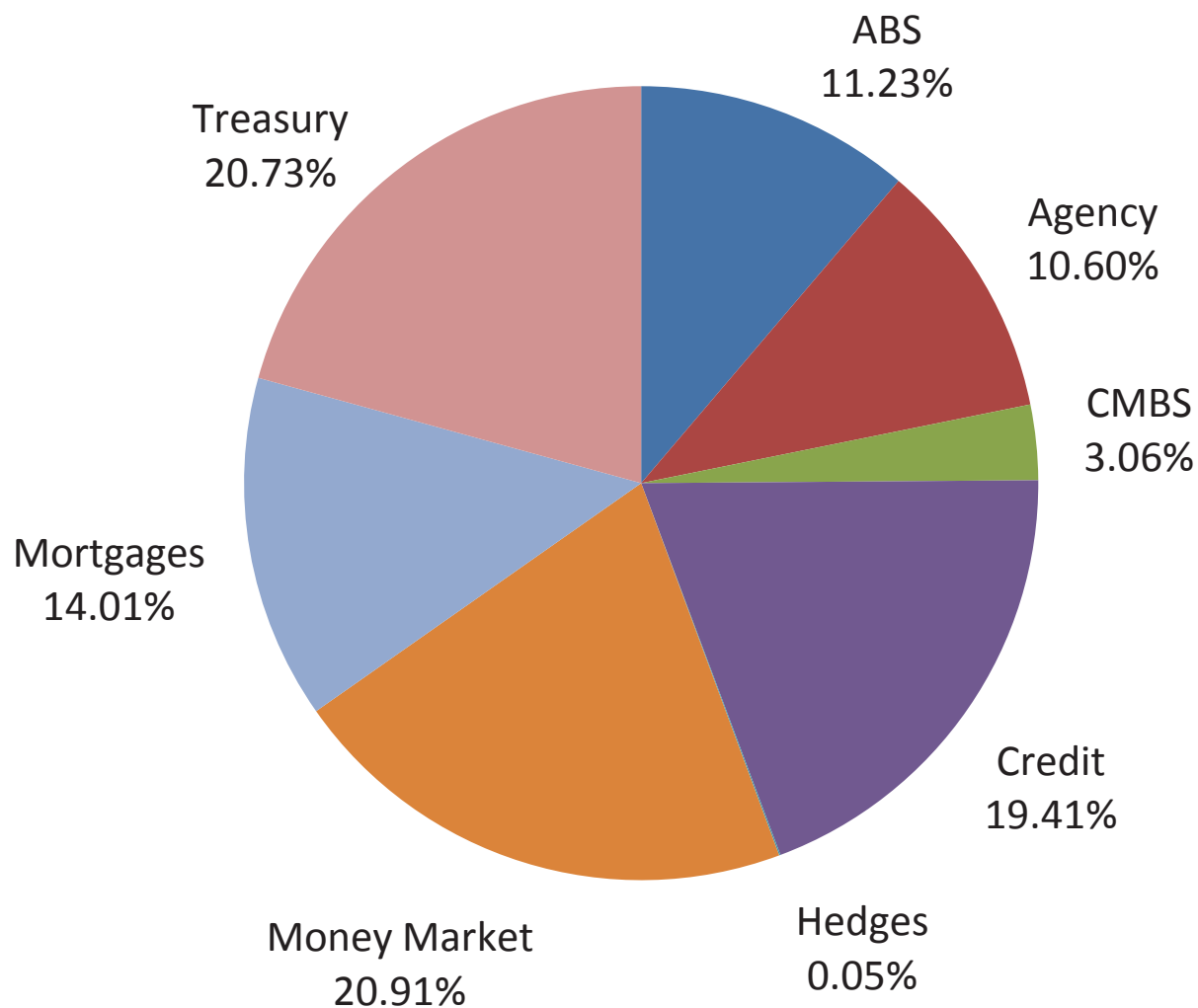


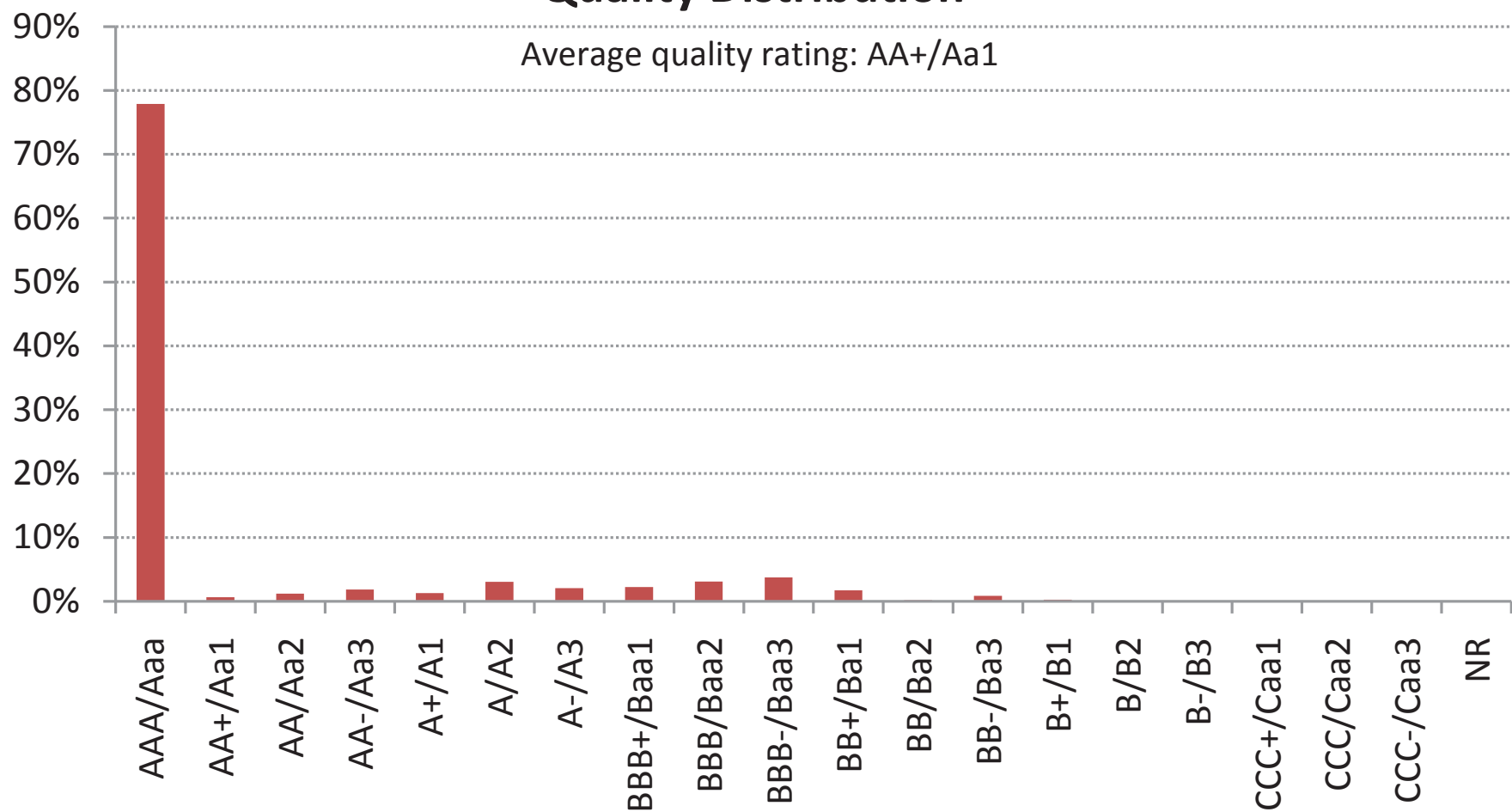
## Legacy Fund Sector Allocation



**Total Assets: \$353,055,119**

Preliminary data  
as of 5/31/12

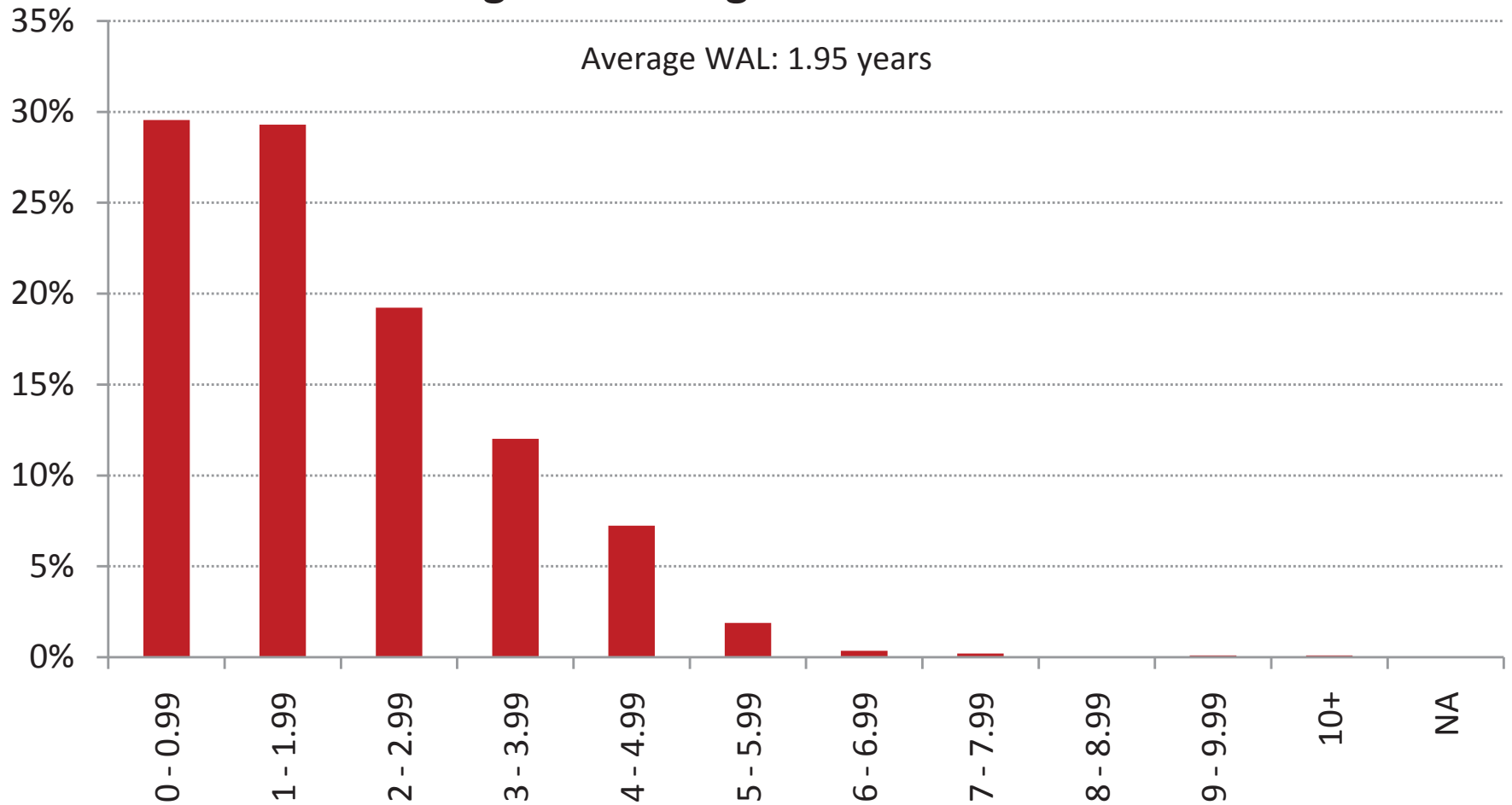
# Legacy Fund Quality Distribution



Preliminary data as of 5/31/12

# Legacy Fund

## Weighted Average Life Distribution



Preliminary data as of 5/31/12

**Legacy Fund Asset Detail Report**  
Data as of 5/31/2012

Manager	Security Description	Sector	Par value	Book value	Market value	Effective Duration	Maturity date	Weighted-Average Life	Yield-to-Maturity	Quality Rating - LT S&P	Quality Rating - LT Moody's	Quality Rating - LT Fitch	Average Quality
Babson	321 HENDERSON RECEIVABLES SERIES 2010-3A CLASS A	ABS	221,570	222,678	226,513	5.39	12/15/2048	6.60	3.47	NR	AAA		AAA/Aaa
Babson	ACCESS GROUP, INC. SERIES 2002-1 CLASS A2	ABS	29,761	29,635	29,664	0.10	9/25/2025	2.30	1.50	AA+	AA3	AAA	AA+/Aa1
Babson	ACCESS GROUP, INC. SERIES 2003-1 CLASS A2	ABS	27,690	27,469	27,602	0.10	12/27/2016	0.60	1.00	AA+	AA3	AAA	AA+/Aa1
Babson	ACCESS GROUP, INC. SERIES 2005-B CLASS A2	ABS	109,197	105,034	104,392	0.12	7/25/2022	1.10	4.89	AA	BAA2	AAA	AA-/Aa3
Babson	ACCESS GROUP, INC. SERIES 2007-1 CLASS A2	ABS	222,768	218,801	221,121	0.16	4/25/2017	0.80	0.88	AA+	AA3	AAA	AA+/Aa1
Babson	AESOP FUNDING II L.L.C. SERIES 2007-2A CLASS A	ABS	287,500	286,425	285,874	0.10	8/20/2013	0.10	5.19	BB+	A1		BBB+/Baa1
Babson	AESOP FUNDING II L.L.C. SERIES 2012-1A CLASS A	ABS	200,000	199,998	201,089	2.88	8/20/2016	3.00	1.90	NR	AAA		AAA/Aaa
Babson	AMERICREDIT AUTOMOBILE RESERIES 2011-4 CLASS A2	ABS	111,112	111,346	111,286	0.58	3/9/2015	1.00	0.75	AAA	NR	AAA	AAA/Aaa
Babson	AMERICREDIT AUTOMOBILE RESERIES 2012-1 CLASS A2	ABS	200,000	199,990	200,361	1.77	10/8/2015	1.80	0.84	AAA	AAA		AAA/Aaa
Babson	AMERICREDIT AUTOMOBILE RESERIES 2012-2 CLASS A2	ABS	400,000	399,980	400,033	1.03	10/8/2015	0.60	0.80	NR	AAA	AAA	AAA/Aaa
Babson	ARI FLEET LEASE TRUST SERIES 2012-A CLASS A	ABS	300,000	300,000	300,007	0.10	3/15/2020	1.40	0.79	AAA	NR		AAA/Aaa
Babson	BANK OF AMERICA AUTO TRUST SERIES 2009-1A CLASS A4	ABS	253,906	256,922	256,752	0.29	6/15/2016	0.30	0.31	AAA	AAA	AAA	AAA/Aaa
Babson	BMW VEHICLE LEASE TRUST SERIES 2012-1 CLASS A2	ABS	213,000	212,985	212,905	1.17	6/20/2014	1.20	0.64	NR	AAA	AAA	AAA/Aaa
Babson	BRAZOS HIGHER EDUCATION ASERIES 2004-I CLASS A2	ABS	38,653	38,170	38,436	0.10	6/27/2022	0.90	1.20	AA+	AAA	AAA	AAA/Aaa
Babson	BRAZOS HIGHER EDUCATION ASERIES 2005-1 CLASS 1A2	ABS	246,100	244,793	245,759	0.10	12/26/2018	0.80	0.82	AA+	AAA	AAA	AAA/Aaa
Babson	BRAZOS HIGHER EDUCATION ASERIES 2005-2 CLASS A9	ABS	191,027	189,249	190,879	0.10	12/26/2017	1.00	0.81	AA+	AAA	AAA	AAA/Aaa
Babson	BRAZOS HIGHER EDUCATION ASERIES 2005-3 CLASS A14	ABS	141,401	139,633	141,204	0.10	9/25/2023	1.20	0.84	AA+	AAA	AAA	AAA/Aaa
Babson	BRAZOS STUDENT FINANCE COSERIES 2009-1 CLASS A	ABS	87,814	82,545	85,374	0.10	6/25/2027	5.20	1.33	NR	AAA	AAA	AAA/Aaa
Babson	C I T EQUIPMENT COLLATERAL SERIES 2012-VT1 CLASS A2	ABS	240,000	239,995	239,917	0.97	5/20/2014	1.00	0.91	AAA	AAA		AAA/Aaa
Babson	CHESAPEAKE FUNDING LLC SERIES 2009-1 CLASS A	ABS	246,409	248,218	247,014	0.10	12/15/2020	1.80	1.78	AAA	AAA		AAA/Aaa
Babson	CHESAPEAKE FUNDING LLC SERIES 2009-2A CLASS A	ABS	1,136,778	1,149,260	1,140,928	0.10	9/15/2021	0.90	1.69	AAA	AAA		AAA/Aaa
Babson	CHESAPEAKE FUNDING LLC SERIES 2012-1A CLASS A	ABS	300,000	300,000	300,123	0.10	11/7/2023	0.40	1.00	AAA	AAA		AAA/Aaa
Babson	COLLEGE LOAN CORPORATION SERIES 2005-2 CLASS A2	ABS	260,782	259,627	260,365	0.11	10/15/2021	1.10	0.78	AAA	AAA	AAA	AAA/Aaa
Babson	COLLEGIATE FUNDING SERVICES 2005-A CLASS A2	ABS	387,251	385,315	382,141	0.10	12/28/2021	1.30	1.72	AA+	AAA	AAA	AAA/Aaa
Babson	CRONOS CONTAINERS PROGRAM SERIES 2012-1A CLASS A	ABS	250,000	249,970	250,028	4.28	5/18/2027	5.00	4.25	A	NR		A/A2
Babson	DISCOVER CARD MASTER TRUST SERIES 2012-A2 CLASS A2	ABS	350,000	350,000	349,801	0.10	10/17/2016	1.90	0.43	AAA	AAA	AAA	AAA/Aaa
Babson	DOMINOS PIZZA MASTER ISSUES 2012-1A CLASS A2	ABS	69,738	69,738	73,240	5.25	1/25/2042	6.30	4.41	BBB+	BAA1		BBB+/Baa1
Babson	DT AUTO OWNER TRUST SERIES 2011-2A CLASS B	ABS	250,000	249,258	250,713	0.56	2/16/2016	0.60	1.79	AA	NR		AA/Aa2
Babson	EDUCATION FUNDING CAPITAL SERIES 2003-3 CLASS A5	ABS	150,000	144,375	146,647	0.43	12/15/2042	0.50	2.54	AA+	AAA	AAA	AAA/Aaa
Babson	EDUCATION FUNDING CAPITAL SERIES 2003-3 CLASS A6	ABS	125,000	116,191	117,332	0.10	12/15/2042	6.50	3.86	AA+	AAA	AAA	AAA/Aaa
Babson	EDUCATION FUNDING CAPITAL SERIES 2004-1 CLASS A2	ABS	411,601	408,111	410,688	0.10	12/15/2022	6.80	1.33	AA+	AAA	AAA	AAA/Aaa
Babson	EDUCATION FUNDING CAPITAL SERIES 2004-1 CLASS A4	ABS	300,000	286,500	290,933	0.10	6/15/2043	9.00	2.19	AA+	AAA	AAA	AAA/Aaa
Babson	EDUCATION FUNDING CAPITAL SERIES 2004-1 CLASS A5	ABS	75,000	68,696	69,769	0.10	6/15/2043	8.20	4.80	AA+	AAA	AAA	AAA/Aaa
Babson	EDUCATION FUNDING CAPITAL SERIES 2004-1 CLASS B1	ABS	100,000	87,000	87,077	0.10	6/15/2043	6.00	4.81	A	A2	A	A/A2
Babson	ENTERPRISE FLEET FINANCIAL SERVICES 2012-1 CLASS A2	ABS	340,000	339,969	339,610	1.61	11/20/2017	1.70	1.24	AAA	AAA		AAA/Aaa
Babson	GCO EDUCATION LOAN FUND IN SERIES 2006-2A CLASS A2L	ABS	733,548	726,667	720,105	0.23	8/25/2025	2.00	1.63	AA+	AAA	AAA	AAA/Aaa
Babson	GREAT AMERICA LEASING RECSERIES 2012-1 CLASS A2	ABS	225,000	224,969	224,964	0.95	3/17/2014	1.00	1.01	AAA	NR	AAA	AAA/Aaa
Babson	HARLEY-DAVIDSON MOTORCYCLE SERIES 2009-3 CLASS A4	ABS	135,000	136,350	135,683	0.20	4/15/2017	0.20	0.56	AAA	AAA		AAA/Aaa
Babson	HERTZ VEHICLE FINANCING L SERIES 2009-2A CLASS A1	ABS	460,000	470,304	468,880	0.59	3/25/2014	0.60	1.12	NR	AAA		AAA/Aaa
Babson	HERTZ VEHICLE FINANCING L SERIES 2009-2A CLASS A2	ABS	300,000	325,059	328,756	2.43	3/25/2016	2.60	1.56	NR	AAA		AAA/Aaa
Babson	HIGHER EDUCATION FUNDING-SERIES 2005-1 CLASS A2	ABS	342,007	341,094	339,926	0.22	2/25/2024	0.70	1.46	AA+	AAA	AAA	AAA/Aaa
Babson	HYUNDAI AUTO RECEIVABLES SERIES 2008-A CLASS A4	ABS	99,770	101,641	100,532	0.43	11/17/2014	0.40	4.30	AAA	AAA		AAA/Aaa
Babson	KEYCORP STUDENT LOAN TRUST SERIES 1999-B CLASS A2	ABS	107,287	106,885	106,774	0.23	8/25/2027	0.50	1.51	AAA	AAA	AAA	AAA/Aaa
Babson	KEYCORP STUDENT LOAN TRUST SERIES 2003-A CLASS 1A2	ABS	155,632	142,414	146,402	0.10	10/25/2032	4.60	2.16	AAA	AAA		AAA/Aaa
Babson	KEYCORP STUDENT LOAN TRUST SERIES 2006-A CLASS 2A2	ABS	89,785	88,102	89,204	0.10	6/27/2025	1.00	2.20	AAA	AAA	A-	AA/Aa2
Babson	LOUISIANA PUBLIC FACILITIES SERIES 2011-A CLASS A2	ABS	200,000	200,000	200,029	0.15	4/26/2027	4.90	1.42	AA+	NR	AAA	AA+/Aa1
Babson	MARRIOTT VACATION CLUB OWNERS SERIES 2009-2A CLASS A	ABS	413,943	432,960	432,580	1.49	7/20/2031	1.60	1.97	AAA	NR		AAA/Aaa
Babson	MONTANA HIGHER EDUCATION SERIES 2012-1 CLASS A	ABS	320,000	320,000	320,216	0.10	9/20/2022	2.00	0.84	AA+	NR		AA+/Aa1
Babson	NATIONAL COLLEGIATE STUDENT SERIES 2006-3 CLASS A2	ABS	200,677	196,987	198,282	0.10	3/25/2026	0.50	3.24	BB-	AA1	BBB+	BBB+/Baa1
Babson	NORTHSTAR EDUCATION FINANCIAL SERVICES 2004-2 CLASS A1	ABS	233,180	232,534	232,761	0.15	4/28/2016	1.40	0.83	AA+	AAA	AAA	AAA/Aaa
Babson	NORTHSTAR EDUCATION FINANCIAL SERVICES 2005-1 CLASS A1	ABS	93,547	93,079	92,991	0.16	10/28/2026	1.00	1.11	AA+	AAA	AAA	AAA/Aaa
Babson	NUCO2 FUNDING LLC SERIES 2008-1A CLASS A1	ABS	100,000	102,375	101,621	0.99	6/25/2038	1.10	5.85	NR	BAA2	NR	BBB/Baa2
Babson	PENNSYLVANIA HIGHER EDUCATION SERIES 2 CLASS A-1	ABS	60,028	59,756	60,234	0.14	4/25/2019	0.60	0.74	AAA	NR	AAA	AAA/Aaa
Babson	PENNSYLVANIA HIGHER EDUCATION SERIES 2005-1 CLASS A2	ABS	315,000	313,296	314,435	0.13	1/25/2018	0.60	0.96	AAA	AAA	AAA	AAA/Aaa
Babson	PFS FINANCING CORP. SERIES 2010-DA CLASS A	ABS	2,000,000	2,014,300	2,009,418	0.10	2/15/2015	1.70	1.12	AAA	AAA		AAA/Aaa
Babson	PFS FINANCING CORP. SERIES 2012-AA CLASS A	ABS	175,000	175,000	175,427	0.10	2/15/2016	0.70	1.34	AAA	AAA		AAA/Aaa
Babson	SANTANDER DRIVE AUTO RECESERIES 2010-B CLASS A3	ABS	170,000	170,398	170,380	0.48	2/17/2014	0.80	0.97	AAA	NR		AAA/Aaa
Babson	SANTANDER DRIVE AUTO RECESERIES 2011-4 CLASS A2	ABS	121,572	122,132	122,047	0.56	3/16/2015	1.50	0.78	AAA	AAA		AAA/Aaa
Babson	SANTANDER DRIVE AUTO RECESERIES 2012-1 CLASS A2	ABS	175,000	174,995	175,735	1.49	4/15/2015	0.50	1.01	AAA	AAA		AAA/Aaa
Babson	SANTANDER DRIVE AUTO RECESERIES 2012-3 CLASS A2	ABS	280,000	279,994	280,158	0.84	4/15/2015	0.60	0.77	AAA	AAA		AAA/Aaa
Babson	SIERRA RECEIVABLES FUND IN SERIES 2007-1A CLASS A1	ABS	82,850	84,779	86,799	1.59	3/20/2019	1.70	2.44	AA-	A3	A	A/A2
Babson	SIERRA RECEIVABLES FUND IN SERIES 2007-1A CLASS A2	ABS	117,370	115,133	114,205	0.10	3/20/2019	1.90	2.13	AA-	A3	A	A/A2
Babson	SIERRA RECEIVABLES FUND IN SERIES 2007-2A CLASS A2	ABS	239,087	234,810	236,114	0.10	9/20/2019	3.20	1.98	A+	BAA3		BBB+/Baa1
Babson	SIERRA RECEIVABLES FUND IN SERIES 2012-1A CLASS A	ABS	91,791	92,914	92,245	2.92	5/20/2019	1.70	2.72	A+	NR	A	A/A2

