0.7<br>0.8<br>0.9<br>1.6<br>1.8<br>2.4<br>2.6<br>0.7 | 0.6% 1.0% 1.8% 0.8% 0.5% 1.0% 0.7% 0.0% 6.3% 6.2% 8.3% 4.2% 2.2% 6.8% 8.4% 5.5% 1.6% 1.5% 1.1% 0.2% 58.6%  | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.2<br>0.2<br>0.2<br>0.2<br>2.7<br>1.4<br>0.7<br>2.2<br>2.7, 1.8<br>0.5<br>0.5<br>0.6<br>0.4<br>0.1  |
| OTAL MON OTAL FIXE  AS 4,248  34,248  63,388  111,101  48,648 30,799 61,961  44,343  OTAL MOR 390,000  540,000  265,000  140,000  440,000  510,000  75,000  OTAL U.S.  IONEY MAP 147,667  OTAL MON OTAL FIXE  ASH   | E BACKED SE<br>3 3138eguc6<br>3 31417dck7<br>3 31416xjx9<br>3 3138a5ff4<br>2 31416xq52<br>1 31418adh8<br>3 3138mlks2<br>RTGAGE BAC<br>URIES<br>9 912828lk4<br>9 912828mk4<br>9 912828mk4<br>9 912828nv8<br>9 912828nv8<br>9 912828ps3<br>9 912828ps3<br>9 912828ps3<br>9 912828sd3<br>9 912828sd3<br>9 912828sd3<br>9 912828sd3<br>9 912828sd3<br>9 912828sd7<br>9 912828sd3<br>9 912828sd3   | FNMA 15yr Pool #AL0578 FNMA 15 yr Pool #AB6373 FNMA 30yr Pool #AB6377 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AB2275 FNMA 30yr Pool #AM4003 FNMA 30yr Pool #AQ4804 Accrued Income KED SECURITIES  United States Treasury Note Unite | 3.000% Due 10-01-27<br>4.000% Due 01-01-41<br>4.000% Due 02-01-41<br>3.500% Due 02-01-42<br>3.500% Due 03-01-42<br>3.500% Due 03-01-42<br>3.500% Due 08-31-14<br>2.250% Due 08-31-15<br>0.250% Due 08-31-15<br>1.250% Due 08-31-15<br>1.250% Due 10-31-15<br>0.375% Due 10-31-15<br>0.375% Due 01-31-16<br>3.000% Due 09-30-16<br>0.875% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.500% Due 03-31-17<br>1.550% Due 01-31-19<br>2.625% Due 11-15-20 | 35,834 64,764 114,653 50,111 32,706 61,614 44,094 1,257 405,032  202,946 398,685 540,443 269,214 142,318 439,828 542,033 355,777 105,230 492,485 97,523 116,869 72,656 15,707 3,791,715  111,809 4 111,813 6,472,557                           | 36,479<br>67,194<br>109,687<br>52,107<br>31,526<br>63,055<br>47,225<br>407,272<br>204,008<br>402,068<br>540,000<br>270,549<br>140,336<br>439,691<br>547,282<br>356,775<br>105,445<br>500,659<br>98,348<br>119,091<br>73,808<br>111,809<br>111,809 | 102.17<br>103.20<br>103.01<br>106.22<br>99.44<br>99.44<br>101.47<br>102.23<br>100.08<br>101.56<br>99.96<br>106.28<br>100.22<br>99.49<br>97.52<br>101.63<br>96.88   | _                  | 1,199 1,902 4,444 1,946 1,386 2,169 1,552 14,596 4,750 8,775 1,350 3,113 1,750 15,300 3,106 1,050 7,425 1,250 3,019 1,594 54,331   | 2.2<br>2.5<br>3.4<br>3.3<br>3.6<br>3.6<br>3.2<br>0.2<br>0.2<br>0.2<br>0.2<br>0.3<br>0.3<br>0.4<br>0.7<br>0.8<br>0.9<br>1.6<br>1.8<br>2.6<br>0.7               | 0.6% 1.0% 1.8% 0.8% 0.5% 1.0% 0.7% 0.0% 6.3% 4.2% 2.2% 8.3% 4.2% 2.2% 5.5% 1.6% 7.6% 1.5% 1.1% 0.2% 58.6%  | 0.2<br>0.3<br>0.6<br>0.3<br>0.2<br>0.0<br>2.1<br>1.0<br>2.0<br>2.7<br>1.4<br>0.7<br>2.2<br>2.7<br>1.8<br>0.5<br>0.6<br>0.4<br>0.1<br>19.2   |



