Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2009

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2009 or fiscal plan year beginning 01/01/2009 and ending 12/31/2009

A This return/report is for:
- [ ] a multiemployer plan;
- [ ] a multiple-employer plan; or
- [X] a single-employer plan;
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report;
- [ ] the final return/report;
- [ ] an amended return/report;
- [ ] a short plan year return/report (less than 12 months).

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [ ]

D Check box if filing under:
- [X] Form 5558;
- [ ] automatic extension;
- [ ] the DFVC program;
- [ ] special extension (enter description)

Part II Basic Plan Information—enter all requested information

1a Name of plan
MLB PENSION PLAN FOR NON-UNIFORMED PERSONNEL

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 01/01/1981

2a Plan sponsor's name and address (employer, if for a single-employer plan) (Address should include room or suite no.)
HOUSTON MCLANE COMPANY, LLC

MINUTE MAID PARK
501 CRAWFORD STREET, SUITE 500
HOUSTON, TX 77002-0000

MINUTE MAID PARK
501 CRAWFORD STREET, SUITE 500
HOUSTON, TX 77002-0000

2b Employer Identification Number (EIN) 74-2051157

2c Sponsor's telephone number 713-259-8000

2d Business code (see instructions) 711210

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2010	JONATHAN MARINER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address (if same as plan sponsor, enter "Same")
HOUSTON MCLANE COMPANY, LLC

MINUTE MAID PARK
501 CRAWFORD STREET, SUITE 500
HOUSTON, TX 77002-0000

3b Administrator's EIN
74-2051157

3c Administrator's telephone number
713-259-8000

4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report:
a Sponsor's name

4b EIN

4c PN

5	Total number of participants at the beginning of the plan year	**5**	782
6	Number of participants as of the end of the plan year (welfare plans complete only lines **6a, 6b, 6c,** and **6d**).		
a	Active participants	**6a**	212
b	Retired or separated participants receiving benefits	**6b**	129
c	Other retired or separated participants entitled to future benefits	**6c**	442
d	Subtotal. Add lines **6a**, **6b**, and **6c**	**6d**	783
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	
f	Total. Add lines **6d** and **6e**	**6f**	783
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	7
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristic Codes in the instructions:
1A 1G

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristic Codes in the instructions:

9a Plan funding arrangement (check all that apply)

(1)		Insurance
(2)		Code section 412(e)(3) insurance contracts
(3)	X	Trust
(4)		General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

(1)		Insurance
(2)		Code section 412(e)(3) insurance contracts
(3)	X	Trust
(4)		General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

(1)	X	**R** (Retirement Plan Information)
(2)		**MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
(3)	X	**SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

(1)	X	**H** (Financial Information)
(2)		**I** (Financial Information – Small Plan)
(3)		**A** (Insurance Information)
(4)	X	**C** (Service Provider Information)
(5)		**D** (DFE/Participating Plan Information)
(6)		**G** (Financial Transaction Schedules)

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2009

This Form is Open to Public Inspection

For calendar plan year 2009 or fiscal plan year beginning 01/01/2009 and ending 12/31/2009

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
MLB PENSION PLAN FOR NON-UNIFORMED PERSONNEL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
HOUSTON MCLANE COMPANY, LLC

D Employer Identification Number (EIN)
74-2051157

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1	Enter the valuation date: Month 01 Day 01 Year 2009			
2	Assets:			
a	Market value	**2a**		28078004
b	Actuarial value	**2b**		30885802
3	Funding target/participant count breakdown		**(1)** Number of participants	**(2)** Funding Target
a	For retired participants and beneficiaries receiving payment	**3a**	125	7494217
b	For terminated vested participants	**3b**	463	8835254
c	For active participants:			
	(1) Non-vested benefits	**3c(1)**		143578
	(2) Vested benefits	**3c(2)**		9588537
	(3) Total active	**3c(3)**	194	9732115
d	Total	**3d**	782	26061586
4	If the plan is at-risk, check the box and complete items (a) and (b) [ ]			
a	Funding target disregarding prescribed at-risk assumptions	**4a**		
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been at-risk for fewer than five consecutive years and disregarding loading factor	**4b**		
5	Effective interest rate	**5**		8.06 %
6	Target normal cost	**6**		1238507

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Signature of actuary	10/07/2010 Date
MARK GENGENBACH Type or print name of actuary	08-07102 Most recent enrollment number
TOWERS WATSON PENNSYLVANIA, INC. Firm name	212-309-3400 Telephone number (including area code)
335 MADISON AVENUE NEW YORK, NY 10017-4605 Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of year carryover and prefunding balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (Item 13 from prior year)	8973537	
8	Portion used to offset prior year's funding requirement (Item 35 from prior year)	1189788	
9	Amount remaining (Item 7 minus item 8)	7783749	
10	Interest on item 9 using prior year's actual return of -19.87 %	-1546631	
11	Prior year's excess contributions to be added to prefunding balance:		
	a Excess contributions (Item 38 from prior year)		1011562
	b Interest on (a) using prior year's effective rate of 6.14 %		62110
	c Total available at beginning of current plan year to add to prefunding balance		1073672
	d Portion of (c) to be added to prefunding balance		
12	Reduction in balances due to elections or deemed elections		
13	Balance at beginning of current year (item 9 + item 10 + item 11d – item 12)	6237118	

Part III Funding percentages

14	Funding target attainment percentage	14	94.57 %
15	Adjusted funding target attainment percentage	15	118.51 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	98.76 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and liquidity shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
09/10/2010	2400000				
			Totals ► 18(b)	2400000	18(c)

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contribution from prior years.	19a	
	b Contributions made to avoid restrictions adjusted to valuation date	19b	
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	2105336

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] Yes [ ] No

c If 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of Quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions used to determine funding target and target normal cost

21 Discount rate:

a Segment rates:

1st segment: %	2nd segment: %	3rd segment: %	[X] N/A, full yield curve used

b Applicable month (enter code) **21b** 3

22 Weighted average retirement age **22** 65

23 Mortality table(s) (see instructions) [ ] Prescribed - combined [X] Prescribed - separate [ ] Substitute

Part VI Miscellaneous items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ..... [X] Yes [ ] No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ..... [X] Yes [ ] No

26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment ..... [X] Yes [ ] No

27 If the plan is eligible for (and is using) alternative funding rules, enter applicable code and see instructions regarding attachment **27**

Part VII Reconciliation of unpaid minimum required contributions for prior years

28 Unpaid minimum required contribution for all prior years **28**

29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (item 19a) **29**

30 Remaining amount of unpaid minimum required contributions (item 28 minus item 29) **30**

Part VIII Minimum required contribution for current year

31 Target normal cost, adjusted, if applicable (see instructions) **31** 1238507

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment		
b Waiver amortization installment		