**Legacy Fund Asset Detail Report**  
Data as of 5/31/2012

Manager	Security Description	Sector	Par value	Book value	Market value	Effective Duration	Maturity date	Weighted-Average Life	Yield-to-Maturity	Quality Rating - S&P	Quality Rating - LT Moody's	Quality Rating - LT Fitch	Average Quality
Babson	SLC STUDENT LOAN TRUSTSERIES 2005-3 CLASS A1	ABS	69,459	68,807	69,442	0.10	6/15/2020	0.40	0.84	AAA	AAA	AAA	AAA/Aaa
Babson	SLC STUDENT LOAN TRUSTSERIES 2006-A CLASS A4	ABS	523,487	518,729	521,916	0.11	1/15/2019	1.20	0.91	AAA	AAA	AAA	AAA/Aaa
Babson	SLM STUDENT LOAN TRUSTSERIES 2003-5 CLASS A7	ABS	100,000	99,500	99,023	0.35	6/17/2030	2.40	3.64	AA+	AAA	AAA	AAA/Aaa
Babson	SLM STUDENT LOAN TRUSTSERIES 2006-4 CLASS A4	ABS	104,346	103,792	104,275	0.17	4/25/2023	1.50	0.84	AA-	AAA	AAA	AA+/Aa1
Babson	SLM STUDENT LOAN TRUSTSERIES 2008-5 CLASS A2	ABS	217,446	219,264	220,207	0.16	10/25/2016	1.70	0.48	AA+	AAA	AAA	AAA/Aaa
Babson	SLM STUDENT LOAN TRUSTSERIES 2010-C CLASS A1	ABS	324,515	326,170	326,165	0.10	12/15/2017	1.00	1.30	AAA	AAA	AAA	AAA/Aaa
Babson	SLM STUDENT LOAN TRUSTSERIES 2012-A CLASS A1	ABS	137,054	137,054	138,125	0.10	8/15/2025	1.90	1.52	AAA	AAA	AAA	AAA/Aaa
Babson	SLM STUDENT LOAN TRUSTSERIES 2012-B CLASS A1	ABS	250,992	250,992	251,150	0.10	1/18/2022	0.70	1.54	AAA	AAA	AAA	AAA/Aaa
Babson	SLM STUDENT LOAN TRUSTSERIES 2012-C CLASS A1	ABS	270,000	270,000	270,010	0.13	8/15/2023	15.00	1.50	AAA	AAA	AAA	AAA/Aaa
Babson	SMS STUDENT LOAN TRUSTSERIES 1998-A CLASS A2	ABS	226,328	217,943	224,242	0.14	7/28/2026	2.90	0.94	NR	AAA	AAA	AAA/Aaa
Babson	SMS STUDENT LOAN TRUSTSERIES 2000-A CLASS A2	ABS	211,697	210,109	210,740	0.15	10/28/2028	2.00	0.92	AAA	AAA	AAA	AAA/Aaa
Babson	SONIC CAPITAL LLC SERIES 2011-1A CLASS A2	ABS	97,000	102,351	101,542	4.59	5/20/2041	5.40	4.53	BBB	BAA2	BBB	BBB/Baa2
Babson	TAL ADVANTAGE LLC SERIES 2012-1A CLASS A	ABS	325,000	324,877	325,189	4.33	5/20/2027	5.00	3.90	A	NR	A	A/A2
Babson	TAX LIENS SECURITIZATIONSERIES 2010-1A CLASS 1A2	ABS	95,613	95,482	95,820	0.20	4/15/2018	0.20	1.44	AAA	NR	AAA	AAA/Aaa
Babson	TAX LIENS SECURITIZATIONSERIES 2010-1A CLASS 2A2	ABS	110,833	110,994	111,295	0.20	4/15/2018	0.20	0.53	AAA	NR	AAA	AAA/Aaa
Babson	TEXTAINER MARINE CONTAINERSERIES 2012-1A CLASS A	ABS	247,917	247,887	249,642	1.58	4/15/2027	1.70	3.93	A-	NR	A	A-/A3
Babson	TRAFIGURA SECURITISATIONSERIES 2012-1A CLASS A	ABS	105,000	105,000	105,309	0.10	10/15/2015	2.90	2.60	AAA	AAA	AAA	AAA/Aaa
Babson	TRIP RAIL MASTER FUNDINGSERIES 2011-1A CLASS A1A	ABS	90,101	91,453	93,374	3.91	7/15/2041	4.50	3.54	A	NR	A	A/A2
Babson	TRITON CONTAINER FINANCESERIES 2012-1A CLASS A	ABS	295,000	294,965	295,275	4.27	5/14/2027	5.00	4.25	A	NR	A	A/A2
Babson	WESTLAKE AUTOMOBILE RECEIVERSERIES 2011-1A CLASS A3	ABS	115,000	115,247	115,089	0.62	6/16/2014	0.60	1.48	AAA	NR	AAA	AAA/Aaa
Babson	WHEELS SPV LLC SERIES 2012-1 CLASS A2	ABS	270,000	269,981	269,767	1.70	3/20/2021	1.70	1.26	AAA	NR	AAA	AAA/Aaa
Babson	BANC OF AMERICA COMMERCIALSERIES 2004-6 CLASS A5 REID	CMBS	645,000	693,730	691,213	2.12	12/10/2042	4.00	1.69	AAA	NR	AAA	AAA/Aaa
Babson	BANC OF AMERICA COMMERCIALSERIES 2007-4 CLASS A4 REID	CMBS	300,000	340,389	342,100	4.30	7/10/2017	4.80	2.85	A+	NR	AAA	AA/Aa2
Babson	BANC OF AMERICA COMMERCIALSERIES 2008-1 CLASS A4 REID	CMBS	200,000	227,062	233,197	4.48	2/10/2051	5.20	2.97	A+	AAA	AAA	AA/Aa2
Babson	BEAR STEARNS COMMERCIAL MSERIES 2005-T18 CLASS A4 REID	CMBS	200,000	218,454	218,006	2.45	4/13/2015	2.50	1.52	NR	AAA	AAA	AAA/Aaa
Babson	BEAR STEARNS COMMERCIAL MSERIES 2005-T20 CLASS A4A REID	CMBS	120,000	133,682	133,939	2.88	9/12/2015	3.10	1.51	NR	AAA	AAA	AAA/Aaa
Babson	BEAR STEARNS COMMERCIAL MSERIES 2006-PW14 CLASS A4 REID	CMBS	100,000	111,523	112,016	3.83	11/11/2016	4.00	2.33	AAA	NR	AAA	AAA/Aaa
Babson	BEAR STEARNS COMMERCIAL MSERIES 2006-T22 CLASS AAB REID	CMBS	572,164	597,436	595,234	1.00	5/12/2015	1.60	1.97	NR	AAA	AAA	AAA/Aaa
Babson	BEAR STEARNS COMMERCIAL MSERIES 2007-PW17 CLASS A4 REID	CMBS	375,000	426,263	428,760	4.27	8/11/2017	5.00	2.64	A+	NR	AAA	AA/Aa2
Babson	BEAR STEARNS COMMERCIAL MSERIES 2007-PW18 CLASS A4 REID	CMBS	175,000	199,841	200,459	4.52	11/11/2017	5.10	2.78	AA-	NR	AAA	AA/Aa2
Babson	BEAR STEARNS COMMERCIAL MSERIES 2007-T28 CLASS A4 REID	CMBS	150,000	174,938	174,538	4.45	9/11/2017	5.00	2.42	AAA	NR	AAA	AAA/Aaa
Babson	BEAR STEARNS COMMERCIAL MSERIES 2007-T28 CLASS AM REID	CMBS	75,000	81,023	78,627	4.46	9/11/2042	5.30	4.91	A-	NR	AAA	AA-/Aa3
Babson	COMMERCIAL MORTGAGE PASSSERIES 2007-C9 CLASS A4 REID	CMBS	420,000	480,938	486,890	4.32	7/10/2017	4.90	2.54	A	AAA	AAA	AA-/Aa3
Babson	DBUBS MORTGAGE TRUSTSERIES 2011-LC1A CL A1 REID	CMBS	326,214	347,591	349,964	3.23	11/10/2046	3.90	1.61	NR	AAA	AAA	AAA/Aaa
Babson	DBUBS MORTGAGE TRUSTSERIES 2011-LC2A CLASS A2 REID	CMBS	225,000	236,329	239,063	3.65	7/10/2044	3.70	1.79	NR	AAA	AAA	AAA/Aaa
Babson	DBUBS MORTGAGE TRUSTSERIES 2011-LC3A CLASS A2 REID	CMBS	270,000	290,177	290,556	3.68	8/10/2044	3.30	1.72	NR	AAA	AAA	AAA/Aaa
Babson	GREENWICH CAPITAL COMMERCIALSERIES 2006-GG7 CLASS A4 REID	CMBS	385,000	438,095	436,413	3.37	6/10/2016	3.60	2.34	A-	AAA	AAA	AA-/Aa3
Babson	JPMORGAN CHASE COMMERCIALSERIES 2012-C6 CLASS A2 REID	CMBS	332,000	336,980	339,121	4.34	4/15/2017	4.60	1.79	NR	AAA	AAA	AAA/Aaa
Babson	LB-UBS COMMERCIAL MORTGAGSERIES 2005-C7 CLASS A4 REID	CMBS	100,000	111,074	111,257	2.77	9/15/2015	2.90	1.44	AAA	NR	AAA	AAA/Aaa
Babson	MERRILL LYNCH/COUNTRYWIDESERIES 2006-3 CLASS A4 REID	CMBS	410,000	460,569	463,630	3.70	9/12/2016	4.00	2.18	NR	AAA	AAA	AAA/Aaa
Babson	ML-CFC COMMERCIAL MORTGAGSERIES 2006-1 CLASS ASB REID	CMBS	104,261	108,089	108,500	1.40	10/12/2015	1.40	2.95	AAA	NR	AAA	AAA/Aaa
Babson	MORGAN STANLEY CAPITAL ISERIES 2006-HQ8 CLASS A4 REID	CMBS	420,000	469,791	470,388	3.06	12/12/2015	4.10	1.89	AAA	AAA	AAA	AAA/Aaa
Babson	MORGAN STANLEY CAPITAL ISERIES 2006-HQ8 CLASS AM REID	CMBS	275,000	290,210	289,221	3.22	1/12/2016	4.50	4.13	A	AAA	AAA	AA-/Aa3
Babson	MORGAN STANLEY CAPITAL ISERIES 2006-IQ12 CLASS A4 REID	CMBS	299,000	336,527	338,911	3.88	11/15/2016	3.20	2.17	AAA	NR	AAA	AAA/Aaa
Babson	MORGAN STANLEY CAPITAL ISERIES 2006-IQ12 CLASS AM REID	CMBS	100,000	106,031	102,035	3.94	12/15/2016	6.20	4.98	BBB	NR	AAA	A+/A1
Babson	MORGAN STANLEY CAPITAL ISERIES 2006-T23 CLASS A4 REID	CMBS	200,000	230,632	232,384	3.53	7/12/2016	3.60	1.72	AAA	NR	AAA	AAA/Aaa
Babson	MORGAN STANLEY CAPITAL ISERIES 2007-HQ11 CLASS A4 REID	CMBS	185,000	208,530	207,536	4.00	1/12/2017	3.90	2.66	A	AAA	AAA	AA-/Aa3
Babson	TIAA SEASONED COMMERCIALSERIES 2007-C4 CLASS AJ REID	CMBS	130,000	138,085	136,827	3.08	3/15/2016	3.80	4.01	A+	NR	AA	AA-/Aa3
Babson	WACHOVIA BANK COMMERCIALSERIES 2005-C18 CLASS A4 REID	CMBS	350,000	383,058	383,138	2.56	4/15/2015	2.70	1.49	AAA	AAA	AAA	AAA/Aaa
Babson	WACHOVIA BANK COMMERCIALSERIES 2005-C19 CLASS A6 REID	CMBS	325,000	355,137	353,887	2.70	5/15/2015	2.70	1.63	AAA	NR	AAA	AAA/Aaa
Babson	WACHOVIA BANK COMMERCIALSERIES 2006-C23 CLASS A4 REID	CMBS	527,000	585,544	584,567	2.88	1/15/2016	3.00	1.90	AAA	AAA	AAA	AAA/Aaa
Babson	WACHOVIA BANK COMMERCIALSERIES 2006-C23 CLASS AM REID	CMBS	230,000	243,197	243,867	3.24	1/15/2016	3.70	3.78	A-	AAA	AAA	AA-/Aa3
Babson	WACHOVIA BANK COMMERCIALSERIES 2006-C25 CLASS AM REID	CMBS	375,000	403,770	405,527	3.46	5/15/2043	3.90	3.67	NR	AAA	AAA	AAA/Aaa
Babson	WF-RBS COMMERCIAL MORTGAGSERIES 2011-C3 CLASS A2 REID	CMBS	100,000	103,852	105,096	3.55	3/15/2044	3.60	1.89	NR	AAA	AAA	AAA/Aaa
Babson	AFFILIATED COMPUTER SERVICE SENIOR UNSECURED NOTE	Credit	360,000	391,388	397,930	2.78	6/1/2015	3.00	2.43	BBB-	NR	BBB	BBB-/Baa3
Babson	AMB PROPERTY LP NOTE REID	Credit	350,000	361,631	369,747	1.14	8/15/2013	1.20	2.55	BBB-	BAA2	BBB-	BBB-/Baa3
Babson	AMEREN CORP. SENIOR UNSECURED NOTE	Credit	600,000	678,492	673,095	1.80	5/15/2014	1.90	2.61	BBB-	BAA3	BBB	BBB-/Baa3
Babson	AMERICAN INTERNATIONAL GRUNSECURED NOTE	Credit	675,000	681,467	685,528	2.65	3/20/2015	2.80	2.63	A-	BAA1	BBB	BBB+/Baa1
Babson	ARCELORMITTAL SENIOR UNSECURED NOTE	Credit	325,000	324,301	328,972	2.54	2/25/2015	2.70	3.65	BBB-	BAA3	BBB	BBB-/Baa3
Babson	ARCELORMITTAL SENIOR UNSECURED NOTE	Credit	375,000	361,875	380,234	2.93	8/5/2015	3.20	3.69	BBB-	BAA3	BBB	BBB-/Baa3
Babson	ARCELORMITTAL SENIOR UNSECURED NOTE	Credit	500,000	576,795	575,219	2.36	2/15/2015	2.70	4.09	BBB-	BAA3	BBB	BBB-/Baa3
Babson	ARISTOTLE HOLDING INC. SENIOR NOTE	Credit	1,000,000	995,080	1,018,272	2.59	2/12/2015	2.70	1.65	BBB+	BAA3	BBB	BBB/Baa2
Babson	ASCIANO FINANCE LIMITED SENIOR UNSECURED NOTE	Credit	750,000	752,100	752,633	3.10	9/23/2015	3.30	3.20	BBB-	BAA2	BBB	BBB-/Baa3
Babson	ASHLAND INC. SENIOR UNSECURED NOTE	Credit	680,000	759,553	777,325	0.89	6/1/2017	1.00	6.79	BB	BAA3	BB	BB+/Ba1
Babson	ASIF GLOBAL FINANCING XIX SENIOR NOTE	Credit	350,000	355,544	360,337	0.59	1/17/2013	0.60	3.02	A+	A2	A	A/A2

