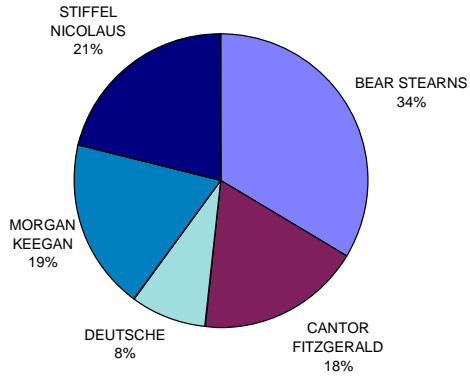


**General Fund CORE Broker Participation  
June 2008**



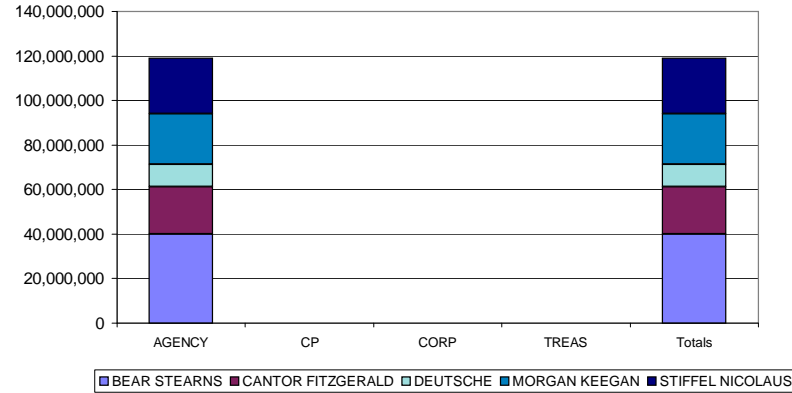
*Volume by Broker:*

	Month Totals	% of Total
BEAR STEARNS	40,000,000	33.61%
CANTOR FITZGERALD	21,335,000	17.93%
CS FIRST BOSTON		0.00%
DEUTSCHE	10,000,000	8.40%
HSBC		0.00%
J.P. MORGAN		0.00%
MORGAN KEEGAN	22,678,000	19.06%
MORGAN STANLEY		0.00%
STIFFEL NICOLAUS	25,000,000	21.01%
UBS		0.00%
Direct Issue CP		0.00%
<b>Totals</b>	<b>119,013,000</b>	<b>100.00%</b>

*Volume by Broker:*

	YTD Totals	% of Total
BB&T CAPITAL	7,000,000	1.11%
BEAR STEARNS	162,062,000	25.69%
CANTOR FITZGERALD	61,335,000	9.72%
CITIGROUP	10,000,000	1.59%
CS FIRST BOSTON	40,000,000	6.34%
DEUTSCHE	15,000,000	2.38%
FIRST TENNESSEE	18,380,000	2.91%
GOLDMAN SACHS	10,000,000	1.59%
HSBC	41,935,000	6.65%
J.P. MORGAN	51,000,000	8.08%
JACKSON	10,000,000	1.59%
JEFFRIES	5,000,000	0.79%
LEHMAN BROS	3,000,000	0.48%
MERRILL LYNCH	20,000,000	3.17%
MFR SECURITIES	5,000,000	0.79%
MORGAN KEEGAN	29,603,000	4.69%
MORGAN STANLEY	21,000,000	3.33%
PIPER JAFFREY	7,000,000	1.11%
STIFFEL NICOLAUS	47,000,000	7.45%
UBS	46,523,000	7.37%
Direct Issue CP	20,000,000	3.17%
<b>Totals</b>	<b>630,838,000</b>	<b>100.00%</b>

**General Fund CORE - Purchases by Type and Broker  
JUNE 2008**



*Broker/Dealer*

	AGENCY	CP	CORP	TREAS	Totals
BEAR STEARNS	40,000,000				40,000,000
CANTOR FITZGERALD	21,335,000				21,335,000
DEUTSCHE	10,000,000				10,000,000
MORGAN KEEGAN	22,678,000				22,678,000
STIFFEL NICOLAUS	25,000,000				25,000,000
<b>Total by type/broker</b>	<b>119,013,000</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>119,013,000</b>

**General Fund CORE - Purchases by Broker  
FY - 08**