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount **33**

34 Total funding requirement before reflecting carryover/prefunding balances (item 31 + item 32a + item 32b – item 33) **34** 1238507

	Carryover balance	Prefunding balance	Total balance
35 Balances used to offset funding requirement	1114656		1114656

36 Additional cash requirement (item 34 minus item 35) **36** 123851

37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (Item 19c) **37** 2105336

38 Interest-adjusted excess contributions for current year (see instructions) **38** 1981485

39 Unpaid minimum required contribution for current year (excess, if any, of item 36 over item 37) **39**

40 Unpaid minimum required contribution for all years **40**

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2009** **This Form is Open to Public Inspection.**

For calendar plan year 2009 or fiscal plan year beginning 01/01/2009 and ending 12/31/2009

A Name of plan
MLB PENSION PLAN FOR NON-UNIFORMED PERSONNEL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
HOUSTON MCLANE COMPANY, LLC

D Employer Identification Number (EIN)
74-2051157

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . [X] Yes [ ] No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

U.S. BANK NATIONAL ASSOCIATION

31-0841368

(b) Enter name and EIN or address of person who provided you disclosure on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

TOWERS WATSON

23-1159360

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	NONE	49193	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

MITCHELL & TITUS, LLP

13-2781641

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	17373	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

RS MANAGEMENT

94-3321067

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	15919	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

NISA INVESTMENT ADVISORS

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	15361	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

CADENCE CAPITAL MANAGEMENT

04-3244012

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	13050	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

ROBECO INVESTMENT MANAGEMENT

98-0202744

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	12141	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

EVALUATION ASSOCIATES LLC

91-0675641

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	11401	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

ESSEX INVESTMENT MANAGEMENT

04-3409177

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	11347	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

MORGAN LEWIS & BOKIUS LLP

23-0891050

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	10883	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

US BANK

41-6271370

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21	NONE	7142	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

HOTCHIKIS &WILEY CAPITAL MANAGEMENT

95-4871957

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	6948	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

EXCELLERATEHRO

20-2185976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	5470	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN;
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN;
c Position:	
d Address:	**e** Telephone:

Explanation:

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2009

This Form is Open to Public Inspection

For calendar plan year 2009 or fiscal plan year beginning 01/01/2009 and ending 12/31/2009

A Name of plan
MLB PENSION PLAN FOR NON-UNIFORMED PERSONNEL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
HOUSTON MCLANE COMPANY, LLC

D Employer Identification Number (EIN)
74-2051157

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	2580000	2400000
(2) Participant contributions	1b(2)		
(3) Other	1b(3)		
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	2043673	2856963
(2) U.S. Government securities	1c(2)	5668893	4379625
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	4087412	3959480
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	7775694	10517571
(5) Partnership/joint venture interests	1c(5)	5061496	6205438
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	963878	1435312
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	135	295

			(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)		
	(2) Employer real property	1d(2)		
e	Buildings and other property used in plan operation	1e		
f	Total assets (add all amounts in lines 1a through 1e)	1f	28181181	31754684
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	38799	30084
i	Acquisition indebtedness	1i		
j	Other liabilities	1j		
k	Total liabilities (add all amounts in lines 1g through1j)	1k	38799	30084
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	28142382	31724600

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

	Income		(a) Amount	(b) Total
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)	2400000	
	(B) Participants	2a(1)(B)		
	(C) Others (including rollovers)	2a(1)(C)		
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		2400000
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
	(B) U.S. Government securities	2b(1)(B)		
	(C) Corporate debt instruments	2b(1)(C)		
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)		
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
	(B) Common stock	2b(2)(B)		
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)		
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		

		(a) Amount	(b) Total
2b (5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)		
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		2556708
d Total income. Add all **income** amounts in column (b) and enter total	2d		4956708
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	1166039	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		1166039
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)	77449	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	89910	
(4) Other	2i(4)	41092	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		208451
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		1374490
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		3582218
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) [X] Unqualified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? [ ] Yes [X] No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: MITCHELL & TITUS, LLP **(2)** EIN: 13-2781641

d The opinion of an independent qualified public accountant is **not attached** because:

(1) [ ] This form is filed for a CCT, PSA, or MTIA. **(2)** [ ] It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete 4j and 4l. MTIAs also do not complete 4l.

During the plan year:

		Yes	No	Amount
a	Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	
b	Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e	Was this plan covered by a fidelity bond?	4e	X		500000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l	Has the plan failed to provide any benefit when due under the plan?	4l		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? If yes, enter the amount of any plan assets that reverted to the employer this year ☐ **Yes** ☒ **No** **Amount:**

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2009

This Form is Open to Public Inspection.

For calendar plan year 2009 or fiscal plan year beginning 01/01/2009 and ending 12/31/2009

A Name of plan
MLB PENSION PLAN FOR NON-UNIFORMED PERSONNEL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
HOUSTON MCLANE COMPANY, LLC

D Employer Identification Number (EIN)
74-2051157

Part I Distributions

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1**

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 41-6271370

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year. **3** 0

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section of 412 of the Internal Revenue Code or ERISA section 302, skip this Part)

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☒ **No** ☐ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 **a** Enter the minimum required contribution for this plan year **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box(es). If no, check the "No" box. ..... ☐ **Increase** ☐ **Decrease** ☐ **Both** ☒ **No**

Part IV ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 **a** Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

14 Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	**14a**	
b The plan year immediately preceding the current plan year	**14b**	
c The second preceding plan year	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If item 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete items (a) through (c)

a Enter the percentage of plan assets held as:
Stock: _____% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate item 19(b)?
☐ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2009 and 2008
With Report of Independent Auditors

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
December 31, 2009 and 2008

TABLE OF CONTENTS

Page(s)

REPORT OF INDEPENDENT AUDITORS 1

FINANCIAL STATEMENTS

Statements of Net Assets Available for Benefits and Statements of Changes in Net Assets Available for Benefits 2

- Angels Baseball L.P.
- Athletics Investment Group, L.L.C.
- Atlanta National League Baseball Club, Inc.
- AZPB Limited Partnership
- The Baltimore Orioles, L.P.
- Baseball Club of Seattle, L.P.
- Boston Red Sox Baseball Club
- Chicago National League Ball Club, Inc..
- Chicago White Sox, Ltd.
- Cincinnati Reds, L.L.C.
- Cleveland Indians Baseball Company, L.P.
- Colorado Rockies Baseball Club, Ltd.
- Detroit Tigers, Inc.
- Florida Marlins, L.P.
- Houston McLane Company, L.L.C.
- Kansas City Royals Baseball Corporation
- Los Angeles Dodgers, L.L.C.
- New York Yankees Partnership
- Padres, L.P.
- The Phillies
- Pittsburgh Associates
- Rogers Blue Jays Baseball Partnership
- San Francisco Baseball Associates L.P.
- Sterling Mets, L.P.
- St. Louis Cardinals, L.L.C.
- Tampa Bay Rays, Ltd.
- Washington Nationals Baseball Club, L.L.C.