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Manager	Security Description	Sector	Par value	Book value	Market value	Effective Duration	Maturity date	Weighted-Average Life	Yield-to-Maturity	Quality Rating - LT S&P	Quality Rating - LT Moody's	Quality Rating - LT Fitch	Average Quality
Babson	AVNET INC.SENIOR UNSECURED NOTE	Credit	320,000	342,000	341,668	1.67	3/15/2014	1.80	2.66	BBB-	BAA3	BBB-	BBB-/Baa3
Babson	BOSTON SCIENTIFIC CORP.SENIOR NOTE	Credit	320,000	338,694	348,216	2.44	1/15/2015	2.60	1.70	BBB-	BAA3	BBB-	BBB-/Baa3
Babson	CAMDEN PROPERTY TRUSTSENIOR UNSECURED NOTE	Credit	500,000	542,275	550,015	2.76	6/15/2015	3.00	2.35	BBB	BAA1	BBB	BBB/Baa2
Babson	CENTURYTEL, INC.SENIOR UNSECURED NOTE	Credit	125,000	130,883	132,596	2.48	2/15/2015	2.70	3.20	BB	BAA3	BBB-	BB+/Ba1
Babson	CHESAPEAKE ENERGY CORP.SENIOR NOTE	Credit	685,000	755,213	741,836	2.30	2/15/2015	1.10	7.21	BB-	BA3	BB-	BB-/Ba3
Babson	CHESAPEAKE ENERGY CORP.SENIOR UNSECURED NOTE	Credit	765,000	813,264	806,161	1.03	7/15/2013	2.70	5.27	BB-	BA3	BB-	BB-/Ba3
Babson	CITIGROUP INC.SENIOR UNSECURED NOTE	Credit	320,000	338,461	350,481	2.01	8/12/2014	2.20	2.76	A-	A3	A	A-/A3
Babson	CMS ENERGY CORP.SENIOR UNSECURED NOTE	Credit	345,000	344,069	347,147	1.88	5/15/2014	1.90	2.48	BB+	BA1	BB+	BB+/Ba1
Babson	COLONIAL REALTY L.P.COLONIAL REALTY LIMITED PARTNE	Credit	1,000,000	1,018,900	1,028,078	0.19	8/15/2012	2.00	2.71	BBB-	BA1	BB+	BB+/Ba1
Babson	COLONIAL REALTY L.P.SENIOR UNSECURED NOTE	Credit	200,000	212,794	217,986	1.86	6/15/2014	0.20	3.11	BBB-	BA1	BB+	BB+/Ba1
Babson	COMMERCIAL METALS CO.NOTE	Credit	250,000	259,688	256,875	1.38	11/15/2013	1.40	3.82	BB+	BA2		BB/Ba2
Babson	CONSTELLATION BRANDS INC.SENIOR NOTE	Credit	985,000	1,119,965	1,154,783	2.23	12/15/2014	2.50	2.85	BB+	BA1	BB+	BB+/Ba1
Babson	CRH AMERICA INC.NOTE	Credit	330,000	346,084	346,932	1.31	10/15/2013	1.40	1.96	BBB+	BAA2	BBB	BBB/Baa2
Babson	DDR CORP.NOTE REID	Credit	335,000	345,459	355,536	2.67	5/1/2015	2.90	3.43	BB+	BAA3	BB+	BB+/Ba1
Babson	DUKE REALTY CORPORATIONNOTE REID	Credit	219,000	225,699	224,825	0.92	5/15/2013	0.90	1.98	BBB-	BAA2	BBB-	BBB-/Baa3
Babson	DUKE-WEEKS REALTY LPNOTE REID	Credit	375,000	402,589	404,145	2.04	8/15/2014	2.20	2.48	BBB-	BAA2	BBB-	BBB-/Baa3
Babson	DUKE-WEEKS REALTY LPNOTE REID	Credit	500,000	539,940	548,171	3.36	3/1/2016	3.70	3.14	BBB-	BAA2	BBB-	BBB-/Baa3
Babson	EDP FINANCE B.V.SENIOR UNSECURED NOTE	Credit	1,175,000	1,176,434	1,183,025	0.40	11/2/2012	0.40	4.72	BB+	BA1	BBB+	BBB-/Baa3
Babson	EQUIFAX INC.SENIOR NOTE	Credit	635,000	676,485	687,895	2.36	12/1/2014	2.50	1.92	BBB+	BAA1		BBB+/Baa1
Babson	FORD MOTOR CREDIT CO. LLCSENIOR UNSECURED NOTE	Credit	200,000	200,000	203,586	2.82	5/15/2015	2.90	2.16	BB+	BAA3	BBB-	BBB-/Baa3
Babson	FORD MOTOR CREDIT CO. LLCSENIOR UNSECURED NOTE	Credit	1,110,000	1,122,077	1,170,649	2.45	1/15/2015	2.60	2.29	BB+	BAA3	BBB-	BBB-/Baa3
Babson	GATX CORP.NOTE	Credit	500,000	539,110	539,418	2.76	5/15/2015	2.90	2.05	BBB	BAA2	BBB	BBB/Baa2
Babson	GLENCORE FUNDING LLCNOTE	Credit	940,000	989,698	999,312	1.75	4/15/2014	1.90	2.91	BBB	BAA2		BBB/Baa2
Babson	GOLDMAN SACHS GROUP INC..BOND	Credit	330,000	338,884	347,931	1.52	1/15/2014	2.90	2.91	A-	A1	A	A/A2
Babson	GOLDMAN SACHS GROUP INC..SENIOR NOTE	Credit	350,000	349,752	345,817	2.74	5/3/2015	1.60	3.83	A-	A1	A	A/A2
Babson	HEALTH CARE REIT INC.SENIOR UNSECURED NOTE	Credit	441,000	450,235	453,977	3.50	3/15/2016	3.80	3.01	BBB-	BAA2	BBB	BBB/Baa2
Babson	HSBC USA INC.SENIOR UNSECURED NOTE	Credit	500,000	498,935	505,164	2.57	2/13/2015	2.70	2.25	A+	A1	AA	AA-/Aa3
Babson	HYATT HOTELS CORP.SENIOR NOTE	Credit	225,000	246,260	251,474	2.90	8/15/2015	3.20	2.45	BBB	BAA2		BBB/Baa2
Babson	ICICI BANK LTD.SENIOR UNSECURED NOTE	Credit	645,000	657,461	662,533	2.55	3/25/2015	2.80	4.84	BBB-	BAA2		BBB-/Baa3
Babson	INGERSOLL-RAND GLOBAL HOLSENIOR UNSECURED NOTE	Credit	475,000	547,647	548,472	1.72	4/15/2014	1.90	1.68	BBB+	BAA1		BBB+/Baa1
Babson	JPMORGAN CHASE & CO.BOND	Credit	325,000	349,109	343,992	2.13	9/15/2014	2.30	2.94	A-	A1	A	A/A2
Babson	LAZARD GROUP LLCNOTE	Credit	261,000	282,452	285,011	2.66	5/15/2015	2.90	3.90	BBB	BA2	BBB	BBB-/Baa3
Babson	MACY'S RETAIL HOLDINGS INSENIOR NOTE	Credit	320,000	347,238	355,691	1.97	7/15/2014	2.10	1.41	BBB	BAA3	BBB	BBB/Baa2
Babson	MASCO CORP.SENIOR UNSECURED NOTE	Credit	335,000	341,281	343,463	0.11	7/15/2012	0.10	2.97	BBB-	BA2	BB	BB+/Ba1
Babson	MERRILL LYNCH & CO. INC.NOTE	Credit	675,000	692,145	700,336	0.64	2/5/2013	0.70	2.39	A-	BAA1	A	A-/A3
Babson	MORGAN STANLEYSENIOR UNSECURED NOTE	Credit	355,000	339,085	348,446	2.03	7/28/2014	2.10	4.27	A-	A2	A	A/A2
Babson	MORGAN STANLEYSUB NOTE	Credit	765,000	773,262	760,971	1.70	4/1/2014	1.80	5.52	BBB+	A3	BBB+	BBB+/Baa1
Babson	NOVA CHEMICALS CORP.SENIOR NOTE	Credit	345,000	345,000	344,766	0.46	11/15/2013	1.40	4.10	BB	BA2	BB-	BB/Ba2
Babson	PENSKE TRUCK LEASING CO.UNSECURED NOTE	Credit	175,000	174,830	176,642	2.78	5/11/2015	2.90	2.85	BBB-	BAA3		BBB-/Baa3
Babson	PETROBRAS INTERNATIONAL FSENIOR UNSECURED NOTE	Credit	750,000	746,243	764,369	2.53	2/6/2015	2.70	2.48	BBB	A3	BBB	BBB+/Baa1
Babson	PHILLIPS 66SENIOR UNSECURED NOTE	Credit	325,000	324,851	329,428	2.66	3/5/2015	2.80	1.60	BBB	BAA1		BBB/Baa2
Babson	PROLOGIS L.P.SENIOR NOTE REID	Credit	300,000	328,947	330,038	3.42	4/1/2016	3.80	3.29	BBB-	BAA2	BBB-	BBB-/Baa3
Babson	QWEST CORP.SENIOR NOTE	Credit	750,000	846,323	849,468	2.13	10/1/2014	2.30	2.16	BBB-	BAA3	BBB-	BBB-/Baa3
Babson	REGIONS FINANCIAL CORP.SENIOR UNSECURED NOTE	Credit	750,000	751,875	764,805	0.86	4/26/2013	0.90	3.15	BBB-	BA3	BBB-	BB+/Ba1
Babson	REYNOLDS GROUP HOLDINGS LSENIOR SECURED NOTE	Credit	1,350,000	1,429,745	1,437,619	0.29	10/15/2016	0.40	3.02	BB-	BA3		BB-/Ba3
Babson	ROCKIES EXPRESS PIPELINESENIOR NOTE	Credit	240,000	247,200	251,192	1.04	7/15/2013	0.80	4.15	BB	BA1	BBB-	BB+/Ba1
Babson	ROCK-TENN CO.BOND	Credit	350,000	360,938	362,031	0.75	3/15/2013	1.10	2.67	BB+	BA1		BB+/Ba1
Babson	RPM INTERNATIONAL INC.UNSECURED SENIOR BOND	Credit	630,000	675,014	687,593	1.43	12/15/2013	1.50	2.06	BBB-	BAA3	BBB-	BBB-/Baa3
Babson	SOLUTIA INC.SENIOR UNSECURED NOTE	Credit	750,000	852,188	849,219	1.28	11/1/2017	1.40	2.69	BB-	B1		B+/B1
Babson	STARWOOD HOTELS & RESORTSSENIOR UNSECURED NOTE	Credit	575,000	656,938	655,925	2.17	10/15/2014	2.40	2.16	BBB-	BAA3	BBB	BBB-/Baa3
Babson	TALISMAN ENERGY INC.SENIOR UNSECURED NOTE	Credit	75,000	73,607	77,187	14.97	5/15/2042	29.80	5.32	BBB	BAA2	BBB	BBB/Baa2
Babson	TELECOM ITALIA CAPITAL SANOTE	Credit	550,000	563,937	538,313	2.97	10/1/2015	3.30	6.26	BBB	BAA2	BBB	BBB/Baa2
Babson	TELECOM ITALIA CAPITAL SASENIOR UNSECURED NOTE	Credit	350,000	336,000	358,036	1.83	6/18/2014	2.00	6.44	BBB	BAA2	BBB	BBB/Baa2
Babson	TELEFONICA EMISIONES SAUSENIOR UNSECURED NOTE	Credit	350,000	345,062	346,091	0.87	4/26/2013	0.90	4.16	BBB	BAA1	BBB+	BBB+/Baa1
Babson	TEXTRON INC.SENIOR NOTE	Credit	320,000	350,586	356,684	2.54	3/15/2015	4.30	2.39	BBB-	BAA3	BBB-	BBB-/Baa3
Babson	TEXTRON INC.SENIOR UNSECURED NOTE	Credit	375,000	404,059	409,503	3.89	9/21/2016	2.80	2.57	BBB-	BAA3	BBB-	BBB-/Baa3
Babson	TYSON FOODS INC.SENIOR UNSECURED NOTE	Credit	325,000	367,656	367,304	3.37	4/1/2016	3.80	3.50	BBB-	BA1	BBB	BBB-/Baa3
Babson	UNITED DOMINION REALTY TRNOTE REID	Credit	300,000	314,022	320,287	0.96	6/1/2013	3.60	2.20	BBB	BAA2		BBB/Baa2
Babson	UNITED DOMINION REALTY TRSENIOR UNSECURED NOTE REID	Credit	350,000	376,618	385,562	3.25	1/15/2016	1.00	2.85	BBB	BAA2		BBB/Baa2
Babson	UNIVERSAL CORP.SENIOR UNSECURED	Credit	250,000	250,783	253,148	0.30	9/26/2012	0.30	6.17	BBB-	BA2		BB+/Ba1
Babson	VIRGIN MEDIA SECURED FINASENIOR SECURED NOTE	Credit	1,000,000	1,087,500	1,119,972	1.52	1/15/2018	1.70	4.66	BBB-	BAA3	BBB-	AAA/Aaa
Babson	VIVENDI SASENIOR UNSECURED NOTE	Credit	200,000	199,988	199,553	2.73	4/10/2015	2.80	2.60	BBB	BAA2	BBB	BBB/Baa2
Babson	VOLVO TREASURY ABSENIOR UNSECURED NOTE	Credit	970,000	1,042,314	1,072,202	2.59	4/1/2015	2.80	2.43	BBB	BAA2	BBB	BBB/Baa2
Babson	WEATHERFORD INTERNATIONALSENIOR UNSECURED NOTE	Credit	75,000	74,891	77,376	8.03	4/15/2022	9.90	4.19	BBB	BAA2		AAA/Aaa
Babson	WPP FINANCE (UK)SENIOR UNSECURED NOTE	Credit	115,000	128,883	133,035	2.09	9/15/2014	2.30	1.70	BBB	BAA2	BBB+	AAA/Aaa