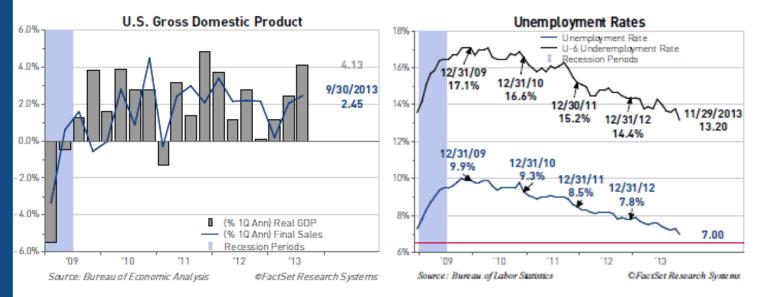
Market Outlook and Strategy



# Market Outlook and Strategy



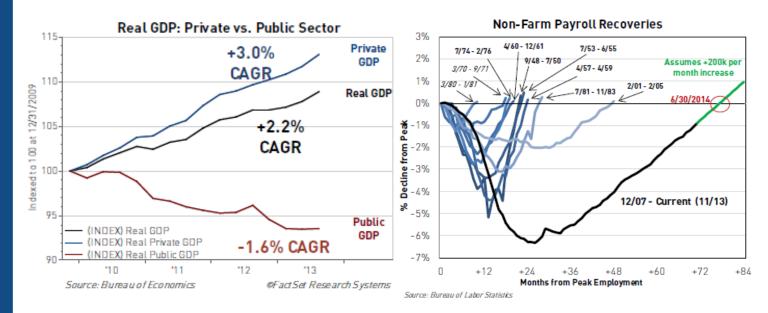
Economic conditions in the Eurozone remain bifurcated between Germany, and countries in the periphery, in terms of the stages of recovery and levels of unemployment. Some Eurozone nations have been able to stabilize growth and improve fiscal deficits.



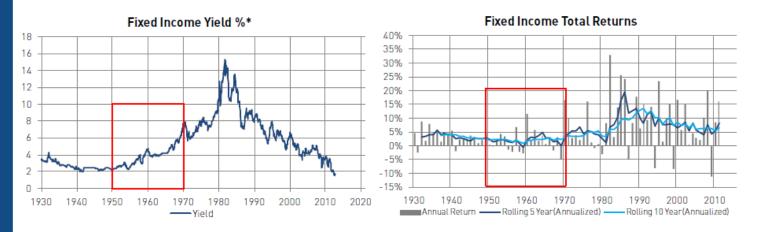
Domestic monetary policy is shifting from highly-accommodative to accommodative as the U.S. employment situation improves. Tapering of quantitative easing is underway; however, the short-term interest rate environment is expected to remain low throughout the year.



## Market Outlook and Strategy



The longest recovery in the history of the U.S. payroll data could break even mid-year 2014 if the pace of 200k per month in jobs increase continues. Leading employment indicators for large and small businesses signal strengthening employment activity.



Source: Yields from Federal Reserve.

Annual Total Returns from http;//pages.stern.nyu.edu/~adamodar/New\_Home\_Page/datafile/histretSP.html

Fixed income yields, while improved, remain relatively unattractive compared to longer-term averages. Investment-grade and high-yield spreads could continue to narrow relative to comparable Treasury yields as long as corporate health continues to remain favorable. At such low levels of yield, fixed income total returns remain vulnerable to losses in the face of rising interest rates.



## Summary Disclosure

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#### Investments: Not FDIC Insured. No Bank Guarantee. May Lose Value.

Opinions, estimates, forecasts and statements of financial market trends that are based on current market conditions constitute our judgment and are subject to change without notice. The views and strategies described may not be suitable for all investors. Indices do not include fees or operating expenses and are not available for actual investment. The information contained herein employs proprietary projections of expected returns, as well as estimates of their future volatility. The relative relationships and forecasts contained herein are based upon proprietary research, developed through analysis of historical data and capital markets theory. These estimates have certain inherent limitations and, unlike an actual performance record, they do not reflect actual trading, liquidity constraints, fees or other costs. References to future net returns are not promises or even estimates of actual returns that a client portfolio may achieve. The forecasts contained herein are for illustrative purposes only and are not to be relied upon as advice or interpreted as a recommendation.

Performance results are gross of investment management fees and do not reflect the deduction of custody fees, where applicable. All returns are net of execution costs and exclude the effect of any income taxes. The deduction of an advisory fee reduces an investor's return. Actual account performance will vary depending on individual portfolio security selection and the applicable fee schedule. Performance results are shown based on time weighted rates of return calculated on a monthly basis. The monthly rate of return for an eligible account is the percentage change in the market value of the account during the month, taking into account the effect of any cash additions or withdrawals that occur during the month.

The value of investments and the income from them may fluctuate and your investment is not guaranteed. Past performance is no guarantee of future results. Please note current performance may be higher or lower than the performance data shown. Please note that investments in foreign markets are subject to special currency, political and economic risks. Exchange rates may cause the value of underlying overseas investments to go down or up. Investments in emerging markets may be more volatile than other markets and the risk to your capital is therefore greater. Also, the economic and political situations may be more volatile than in established economies and these may adversely influence the value of investments made.

Performance results reflect the reinvestment of interest, dividends and realized capitals gains, and include cash, cash equivalents, convertible securities, and preferred securities, if applicable. Trade-date accounting methods are used. The U.S. dollar is the currency used to calculate performance. Dividends and interest are recorded on an accrual basis, and are net of all applicable foreign withholding taxes, if any. Investments are priced using an independent pricing service.

When mutual fund performance is presented in this review, it is annualized performance data presented on a fiscal year basis. It is represented by the largest portfolio managed under the fund style, as of the stated date, and is for illustration purposes only. Returns for periods greater than one year have been annualized. The mutual fund performance reflects the performance of the Fund and may not be representative of actual holding periods or portfolio returns. Portfolio holdings are subject to change at any time.

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