Notes to Financial Statements 8

SUPPLEMENTAL SCHEDULES

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust as of December 31, 2009 25

Schedule H, Part IV Line 4(j)—Schedule of Reportable Transactions of the Group Trust for the Year Ended December 31, 2009 46

Mitchell & Titus

Mitchell & Titus, LLP
One Battery Park Plaza
New York, NY 10004-1461

Phone: (212) 709-4500
Fax: (212) 709-4680
www.mitchelltitus.com

REPORT OF INDEPENDENT AUDITORS

Pension Committee of the
Major League Baseball Pension Plan
for Non-Uniformed Personnel

We have audited each of the accompanying statements of net assets available for benefits of the Major League Baseball Pension Plan for Non-Uniformed Personnel—Selected Retirement Plans (the "Plans"), listed in the accompanying table of contents, as of December 31, 2009 and 2008, and the related statements of changes in net assets available for benefits for the years then ended. These financial statements are the responsibility of the Plans' management. Our responsibility is to express an opinion on these financial statements based on our audits.

We conducted our audits in accordance with auditing standards generally accepted in the United States. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. We were not engaged to perform an audit of the Plans' internal control over financial reporting. Our audits included consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plans' internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements referred to above present fairly, in all material respects, information regarding the Plans' net assets available for benefits at December 31, 2009, and the changes therein for the year then ended, and the financial status of the Plans at December 31, 2008, and the changes therein for the year then ended, in conformity with accounting principles generally accepted in the United States.

Our audits were performed for the purpose of forming an opinion on the financial statements taken as a whole. The accompanying supplemental schedules of assets held at end of year of the Group Trust as of December 31, 2009, and reportable transactions of the Group Trust for the year then ended, are presented for the purpose of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. These supplemental schedules are the responsibility of the Plans' management. The supplemental schedules have been subjected to the auditing procedures applied in our audits of the financial statements and, in our opinion, are fairly stated in all material respects in relation to the financial statements taken as a whole.

Mitchell & Titus, LLP

October 14, 2010

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

	Angels Baseball L.P.	Athletics Investment Group, L.L.C.	Atlanta National League Baseball Club, Inc.	AZPB Limited Partnership	The Baltimore Orioles, L.P.	Baseball Club of Seattle, L.P.	Boston Red Sox Baseball Club	Chicago National League Ball Club, Inc.	Chicago White Sox, Ltd.
Statements of Net Assets Available for Benefits December 31, 2009									
Assets									
Contributions receivable	$ 1,850,000	$ 1,500,000	$ 3,100,000	$ 1,400,000	$ 2,000,000	$ 2,200,000	$ 1,500,000	$ 30,000	$ 2,300,000
Investments-at fair value *(Note 3)*:									
Major League Baseball Group Pension Trust	12,353,612	15,519,230	$ 22,453,404	8,740,908	17,596,706	22,420,443	29,988,763	104,775	25,759,723
Total assets	14,203,612	17,019,230	25,553,404	10,140,908	19,596,706	24,620,443	31,488,763	134,775	28,059,723
Liabilities									
Accrued expenses	17,711	19,838	24,357	14,041	20,696	24,379	55,463	6,291	27,471
Total liabilities	17,711	19,838	24,357	14,041	20,696	24,379	55,463	6,291	27,471
Net assets available for benefits	$ 14,185,901	$ 16,999,392	$ 25,529,047	$ 10,126,867	$ 19,576,010	$ 24,596,064	$ 31,433,300	$ 128,484	$ 28,032,252
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2009									
Additions									
Contributions	$ 1,850,000	$ 1,500,000	$ 3,100,000	$ 1,400,000	$ 2,000,000	$ 2,200,000	$ 1,500,000	$ 110,000	$ 2,300,000
Net investment gain from Major League Baseball Group Pension Trust	1,034,356	1,393,522	1,895,281	721,503	1,493,333	1,919,260	2,543,675	10,737	2,226,264
Total additions	2,884,356	2,893,522	4,995,281	2,121,503	3,493,333	4,119,260	4,043,675	120,737	4,526,264
Deductions									
Benefits paid	430,714	280,832	906,752	175,354	694,924	557,074	1,922,154	43,079	588,953
Administrative expenses	131,356	146,361	176,722	129,970	154,147	179,960	245,101	73,218	182,349
Total deductions	562,070	427,193	1,083,474	305,324	849,071	737,034	2,167,255	116,297	771,302
Increase in net assets available for benefits	2,322,286	2,466,329	3,911,807	1,816,179	2,644,262	3,382,226	1,876,420	4,440	3,754,962
Net assets available for benefits at beginning of year	11,863,615	14,533,063	21,617,240	8,310,688	16,931,748	21,213,838	29,556,880	124,044	24,277,290
Net assets available for benefits at end of year	$ 14,185,901	$ 16,999,392	$ 25,529,047	$ 10,126,867	$ 19,576,010	$ 24,596,064	$ 31,433,300	$ 128,484	$ 28,032,252

See accompanying notes.