**Legacy Fund Asset Detail Report**  
Data as of 5/31/2012

Manager	Security Description	Sector	Par value	Book value	Market value	Effective Duration	Maturity date	Weighted-Average Life	Yield-to-Maturity	Quality Rating - LT S&P	Quality Rating - LT Moody's	Quality Rating - LT Fitch	Average Quality
Babson	Bought Protection on CDX.JP Morgan Chase	Hedges	(2,300,000)	2,254	21,420	0.00	6/20/2017	0.00	0.00	BBB	BAA2	BBB	AAA/Aaa
Babson	Bought Protection on CDX.JP Morgan Chase	Hedges	(4,790,000)	45,266	44,610	0.00	6/20/2017	0.00	0.00	BBB	BAA2	BBB	AAA/Aaa
Babson	CMBX.NA.AAA.1: Pay 106.9JP Morgan Chase	Hedges	(3,000,000)	97,500	128,350	0.00	10/12/2052	0.00	0.00	AAA	AAA	AAA	AAA/Aaa
Babson	US 10YR FUT(CBOT) Sept12Morgan Stanley	Hedges	(1,900,000)	0	(4,453)	8.64	9/28/2012	6.40	0.00	AA+	AAA	AAA	AAA/Aaa
Babson	US 10YR FUT(CBOT) Sept12Morgan Stanley	Hedges	(1,000,000)	0	(2,344)	8.64	9/28/2012	6.40	0.00	AA+	AAA	AAA	AAA/Aaa
Babson	ABB TREASURY CENTER (USA)COMMERCIAL PAPER	Money Market	3,500,000	3,497,095	3,497,958	0.12	7/13/2012	0.10	0.50	AA+	AAA	AAA	AAA/Aaa
Babson	AGL CAPITAL CORP.COMMERCIAL PAPER	Money Market	3,850,000	3,848,730	3,848,824	0.07	6/26/2012	0.10	0.44	AA+	AAA	AAA	AAA/Aaa
Babson	B.A.T. INTERNATIONAL FINACOMMERCIAL PAPER	Money Market	3,300,000	3,298,119	3,299,556	0.03	6/12/2012	0.10	0.44	AA+	AAA	AAA	AAA/Aaa
Babson	BACARDI CORP.COMMERCIAL PAPER	Money Market	3,000,000	2,999,010	2,999,817	0.02	6/6/2012	0.10	0.44	AA+	AAA	AAA	AAA/Aaa
Babson	BAE SYSTEMS PLCCOMMERCIAL PAPER	Money Market	3,275,000	3,272,904	3,274,701	0.02	6/8/2012	0.10	0.47	AA+	AAA	AAA	AAA/Aaa
Babson	BEMIS CO. INC.COMMERCIAL PAPER	Money Market	2,500,000	2,498,925	2,499,500	0.05	6/19/2012	0.10	0.40	AA+	AAA	AAA	AAA/Aaa
Babson	CARNIVAL CORP.COMMERCIAL PAPER	Money Market	3,150,000	3,145,086	3,147,519	0.13	7/16/2012	0.10	0.63	AA+	AAA	AAA	AAA/Aaa
Babson	CENTRICA PLCCOMMERCIAL PAPER	Money Market	2,700,000	2,696,976	2,698,724	0.08	6/28/2012	0.10	0.63	AA+	AAA	AAA	AAA/Aaa
Babson	DAIMLER FINANCE NORTH AMECOMMERCIAL PAPER	Money Market	3,500,000	3,495,030	3,496,026	0.20	8/13/2012	0.20	0.56	AA+	AAA	AAA	AAA/Aaa
Babson	DENTSPLY INTERNATIONAL INCOMMERCIAL PAPER	Money Market	3,100,000	3,097,489	3,099,483	0.04	6/13/2012	0.15	0.50	AA+	AAA	AAA	AAA/Aaa
Babson	DEUTSCHE TELEKOM AGCOMMERCIAL PAPER	Money Market	2,850,000	2,845,925	2,846,054	0.25	8/29/2012	0.20	0.56	AA+	AAA	AAA	AAA/Aaa
Babson	DUKE ENERGY CORP.COMMERCIAL PAPER	Money Market	3,850,000	3,846,959	3,847,498	0.15	7/23/2012	0.10	0.45	AA+	AAA	AAA	AAA/Aaa
Babson	ELSEVIER FINANCE S.A.COMMERCIAL PAPER	Money Market	4,000,000	3,994,000	3,994,750	0.21	8/15/2012	0.20	0.63	AA+	AAA	AAA	AAA/Aaa
Babson	ENBRIDGE ENERGY PARTNERSCOMMERCIAL PAPER	Money Market	4,000,000	3,998,400	3,999,071	0.06	6/20/2012	0.10	0.44	AA+	AAA	AAA	AAA/Aaa
Babson	FMC TECHNOLOGIES INC.COMMERCIAL PAPER	Money Market	3,240,000	3,236,112	3,237,663	0.15	7/24/2012	0.10	0.49	AA+	AAA	AAA	AAA/Aaa
Babson	GLENCORE FUNDING LLCOMMERCIAL PAPER	Money Market	3,500,000	3,493,630	3,494,606	0.21	8/16/2012	0.20	0.73	AA+	AAA	AAA	AAA/Aaa
Babson	HARLEY-DAVIDSON FUNDING CCOMMERCIAL PAPER	Money Market	3,500,000	3,497,340	3,499,256	0.05	6/18/2012	0.10	0.45	AA+	AAA	AAA	AAA/Aaa
Babson	HEWLETT-PACKARD CO.COMMERCIAL PAPER	Money Market	3,500,000	3,498,600	3,499,256	0.05	6/18/2012	0.10	0.45	AA+	AAA	AAA	AAA/Aaa
Babson	KINDER MORGAN ENERGY PARTCOMMERCIAL PAPER	Money Market	3,500,000	3,498,775	3,499,475	0.04	6/13/2012	0.10	0.45	AA+	AAA	AAA	AAA/Aaa
Babson	MICHELIN LUXEMBOURG SCSCOMMERCIAL PAPER	Money Market	3,500,000	3,499,090	3,499,714	0.02	6/8/2012	0.10	0.42	AA+	AAA	AAA	AAA/Aaa
Babson	OGE ENERGY CORP.COMMERCIAL PAPER	Money Market	3,000,000	2,999,220	2,999,545	0.04	6/14/2012	0.10	0.42	AA+	AAA	AAA	AAA/Aaa
Babson	Open Payables/Receivables/Cash	Money Market	(18,882,443)	(18,882,443)	(18,882,443)	0.00		0.00	0.00	AAA	AAA	AAA	AAA/Aaa
Babson	RYDER SYSTEM INC.COMMERCIAL PAPER	Money Market	3,500,000	3,498,705	3,499,582	0.03	6/11/2012	0.10	0.43	AA+	AAA	AAA	AAA/Aaa
Babson	SOUTH CAROLINA ELECTRIC &COMMERCIAL PAPER	Money Market	2,000,000	1,999,120	1,999,682	0.04	6/14/2012	0.10	0.44	AA+	AAA	AAA	AAA/Aaa
Babson	SPECTRA ENERGY CAPITAL LLCOMMERCIAL PAPER	Money Market	3,500,000	3,497,270	3,498,153	0.11	7/9/2012	0.10	0.50	AA+	AAA	AAA	AAA/Aaa
Babson	SUNCOR ENERGY INC.COMMERCIAL PAPER	Money Market	3,500,000	3,497,410	3,499,248	0.05	6/19/2012	0.10	0.43	AA+	AAA	AAA	AAA/Aaa
Babson	TALISMAN ENERGY INC.COMMERCIAL PAPER	Money Market	2,500,000	2,499,250	2,500,000	0.00	6/1/2012	0.10	0.45	AA+	AAA	AAA	AAA/Aaa
Babson	VOLVO TREASURY NORTH AMERCOMMERCIAL PAPER	Money Market	3,600,000	3,596,724	3,598,198	0.10	7/5/2012	0.10	0.53	AA+	AAA	AAA	AAA/Aaa
Babson	VW CREDIT INC.COMMERCIAL PAPER	Money Market	2,486,000	2,484,185	2,485,578	0.04	6/14/2012	0.10	0.47	AA+	AAA	AAA	AAA/Aaa
Babson	WEATHERFORD INTERNATIONALCOMMERCIAL PAPER	Money Market	1,900,000	1,899,829	1,900,000	0.00	6/1/2012	0.10	0.45	AA+	AAA	AAA	AAA/Aaa
Babson	WPP CP FINANCE PLCCOMMERCIAL PAPER	Money Market	1,200,000	1,199,796	1,199,941	0.01	6/5/2012	0.10	0.44	AA+	AAA	AAA	AAA/Aaa
Babson	AMERIQUEST MORTGAGE SECURSERIES 2005-R3 CLASS A1A	Mortgages	118,667	117,313	118,630	0.10	5/25/2035	0.60	0.61	AAA	AAA	AAA	AAA/Aaa
Babson	BEAR STEARNS ASSET BACKEDSERIES 2005-HE5 CLASS M1	Mortgages	49,071	48,189	48,165	0.25	6/25/2035	0.60	3.24	AA	A1		AA-/Aa3
Babson	BEAR STEARNS ASSET BACKEDSERIES 2005-HE7 CLASS M1	Mortgages	96,609	94,934	93,356	0.15	7/25/2035	2.50	3.91	AAA	NR	AA	AA-/Aa1
Babson	BEAR STEARNS ASSET BACKEDSERIES 2006-HE1 CLASS 1A2	Mortgages	130,596	126,678	124,847	0.62	12/25/2035	0.80	9.25	AAA	A3		AA-/Aa3
Babson	BEAR STEARNS ASSET BACKEDSERIES 2006-PC1 CLASS A3	Mortgages	190,000	177,888	169,044	1.56	12/25/2035	1.20	5.63	AAA	BAA3		A/2
Babson	CITIGROUP MORTGAGE LOAN T SERIES 2003-HE4 CLASS A	Mortgages	86,079	83,604	83,905	0.10	12/25/2033	1.30	3.02	AAA	AAA		AAA/Aaa
Babson	COUNTRYWIDE ASSET-BACKEDSERIES 2005-3 CLASS MV1	Mortgages	13,236	13,222	13,164	0.62	8/25/2035	0.60	11.72	AA+	AA1		AA-/Aa1
Babson	COUNTRYWIDE ASSET-BACKEDSERIES 2005-IM1 CLASS A	Mortgages	169,631	166,662	162,757	0.59	11/25/2035	0.60	7.54	AAA	A2		AA-/Aa3
Babson	COUNTRYWIDE ASSET-BACKEDSERIES 2006-BC1 CLASS 2A2	Mortgages	85,967	84,677	84,832	0.21	4/25/2036	0.10	2.83	AA	A3		A+/A1
Babson	FHLMC( 2 Pools)	Mortgages	1,701,290	1,800,441	1,798,706	0.50	Misc.	2.80	1.71	AA+	AAA	AAA	AAA/Aaa
Babson	FHLMCTBA 3.5 FORWARD JUN	Mortgages	1,250,000	1,315,038	1,313,965	1.61	6/1/2027	3.60	1.74	AA+	AAA	AAA	AAA/Aaa
Babson	FHLMCTBA 4.0 FORWARD JUN	Mortgages	1,750,000	1,848,228	1,857,324	2.01	6/1/2042	4.80	2.02	AA+	AAA	AAA	AAA/Aaa
Babson	FHLMCTBA 4.5 FORWARD JUN	Mortgages	1,250,000	1,335,125	1,334,766	2.12	6/1/2042	4.70	2.33	AA+	AAA	AAA	AAA/Aaa
Babson	FIELDSTONE MORTGAGE INVESSERIES 2004-4 CLASS M2	Mortgages	256,080	246,515	239,061	0.96	10/25/2035	1.80	6.12	AA	A1	A	A+/A1
Babson	FIRST FRANKLIN MORTGAGE L SERIES 2004-FFH4 CLASS M3	Mortgages	200,000	197,750	188,815	0.61	1/25/2035	0.50	8.82	AA-	AA2	AA-	AA-/Aa3
Babson	FIRST FRANKLIN MORTGAGE L SERIES 2005-FF5 CLASS M1	Mortgages	115,740	111,906	106,716	1.11	3/25/2035	1.60	6.18	AA+	NR	A	AA-/Aa3
Babson	FIRST FRANKLIN MORTGAGE L SERIES 2005-FFH4 CLASS 2A4	Mortgages	96,910	92,065	90,195	0.10	12/25/2035	0.80	16.22	NR	A2	A	A/2
Babson	FIRST NLC TRUSTSERIES 2005-3 CLASS AV4	Mortgages	30,320	29,486	29,931	0.11	12/25/2035	0.20	6.39	AAA	AA1		AA+/Aa1
Babson	FNMATBA 3.0 FORWARD JUN	Mortgages	1,300,000	1,356,069	1,361,039	2.20	6/1/2027	4.10	1.57	AA+	AAA	AAA	AAA/Aaa
Babson	FNMATBA 4.0 FORWARD JUN	Mortgages	1,700,000	1,808,698	1,805,320	1.56	6/1/2027	3.30	1.86	AA+	AAA	AAA	AAA/Aaa
Babson	FNMATBA 4.0 FORWARD JUN	Mortgages	800,000	847,000	852,062	1.77	6/1/2042	4.80	1.86	AA+	AAA	AAA	AAA/Aaa
Babson	FNMATBA 4.5 FORWARD JUN	Mortgages	1,000,000	1,071,870	1,072,813	1.77	6/1/2042	4.60	2.12	AA+	AAA	AAA	AAA/Aaa
Babson	FNMATBA 5.5 FORWARD JUN	Mortgages	1,860,000	2,036,514	2,027,981	0.92	6/1/2042	3.60	2.06	AA+	AAA	AAA	AAA/Aaa
Babson	GNMAPOOL #82462	Mortgages	252,980	268,553	268,347	0.10	1/20/2040	3.40	0.07	AA+	AAA	AAA	AAA/Aaa
Babson	GNMATBA 4.5 FORWARD JUN	Mortgages	1,500,000	1,642,695	1,646,484	1.85	6/1/2042	5.60	1.90	AA+	AAA	AAA	AAA/Aaa
Babson	GNMATBA 5.0 FORWARD JUN	Mortgages	3,400,000	3,759,652	3,760,188	2.29	6/1/2042	4.80	1.97	AA+	AAA	AAA	AAA/Aaa
Babson	HOME EQUITY ASSET TRUSTSERIES 2006-3 CLASS 2A3	Mortgages	114,380	112,575	112,315	0.24	7/25/2036	0.80	2.78	AAA	A1	BB	A/2
Babson	LONG BEACH MORTGAGE LOANSERIES 2005-1 CLASS M1	Mortgages	75,410	72,205	71,100	0.58	2/25/2035	0.80	9.22	AA+	AA1	AA	AA+/Aa1
Babson	MERRILL LYNCH MORTGAGE SYSERIES 2005-ACR1CLASS M1	Mortgages	288,390	268,382	269,193	0.10	6/28/2035	1.40	7.48	AA+	AA1		AA+/Aa1

**Legacy Fund Asset Detail Report**  
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Manager	Security Description	Sector	Par value	Book value	Market value	Effective Duration	Maturity date	Weighted-Average Life	Yield-to-Maturity	Quality Rating - LT S&P	Quality Rating - LT Moody's	Quality Rating - LT Fitch	Average Quality
Babson	NEW CENTURY HOME EQUITY L SERIES 2005-2 CLASS A2C	Mortgages	234,700	233,710	230,504	0.21	6/25/2035	1.40	3.77	AAA	AA1		AA+/Aa1
Babson	NEW CENTURY HOME EQUITY L SERIES 2005-2 CLASS A2M2	Mortgages	202,500	200,001	197,222	0.33	6/25/2035	0.60	2.58	NR	AA1		AA+/Aa1
Babson	PARK PLACE SECURITIES, INSERIES 2005 - WCW1 CLASS A3D	Mortgages	94,814	92,933	92,519	0.30	9/25/2035	0.80	3.70	AAA	AA2	BB	A+/A1
Babson	QUEST TRUST SERIES 2005-X1 CLASS M1	Mortgages	135,280	133,251	128,915	0.10	3/25/2035	0.40	17.75	AA	AA2		AA/Aa2
Babson	RESIDENTIAL ASSET MORTGAG SERIES 2005-EFC5 CLASS A2	Mortgages	169,942	167,791	167,788	0.17	10/25/2035	0.60	2.85	AAA	A1		AA/Aa2
Babson	RESIDENTIAL ASSET MORTGAG SERIES 2005-EFC6 CLASS 1A2	Mortgages	38,614	38,113	37,359	0.33	11/25/2035	0.60	6.69	AAA	AA3		AA/Aa2
Babson	RESIDENTIAL ASSET MORTGAG SERIES 2005-RP1 CLASS M1	Mortgages	162,036	160,011	158,038	0.10	7/25/2037	0.10	9.40	AA+	AA2	AA+	AA+/Aa1
Babson	RESIDENTIAL ASSET MORTGAG SERIES 2005-RP2 CLASS A	Mortgages	27,757	27,588	27,765	0.10	6/25/2035	0.40	0.36	AAA	AAA	AAA	AAA/Aaa
Babson	RESIDENTIAL ASSET SECURIT SERIES 2005-EMX4 CLASS A2	Mortgages	45,308	44,989	44,925	0.15	11/25/2035	1.10	10.86	AA+	A1		AA-/Aa3
Babson	RESIDENTIAL ASSET SECURIT SERIES 2005-KS12 CLASS A2	Mortgages	122,402	117,832	118,663	0.32	1/25/2036	0.20	3.69	AAA	BA1		A/A2
Babson	RESIDENTIAL ASSET SECURIT SERIES 2005-KS6 CLASS M1	Mortgages	70,889	70,247	69,131	0.25	7/25/2035	0.40	7.27	AA+	AA1	AA+	AA+/Aa1
Babson	STRUCTURED ASSET INVESTMENT SERIES 2005-2 CLASS A1	Mortgages	72,808	72,717	72,747	0.10	3/25/2035	0.10	1.66	AAA	AAA	AAA	AAA/Aaa
Babson	STRUCTURED ASSET SECURIT SERIES 2005-GEL4 CLASS A	Mortgages	57,787	57,402	57,574	0.10	8/25/2035	0.30	7.71	AAA	AAA		AAA/Aaa
Babson	STRUCTURED ASSET SECURIT SERIES 2006-WF1 CLASS A4	Mortgages	121,356	120,674	120,433	0.12	2/25/2036	0.10	3.01	AAA	AAA	AAA	AAA/Aaa
Babson	UNITED STATES TREASURY NOTE	Treasury	2,550,000	2,557,293	2,557,740	1.00	5/31/2013	1.00	0.20	AA+	AAA	AAA	AAA/Aaa
Babson	UNITED STATES TREASURY NOTE	Treasury	4,000,000	3,990,160	3,997,430	2.53	12/15/2014	2.50	0.32	AA+	AAA	AAA	AAA/Aaa
Babson	UNITED STATES TREASURY NOTE	Treasury	2,095,000	2,206,014	2,223,672	5.11	9/30/2017	5.30	0.77	AA+	AAA	AAA	AAA/Aaa
Babson	UNITED STATES TREASURY NOTE	Treasury	260,000	267,314	270,502	6.00	8/31/2018	6.30	0.90	AA+	AAA	AAA	AAA/Aaa
BND	BND Cash	Money Market	48,042	48,042	48,042			0.00		AAA	Aaa	AAA	AAA/Aaa
JP Morgan	ALLYA 2010-1 A4	ABS	175,000	178,691	178,423	1.19	12/15/2014	1.22	0.69	AAA	Aaa		AAA/Aaa
JP Morgan	ALLYA 2010-2 A4	ABS	100,000	101,969	101,975	1.48	5/15/2015	1.52	0.78		Aaa	AAA	AAA/Aaa
JP Morgan	ALLYA 2011-1 A4	ABS	350,000	360,404	359,541	2.17	3/15/2016	2.23	0.99		Aaa	AAA	AAA/Aaa
JP Morgan	ALLYA 2011-3 A3	ABS	450,000	451,969	451,224	1.10	8/17/2015	1.12	0.73		Aaa	AAA	AAA/Aaa
JP Morgan	ALLYA 2011-3 A4	ABS	519,000	524,758	528,449	2.27	5/16/2016	2.32	0.82		Aaa	AAA	AAA/Aaa
JP Morgan	ALLYA 2011-4 A4	ABS	250,000	250,908	252,150	3.16	6/15/2016	3.23	0.87	AAA	Aaa		AAA/Aaa
JP Morgan	ALLYA 2012-2 A3	ABS	264,000	263,983	263,774	2.11	4/15/2016	2.14	0.78		Aaa	AAA	AAA/Aaa
JP Morgan	AMCAR 2010-2 A3	ABS	322,493	323,400	323,140	0.20	8/8/2014	0.20	0.70	AAA	Aaa		AAA/Aaa
JP Morgan	AMCAR 2010-A A3	ABS	222,435	228,343	228,536	1.46	7/6/2017	1.51	1.66	AAA	Aaa		AAA/Aaa
JP Morgan	AMCAR 2011-2 A3	ABS	285,000	287,048	287,100	1.02	10/8/2015	1.04	0.89	AAA	Aaa		AAA/Aaa
JP Morgan	BMWOT 2011-A A2	ABS	808,308	809,003	808,802	0.40	2/25/2014	0.40	0.48		Aaa	AAA	AAA/Aaa
JP Morgan	CARMX 2010-2 A4	ABS	175,000	178,008	178,485	1.52	10/15/2015	1.55	0.75	AAA	Aaa	AAA	AAA/Aaa
JP Morgan	CARMX 2010-3 A4	ABS	250,000	253,438	252,805	1.68	2/16/2016	1.71	0.75	AAA	Aaa		AAA/Aaa
JP Morgan	CARMX 2011-1 A4	ABS	250,000	257,695	257,033	2.14	9/15/2016	2.20	0.87	AAA	Aaa		AAA/Aaa
JP Morgan	CARMX 2011-2 A3	ABS	200,000	199,875	200,357	1.54	12/15/2015	1.57	0.80		Aaa	AAA	AAA/Aaa
JP Morgan	CARMX 2011-3 A2	ABS	540,998	540,744	541,438	0.53	11/17/2014	0.54	0.55		Aaa	AAA	AAA/Aaa
JP Morgan	CNH 2010-C A4	ABS	419,000	422,797	425,512	2.25	5/16/2016	2.31	1.07	AAA	Aaa		AAA/Aaa
JP Morgan	CNH 2011-A A4	ABS	85,000	86,501	87,295	2.68	10/17/2016	2.76	1.05		Aaa	AAA	AAA/Aaa
JP Morgan	CNH 2011-B A3	ABS	182,000	180,692	182,021	1.73	8/15/2016	1.75	0.90	AAA		AAA	AAA/Aaa
JP Morgan	CNH 2011-B A4	ABS	100,000	100,609	100,136	3.15	9/15/2017	3.23	1.25	AAA		AAA	AAA/Aaa
JP Morgan	CNH 2011-C A3	ABS	365,000	366,608	367,315	2.09	12/15/2016	2.13	0.89	AAA		AAA	AAA/Aaa
JP Morgan	CNH 2012-A A3	ABS	230,000	229,983	230,364	2.17	5/15/2017	2.21	0.87	AAA	Aaa		AAA/Aaa
JP Morgan	COMET 2006-A3 A3	ABS	200,000	230,000	228,342	3.40	12/17/2018	3.71	1.14	AAA	Aaa	AAA	AAA/Aaa
JP Morgan	DCENT 2012-A1 A1	ABS	200,000	199,955	199,889	2.67	8/15/2017	2.71	0.83	AAA	Aaa	AAA	AAA/Aaa
JP Morgan	FORDO 2010-A A3	ABS	111,777	112,109	112,105	0.48	6/15/2014	0.49	0.71	AAA		AAA	AAA/Aaa
JP Morgan	FORDO 2011-A A3	ABS	280,000	280,656	280,731	0.67	1/15/2015	0.68	0.58	AAA	Aaa	AAA	AAA/Aaa
JP Morgan	FORDO 2011-A A4	ABS	175,000	177,625	177,710	1.92	5/15/2016	1.96	0.85	AAA	Aaa	AAA	AAA/Aaa
JP Morgan	FORDO 2011-B A4	ABS	348,000	350,610	351,517	2.38	12/15/2016	2.43	0.93	AAA		AAA	AAA/Aaa
JP Morgan	FORDO 2012-A A3	ABS	293,000	293,870	293,477	2.71	8/15/2016	2.76	0.78	AAA	Aaa		AAA/Aaa
JP Morgan	FORDO 2012-B A3	ABS	200,000	199,960	199,810	2.20	12/15/2016	2.23	0.76	AAA		AAA	AAA/Aaa
JP Morgan	GEMNT 2009-4 A	ABS	200,000	216,313	214,298	2.34	11/15/2017	2.46	0.86		Aaa	AAA	AAA/Aaa
JP Morgan	GEMNT 2012-1 A	ABS	900,000	905,031	904,781	2.58	1/15/2018	2.63	0.83		Aaa	AAA	AAA/Aaa
JP Morgan	HAROT 2011-2 A3	ABS	650,000	652,945	651,788	1.06	3/18/2015	1.08	0.68		Aaa	AAA	AAA/Aaa
JP Morgan	HAROT 2011-3 A3	ABS	488,000	489,335	489,727	1.50	9/21/2015	1.52	0.65		Aaa	AAA	AAA/Aaa
JP Morgan	HAROT 2012-1 A3	ABS	81,000	80,995	80,958	2.51	1/15/2016	2.55	0.79	AAA	Aaa		AAA/Aaa
JP Morgan	HAROT 2012-2 A3	ABS	83,000	82,986	82,916	2.10	2/16/2016	2.12	0.75	AAA		AAA	AAA/Aaa
JP Morgan	HART 2010-A A3	ABS	419,530	421,686	421,199	0.53	10/15/2014	0.54	0.76	AAA	Aaa		AAA/Aaa
JP Morgan	HART 2010-B A4	ABS	135,000	137,911	137,442	2.23	3/15/2017	2.28	0.83	AAA	Aaa		AAA/Aaa
JP Morgan	HART 2011-A A3	ABS	300,000	301,676	301,430	0.93	4/15/2015	0.94	0.65	AAA	Aaa		AAA/Aaa
JP Morgan	HART 2011-C A4	ABS	900,000	909,190	908,697	3.48	2/15/2018	3.58	1.03		Aaa	AAA	AAA/Aaa
JP Morgan	HDMOT 2011-2 A4	ABS	300,000	302,625	303,262	3.98	8/15/2017	4.12	1.20		Aaa	AAA	AAA/Aaa
JP Morgan	HUNT 2011-1A A3	ABS	725,000	727,375	727,522	1.55	1/15/2016	1.57	0.80	AAA	Aaa		AAA/Aaa
JP Morgan	HUNT 2012-1 A2	ABS	1,000,000	1,000,000	999,413	0.93	11/17/2014	0.95	0.60	AAA	Aaa		AAA/Aaa
JP Morgan	HUNT 2012-1 A3	ABS	616,000	616,993	616,390	3.02	9/15/2016	3.07	0.79	AAA	Aaa		AAA/Aaa
JP Morgan	MBART 2011-1 A3	ABS	285,000	285,713	285,579	1.20	3/16/2015	1.21	0.68		Aaa	AAA	AAA/Aaa
JP Morgan	MBART 2011-1 A4	ABS	340,000	343,081	342,219	2.07	12/15/2017	2.11	0.91		Aaa	AAA	AAA/Aaa