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

	Cincinnati Reds, L.L.C.	Cleveland Indians Baseball Company, L.P.	Colorado Rockies Baseball Club, Ltd.	Detroit Tigers, Inc.	Florida Marlins, L.P.	Houston McLane Company, L.L.C.	Kansas City Royals Baseball Corporation	Los Angeles Dodgers, L.L.C	New York Yankees Partnership	Padres, L.P.
Statements of Net Assets Available for Benefits December 31, 2009										
Assets										
Contributions receivable	$ 1,800,000	$ 1,850,000	$ 1,600,000	$ 1,775,000	$ 1,100,000	$ 2,400,000	$ 1,800,000	$ 1,350,000	$ 2,300,000	$ 1,600,000
Investments-at fair value *(Note 3)*:										
Major League Baseball Group Pension Trust	11,942,207	15,857,443	12,583,508	9,570,630	9,220,671	29,354,684	19,497,922	4,910,943	21,663,866	18,421,683
Total assets	13,742,207	17,707,443	14,183,508	11,345,630	10,320,671	31,754,684	21,297,922	6,260,943	23,963,866	20,021,683
Liabilities										
Accrued expenses	53,620	20,007	16,948	14,684	21,785	30,084	23,764	14,371	23,809	21,310
Total liabilities	53,620	20,007	16,948	14,684	21,785	30,084	23,764	14,371	23,809	21,310
Net assets available for benefits	$ 13,688,587	$ 17,687,436	$ 14,166,560	$ 11,330,946	$ 10,298,886	$ 31,724,600	$ 21,274,158	$ 6,246,572	$ 23,940,057	$ 20,000,373
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2009										
Additions										
Contributions	$ 1,800,000	$ 1,850,000	$ 1,600,000	$ 1,775,000	$ 1,100,000	$ 2,400,000	$ 1,800,000	$ 1,853,400	$ 2,300,000	$ 1,600,000
Net investment gain from Major League Baseball Group Pension Trust	996,462	1,361,532	1,073,059	763,837	776,909	2,556,708	1,668,053	422,307	1,816,700	1,590,136
Total additions	2,796,462	3,211,532	2,673,059	2,538,837	1,876,909	4,956,708	3,468,053	2,275,707	4,116,700	3,190,136
Deductions										
Benefits paid	672,691	396,034	299,266	377,705	241,676	1,166,040	652,556	153,985	601,566	712,176
Administrative expenses	232,232	174,852	131,475	132,913	128,064	208,450	164,539	121,626	174,124	168,463
Total deductions	904,923	570,886	430,741	510,618	369,740	1,374,490	817,095	275,611	775,690	880,639
Increase in net assets available for benefits	1,891,539	2,640,646	2,242,318	2,028,219	1,507,169	3,582,218	2,650,958	2,000,096	3,341,010	2,309,497
Net assets available for benefits at beginning of year	11,797,048	15,046,790	11,924,242	9,302,727	8,791,717	28,142,382	18,623,200	4,246,476	20,599,047	17,690,876
Net assets available for benefits at end of year	$ 13,688,587	$ 17,687,436	$ 14,166,560	$ 11,330,946	$ 10,298,886	$ 31,724,600	$ 21,274,158	$ 6,246,572	$ 23,940,057	$ 20,000,373

See accompanying notes.

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

	The Phillies	Pittsburgh Associates	Rogers Blue Jays Baseball Partnership	San Francisco Baseball Associates L.P.	Sterling Mets, L.P.	St. Louis Cardinals, L.L.C.	Tampa Bay Rays, Ltd.	Washington Nationals Baseball Club, L.L.C
Statements of Net Assets Available for Benefits December 31, 2009								
Assets								
Contributions receivable	$ 571,460	$ 2,050,000	$ 85,010	$ 2,600,000	$ 2,300,000	$ 1,800,000	$ 1,600,000	$ 800,000
Investments-at fair value *(Note 3)*:								
Major League Baseball Group Pension Trust	28,618,184	15,215,841	76,584	21,621,970	19,094,145	12,648,215	9,658,887	2,860,198
Total assets	29,189,644	17,265,841	161,594	24,221,970	21,394,145	14,448,215	11,258,887	3,660,198
Liabilities								
Accrued expenses	41,509	21,876	4,867	23,782	22,177	16,987	24,375	9,592
Total liabilities	41,509	21,876	4,867	23,782	22,177	16,987	24,375	9,592
Net assets available for benefits	$ 29,148,135	$ 17,243,965	$ 156,727	$ 24,198,188	$ 21,371,968	$ 14,431,228	$ 11,234,512	$ 3,650,606
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2009								
Additions								
Contributions	$ 922,641	$ 2,050,000	$ 165,010	$ 2,600,000	$ 2,300,000	$ 1,800,000	$ 1,600,000	$ 1,060,496
Net investment gain from Major League Baseball Group Pension Trust	2,926,147	1,314,505	6,824	1,851,050	1,631,065	1,049,560	794,377	225,015
Total additions	3,848,788	3,364,505	171,834	4,451,050	3,931,065	2,849,560	2,394,377	1,285,511
Deductions								
Benefits paid	873,153	480,616	98,005	540,920	718,135	317,728	200,280	90,295
Administrative expenses	244,235	165,235	57,887	171,159	168,713	126,882	133,372	89,766
Total deductions	1,117,388	645,851	155,892	712,079	886,848	444,610	333,652	180,061
Increase in net assets available for benefits	2,731,400	2,718,654	15,942	3,738,971	3,044,217	2,404,950	2,060,725	1,105,450
Net assets available for benefits at beginning of year	26,416,735	14,525,311	140,785	20,459,217	18,327,751	12,026,278	9,173,787	2,545,156
Net assets available for benefits at end of year	$ 29,148,135	$ 17,243,965	$ 156,727	$ 24,198,188	$ 21,371,968	$ 14,431,228	$ 11,234,512	$ 3,650,606

See accompanying notes.

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

	Angels Baseball L.P.	Athletics Investment Group, L.L.C.	Atlanta National League Baseball Club, Inc.	AZPB Limited Partnership	The Baltimore Orioles, L.P.	Baseball Club of Seattle, L.P.	Boston Red Sox Baseball Club	Chicago National League Ball Club, Inc.	Chicago White Sox, Ltd.	Cincinnati Reds, L.L.C.
Statements of Net Assets Available for Benefits December 31, 2008										
Assets										
Contributions receivable	$ 1,798,000	$ 1,455,000	$ 2,990,000	$ 1,450,000	$ 2,170,000	$ 2,570,000	$ 3,700,000	$ 115,000	$ 2,635,000	$ 1,755,000
Investments-at fair value *(Note 3)*:										
Major League Baseball Group Pension Trust	10,086,153	13,109,296	$ 18,656,174	6,878,105	14,786,895	18,675,610	25,899,043	18,228	21,681,329	10,083,441
Total assets	11,884,153	14,564,296	21,646,174	8,328,105	16,956,895	21,245,610	29,599,043	133,228	24,316,329	11,838,441
Liabilities										
Accrued expenses	20,538	31,233	28,934	17,417	25,147	31,772	42,163	9,183	39,039	41,392
Total liabilities	20,538	31,233	28,934	17,417	25,147	31,772	42,163	9,183	39,039	41,392
Net assets available for benefits	$ 11,863,615	$ 14,533,063	$ 21,617,240	$ 8,310,688	$ 16,931,748	$ 21,213,838	$ 29,556,880	$ 124,045	$ 24,277,290	$ 11,797,049
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2008										
Additions										
Contributions	$ 1,798,000	$ 1,455,000	$ 2,990,000	$ 1,450,000	$ 2,170,000	$ 2,570,000	$ 3,700,000	$ 115,000	$ 2,635,000	$ 1,755,000
Net investment loss from Major League Baseball Group Pension Trust	(2,509,194)	(3,284,365)	(4,660,173)	(1,657,592)	(3,713,638)	(4,645,840)	(6,568,330)	(9,157)	(5,417,437)	(2,527,942)
Total additions (net of investment losses)	(711,194)	(1,829,365)	(1,670,173)	(207,592)	(1,543,638)	(2,075,840)	(2,868,330)	105,843	(2,782,437)	(772,942)
Deductions										
Benefits paid	410,287	287,447	694,397	123,274	640,182	526,853	1,728,419	30,145	538,147	632,657
Administrative expenses	142,936	160,601	179,385	125,240	163,200	179,881	218,917	72,419	193,584	164,093
Purchase of annuity contracts	-	-	-	-	-	-	-	-	-	-
Total deductions	553,223	448,048	873,782	248,514	803,382	706,734	1,947,336	102,564	731,731	796,750
Transfers to other plans *(Note 1)*	(64,546)	(79,336)	(46,421)	(58,465)	(79,000)	(85,932)	(65,219)	(6,494)	(59,242)	(76,245)
(Decrease) increase in net assets available for benefits	(1,328,963)	(2,356,749)	(2,590,376)	(514,571)	(2,426,020)	(2,868,506)	(4,880,885)	(3,215)	(3,573,410)	(1,645,937)
Net assets available for benefits at beginning of year	13,192,578	16,889,812	24,207,616	8,825,259	19,357,768	24,082,344	34,437,765	127,260	27,850,700	13,442,986
Net assets available for benefits at end of year	$ 11,863,615	$ 14,533,063	$ 21,617,240	$ 8,310,688	$ 16,931,748	$ 21,213,838	$ 29,556,880	$ 124,045	$ 24,277,290	$ 11,797,049

See accompanying notes.

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

	Cleveland Indians Baseball Company, L.P.	Colorado Rockies Baseball Club, Ltd.	Detroit Tigers, Inc.	Florida Marlins Baseball Club, L.L.C.	Florida Marlins, L.P.	Houston McLane Company, L.L.C.	Kansas City Royals Baseball Corporation	Los Angeles Dodgers, L.L.C	New York Yankees Partnership
Statements of Net Assets Available for Benefits December 31, 2008									
Assets									
Contributions receivable	$ 1,775,000	$ 1,535,000	$ 1,828,000	$ -	$ 1,282,000	$ 2,580,000	$ 2,253,000	$ 1,000,000	$ 3,128,000
Investments-at fair value *(Note 3)* :									
Major League Baseball Group Pension Trust	13,297,300	10,412,989	7,496,138	-	7,528,142	25,601,181	16,396,939	3,262,130	17,503,142
Total assets	15,072,300	11,947,989	9,324,138	-	8,810,142	28,181,181	18,649,939	4,262,130	20,631,142
Liabilities									
Accrued expenses	25,510	23,747	21,410	-	18,425	38,799	26,739	15,653	32,095
Total liabilities	25,510	23,747	21,410	-	18,425	38,799	26,739	15,653	32,095
Net assets available for benefits	$ 15,046,790	$ 11,924,242	$ 9,302,728	$ -	$ 8,791,717	$ 28,142,382	$ 18,623,200	$ 4,246,477	$ 20,599,047
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2008									
Additions									
Contributions	$ 1,775,000	$ 1,535,000	$ 1,828,000	$ 158,139	$ 1,282,000	$ 2,580,000	$ 2,253,000	$ 1,000,000	$ 3,128,000
Net investment loss from Major League Baseball Group Pension Trust	(3,313,440)	(2,579,043)	(1,818,934)	171	(1,855,265)	(6,504,813)	(4,097,752)	(762,199)	(4,293,793)
Total additions (net of investment losses)	(1,538,440)	(1,044,043)	9,066	158,310	(573,265)	(3,924,813)	(1,844,752)	237,801	(1,165,793)
Deductions									
Benefits paid	365,985	307,652	597,160	52,745	208,624	1,077,407	554,149	122,047	500,123
Administrative expenses	157,221	141,325	128,577	1,947	130,115	218,107	166,318	110,026	176,939
Purchase of annuity contracts	-	-	-	164,203	-	-	-	-	-
Total deductions	523,206	448,977	725,737	218,895	338,739	1,295,514	720,467	232,073	677,062
Transfers to other plans *(Note 1)*	(98,386)	(71,497)	(118,728)	-	(82,408)	(83,058)	(87,290)	(35,571)	(92,616)
(Decrease) increase in net assets available for benefits	(2,160,032)	(1,564,517)	(835,399)	(60,585)	(994,412)	(5,303,385)	(2,652,509)	(29,843)	(1,935,471)
Net assets available for benefits at beginning of year	17,206,822	13,488,759	10,138,127	60,585	9,786,129	33,445,767	21,275,709	4,276,320	22,534,518
Net assets available for benefits at end of year	$ 15,046,790	$ 11,924,242	$ 9,302,728	$ -	$ 8,791,717	$ 28,142,382	$ 18,623,200	$ 4,246,477	$ 20,599,047

See accompanying notes.

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

	Padres, L.P.	The Phillies	Pittsburgh Associates	Rogers Blue Jays Baseball Partnership	San Francisco Baseball Associates L.P.	Sterling Mets, L.P.	St. Louis Cardinals, L.L.C.	Tampa Bay Rays, Ltd.	Washington Nationals Baseball Club, L.L.C
Statements of Net Assets Available for Benefits December 31, 2008									
Assets									
Contributions receivable	$ 1,870,000	$ 2,209,248	$ 1,550,000	$ 121,020	$ 2,465,000	$ 2,250,000	$ 2,012,000	$ 1,660,000	$ 990,000
Investments-at fair value *(Note 3)*:									
Major League Baseball Group Pension Trust	15,847,179	24,255,246	13,014,070	25,536	18,023,550	16,104,196	10,036,497	7,531,850	1,567,352
Total assets	17,717,179	26,464,494	14,564,070	146,556	20,488,550	18,354,196	12,048,497	9,191,850	2,557,352
Liabilities									
Accrued expenses	26,303	47,759	38,759	5,771	29,334	26,445	22,219	18,063	12,196
Total liabilities	26,303	47,759	38,759	5,771	29,334	26,445	22,219	18,063	12,196
Net assets available for benefits	$ 17,690,876	$ 26,416,735	$ 14,525,311	$ 140,785	$ 20,459,216	$ 18,327,751	$ 12,026,278	$ 9,173,787	$ 2,545,156
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2008									
Additions									
Contributions	$ 1,870,000	$ 5,109,248	$ 1,550,000	$ 121,020	$ 2,465,000	$ 2,250,000	$ 2,012,000	$ 1,660,000	$ 990,000
Net investment loss from Major League Baseball Group Pension Trust	(3,985,781)	(6,109,894)	(3,297,089)	(23,145)	(4,450,405)	(3,992,309)	(2,432,314)	(1,821,774)	(367,634)
Total additions (net of investment losses)	(2,115,781)	(1,000,646)	(1,747,089)	97,875	(1,985,405)	(1,742,309)	(420,314)	(161,774)	622,366
Deductions									
Benefits paid	561,322	869,285	472,394	52,345	461,508	584,180	278,879	150,054	86,464
Administrative expenses	166,741	264,553	163,592	70,547	173,824	172,927	134,897	123,190	96,790
Purchase of annuity contracts	-	-	-	-	-	-	-	-	-
Total deductions	728,063	1,133,838	635,986	122,892	635,332	757,107	413,776	273,244	183,254
Transfers to other plans *(Note 1)*	(88,380)	(31,100)	(75,000)	(30,034)	(91,090)	(87,553)	(70,450)	(65,187)	(25,440)
(Decrease) increase in net assets available for benefits	(2,932,224)	(2,165,584)	(2,458,075)	(55,051)	(2,711,827)	(2,586,969)	(904,540)	(500,205)	413,672
Net assets available for benefits at beginning of year	20,623,100	28,582,319	16,983,386	195,836	23,171,043	20,914,720	12,930,818	9,673,992	2,131,484
Net assets available for benefits at end of year	$ 17,690,876	$ 26,416,735	$ 14,525,311	$ 140,785	$ 20,459,216	$ 18,327,751	$ 12,026,278	$ 9,173,787	$ 2,545,156