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Manager	Security Description	Sector	Par value	Book value	Market value	Effective Duration	Maturity date	Weighted-Average Life	Yield-to-Maturity	Quality Rating - LT S&P	Quality Rating - LT Moody's	Quality Rating - LT Fitch	Average Quality
JP Morgan	NAROT 2011-A A4	ABS	650,000	666,377	666,568	2.16	9/15/2017	2.22	0.78		Aaa	AAA	AAA/Aaa
JP Morgan	NAROT 2011-B A3	ABS	455,000	457,702	457,005	2.64	2/16/2016	2.68	0.78		Aaa	AAA	AAA/Aaa
JP Morgan	NAROT 2011-B A4	ABS	286,000	289,039	288,771	3.40	1/16/2018	3.49	0.96		Aaa	AAA	AAA/Aaa
JP Morgan	SDART 2010-A A3	ABS	150,000	150,703	151,177	0.70	11/17/2014	0.72	0.73	AAA			AAA/Aaa
JP Morgan	SDART 2010-A A4	ABS	175,000	178,719	178,904	1.48	6/15/2017	1.52	0.91	AAA			AAA/Aaa
JP Morgan	SDART 2010-B A3	ABS	500,000	500,000	500,850	0.49	2/17/2014	0.50	0.96	AAA			AAA/Aaa
JP Morgan	SDART 2011-1 A3	ABS	460,000	461,725	461,856	0.82	1/15/2015	0.84	0.79		Aaa		AAA/Aaa
JP Morgan	SDART 2012-3 A3	ABS	22,000	21,999	22,026	1.62	4/15/2016	1.64	0.98	AAA	Aaa		AAA/Aaa
JP Morgan	TAOT 2011-A A3	ABS	80,000	80,225	80,200	0.90	10/15/2014	0.91	0.70	AAA	Aaa		AAA/Aaa
JP Morgan	TAOT 2011-B A3	ABS	400,000	400,500	399,574	1.72	6/15/2015	1.74	0.74	AAA	Aaa		AAA/Aaa
JP Morgan	FANNIE MAE	Agency	500,000	564,733	562,342	3.17	10/15/2015	3.37	0.63	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FANNIE MAE	Agency	5,700,000	5,716,549	5,715,612	1.18	8/9/2013	1.19	0.27	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FANNIE MAE	Agency	2,000,000	2,020,146	2,020,362	2.22	8/28/2014	2.24	0.42	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FANNIE MAE	Agency	2,500,000	2,494,798	2,495,715	2.97	5/27/2015	2.99	0.56	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FANNIE MAE	Agency	1,000,000	1,032,299	1,032,803	3.32	10/26/2015	3.40	0.65	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FANNIE MAE	Agency	4,000,000	4,023,209	4,029,256	1.54	12/18/2013	1.55	0.28	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FANNIE MAE	Agency	3,000,000	3,147,036	3,128,763	1.74	3/13/2014	1.78	0.33	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FEDERAL HOME LOAN BANK	Agency	3,000,000	3,057,333	3,065,268	1.97	5/28/2014	1.99	0.28	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FEDERAL HOME LOAN BANK	Agency	1,800,000	1,799,998	1,801,645	1.65	1/29/2014	1.66	0.32	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FEDERAL HOME LOAN BANK	Agency	1,300,000	1,450,077	1,430,347	1.93	6/18/2014	2.05	0.33	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FEDERAL HOME LOAN BANK	Agency	2,000,000	2,046,238	2,034,520	1.04	6/21/2013	1.06	0.24	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FREDDIE MAC	Agency	2,000,000	2,204,710	2,194,698	2.01	7/15/2014	2.12	0.39	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FREDDIE MAC	Agency	1,300,000	1,456,382	1,452,352	2.92	7/17/2015	3.13	0.59	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FREDDIE MAC	Agency	1,500,000	1,588,475	1,582,133	2.09	7/28/2014	2.16	0.45	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FREDDIE MAC	Agency	1,500,000	1,528,697	1,526,967	1.71	2/25/2014	1.73	0.33	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FREDDIE MAC	Agency	450,000	479,219	480,555	3.83	5/27/2016	3.99	0.77	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FREDDIE MAC	Agency	350,000	354,338	354,931	2.21	8/27/2014	2.24	0.37	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FREDDIE MAC	Agency	2,500,000	2,500,875	2,502,453	1.48	11/27/2013	1.49	0.31	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	BACM 2006-3 A4	CMBS	215,000	241,942	241,397	3.50	7/10/2044	3.94	2.58	A+		AAA	AA/Aa2
JP Morgan	BACM 2006-5 A4	CMBS	300,000	332,414	329,977	3.64	9/10/2047	4.09	2.80	AAA	Aa3		AA/Aa2
JP Morgan	CWCI 2006-C1 A4	CMBS	315,000	345,676	341,773	3.81	8/15/2048	4.29	3.07	AA-		AAA	AA/Aa2
JP Morgan	ABB TREASURY CENTER USA	Credit	110,000	114,280	113,541	3.81	6/15/2016	4.04	1.67	A	A2	BBB+	A-/A3
JP Morgan	ACE INA HOLDINGS	Credit	120,000	132,251	131,469	1.90	6/15/2014	2.04	1.12	A	A3	A	A-/A2
JP Morgan	AETNA INC	Credit	40,000	46,729	46,533	3.57	6/15/2016	4.04	1.79	A-	Baa1	A-	A-/A3
JP Morgan	AFLAC INC	Credit	40,000	42,037	42,281	3.02	8/15/2015	3.21	1.62	A-	A3	A-	A-/A3
JP Morgan	AFLAC INC	Credit	40,000	40,607	40,888	4.40	2/15/2017	4.71	2.15	A-	A3	A-	A-/A3
JP Morgan	AGL CAPITAL CORP	Credit	40,000	41,504	41,083	0.86	4/15/2013	0.87	1.32	BBB+	Baa1	A-	BBB+/Baa1
JP Morgan	AGL CAPITAL CORP	Credit	60,000	70,466	69,716	3.62	7/15/2016	4.12	2.24	BBB+	Baa1	A-	BBB+/Baa1
JP Morgan	ALLTEL CORPORATION	Credit	130,000	157,127	156,320	3.38	3/15/2016	3.79	1.48	A-		A	A-/A3
JP Morgan	AMER EXPRESS CREDIT CO	Credit	120,000	129,994	128,713	1.16	8/20/2013	1.22	1.28	BBB+	A2	A+	A/A2
JP Morgan	AMER EXPRESS CREDIT CO	Credit	100,000	107,990	107,809	2.10	8/25/2014	2.23	1.55	BBB+	A2	A+	A/A2
JP Morgan	AMER EXPRESS CREDIT CO	Credit	135,000	139,773	139,363	3.13	9/15/2015	3.29	1.73	BBB+	A2	A+	A/A2
JP Morgan	AMERICAN ELECTRIC POWER	Credit	40,000	44,070	43,630	2.73	6/1/2015	3.00	2.11	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	AMERICAN EXPRESS CO	Credit	120,000	132,359	136,364	3.84	9/12/2016	4.28	2.15	BBB+	A3	A+	A-/A3
JP Morgan	AMERICAN EXPRESS CREDIT	Credit	75,000	77,753	77,266	4.04	9/19/2016	4.30	2.06	BBB+	A2	A+	A/A2
JP Morgan	AMERICAN HONDA FINANCE	Credit	200,000	201,500	201,170	2.67	2/27/2015	2.74	1.23	A+	A1		A+/A3
JP Morgan	AMGEN INC	Credit	35,000	35,494	35,540	3.82	6/15/2016	4.04	1.90	A+	Baa1	BBB	A-/A1
JP Morgan	AMGEN INC	Credit	85,000	87,755	87,163	4.22	11/15/2016	4.46	1.90	A+	Baa1	BBB	A-/A3
JP Morgan	ANHEUSER-BUSCH COS LLC	Credit	50,000	57,549	57,215	3.97	10/15/2016	4.37	1.62	A	A3	A	A/A2
JP Morgan	ANHEUSER-BUSCH INBEV WOR	Credit	80,000	89,606	88,295	2.32	11/15/2014	2.46	1.08	A	A3	A	A/A2
JP Morgan	APACHE CORP	Credit	70,000	75,121	74,556	1.24	9/15/2013	1.29	0.91	A-	A3	A-	A-/A3
JP Morgan	ARIZONA PUBLIC SERVICE	Credit	95,000	112,438	112,185	3.69	8/1/2016	4.17	1.73	BBB	Baa1	BBB+	BBB+/Baa1
JP Morgan	AT&T INC	Credit	75,000	78,287	78,044	3.07	8/15/2015	3.21	1.21	A-	A2	A	A/A2
JP Morgan	AT&T INC	Credit	305,000	304,470	306,099	4.52	2/15/2017	4.71	1.52	A-	A2	A	A/A2
JP Morgan	AT&T INC	Credit	95,000	110,886	110,463	3.61	6/15/2016	4.04	1.46	A-	A2	A	A/A2
JP Morgan	AT&T INC	Credit	60,000	66,179	65,574	2.17	9/15/2014	2.29	0.99	A-	A2	A	A/A2
JP Morgan	ATMOS ENERGY CORP	Credit	70,000	72,843	71,762	0.61	1/15/2013	0.62	1.05	BBB+	Baa1	A-	BBB+/Baa1
JP Morgan	BAE SYSTEMS HOLDINGS INC	Credit	50,000	54,070	54,599	2.94	8/15/2015	3.21	2.21	BBB+	Baa2	BBB+	BBB+/Baa1
JP Morgan	BAE SYSTEMS PLC	Credit	25,000	25,990	25,898	4.03	10/11/2016	4.36	2.62		Baa2	BBB+	BBB/Baa2
JP Morgan	BANK OF AMERICA CORP	Credit	210,000	228,436	227,395	3.60	8/1/2016	4.17	4.31	A-	Baa1	A	A-/A3
JP Morgan	BANK OF AMERICA CORP	Credit	250,000	248,655	247,183	3.73	7/12/2016	4.11	4.05	A-	Baa1	A	A-/A3
JP Morgan	BANK OF NEW YORK MELLON	Credit	165,000	177,128	176,299	1.89	5/15/2014	1.96	0.77	A+	Aa3	AA-	AA-/Aa3
JP Morgan	BANK OF NEW YORK MELLON	Credit	100,000	100,638	100,359	2.63	2/20/2015	2.72	1.07	A+	Aa3		A-/A1
JP Morgan	BANK OF NOVA SCOTIA	Credit	195,000	207,206	205,290	2.51	1/22/2015	2.64	1.36	AA-	Aa1	AA-	AA/Aa2
JP Morgan	BANK OF NOVA SCOTIA	Credit	90,000	92,105	92,344	3.23	10/7/2015	3.35	1.25	AA-	Aa1	AA-	AA/Aa2

**Legacy Fund Asset Detail Report**  
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Manager	Security Description	Sector	Par value	Book value	Market value	Effective Duration	Maturity date	Weighted-Average Life	Yield-to-Maturity	Quality Rating - LT S&P	Quality Rating - LT Moody's	Quality Rating - LT Fitch	Average Quality
JP Morgan	BARCLAYS BANK PLC	Credit	300,000	305,699	303,717	0.28	9/12/2012	0.28	1.01	A+	Aa3	A	A+/A1
JP Morgan	BARRICK GOLD CORP	Credit	65,000	66,058	65,871	1.97	5/30/2014	2.00	1.07	A-	Baa1		BBB+/Baa1
JP Morgan	BB&T CORPORATION	Credit	150,000	162,504	165,495	3.22	12/23/2015	3.56	2.17	BBB+	A3	A	A-/A3
JP Morgan	BB&T CORPORATION	Credit	40,000	41,468	41,252	1.29	9/25/2013	1.32	0.98	A-	A2	A+	A/A2
JP Morgan	BB&T CORPORATION	Credit	45,000	48,951	48,929	3.65	4/29/2016	3.91	1.64	A-	A2	A+	A/A2
JP Morgan	BB&T CORPORATION	Credit	110,000	115,468	116,537	3.48	3/15/2016	3.73	1.58	A-	A2	A+	A/A2
JP Morgan	BB&T CORPORATION	Credit	60,000	60,977	60,890	4.53	3/22/2017	4.80	1.83	A-	A2	A+	A/A2
JP Morgan	BECTON DICKINSON	Credit	50,000	50,974	51,008	4.28	11/8/2016	4.44	1.28	A+	A2		A/A2
JP Morgan	BERKSHIRE HATHAWAY FIN	Credit	130,000	136,802	135,821	3.37	12/15/2015	3.54	1.16	AA+	Aa2	A+	AA/Aa2
JP Morgan	BERKSHIRE HATHAWAY INC	Credit	85,000	85,728	86,445	4.45	1/31/2017	4.67	1.52	AA+	Aa2	A+	AA/Aa2
JP Morgan	BHP BILLITON FIN USA LTD	Credit	30,000	33,005	32,553	1.75	4/1/2014	1.83	0.81	A+	A1	A+	A+/A1
JP Morgan	BHP BILLITON FIN USA LTD	Credit	105,000	107,328	107,195	4.30	11/21/2016	4.47	1.39	A+	A1	A+	A+/A1
JP Morgan	BHP BILLITON FIN USA LTD	Credit	60,000	60,244	60,340	4.54	2/24/2017	4.73	1.50	A+	A1	A+	A+/A1
JP Morgan	BOEING CO	Credit	45,000	48,721	48,499	1.72	3/15/2014	1.79	0.62	A	A2	A	A/A2
JP Morgan	BOEING CO	Credit	70,000	77,827	78,081	4.17	11/20/2016	4.47	1.10	A	A2	A	A/A2
JP Morgan	BP CAPITAL MARKETS PLC	Credit	191,000	205,398	204,140	2.63	3/10/2015	2.78	1.34	A	A2	A	A/A2
JP Morgan	BP CAPITAL MARKETS PLC	Credit	40,000	42,513	42,110	3.16	10/1/2015	3.33	1.50	A	A2	A	A/A2
JP Morgan	BP CAPITAL MARKETS PLC	Credit	100,000	106,586	105,749	3.55	3/11/2016	3.78	1.62	A	A2	A	A/A2
JP Morgan	BP CAPITAL MARKETS PLC	Credit	100,000	99,878	100,074	4.71	5/5/2017	4.93	1.83	A	A2		A/A2
JP Morgan	BRITISH TELECOM PLC	Credit	100,000	103,801	102,568	0.61	1/15/2013	0.62	1.00	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	BUNGE LTD FINANCE CORP	Credit	25,000	26,614	26,595	1.78	4/15/2014	1.87	1.87	BBB-	Baa2	BBB	BBB/Baa2
JP Morgan	BUNGE NA FINANCE LP	Credit	60,000	67,623	67,640	4.24	4/1/2017	4.83	3.05	BBB-	Baa2	BBB	BBB/Baa2
JP Morgan	CANADIAN NATL RESOURCES	Credit	85,000	99,855	99,659	3.74	8/15/2016	4.21	1.73	BBB+	Baa1		BBB+/Baa1
JP Morgan	CANADIAN NATL RESOURCES	Credit	45,000	52,830	52,778	4.41	5/15/2017	4.96	2.02	BBB+	Baa1		BBB+/Baa1
JP Morgan	CAPITAL ONE FINANCIAL	Credit	180,000	196,261	196,431	2.72	6/1/2015	3.00	2.33	BBB	Baa1	A-	BBB+/Baa1
JP Morgan	CAPITAL ONE FINANCIAL CO	Credit	75,000	76,713	77,845	3.83	7/15/2016	4.12	2.18	BBB	Baa1	A-	BBB+/Baa1
JP Morgan	CARDINAL HEALTH INC	Credit	55,000	57,840	57,509	1.00	6/15/2013	1.04	1.07	A-	Baa2	BBB+	BBB+/Baa1
JP Morgan	CARGILL INC	Credit	65,000	64,874	65,530	4.53	3/1/2017	4.75	1.72	A	A2	A	A/A2
JP Morgan	CAROLINA POWER & LIGHT	Credit	30,000	33,802	33,499	2.65	4/1/2015	2.83	0.97	A	A1	A+	A+/A1
JP Morgan	CATERPILLAR FIN SERV CRP	Credit	160,000	167,926	167,210	2.92	6/24/2015	3.06	1.25	A	A2	A	A/A2
JP Morgan	CATERPILLAR FINANCIAL SE	Credit	50,000	52,620	52,681	3.65	4/1/2016	3.83	1.21	A	A2	A	A/A2
JP Morgan	CATERPILLAR FINANCIAL SE	Credit	120,000	121,240	120,535	2.49	12/15/2014	2.54	0.95	A	A2		A/A2
JP Morgan	CATERPILLAR INC	Credit	50,000	50,877	50,577	1.96	5/27/2014	1.99	0.79	A	A2	A	A/A2
JP Morgan	CBS CORP	Credit	125,000	143,031	140,973	1.84	5/15/2014	1.96	1.54	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	CENOVUS ENERGY INC	Credit	80,000	86,437	85,659	2.17	9/15/2014	2.29	1.35	BBB+	Baa2		BBB/Baa2
JP Morgan	CENTERPOINT ENERGY RESOU	Credit	45,000	48,299	48,014	1.53	1/15/2014	1.62	1.74	BBB+	Baa2	BBB	BBB/Baa2
JP Morgan	CENTERPOINT ENERGY RESOU	Credit	75,000	86,996	87,034	3.53	5/1/2016	3.92	1.88	BBB+	Baa2	BBB	BBB/Baa2
JP Morgan	CHARLES SCHWAB CORP	Credit	50,000	54,574	53,791	1.88	6/1/2014	2.00	1.11	A	A2	A	A/A2
JP Morgan	CISCO SYSTEMS INC	Credit	60,000	69,483	69,675	3.39	2/22/2016	3.73	1.07	A+	A1		A+/A1
JP Morgan	CITIGROUP INC	Credit	150,000	160,923	157,683	3.22	1/7/2016	3.60	3.76	A-	A3	A	A-/A3
JP Morgan	CITIGROUP INC	Credit	40,000	42,534	41,991	1.16	8/19/2013	1.22	2.32	A-	A3	A	A-/A3
JP Morgan	CITIGROUP INC	Credit	30,000	32,786	32,174	2.03	8/12/2014	2.20	2.94	A-	A3	A	A-/A3
JP Morgan	CITIGROUP INC	Credit	139,000	150,273	148,925	2.37	1/15/2015	2.62	3.15	A-	A3	A	A-/A3
JP Morgan	CITIGROUP INC	Credit	475,000	480,790	494,904	2.76	5/19/2015	2.97	3.26	A-	A3	A	A-/A3
JP Morgan	CITIGROUP INC	Credit	85,000	89,630	88,467	3.20	12/15/2015	3.54	3.35	A-	A3	A	A-/A3
JP Morgan	CITIGROUP INC	Credit	224,000	223,815	222,231	2.62	3/2/2015	2.75	2.95	A-	A3	A	A-/A3
JP Morgan	CME GROUP INC	Credit	80,000	87,315	86,401	1.62	2/15/2014	1.71	1.01	AA-	Aa3		AA-/Aa3
JP Morgan	COCA-COLA CO/THE	Credit	100,000	101,796	103,101	4.09	9/1/2016	4.25	1.05	A+	Aa3	A+	A+/A1
JP Morgan	COMCAST CORP	Credit	65,000	70,179	69,297	1.54	1/15/2014	1.62	1.17	BBB+	Baa1	BBB+	BBB+/Baa1
JP Morgan	COMCAST CORP	Credit	100,000	115,911	115,501	3.42	3/15/2016	3.79	1.66	BBB+	Baa1	BBB+	BBB+/Baa1
JP Morgan	COMMONWEALTH EDISON	Credit	70,000	70,774	71,029	1.59	1/15/2014	1.62	0.71	A-	A3	BBB+	A-/A3
JP Morgan	COMMONWEALTH REIT	Credit	10,000	10,177	10,039	0.10	1/15/2013	0.12	5.83	BBB-	Baa2		BBB-/Baa3
JP Morgan	COMMONWEALTH REIT	Credit	80,000	85,200	85,061	1.99	2/15/2015	2.21	3.91	BBB-	Baa2		BBB-/Baa3
JP Morgan	COMMONWEALTH REIT	Credit	50,000	53,073	52,909	3.22	8/15/2016	3.71	4.71	BBB-	Baa2		BBB-/Baa3
JP Morgan	CONOCOPHILLIPS	Credit	140,000	155,740	153,524	2.46	1/15/2015	2.62	0.87	A	A1	A	A/A2
JP Morgan	CONS EDISON CO OF NY	Credit	40,000	43,132	42,583	1.60	2/1/2014	1.67	0.79	A-	A3	A-	A-/A3
JP Morgan	CONS EDISON CO OF NY	Credit	40,000	46,758	46,936	4.00	12/1/2016	4.50	1.32	A-	A3	A-	A-/A3
JP Morgan	CONSOLIDATED NATURAL GAS	Credit	60,000	66,035	65,549	2.32	12/1/2014	2.50	1.23	A-	Baa2	BBB+	BBB+/Baa1
JP Morgan	CONSUMERS ENERGY COMPANY	Credit	40,000	42,280	41,668	0.86	4/15/2013	0.87	0.58	BBB+	A3	A-	A-/A3
JP Morgan	CONSUMERS ENERGY COMPANY	Credit	35,000	40,320	40,408	3.77	8/15/2016	4.21	1.68	BBB+	A3	A-	A-/A3
JP Morgan	COX COMMUNICATIONS INC	Credit	70,000	77,902	77,079	2.35	12/15/2014	2.54	1.38	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	COX COMMUNICATIONS INC	Credit	75,000	86,553	86,650	3.93	12/1/2016	4.50	2.23	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	CREDIT SUISSE NEW YORK	Credit	250,000	247,485	252,267	1.58	1/14/2014	1.62	1.63	A+	Aa1	A	AA-/Aa3
JP Morgan	CREDIT SUISSE NEW YORK	Credit	100,000	103,943	103,350	0.94	5/15/2013	0.96	1.46	A+	Aa1	A	AA-/Aa3
JP Morgan	CREDIT SUISSE USA INC	Credit	150,000	161,892	161,189	2.44	1/15/2015	2.62	1.94	A+	Aa1	A	AA-/Aa3