See accompanying notes.

NOTE 1 DESCRIPTION OF THE MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

The Major League Baseball Pension Plan for Non-Uniformed Personnel (the "NUP") is a noncontributory defined benefit plan which was established effective January 1, 1981, to provide retirement and death benefits to eligible employees of the participating Major League Baseball Clubs ("Participating Employers" or "Plan Sponsors"). Adoption of the NUP by a Participating Employer creates a separate single-employer plan covering only eligible employees of the Participating Employer. As of December 31, 2009, 28 separate single-employer plans had been created, including the following 27 plans (collectively, the "Selected Retirement Plans" and individually, a "Plan"):

Major League Baseball Pension Plan for Non-Uniformed Personnel—

- Angels Baseball L.P. ("Angels Plan")
- Athletics Investment Group, L.L.C
- Atlanta National League Baseball Club, Inc.
- AZPB Limited Partnership
- The Baltimore Orioles, L.P
- Baseball Club of Seattle, L.P.
- Boston Red Sox Baseball Club
- Chicago National League Ball Club, Inc.
- Chicago White Sox, Ltd.
- Cincinnati Reds, L.L.C.
- Cleveland Indians Baseball Company, L.P.
- Colorado Rockies Baseball Club, Ltd.
- Detroit Tigers, Inc.
- Florida Marlins, L.P.
- Houston McLane Company, L.L.C.
- Kansas City Royals Baseball Corporation
- Los Angeles Dodgers, L.L.C. ("Dodgers Plan")
- New York Yankees Partnership
- Padres, L.P.
- The Phillies ("Phillies Plan")
- Pittsburgh Associates ("Pirates Plan")
- Rogers Blue Jays Baseball Partnership ("Blue Jays Plan")
- San Francisco Baseball Associates L.P.
- Sterling Mets, L.P.
- St. Louis Cardinals, L.L.C.
- Tampa Bay Rays, Ltd.
- Washington Nationals Baseball Club, L.L.C. ("Nationals Plan")

NOTE 1 DESCRIPTION OF THE MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS *(continued)*

As of December 31, 2008, the Florida Marlins Baseball Club, L.L.C. was a Participating Employer in the NUP, thereby creating 29 separate single-employer plans, along with the aforementioned plans.

The Internal Revenue Code (the "Code") section 415(b) maximum benefit limit was $195,000 and $185,000 for 2009 and 2008, respectively.

The NUP is presently administered by a nine-member Pension Committee consisting of the executive vice president of labor relations and human resources of the Office of the Commissioner of Baseball (the "Office of the Commissioner"), the chief financial officer of the Office of the Commissioner, the general counsel of the Office of the Commissioner and six individuals appointed by a majority vote of the Participating Employers.

The investments of the Plan are held by U.S. Bank, for the various Participating Employers' plans ("Participating Plans") in a group trust (see Note 3).

The sponsors of the Selected Retirement Plans (the "Clubs") have agreed to voluntarily contribute such amounts as are necessary to provide assets sufficient to meet the benefits expected to be paid to participants employed by the Clubs. The contributions by the Clubs are not to be used to pay benefits to participants employed by any other Participating Employer. Such contributions are made in amounts sufficient to meet the minimum funding requirements set forth in the Employee Retirement Income Security Act of 1974, plus such additional amounts as may be determined by the Clubs to be appropriate from time to time. Such minimum funding requirements have been met for 2009 and 2008.

Eligible employees participate in the Selected Retirement Plans after they have attained age 21 and have completed one year of eligible service. Benefits under the Selected Retirement Plans fully vest upon completion of five years of vesting service, which includes cumulative years of service prior to establishment of the applicable Plan. If a participating employee earned a benefit with a prior Club, he/she may receive the benefit from that Club in the form of a lump-sum payment if the present value of the benefit is less than $5,000. If the present value of the benefit exceeds $5,000, he/she will have to wait until retirement age to collect a monthly benefit. The Selected Retirement Plans do not provide benefits for services rendered by participants prior to the adoption of the NUP by the Clubs.

NOTE 1 DESCRIPTION OF THE MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS *(continued)*

Should one or more of the Selected Retirement Plans terminate at some future time, their net assets will generally not be available on a pro rata basis to provide participants' benefits. Whether a particular participant's accumulated plan benefits will be paid depends on both the priority of these benefits and the level of benefits guaranteed by the Pension Benefit Guaranty Corporation (the "PBGC") at that time. Some benefits may be fully or partially provided for by the then existing assets and the PBGC's benefit guarantee, while other benefits may not be provided for at all.

Effective January 1, 2008, a new multiple employer plan covering the minor league players for each of the Clubs was spun off from the NUP creating the Minor League Players Pension Plan (the "Minor League Plan"). Based on January 1, 2008, participant data for the affected population, a total of approximately $1.9 million of assets were transferred from the NUP to the Minor League Plan with a second asset transfer taking place on August 29, 2008. The transfer reallocated the affected participant's assets from the NUP to the Minor League Plan, within the Group Trust, which U.S. Bank also serves as the trustee.

Additional information about the Selected Retirement Plans, including the vesting and benefit provisions and the PBGC's benefit guarantee, is available through the Office of the Commissioner or the Clubs and related plan documents.

Basis of Accounting

The Selected Retirement Plans' financial statements are prepared on the accrual basis of accounting.

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits (see Note 5) are those estimated future periodic payments, including lump-sum distributions, that are attributable under the respective Selected Retirement Plan's provisions to services rendered by the employees through the valuation date (January 1 of each year). Accumulated plan benefits include benefits expected to be paid to (a) retired employees or their designated beneficiary and (b) present employees or their designated beneficiaries. Monthly benefits are determined by a formula provided for in the respective Plan document. Such monthly benefits are limited under Internal Revenue Service guidelines in 2009 and 2008 to the lesser of $16,250 and $15,417, respectively, or the employees' highest average monthly compensation for five consecutive years that the participant is employed by the Participating Employers. Benefits payable are included in accumulated plan benefits to the extent they are deemed attributable to employee service rendered to the valuation date.

Use of Estimates

The preparation of financial statements in conformity with generally accepted accounting principles requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, and changes therein; disclosure of contingent assets and liabilities; and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates.

Investments and Valuation

The Plans participate in the Major League Baseball Group Pension Trust (the "Group Trust"), as further described in Note 3. The Plans record their interests in investments in the Group Trust at fair value.

Investments held by the Group Trust are stated at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 4 for further discussions and disclosures related to fair value measurements.

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES *(continued)*

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accural basis and dividends are recorded on the ex-dividend date. Net appreciation (depreciation) includes gains and losses on investments bought and sold as well as held during the year.

Benefit Payments

Benefit payments to participants are recorded upon distribution.

New Accounting Pronouncements

In April 2009, the Financial Accounting Standards Board (FASB) issued FASB Staff Position 157-4, *Determining Fair Value When the Volume and Level of Activity for the Asset or Liability Have Significantly Decreased and Identifying Transactions That Are Not Orderly* (FSP 157-4). FSP 157-4 amended FASB Statement No. 157 (codified as ASC 820) to provide additional guidance on estimating fair value when the volume and level of activity for an asset or liability have significantly decreased in relation to its normal market activity. FSP 157-4 also provided additional guidance on circumstances that may indicate that a transaction is not orderly and on defining major categories of debt and equity securities to comply with the disclosure requirements of ASC 820. The Plans adopted the guidance in FSP 157-4 for the reporting period ended December 31, 2009. Adoption of FSP 157-4 did not have a material effect on the Plans' net assets available for benefits or its changes in net assets available for benefits.

In September 2009, the FASB issued ASU 2009-06, Income Taxes – Implementation Guidance on Accounting for Uncertainty in Income Taxes and Disclosure Amendments for Nonpublic Entities. This ASU provides amendments to ASC Topic 740, Income Taxes. The new guidance clarifies that a reporting entity must consider the tax positions of all entities regardless of the tax status of the reporting entity. The adoption of this guidance did not have a material impact on the Plans' financial statements.

In May 2009, the FASB issued FASB Statement No. 165, *Subsequent Events*, which was codified into ASC 855, *Subsequent Events*, to provide general standards of accounting for and disclosure of events that occur after the balance sheet date, but before financial statements are issued or are available to be issued. ASC 855 was amended in February 2010. The Plans have adopted ASC 855, as amended.

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES *(continued)*

In September 2009, the FASB issued Accounting Standards Update 2009-12, *Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent)* (ASU 2009-12). ASU 2009-12 provides amendments to Accounting Standards Codification (ASC) 820, *Fair Value Measurements and Disclosures*. The amendments permit, as a practical expedient, a reporting entity to estimate the fair value of an investment that is within the scope of ASU 2009-12 using the net asset value per share (or its equivalent) of the investment if the net asset value of the investment (or its equivalent) is calculated in a manner consistent with the measurement principles of ASC 946 as of the reporting entity's measurement date. ASC 946 requires investment companies to report their investment assets at fair value in accordance with the principles of ASC 820. The amendments also require disclosures regarding the attributes of investments within the scope of ASU 2009-12, such as the nature of any restrictions on the investor's ability to redeem its investments at the measurement date, any unfunded capital commitments, and the investment strategies of the investees. The disclosures are required (by major category) for all investments within the scope of ASU 2009-12 regardless of whether the fair value of the investment is measured using the practical expedient. The amended guidance is effective for interim and annual periods ending after December 15, 2009. The adoption of ASU 2009-12 did not have a material effect on the Plan's net assets available for benefits or its changes in net assets available for benefits.

In January 2010, the FASB issued Accounting Standards Update 2010-06, *Improving Disclosures about Fair Value Measurements* (ASU 2010-06). ASU 2010-06 amended ASC 820 to clarify certain existing fair value disclosures and require a number of additional disclosures. The guidance in ASU 2010-06 clarified that disclosures should be presented separately for each "class" of assets and liabilities measured at fair value and provided guidance on how to determine the appropriate classes of assets and liabilities to be presented. ASU 2010-06 also clarified the requirement for entities to disclose information about both the valuation techniques and inputs used in estimating Level 2 and Level 3 fair value measurements. In addition, ASU 2010-06 introduced new requirements to disclose the amounts (on a gross basis) and reasons for any significant transfers between Levels 1, 2, and 3 of the fair value hierarchy and present information regarding the purchases, sales, issuances, and settlements of Level 3 assets and liabilities on a gross basis. With the exception of the requirement to present changes in Level 3 measurements on a gross basis, which is delayed until 2011, the guidance in ASU 2010-06 becomes effective for reporting periods beginning after December 15, 2009. Plans' management is currently evaluating the effect that the provisions of ASU 2010-06 will have on the Plans' financial statements.

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES *(continued)*

Reclassifications

Certain prior-year (2008) amounts have been reclassified to conform with the current-year's (2009) presentation.

NOTE 3 INVESTMENTS

Contributions received from the Participating Employers are deposited with the trustee. The assets are invested as part of the Group Trust. Each Plan participating in the Group Trust owns a percentage of the underlying assets of the Group Trust and not the individual assets themselves. The assets of the Group Trust are comprised of common stocks, equity mutual funds, corporate and U.S. government bonds, cash and cash equivalents, hedge funds and interests in limited partnerships.

The assets of the Selected Retirement Plans are not guaranteed as to principal or income. Investment income and all gains and losses, whether or not realized, are recognized on the accrual basis.