**Legacy Fund Asset Detail Report**  
Data as of 5/31/2012

Manager	Security Description	Sector	Par value	Book value	Market value	Effective Duration	Maturity date	Weighted-Average Life	Yield-to-Maturity	Quality Rating - LT S&P	Quality Rating - LT Moody's	Quality Rating - LT Fitch	Average Quality
JP Morgan	CSX CORP	Credit	55,000	63,446	62,897	2.62	4/1/2015	2.83	1.09	BBB	Baa3	WD	BBB-/Baa3
JP Morgan	DAIMLER FINANCE NA LLC	Credit	145,000	157,604	156,110	1.40	11/15/2013	1.46	1.18	A-	A3	A-	A-/A3
JP Morgan	DANAHER CORP	Credit	35,000	36,688	36,688	3.86	6/23/2016	4.06	1.08	A+	A2		A/A2
JP Morgan	DELL INC	Credit	70,000	71,631	72,454	3.15	9/10/2015	3.28	1.21	A-	A2	A	A/A2
JP Morgan	DELL INC	Credit	80,000	84,730	84,890	3.62	4/1/2016	3.83	1.45	A-	A2	A	A/A2
JP Morgan	DEUTSCHE BANK AG LONDON	Credit	50,000	52,368	52,025	2.11	8/18/2014	2.22	2.00	A+	Aa3	A+	A+/A1
JP Morgan	DEUTSCHE BANK AG LONDON	Credit	305,000	311,340	311,682	3.36	1/11/2016	3.61	2.61	A+	Aa3	A+	A+/A1
JP Morgan	DEVON ENERGY CORPORATION	Credit	100,000	108,436	107,329	1.54	1/15/2014	1.62	1.06	BBB+	Baa1	BBB+	BBB+/Baa1
JP Morgan	DIAGEO CAPITAL PLC	Credit	40,000	46,704	46,997	3.91	9/30/2016	4.33	1.33	A-	A3	A-	A-/A3
JP Morgan	DIAGEO CAPITAL PLC	Credit	15,000	14,934	14,993	4.77	5/11/2017	4.94	1.51	A-	A3	A-	A-/A3
JP Morgan	DIAGEO FINANCE BV	Credit	40,000	42,530	42,323	2.50	1/15/2015	2.62	1.00	A-	A3	A-	A-/A3
JP Morgan	DIRECTV HOLDINGS/FING	Credit	50,000	54,156	53,866	2.21	10/1/2014	2.33	1.37	BBB	Baa2	BBB-	BBB/Baa2
JP Morgan	DIRECTV HOLDINGS/FING	Credit	20,000	19,977	20,054	4.50	3/15/2017	4.79	2.34	BBB	Baa2		BBB/Baa2
JP Morgan	DOMINION RESOURCES INC	Credit	15,000	16,727	16,769	2.87	7/15/2015	3.12	1.28	A-	Baa2	BBB+	BBB+/Baa1
JP Morgan	DOMINION RESOURCES INC	Credit	95,000	96,801	96,646	1.76	3/15/2014	1.79	0.82	A-	Baa2	BBB+	BBB+/Baa1
JP Morgan	DOW CHEMICAL CO/THE	Credit	135,000	151,488	151,193	2.50	2/15/2015	2.71	1.37	BBB	Baa3	BBB	BBB/Baa2
JP Morgan	DOW CHEMICAL CO/THE	Credit	45,000	46,502	46,332	3.52	2/15/2016	3.71	1.67	BBB	Baa3	BBB	BBB/Baa2
JP Morgan	DR PEPPER SNAPPLE GROUP	Credit	85,000	89,072	89,045	3.42	1/15/2016	3.62	1.54	BBB	Baa1		BBB/Baa2
JP Morgan	DUKE ENERGY CAROLINAS	Credit	150,000	151,557	153,959	4.35	12/15/2016	4.54	1.15	A	A1		A/A2
JP Morgan	DUKE ENERGY INDIANA INC	Credit	50,000	52,965	52,423	1.25	9/15/2013	1.29	1.20	A-	Baa1		BBB+/Baa1
JP Morgan	E.I. DU PONT DE NEMOURS	Credit	75,000	88,141	88,820	4.05	12/15/2016	4.54	1.08	A	A2	A	A/A2
JP Morgan	EBAY INC	Credit	120,000	122,954	123,030	3.28	10/15/2015	3.37	0.86	A	A2	A	A/A2
JP Morgan	ECOLAB INC	Credit	80,000	83,398	84,424	4.19	12/8/2016	4.52	1.72	BBB+	Baa1		BBB+/Baa1
JP Morgan	ENTERGY CORP	Credit	65,000	66,624	66,459	3.07	9/15/2015	3.29	2.90	BBB-	Baa3		BBB-/Baa3
JP Morgan	EOG RESOURCES INC	Credit	75,000	80,892	80,194	1.29	10/1/2013	1.33	0.89	A-	A3		A-/A3
JP Morgan	ERAC USA FINANCE COMPANY	Credit	40,000	40,780	40,523	1.06	7/1/2013	1.08	1.53	BBB+	Baa1		BBB+/Baa1
JP Morgan	ERAC USA FINANCE COMPANY	Credit	25,000	25,236	25,170	1.56	1/10/2014	1.61	1.82	BBB+	Baa1		BBB+/Baa1
JP Morgan	ERP OPERATING LP	Credit	70,000	75,962	75,256	2.15	9/15/2014	2.29	1.88	BBB+	Baa1	BBB+	BBB+/Baa1
JP Morgan	EXPRESS SCRIPTS HOLDING	Credit	65,000	65,158	66,180	4.40	2/15/2017	4.71	2.24	BBB+	Baa3	BBB	BBB/Baa2
JP Morgan	FIFTH THIRD BANCORP	Credit	110,000	115,898	115,924	3.39	1/25/2016	3.65	2.08	BBB	Baa1	A-	BBB+/Baa1
JP Morgan	FLORIDA POWER CORP	Credit	25,000	26,120	25,781	0.74	3/1/2013	0.75	0.62	A	A2	A	A/A2
JP Morgan	FRANCE TELECOM	Credit	50,000	53,606	52,719	1.99	7/8/2014	2.10	1.73	A-	A3	A-	A-/A3
JP Morgan	FRANCE TELECOM	Credit	40,000	41,276	40,532	4.02	9/14/2016	4.29	2.42	A-	A3	A-	A-/A3
JP Morgan	FREEMPORT-MCMORAN C & G	Credit	40,000	39,697	39,430	4.48	3/1/2017	4.75	2.47	BBB	Baa3	BBB	BBB/Baa2
JP Morgan	GENENTECH INC	Credit	40,000	44,830	44,556	2.89	7/15/2015	3.12	1.03	AA-	AA-		AA-/Aa3
JP Morgan	GENERAL DYNAMICS CORP	Credit	70,000	75,769	75,298	1.59	2/1/2014	1.67	0.68	A	A2	A	A/A2
JP Morgan	GENERAL ELEC CAP CORP	Credit	625,000	683,825	677,652	1.86	5/13/2014	1.95	1.50	AA+	A1		AA-/Aa3
JP Morgan	GENERAL ELEC CAP CORP	Credit	202,000	201,735	201,255	4.63	4/27/2017	4.91	2.38	AA+	A1		AA-/Aa3
JP Morgan	GENERAL ELEC CAP CORP	Credit	200,000	219,902	216,814	1.88	6/9/2014	2.02	1.42	AA+	A1		AA-/Aa3
JP Morgan	GEORGIA POWER COMPANY	Credit	60,000	64,988	64,469	1.37	11/1/2013	1.42	0.71	A	A3	A+	A/A2
JP Morgan	GLAXOSMITHKLINE CAPITAL	Credit	75,000	74,943	75,106	4.77	5/8/2017	4.94	1.47	A+	A1		A+/A1
JP Morgan	GOLDMAN SACHS GROUP INC	Credit	170,000	173,692	176,595	3.23	1/15/2016	3.62	4.18	A-	A1	A	A/A2
JP Morgan	GOLDMAN SACHS GROUP INC	Credit	80,000	87,282	84,623	3.81	10/1/2016	4.33	4.27	A-	A1	A	A/A2
JP Morgan	GOLDMAN SACHS GROUP INC	Credit	50,000	51,989	51,744	1.53	1/15/2014	1.62	2.93	A-	A1	A	A/A2
JP Morgan	GOLDMAN SACHS GROUP INC	Credit	530,000	521,887	522,008	3.38	2/7/2016	3.68	4.07	A-	A1	A	A/A2
JP Morgan	GOLDMAN SACHS GROUP INC	Credit	100,000	102,893	101,603	0.41	11/1/2012	0.42	1.57	A-	A1	A	A/A2
JP Morgan	GOLDMAN SACHS GROUP LP	Credit	50,000	52,962	51,864	0.72	3/1/2013	0.75	2.93	A-	A1	A	A/A2
JP Morgan	HCP INC	Credit	75,000	78,796	78,602	3.39	2/1/2016	3.67	2.37	BBB	Baa2	BBB+	BBB/Baa2
JP Morgan	HEWLETT-PACKARD CO	Credit	100,000	108,414	107,465	1.65	3/1/2014	1.75	1.77	BBB+	A3	A	A-/A3
JP Morgan	HEWLETT-PACKARD CO	Credit	190,000	186,404	189,842	3.15	9/13/2015	3.28	2.15	BBB+	A3	A	A-/A3
JP Morgan	HEWLETT-PACKARD CO	Credit	55,000	55,440	55,144	1.96	5/30/2014	2.00	1.42	BBB+	A3	A	A-/A3
JP Morgan	HEWLETT-PACKARD CO	Credit	90,000	91,777	90,795	2.68	3/15/2015	2.79	2.02	BBB+	A3	A	A-/A3
JP Morgan	HEWLETT-PACKARD CO	Credit	85,000	87,645	87,737	4.15	12/9/2016	4.52	2.54	BBB+	A3	A	A-/A3
JP Morgan	HJ HEINZ CO	Credit	45,000	45,690	46,323	4.10	9/12/2016	4.28	1.29	BBB+	Baa2	BBB	BBB/Baa2
JP Morgan	HJ HEINZ CO	Credit	30,000	30,030	30,041	4.58	3/1/2017	4.75	1.47	BBB+	Baa2	BBB	BBB/Baa2
JP Morgan	HONEYWELL INTERNATIONAL	Credit	30,000	32,069	31,645	1.65	2/15/2014	1.71	0.64	A	A2	A	A/A2
JP Morgan	HSBC FINANCE CORP	Credit	200,000	211,034	213,453	2.81	6/30/2015	3.08	2.71	A	A3	AA-	A/A2
JP Morgan	HSBC FINANCE CORP	Credit	85,000	88,194	87,141	0.49	11/27/2012	0.49	1.19	A	A3	AA-	A/A2
JP Morgan	IBM CORP	Credit	260,000	266,684	269,755	3.97	7/22/2016	4.14	1.02	AA-	Aa3	A+	AA-/Aa3
JP Morgan	IBM CORP	Credit	165,000	165,015	164,478	4.54	2/6/2017	4.68	1.32	AA-	Aa3	A+	AA-/Aa3
JP Morgan	INTEL CORP	Credit	130,000	134,258	134,539	4.16	10/1/2016	4.33	1.12	A+	A1		A+/A1
JP Morgan	INTUIT INC	Credit	50,000	57,889	57,785	4.23	3/15/2017	4.79	2.30	BBB	Baa1		BBB/Baa2
JP Morgan	JACKSON NATL LIFE GLOBAL	Credit	160,000	168,173	165,705	0.92	5/8/2013	0.94	1.52	AA	A1	AA	AA-/Aa3
JP Morgan	JEFFERIES GROUP INC	Credit	55,000	57,007	55,825	1.84	6/8/2014	2.02	5.08	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	JOHN DEERE CAPITAL CORP	Credit	70,000	70,983	71,832	4.12	9/15/2016	4.29	1.22	A	A2		A/A2

**Legacy Fund Asset Detail Report**  
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Manager	Security Description	Sector	Par value	Book value	Market value	Effective Duration	Maturity date	Weighted-Average Life	Yield-to-Maturity	Quality Rating - LT S&P	Quality Rating - LT Moody's	Quality Rating - LT Fitch	Average Quality
JP Morgan	JOHN DEERE CAPITAL CORP	Credit	55,000	55,397	55,103	4.63	3/15/2017	4.79	1.24	A	A2		A/A2
JP Morgan	JOHN DEERE CAPITAL CORP	Credit	56,000	55,965	56,085	2.84	4/17/2015	2.88	0.82	A	A2		A/A2
JP Morgan	JOHNSON CONTROLS INC	Credit	125,000	126,749	126,989	1.72	3/1/2014	1.75	0.83	BBB+	Baa1	BBB+	BBB+/Baa1
JP Morgan	KELLOGG CO	Credit	40,000	40,470	40,522	4.29	11/17/2016	4.46	1.57	BBB+	Baa1	BBB+	BBB+/Baa1
JP Morgan	KEYCORP	Credit	100,000	106,064	105,008	0.93	5/14/2013	0.95	1.20	BBB+	Baa1	A-	BBB+/Baa1
JP Morgan	KRAFT FOODS INC	Credit	60,000	61,315	60,925	0.93	5/8/2013	0.94	0.97	BBB-	Baa2	BBB-	BBB-/Baa3
JP Morgan	KRAFT FOODS INC	Credit	35,000	38,115	38,052	3.41	2/9/2016	3.69	1.68	BBB-	Baa2	BBB-	BBB-/Baa3
JP Morgan	KROGER CO/THE	Credit	60,000	62,897	61,861	0.65	2/1/2013	0.67	0.82	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	KROGER CO/THE	Credit	35,000	38,511	38,192	2.44	1/15/2015	2.62	1.40	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	KROGER CO/THE	Credit	53,000	53,542	53,839	4.37	1/15/2017	4.62	1.84	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	LAB CORP OF AMER HLDGS	Credit	40,000	41,448	41,853	3.73	5/15/2016	3.96	1.90	BBB+	Baa2		BBB/Baa2
JP Morgan	LABORATORY CORP OF AMER	Credit	60,000	67,721	67,589	3.18	12/15/2015	3.54	1.91	BBB+	Baa2		BBB/Baa2
JP Morgan	LG&E & KU ENERGY LLC	Credit	35,000	34,984	35,028	3.32	11/15/2015	3.46	2.10	BBB-	Baa2	BBB+	BBB/Baa2
JP Morgan	LOCKHEED MARTIN CORP	Credit	74,000	90,650	89,786	3.47	5/1/2016	3.92	1.96	A-	Baa1	A-	A-/A3
JP Morgan	LOWE'S COMPANIES INC	Credit	30,000	33,984	33,690	3.13	10/15/2015	3.37	1.26	A-	A3	WD	A-/A3
JP Morgan	LOWE'S COMPANIES INC	Credit	50,000	50,085	50,218	4.66	4/15/2017	4.87	1.53	A-	A3		A-/A3
JP Morgan	MACQUARIE GROUP LTD	Credit	50,000	51,909	53,089	1.96	8/1/2014	2.17	4.28	BBB	A3	A-	BBB+/Baa1
JP Morgan	MACYS RETAIL HLDGS INC	Credit	50,000	57,520	57,820	3.93	12/1/2016	4.50	2.23	BBB	Baa3	BBB	BBB/Baa2
JP Morgan	MACYS RETAIL HLDGS INC	Credit	30,000	35,426	35,289	2.76	7/15/2015	3.12	2.02	BBB	Baa3	BBB	BBB/Baa2
JP Morgan	MASSMUTUAL GLOBAL FUNDIN	Credit	100,000	103,816	103,259	1.84	4/21/2014	1.89	1.13	AA+	Aa2	AA+	AA+/Aa1
JP Morgan	MASSMUTUAL GLOBAL FUNDIN	Credit	100,000	100,840	101,153	4.62	4/5/2017	4.84	1.75	AA+	Aa2		AA/Aa2
JP Morgan	MERRILL LYNCH & CO	Credit	110,000	111,995	110,549	0.20	8/15/2012	0.21	3.54	A-	Baa1	A	A-/A3
JP Morgan	MERRILL LYNCH & CO	Credit	65,000	66,267	66,298	0.66	2/5/2013	0.68	2.46	A-	Baa1	A	A-/A3
JP Morgan	MERRILL LYNCH & CO	Credit	350,000	348,156	360,580	1.58	2/3/2014	1.67	3.13	A-	Baa1	A	A-/A3
JP Morgan	MET LIFE GLOB FUNDING I	Credit	100,000	103,702	103,055	3.19	9/29/2015	3.33	1.55	AA-	Aa3		AA-/Aa3
JP Morgan	MET LIFE GLOB FUNDING I	Credit	150,000	149,723	152,473	2.52	1/9/2015	2.61	1.35	AA-	Aa3		AA-/Aa3
JP Morgan	MIDAMERICAN ENERGY CO	Credit	100,000	109,811	108,198	2.22	10/1/2014	2.33	1.08	A-	A2	A	A/A2
JP Morgan	MONUMENTAL GLOBAL FUNDNG	Credit	60,000	62,900	62,140	0.87	4/22/2013	0.89	1.46	AA-	A1	AA-	AA-/Aa3
JP Morgan	MORGAN STANLEY	Credit	100,000	98,117	97,819	4.23	4/27/2017	4.91	6.07	A-	A2	A	A/A2
JP Morgan	MORGAN STANLEY	Credit	100,000	105,494	101,714	2.63	4/28/2015	2.91	5.35	A-	A2	A	AAA/Aaa
JP Morgan	MORGAN STANLEY	Credit	300,000	285,291	292,939	2.44	1/26/2015	2.65	5.06	A-	A2	A	A/A2
JP Morgan	MORGAN STANLEY	Credit	365,000	346,918	344,448	3.57	4/29/2016	3.91	5.42	A-	A2	A	A/A2
JP Morgan	NATIONAL AUSTRALIA BANK	Credit	100,000	104,754	104,778	2.60	3/2/2015	2.75	1.96	AA-	Aa2	AA-	AA-/Aa3
JP Morgan	NATIONAL RURAL UTIL COOP	Credit	115,000	118,531	118,335	3.31	11/1/2015	3.42	1.03	A+	A1		A+/A1
JP Morgan	NBCUNIVERSAL MEDIA LLC	Credit	80,000	82,141	83,736	3.63	4/1/2016	3.83	1.61	BBB+	Baa2	BBB	BBB/Baa2
JP Morgan	NEVADA POWER CO	Credit	70,000	78,842	78,288	2.42	1/15/2015	2.62	1.27	BBB	Baa1	BBB	BBB/Baa2
JP Morgan	NEW YORK LIFE GLOBAL FDG	Credit	130,000	134,118	134,744	3.90	7/14/2016	4.12	1.53	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	NEW YORK LIFE GLOBAL FDG	Credit	50,000	49,960	49,647	4.76	5/15/2017	4.96	1.80	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	NEWS AMERICA INC	Credit	30,000	35,837	36,994	3.79	10/17/2016	4.38	2.36	BBB+	Baa1	BBB+	BBB+/Baa1
JP Morgan	NEWS AMERICA INC	Credit	30,000	32,782	32,954	2.35	12/15/2014	2.54	1.34	BBB+	Baa1	BBB+	BBB+/Baa1
JP Morgan	NEXTERA ENERGY CAPITAL	Credit	30,000	35,800	36,201	3.08	12/15/2015	3.54	1.82	BBB+	Baa1	A-	BBB+/Baa1
JP Morgan	NEXTERA ENERGY CAPITAL	Credit	80,000	82,493	82,128	3.10	9/1/2015	3.25	1.75	BBB+	Baa1	A-	BBB+/Baa1
JP Morgan	NIAGARA MOHAWK POWER	Credit	40,000	42,540	42,275	2.24	10/1/2014	2.33	1.08	A-	A3		A-/A3
JP Morgan	NISOURCE FINANCE CORP	Credit	85,000	89,101	88,064	0.73	3/1/2013	0.75	1.30	BBB-	Baa3	BBB-	BBB-/Baa3
JP Morgan	NISSAN MOTOR ACCEPTANCE	Credit	95,000	100,679	101,292	2.49	1/30/2015	2.67	1.94	BBB+	Baa1		BBB+/Baa1
JP Morgan	NOBLE HOLDING INTL LTD	Credit	4,000	3,998	4,041	4.49	3/15/2017	4.79	2.27	BBB+	Baa1		BBB+/Baa1
JP Morgan	NORFOLK SOUTHERN CORP	Credit	30,000	34,977	34,683	3.27	1/15/2016	3.62	1.32	BBB+	Baa1	WD	BBB+/Baa1
JP Morgan	NORTHERN STATES PWR-MINN	Credit	35,000	36,165	35,874	2.85	8/15/2015	2.96	1.15	A	A1	A+	A+/A1
JP Morgan	NORTHERN TRUST CORP	Credit	50,000	54,055	53,446	1.84	5/1/2014	1.92	0.99	A+	A1	AA-	A+/A1
JP Morgan	NORTHROP GRUMMAN CORP	Credit	35,000	35,109	35,550	3.35	11/15/2015	3.46	1.38	BBB	Baa2	BBB+	BBB/Baa2
JP Morgan	NSTAR ELECTRIC CO	Credit	60,000	64,864	64,269	1.80	4/15/2014	1.87	1.03	A-	A2	A+	A/A2
JP Morgan	OCCIDENTAL PETROLEUM COR	Credit	50,000	56,374	55,949	3.67	6/1/2016	4.00	1.08	A	A1	A	A/A2
JP Morgan	ONTARIO (PROVINCE OF)	Credit	155,000	161,208	161,752	3.78	5/10/2016	3.94	1.17	AA-	Aa2	AA	AA/Aa2
JP Morgan	ONTARIO (PROVINCE OF)	Credit	75,000	74,984	75,165	2.94	5/26/2015	2.99	0.88	AA-	Aa2		AA-/Aa3
JP Morgan	ORACLE CORP	Credit	65,000	70,136	69,255	2.01	7/8/2014	2.10	0.61	A+	A1	A+	A+/A1
JP Morgan	PACCAR FINANCIAL CORP	Credit	70,000	71,033	71,144	2.28	9/29/2014	2.33	0.84	A+	A1		A+/A1
JP Morgan	PACCAR FINANCIAL CORP	Credit	36,000	35,993	36,132	4.60	3/15/2017	4.79	1.52	A+	A1		A+/A1
JP Morgan	PACIFIC GAS & ELECTRIC	Credit	30,000	32,403	32,005	1.68	3/1/2014	1.75	0.94	BBB	A3	A-	BBB+/Baa1
JP Morgan	PACIFIC GAS & ELECTRIC	Credit	30,000	32,813	32,422	1.41	12/1/2013	1.50	0.82	BBB	A3	A-	BBB+/Baa1
JP Morgan	PC FINANCIAL PARTNERSHIP	Credit	30,000	32,688	32,536	2.33	11/15/2014	2.46	1.48	BBB+	Baa2		BBB/Baa2
JP Morgan	PEPSIAMERICAS INC	Credit	110,000	117,671	116,804	1.64	2/15/2014	1.71	0.72	A	Aa3	A	A+/A1
JP Morgan	PEPSICO INC	Credit	70,000	74,285	74,150	2.51	1/15/2015	2.62	0.81	A-	Aa3	A	A/A2
JP Morgan	PEPSICO INC	Credit	55,000	55,053	54,775	2.72	3/5/2015	2.76	0.90	A-	Aa3	A	A/A2
JP Morgan	PNC FUNDING CORP	Credit	40,000	44,451	44,502	3.19	11/15/2015	3.46	1.87	BBB+	Baa1	A	A-/A3
JP Morgan	PNC FUNDING CORP	Credit	60,000	65,488	65,142	1.90	6/10/2014	2.03	1.11	A-	A3	A+	A/A2

**Legacy Fund Asset Detail Report**  
Data as of 5/31/2012

Manager	Security Description	Sector	Par value	Book value	Market value	Effective Duration	Maturity date	Weighted-Average Life	Yield-to-Maturity	Quality Rating - LT S&P	Quality Rating - LT Moody's	Quality Rating - LT Fitch	Average Quality
JP Morgan	PNC FUNDING CORP	Credit	85,000	93,263	92,912	3.09	9/21/2015	3.31	1.36	A-	A3	A+	A/A2
JP Morgan	PNC FUNDING CORP	Credit	80,000	85,418	85,198	2.55	2/8/2015	2.69	1.16	A-	A3	A+	A/A2
JP Morgan	POTASH CORP-SASKATCHEWAN	Credit	40,000	44,006	43,191	1.87	5/15/2014	1.96	1.12	A-	Baa1		BBB+/Baa1
JP Morgan	POTOMAC ELECTRIC POWER	Credit	60,000	63,893	63,420	1.41	11/15/2013	1.46	1.00	A	A3	A	A/A2
JP Morgan	PPL ENERGY SUPPLY LLC	Credit	35,000	39,775	39,736	3.55	5/15/2016	3.96	2.58	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	PRAXAIR INC	Credit	30,000	35,207	35,218	4.01	11/1/2016	4.42	1.31	A	A2		A/A2
JP Morgan	PRAXAIR INC	Credit	40,000	43,199	42,641	1.77	3/31/2014	1.83	0.74	A	A2		A/A2
JP Morgan	PRICOA GLOBAL FUNDING 1	Credit	100,000	108,881	107,205	1.89	6/11/2014	2.03	1.82	AA-	A2	A+	A+/A1
JP Morgan	PRINCIPAL LIFE INC FDG	Credit	65,000	70,025	68,924	1.79	4/15/2014	1.87	1.81	A	Aa3	AA-	A+/A1
JP Morgan	PRINCIPAL LIFE INC FDG	Credit	50,000	55,593	55,532	2.70	4/27/2015	2.91	1.64	A	Aa3	AA-	A+/A1
JP Morgan	PROCTER & GAMBLE CO/THE	Credit	50,000	51,597	51,867	3.36	11/15/2015	3.46	0.70	AA-	Aa3		AA-/Aa3
JP Morgan	PROGRESS ENERGY INC	Credit	50,000	54,379	54,330	1.70	3/15/2014	1.79	1.15	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	PROTECTIVE LIFE SECD TR	Credit	65,000	67,133	65,977	0.32	9/28/2012	0.33	0.81	AA-	A2	A	A+/A1
JP Morgan	PSEG POWER LLC	Credit	25,000	25,478	25,363	0.86	4/15/2013	0.87	0.82	BBB	Baa1	BBB+	BBB+/Baa1
JP Morgan	PUB SVC ELEC & GAS	Credit	40,000	44,236	43,586	2.09	8/15/2014	2.21	0.89	A-	A1	A	A/A2
JP Morgan	RABOBANK NEDERLAND	Credit	140,000	141,245	141,066	1.57	1/10/2014	1.61	1.37	AA	Aaa		AA+/Aa1
JP Morgan	RABOBANK NEDERLAND UTREC	Credit	16,000	15,986	16,396	4.24	1/19/2017	4.63	2.80	AA	Aaa		AA+/Aa1
JP Morgan	RIO TINTO FIN USA LTD	Credit	90,000	105,317	103,089	1.79	5/1/2014	1.92	1.25	A-	A3	A-	A-/A3
JP Morgan	RIO TINTO FIN USA LTD	Credit	95,000	95,369	96,777	4.54	3/22/2017	4.80	1.59	A-	A3	A-	A-/A3
JP Morgan	ROYAL BANK OF CANADA	Credit	110,000	115,625	114,967	3.35	12/15/2015	3.54	1.32	AA-	Aa1	AA	AA/Aa2
JP Morgan	RYDER SYSTEM INC	Credit	69,000	69,244	69,544	4.75	3/1/2017	5.40	2.20	BBB+	Baa1	BBB+	BBB+/Baa1
JP Morgan	SABMILLER PLC	Credit	90,000	95,268	94,413	1.16	8/15/2013	1.21	1.38	BBB+	Baa1	BBB+	BBB+/Baa1
JP Morgan	SANOFI	Credit	45,000	45,667	45,490	2.30	9/30/2014	2.33	0.73	AA-	A2	AA-	A+/A1
JP Morgan	SCHLUMBERGER INVESTMENT	Credit	50,000	50,611	51,095	4.11	9/14/2016	4.29	1.42	A+	A1		A+/A1
JP Morgan	SEMPRA ENERGY	Credit	55,000	65,620	65,444	3.51	6/1/2016	4.00	1.58	BBB+	Baa1	BBB+	BBB+/Baa1
JP Morgan	SEMPRA ENERGY	Credit	50,000	50,826	50,776	1.75	3/15/2014	1.79	1.12	BBB+	Baa1	BBB+	BBB+/Baa1
JP Morgan	SHELL INTERNATIONAL FIN	Credit	30,000	31,923	31,853	1.75	3/21/2014	1.81	0.56	AA	Aa1	AA	AA/Aa2
JP Morgan	SHELL INTERNATIONAL FIN	Credit	100,000	108,246	107,208	3.14	9/22/2015	3.31	1.03	AA	Aa1	AA	AA/Aa2
JP Morgan	SHELL INTERNATIONAL FIN	Credit	50,000	53,849	53,317	2.92	6/28/2015	3.08	0.91	AA	Aa1	AA	AA/Aa2
JP Morgan	SIERRA PACIFIC POWER CO	Credit	50,000	53,262	52,658	1.21	9/1/2013	1.25	1.15	BBB	Baa1	BBB	BBB/Baa2
JP Morgan	SIMON PROPERTY GROUP LP	Credit	30,000	34,497	34,610	3.30	5/1/2016	3.67	2.00	A-	A3	A-	A-/A3
JP Morgan	SIMON PROPERTY GROUP LP	Credit	60,000	64,087	63,974	2.25	2/1/2015	2.42	1.65	A-	A3	A-	A-/A3
JP Morgan	SOUTHERN CAL EDISON	Credit	50,000	55,041	54,917	2.67	4/1/2015	2.83	1.11	A	A1	A+	A+/A1
JP Morgan	SOUTHERN CAL EDISON	Credit	45,000	49,783	48,994	1.71	3/15/2014	1.79	0.75	A	A1	A+	A+/A1
JP Morgan	SPECTRA ENERGY CAPITAL	Credit	95,000	103,342	102,878	2.06	8/15/2014	2.21	1.81	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	STATE STREET CORP	Credit	140,000	146,817	147,949	3.57	3/7/2016	3.77	1.32	A+	A1	A+	A+/A1
JP Morgan	STATOIL ASA	Credit	45,000	46,076	46,013	4.32	11/23/2016	4.48	1.28	AA-	Aa2		AA-/Aa3
JP Morgan	SUNTRUST BANKS INC	Credit	165,000	169,981	171,390	3.53	4/15/2016	3.82	2.54	BBB	Baa1	BBB+	BBB+/Baa1
JP Morgan	TARGET CORP	Credit	100,000	118,961	118,918	3.68	7/15/2016	4.12	1.16	A+	A2	A-	A/A2
JP Morgan	TECO FINANCE INC	Credit	50,000	53,283	53,677	3.51	3/15/2016	3.79	1.98	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	TELEFONICA EMISIONES SAU	Credit	75,000	74,906	73,974	0.88	4/26/2013	0.90	4.14	BBB	Baa1	BBB+	BBB+/Baa1
JP Morgan	TEVA PHARMA FIN II/III	Credit	50,000	53,347	52,479	2.88	6/15/2015	3.04	1.33	A-	A3		A-/A3
JP Morgan	THOMSON REUTERS CORP	Credit	60,000	64,075	63,159	1.08	7/15/2013	1.12	1.21	A-	Baa1	A-	A-/A3
JP Morgan	TIME WARNER CABLE INC	Credit	120,000	136,310	134,087	1.59	2/14/2014	1.70	1.26	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	TIME WARNER INC	Credit	20,000	23,114	23,522	4.00	11/15/2016	4.46	1.75	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	TORONTO-DOMINION BANK	Credit	40,000	40,561	40,593	2.08	7/14/2014	2.12	0.67	AA-	Aaa	AA-	AA/Aa2
JP Morgan	TOTAL CAPITAL INTL SA	Credit	17,000	16,926	17,062	4.54	2/17/2017	4.71	1.42	AA-	Aa1	AA	AA/Aa2
JP Morgan	TOTAL CAPITAL SA	Credit	30,000	31,091	31,102	3.62	3/15/2016	3.79	1.30	AA-	Aa1	AA	AA/Aa2
JP Morgan	TOYOTA MOTOR CREDIT CORP	Credit	180,000	181,981	181,453	2.42	11/17/2014	2.46	0.92	AA-	Aa3	A	A+/A1
JP Morgan	TOYOTA MOTOR CREDIT CORP	Credit	80,000	79,707	80,227	4.77	5/22/2017	4.98	1.69	AA-	Aa3	A	A+/A1
JP Morgan	TRANS-CANADA PIPELINES	Credit	110,000	109,865	109,893	2.71	3/2/2015	2.75	0.91	A-	A3		A-/A3
JP Morgan	TRANSOCEAN WORLDWIDE INC	Credit	35,000	35,933	35,834	0.69	2/15/2013	0.71	1.59	BBB-	WR	BBB-	BBB-/Baa3
JP Morgan	TRAVELERS COS INC	Credit	20,000	22,623	22,614	3.15	12/1/2015	3.50	1.64	A	A2	A	A/A2
JP Morgan	TRAVELERS COS INC	Credit	110,000	129,879	129,704	3.58	6/20/2016	4.05	1.66	A	A2	A	A/A2
JP Morgan	TYCO INTERNATIONAL FINAN	Credit	60,000	64,202	64,137	2.27	10/15/2014	2.37	1.17	A-	A3	A-	A-/A3
JP Morgan	UNION PACIFIC CORP	Credit	70,000	75,846	74,880	1.63	2/15/2014	1.71	0.99	A-	Baa2		BBB+/Baa1
JP Morgan	UNITED TECHNOLOGIES CORP	Credit	40,000	45,065	44,426	2.74	5/1/2015	2.92	1.02	A	A2	A	A/A2
JP Morgan	UNITEDHEALTH GROUP INC	Credit	50,000	57,318	57,447	3.46	3/15/2016	3.79	1.33	A-	A3	A-	A-/A3
JP Morgan	US BANCORP	Credit	250,000	268,410	266,537	1.89	5/15/2014	1.96	0.79	A	Aa3	AA-	A+/A1
JP Morgan	VERIZON COMMUNICATIONS	Credit	40,000	46,189	46,112	3.37	2/15/2016	3.71	1.31	A-	A3	A	A-/A3
JP Morgan	VERIZON COMMUNICATIONS	Credit	125,000	126,484	126,203	2.38	11/3/2014	2.42	0.85	A-	A3	A	A-/A3
JP Morgan	VERIZON COMMUNICATIONS	Credit	390,000	394,962	399,793	4.23	11/1/2016	4.42	1.41	A-	A3	A	A-/A3
JP Morgan	VIACOM INC	Credit	35,000	37,558	37,476	2.18	9/15/2014	2.29	1.23	BBB+	Baa1	BBB+	BBB+/Baa1
JP Morgan	VIACOM INC	Credit	76,000	76,070	75,896	2.68	2/27/2015	2.74	1.30	BBB+	Baa1	BBB+	BBB+/Baa1
JP Morgan	VIRGINIA ELEC & POWER CO	Credit	30,000	31,328	30,914	0.74	3/1/2013	0.75	0.67	A-	A3	A-	A-/A3



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Manager	Security Description	Sector	Par value	Book value	Market value	Effective Duration	Maturity date	Weighted-Average Life	Yield-to-Maturity	Quality Rating - LT S&P	Quality Rating - LT Moody's	Quality Rating - LT Fitch	Average Quality
JP Morgan	VODAFONE GROUP PLC	Credit	35,000	41,023	40,415	3.43	3/15/2016	3.79	1.53	A-	A3	A-	A-/A3
JP Morgan	VODAFONE GROUP PLC	Credit	45,000	53,588	52,610	4.20	2/27/2017	4.74	1.88	A-	A3	A-	A-/A3
JP Morgan	VODAFONE GROUP PLC	Credit	60,000	59,966	59,738	4.61	3/20/2017	4.80	1.72	A-	A3	A-	A-/A3
JP Morgan	WACHOVIA BANK NA	Credit	300,000	322,299	331,374	3.41	3/15/2016	3.79	2.68	A+	A1	A+	A+/A1
JP Morgan	WACHOVIA CORP	Credit	125,000	132,021	131,134	1.62	2/15/2014	1.71	1.93	A	A3	A+	A/A2
JP Morgan	WAL-MART STORES INC	Credit	210,000	220,492	218,225	2.98	7/8/2015	3.10	0.97	AA	Aa2	AA	AA/Aa2
JP Morgan	WALT DISNEY COMPANY/THE	Credit	60,000	70,953	70,845	3.86	9/15/2016	4.29	1.28	A	A2	A	A/A2
JP Morgan	WALT DISNEY COMPANY/THE	Credit	55,000	55,520	55,059	2.46	12/1/2014	2.50	0.83	A	A2	A	A/A2
JP Morgan	WASTE MANAGEMENT INC	Credit	50,000	57,156	56,842	2.56	3/11/2015	2.78	1.34	BBB	Baa3	BBB	BBB/Baa2
JP Morgan	WATSON PHARMACEUTICALS I	Credit	60,000	64,280	63,956	2.07	8/15/2014	2.21	1.93	BBB	Baa3	BBB	BBB/Baa2
JP Morgan	WEATHERFORD BERMUDA	Credit	35,000	36,875	36,579	1.33	10/15/2013	1.37	1.61	BBB	Baa2	BBB	BBB/Baa2
JP Morgan	WELLPOINT INC	Credit	70,000	78,754	78,405	3.29	1/15/2016	3.62	1.81	A-	Baa1	A-	A-/A3
JP Morgan	WELLS FARGO & COMPANY	Credit	80,000	85,546	84,813	3.74	6/15/2016	4.04	2.11	A+	A2	AA-	A+/A1
JP Morgan	WELLS FARGO & COMPANY	Credit	250,000	256,204	254,879	4.23	12/15/2016	4.54	2.17	A+	A2	AA-	A+/A1
JP Morgan	WELLS FARGO & COMPANY	Credit	110,000	110,046	108,879	4.68	5/8/2017	4.94	2.32	A+	A2	AA-	A+/A1
JP Morgan	WESTPAC BANKING CORP	Credit	50,000	53,450	53,440	2.58	2/27/2015	2.74	1.62	AA-	Aa2	AA-	AA-/Aa3
JP Morgan	WESTPAC BANKING CORP	Credit	100,000	100,328	104,141	3.01	8/4/2015	3.18	1.66	AA-	Aa2	AA-	AA-/Aa3
JP Morgan	WISC ELEC POWER	Credit	30,000	35,605	34,992	3.13	12/1/2015	3.50	1.37	A-	A2	A+	A/A2
JP Morgan	WYETH LLC	Credit	45,000	47,601	46,769	0.77	3/15/2013	0.79	0.50	AA	A1	A+	AA-/Aa3
JP Morgan	XEROX CORPORATION	Credit	65,000	76,005	76,069	4.02	2/1/2017	4.67	2.83	BBB-	Baa2	BBB	BBB/Baa2
JP Morgan	XEROX CORPORATION	Credit	50,000	50,488	50,399	4.44	3/15/2017	4.79	2.77	BBB-	Baa2	BBB	BBB/Baa2
JP Morgan	Open Payables/Receivables/Cash	Money Market	(1,794,719)	(1,794,719)	(1,794,719)	0.00		0.00	0.00	AAA	Aaa	AAA	AAA/Aaa
JP Morgan	FG C90573	Mortgages	150,285	171,325	168,800	2.33	8/1/2022	3.56	2.69	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C90588	Mortgages	156,282	172,398	171,381	2.17	11/1/2022	3.37	2.37	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C90596	Mortgages	113,426	123,421	122,174	1.72	11/1/2022	3.00	2.20	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C90892	Mortgages	79,644	86,713	86,932	1.37	4/1/2025	3.24	1.89	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C90924	Mortgages	293,498	319,730	319,253	1.83	10/1/2025	3.54	2.22	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C90931	Mortgages	342,957	370,715	373,051	1.73	11/1/2025	3.46	2.16	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C90945	Mortgages	131,785	143,316	143,349	1.61	1/1/2026	3.39	2.10	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C90982	Mortgages	177,712	194,651	194,215	1.83	7/1/2026	3.54	2.52	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C90989	Mortgages	96,817	106,982	106,745	2.02	9/1/2026	3.63	2.74	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C90999	Mortgages	519,102	571,617	567,308	1.85	11/1/2026	3.47	2.44	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C91021	Mortgages	239,254	265,198	263,790	1.98	3/1/2027	3.64	2.72	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C91026	Mortgages	463,410	509,751	506,444	2.10	4/1/2027	3.70	2.58	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C91033	Mortgages	139,048	151,389	151,439	2.11	6/1/2027	3.72	2.69	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C91116	Mortgages	295,008	327,366	325,077	1.96	11/1/2027	3.51	2.61	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C91251	Mortgages	212,838	227,470	227,557	1.00	6/1/2029	3.48	2.07	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C91265	Mortgages	199,540	212,759	213,339	0.67	9/1/2029	3.34	1.94	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C91281	Mortgages	435,655	463,700	465,783	0.95	12/1/2029	3.49	2.04	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG C91302	Mortgages	399,964	425,965	427,374	0.99	5/1/2030	3.52	2.06	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG D96379	Mortgages	244,357	264,517	267,327	1.65	11/1/2023	3.21	1.82	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG E01216	Mortgages	122,225	131,774	132,330	1.36	10/1/2017	1.97	1.14	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG E01378	Mortgages	118,281	126,561	126,942	1.10	5/1/2018	2.01	1.22	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG G12319	Mortgages	156,754	169,294	169,037	1.48	6/1/2021	2.63	1.81	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG G12454	Mortgages	175,007	190,977	189,268	1.73	11/1/2021	2.90	2.46	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG G12806	Mortgages	279,260	307,274	302,060	1.77	9/1/2022	3.02	2.55	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG G13145	Mortgages	140,683	152,289	152,058	1.49	4/1/2023	2.87	2.42	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG G13198	Mortgages	322,286	349,379	347,540	1.26	3/1/2021	2.55	1.71	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG G13222	Mortgages	509,692	544,654	543,171	1.40	6/1/2023	2.76	1.89	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG G13510	Mortgages	208,552	230,450	228,446	1.35	1/1/2024	2.68	2.14	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG G13857	Mortgages	236,581	258,021	255,858	1.57	12/1/2024	2.91	2.45	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG G14171	Mortgages	357,095	393,363	391,159	1.54	10/1/2024	2.65	2.13	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG G30284	Mortgages	248,803	270,262	270,636	1.71	2/1/2026	3.47	2.17	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FG G30336	Mortgages	164,599	180,699	179,267	1.62	8/1/2027	3.42	2.47	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 1584 L	Mortgages	113,444	127,766	127,607	2.91	9/15/2023	3.64	2.71	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 2116 ZA	Mortgages	250,481	283,357	280,647	3.32	1/15/2029	4.71	3.05	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 2428 ED	Mortgages	198,444	215,311	213,331	1.56	3/15/2017	1.84	1.69	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 2617 JE	Mortgages	215,295	226,127	228,030	0.00	5/15/2018	1.86	1.00	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 2707 QE	Mortgages	200,000	218,750	219,517	2.70	11/15/2018	2.88	0.99	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 2708 ZD	Mortgages	510,175	601,687	602,573	4.23	11/15/2033	7.06	2.54	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 2720 PC	Mortgages	164,645	180,287	181,277	1.14	12/15/2023	3.08	1.47	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 2752 JB	Mortgages	300,000	327,750	331,102	2.29	2/15/2019	2.98	0.96	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 2778 BR	Mortgages	106,000	112,029	112,190	-1.52	6/15/2033	1.76	0.96	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 2864 NB	Mortgages	300,000	338,063	338,608	2.55	7/15/2033	3.42	1.45	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 2901 UM	Mortgages	69,818	69,992	69,996	0.08	1/15/2030	0.10	-0.11	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 2947 EA	Mortgages	120,449	124,928	125,893	-0.81	3/15/2020	1.73	1.83	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 2989 TG	Mortgages	458,629	501,912	502,861	1.56	6/15/2025	3.30	1.78	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 3028 PG	Mortgages	308,210	349,722	347,544	3.40	9/15/2035	4.28	2.12	AA+	Aaa	AAA	AAA/Aaa



**Legacy Fund Asset Detail Report**  
Data as of 5/31/2012

Manager	Security Description	Sector	Par value	Book value	Market value	Effective Duration	Maturity date	Weighted-Average Life	Yield-to-Maturity	Quality Rating - LT S&P	Quality Rating - LT Moody's	Quality Rating - LT Fitch	Average Quality
JP Morgan	FHR 3128 BE	Mortgages	125,000	132,344	132,127	-2.53	5/15/2033	0.99	-1.18	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 3262 ME	Mortgages	218,463	240,651	242,456	1.80	1/15/2027	3.61	2.10	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 3635 AC	Mortgages	255,261	266,648	265,532	-1.16	2/15/2038	1.14	0.97	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 3786 TA	Mortgages	366,720	381,733	383,959	-0.07	7/15/2025	2.35	1.10	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FHR 3948 DA	Mortgages	70,234	71,463	73,058	0.29	12/15/2024	2.52	1.04	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN 254690	Mortgages	105,886	116,607	116,433	1.54	4/1/2023	3.21	2.09	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN 254733	Mortgages	129,666	140,444	142,743	1.02	4/1/2023	2.93	1.31	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN 255029	Mortgages	313,175	342,437	344,564	0.83	12/1/2023	2.94	1.32	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN 256676	Mortgages	184,505	201,399	201,614	1.23	4/1/2027	3.21	2.12	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN 257047	Mortgages	231,020	252,389	252,298	1.00	1/1/2028	3.04	1.96	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN 257075	Mortgages	348,034	381,097	380,089	0.95	2/1/2028	3.00	1.93	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN 257204	Mortgages	397,821	435,193	434,213	0.79	5/1/2028	2.98	1.88	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN 257282	Mortgages	297,510	325,216	324,726	0.91	7/1/2028	3.21	2.10	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN 257325	Mortgages	243,806	265,748	266,109	0.81	8/1/2028	3.14	2.03	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN 257424	Mortgages	287,545	312,616	313,850	1.18	10/1/2028	3.18	2.10	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN 555946	Mortgages	126,241	137,997	140,906	1.04	11/1/2033	4.19	2.06	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN 735490	Mortgages	99,168	107,411	105,261	1.57	12/1/2019	1.78	2.69	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN 889929	Mortgages	179,691	198,109	197,476	0.88	8/1/2037	3.72	2.15	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN 995049	Mortgages	135,358	147,836	148,417	0.82	2/1/2038	3.58	1.95	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN 995265	Mortgages	123,839	134,752	134,661	0.59	1/1/2024	2.62	1.86	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN AD0198	Mortgages	159,102	173,819	174,452	0.65	9/1/2038	3.42	1.78	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN AD0249	Mortgages	541,929	598,239	595,908	0.71	4/1/2037	3.69	2.20	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN AD3830	Mortgages	215,635	232,346	235,699	0.74	4/1/2025	3.45	1.50	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN AE0444	Mortgages	157,994	172,213	171,883	0.79	1/1/2024	2.50	1.72	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN AL0009	Mortgages	417,271	455,086	458,572	1.10	12/1/2034	3.92	2.24	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN MA0293	Mortgages	419,322	450,640	450,736	0.83	1/1/2030	3.47	1.81	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FN MA0720	Mortgages	176,963	191,397	192,046	1.37	4/1/2031	3.61	1.86	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2001-74 QE	Mortgages	184,989	208,113	207,559	1.19	12/25/2031	4.06	2.47	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2003-21 OG	Mortgages	105,013	111,051	113,809	2.52	1/25/2033	3.75	1.41	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2003-33 A	Mortgages	128,508	136,138	139,867	2.92	5/25/2033	4.13	1.50	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2003-33 AQ	Mortgages	43,955	46,290	47,248	3.08	5/25/2033	4.13	1.84	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2003-33 PG	Mortgages	149,000	167,718	167,620	1.68	5/25/2033	4.92	2.37	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2003-35 TE	Mortgages	187,445	199,160	200,735	0.63	5/25/2018	1.86	1.00	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2003-39 PG	Mortgages	250,000	290,391	290,134	4.14	5/25/2023	5.94	2.49	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2003-86 KT	Mortgages	149,053	154,829	154,468	-0.24	9/25/2018	1.69	2.22	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2005-29 QD	Mortgages	75,000	79,313	79,712	-3.59	8/25/2033	1.37	-0.25	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2005-48 AR	Mortgages	172,915	190,045	189,755	2.38	2/25/2035	2.53	1.34	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2005-68 BC	Mortgages	186,231	202,534	204,512	2.61	6/25/2035	2.82	1.45	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2005-86 AX	Mortgages	248,853	268,684	266,234	3.37	10/25/2035	5.14	3.88	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2007-2 FA	Mortgages	42,023	41,405	41,821	0.11	2/25/2037	1.15	0.86	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2008-17 PA	Mortgages	113,649	121,178	122,764	2.51	10/25/2037	3.58	1.73	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2008-24 VB	Mortgages	280,000	305,900	304,949	-2.22	9/25/2025	2.57	0.96	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2009-15 AC	Mortgages	126,489	138,663	139,851	0.53	3/25/2029	3.12	1.56	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2009-62 HJ	Mortgages	460,626	505,694	506,792	1.88	5/25/2039	3.14	2.01	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2009-76 AG	Mortgages	236,868	242,271	243,895	1.57	1/25/2019	1.87	0.82	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2009-92 AD	Mortgages	569,152	637,450	632,431	-0.13	11/25/2039	3.73	2.25	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2010-9 EA	Mortgages	36,558	37,289	38,153	-0.75	1/25/2024	1.87	0.73	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2011-39 DA	Mortgages	43,782	44,548	45,218	-0.89	7/25/2024	1.60	0.90	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2011-39 ZA	Mortgages	429,338	483,140	480,791	0.69	11/25/2032	3.82	2.26	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2011-40 LJ	Mortgages	423,845	434,971	440,976	-3.32	1/25/2034	0.80	-1.65	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	FNR 2011-53 DT	Mortgages	146,608	156,275	155,530	1.79	6/25/2041	3.53	2.27	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	G2 4245	Mortgages	139,049	155,648	156,221	3.01	9/20/2038	4.96	2.75	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	GN 781943	Mortgages	157,466	171,884	170,115	1.59	7/15/2020	2.46	1.55	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	GNR 2002-66 EB	Mortgages	65,000	69,550	70,812	4.25	11/16/2024	4.90	2.26	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	GNR 2003-79 PV	Mortgages	280,626	314,564	310,183	1.34	10/20/2023	3.41	1.89	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	GNR 2004-82 UY	Mortgages	104,000	115,798	121,462	4.56	10/20/2034	7.82	2.17	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	GNR 2005-16 EX	Mortgages	128,000	139,920	142,151	-0.23	11/20/2033	3.45	0.96	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	GNR 2006-1 LD	Mortgages	107,000	120,843	122,078	1.63	6/20/2035	4.42	1.63	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	GNR 2007-71 PA	Mortgages	308,672	332,594	332,240	2.13	1/20/2037	3.12	2.15	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	GNR 2008-50 KC	Mortgages	448,587	503,539	500,679	2.50	6/20/2038	4.29	2.51	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	GNR 2009-118 XU	Mortgages	288,361	326,749	336,232	3.96	12/20/2020	4.53	1.19	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	GNR 2009-35 PK	Mortgages	162,793	175,308	176,069	2.40	8/16/2038	2.55	1.09	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	GNR 2009-81 PA	Mortgages	180,725	198,176	197,741	1.59	2/16/2038	3.14	1.94	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	WAMMS 2003-MS2 3A1	Mortgages	45,974	46,951	47,192	1.04	3/25/2018	1.49	2.93	AAA	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	1,200,000	1,288,734	1,269,469	1.43	11/15/2013	1.46	0.27	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	4,200,000	4,487,438	4,466,108	1.65	2/15/2014	1.71	0.28	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	4,000,000	4,355,625	4,347,500	1.89	5/15/2014	1.96	0.29	AA+	Aaa	AAA	AAA/Aaa

**Legacy Fund Asset Detail Report**  
Data as of 5/31/2012

Manager	Security Description	Sector	Par value	Book value	Market value	Effective Duration	Maturity date	Weighted-Average Life	Yield-to-Maturity	Quality Rating - LT S&P	Quality Rating - LT Moody's	Quality Rating - LT Fitch	Average Quality
JP Morgan	US TREASURY N/B	Treasury	1,500,000	1,665,352	1,646,718	2.57	2/15/2015	2.71	0.37	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	3,800,000	3,886,369	3,851,805	0.33	9/30/2012	0.33	0.16	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	7,000,000	7,196,328	7,194,964	1.72	2/28/2014	1.75	0.28	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	1,500,000	1,579,805	1,569,375	2.19	8/31/2014	2.25	0.31	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	2,000,000	2,099,141	2,088,906	2.45	11/30/2014	2.50	0.34	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	2,000,000	2,102,266	2,100,624	2.59	1/31/2015	2.67	0.35	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	1,500,000	1,513,477	1,512,539	0.71	2/15/2013	0.71	0.19	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	4,000,000	4,245,156	4,245,624	2.83	4/30/2015	2.92	0.38	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	2,500,000	2,531,641	2,527,540	0.95	5/15/2013	0.96	0.22	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	1,300,000	1,308,277	1,308,480	1.28	9/15/2013	1.29	0.24	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	3,500,000	3,532,910	3,526,250	1.53	12/15/2013	1.54	0.26	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	6,000,000	6,083,555	6,070,548	1.61	1/15/2014	1.62	0.27	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	3,000,000	3,011,836	3,010,782	1.45	11/15/2013	1.46	0.25	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	6,500,000	6,618,711	6,607,653	1.69	2/15/2014	1.71	0.28	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	5,000,000	5,061,328	5,069,725	1.94	5/15/2014	1.96	0.29	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	1,200,000	1,202,672	1,202,016	1.16	7/31/2013	1.17	0.23	AA+	Aaa	AAA	AAA/Aaa
JP Morgan	US TREASURY N/B	Treasury	500,000	503,086	505,313	4.83	4/30/2017	4.92	0.66	AA+	Aaa	AAA	AAA/Aaa
			328,446,827	352,732,207	353,055,119	1.50		1.95	1.26				AA+/Aa1