NOTE 3 INVESTMENTS *(continued)*

With respect to investments in the Group Trust, on a quarterly basis, each Participating Plan's net assets are remeasured. This is done by first adjusting the Participating Plan's beginning balance for employer-specific items such as contributions, benefit payments, withdrawals, and any specific expenses incurred. Investment income and loss, investment fees and expenses, and realized and unrealized gains or losses on investments are then allocated to each Participating Plan based on the percentage of its fair value to the combined fair value of all plans participating in the Group Trust. At December 31, 2009 and 2008, the individual Plans owned the following portions of the total fair value of the underlying investments comprising the Group Trust:

	Individual Plan's Ownership % in Group Trust	
	December 31,	
	2009	2008
Angels Baseball L.P.	2.28%	2.24%
Athletics Investment Group, L.L.C.	2.86	2.92
Atlanta National League Baseball Club, Inc.	4.14	4.15
AZPB Limited Partnership	1.61	1.53
The Baltimore Orioles, L.P.	3.25	3.29
Baseball Club of Seattle, L.P.	4.14	4.16
Boston Red Sox Baseball Club	5.53	5.76
Chicago National League Ball Club, Inc.	0.02	–
Chicago White Sox, Ltd.	4.75	4.82
Cincinnati Reds, L.L.C.	2.20	2.24
Cleveland Indians Baseball Company, L.P.	2.93	2.96
Colorado Rockies Baseball Club, Ltd.	2.32	2.32
Detroit Tigers, Inc.	1.77	1.66
Florida Marlins, L.P.	1.70	1.68
Houston McLane Company, L.L.C.	5.42	5.70
Kansas City Royals Baseball Corporation	3.60	3.65
Los Angeles Dodgers, L.L.C.	0.91	0.72
New York Yankees Partnership	4.00	3.89
Padres, L.P.	3.40	3.53
The Phillies	5.28	5.40
Pittsburgh Associates	2.81	2.90
Rogers Blue Jays Baseball Partnership	0.02	0.01
San Francisco Baseball Associates L.P.	3.99	4.01
Sterling Mets, L.P.	3.52	3.58
St. Louis Cardinals, L.L.C.	2.33	2.23
Tampa Bay Rays, Ltd.	1.78	1.67
Washington Nationals Baseball Club, L.L.C.	0.53	0.35
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	12.81	12.38
Major League Baseball – Office Employees' Plan	8.80	9.09
Major League Baseball – Scouting Bureau	0.77	0.80
Minor League Players' Pension Plan	0.53	0.36
Total Group Trust	100.00%	100.00%

NOTE 3 INVESTMENTS *(continued)*

The net investment gains and losses of the Group Trust for the years ended December 31, 2009 and 2008, were as follows:

	Years Ended December 31,	
	2009	**2008**
Common stocks:	$ 40,296,953	$ (89,816,193)
Equity mutual funds	4,089,054	(10,424,766)
Government obligations—treasury and federal agencies	(32,747,329)	34,698,694
Corporate bonds and notes	8,155,405	(6,275,946)
Limited partnerships & others	18,840,415	(52,383,491)
Cash and accrued income	(3,583)	32,252
Interest and dividend income	8,590,666	11,344,324
	$ 47,221,581	$ (112,825,126)

The fair value of individual investments that represent 5% or more of the Group Trust's net assets available for benefits at December 31, are as follows:

	December 31,	
	2009	**2008**
Artio Institutional Equties Str Fund	$ 57,185,705	$ 46,699,543
First American Prime Obligation Fund Inv Cl	51,672,380	24,034,847

NOTE 4 FAIR VALUE MEASUREMENTS

Fair value is defined under ASC 820 as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (i.e., an exit price). To measure fair value, a hierarchy has been established that requires an entity to maximize the use of observable inputs and minimize the use of unobservable inputs. As such, the hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). The three levels of the fair value hierarchy in ASC 820 are described below:

Level 1 – Unadjusted quoted prices in active markets that are accessible to the reporting entity at the measurement date for identical assets and liabilities.

Level 2 – Inputs other than quoted prices in active markets for identical assets and liabilities that are observable either directly or indirectly for substantially the full term of the asset or liability. Level 2 inputs include the following:

- Quoted prices for similar assets and liabilities in active markets
- Quoted prices for identical or similar assets or liabilities in markets that are not active
- Observable inputs other than quoted prices that are used in the valuation of the asset or liabilities (e.g., interest rate and yield curve quotes at commonly quoted intervals)
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means

Level 3 – Unobservable inputs for the asset or liability (i.e., supported by little or no market activity). Level 3 inputs include management's own assumption about the assumptions that market participants would use in pricing the asset or liability (including assumptions about risk).

The level in the fair value hierarchy within which the fair value measurement is classified is determined based the lowest level input that is significant to the fair value measure in its entirety.

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

Following is a description of the valuation methodologies used for assets and liabilities measured at fair value.

Common stocks and equity mutual funds, government obligations, and corporate bonds and notes are determined by obtaining quoted prices in an active market.

Limited liability partnerships are recorded at fair value as reported by the general partner.

Hedge funds are recorded by the Trustee based on statements received from the investment manager. These funds are priced in accordance with the terms of their corresponding offering or private placement memoranda.

The Commingled fund is recorded by the Trustee based on statements received from the investment manager. The net asset values of the shares held as reported by the fund manager is determined by the fair values of the underlying investments.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future values. Furthermore, while the Plans believe its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in different fair value measurements at the reporting date.

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

The following table sets forth by level, within the fair value hierarchy, the Group Trusts' assets carried at fair value as of December 31, 2009:

	Level 1	Level 2	Level 3	Total Fair Value
Common stocks:				
US companies	$ 173,161,523	$ -	$ -	$173,161,523
International companies	21,015,264	-	-	21,015,264
Equity mutual funds	26,498,923	-	-	26,498,923
Government obligations	80,857,212	-	-	80,857,212
Corporate bonds and notes:				
US Issues	57,535,620	-	-	57,535,620
International issues	15,564,830	-	-	15,564,830
Limited partnerships	-	-	78,837,995	78,837,995
Hedge funds	-	-	35,727,620	35,727,620
Cash and accrued income	52,745,632	-	-	52,745,632
Total assets at fair value	$ 427,379,004	$ -	$ 114,565,615	$541,944,619

The following table sets forth by level, within the fair value hierarchy, the Group Trusts' assets carried at fair value as of December 31, 2008:

	Level 1	Level 2	Level 3	Total Fair Value
Common stock	$ 136,474,654	$ -	$ -	$ 136,474,654
Equity mutual funds	16,917,446	-	-	16,917,446
Government obligations	99,497,259	-	-	99,497,259
Corporate bonds and notes	71,739,976	-	-	71,739,976
Limited partnerships & others	-	-	88,836,566	88,836,566
Cash and accrued income	35,869,417	-	-	35,869,417
Total assets at fair value	$ 360,498,752	$ -	$ 88,836,566	$ 449,335,318

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

Level 3 Gains and Losses

The following table presents the change in fair value of the Group Trust's Level 3 assets for the year ended December 31, 2009:

	Fair value January 1, 2009	Unrealized gains	Purchases	Fair value December 31, 2009
Limited partnerships	$ 65,834,077	$ 13,003,918	$ -	$ 78,837,995
Hedge funds	23,002,489	5,942,109	6,783,022	35,727,620
	$ 88,836,566	$ 18,946,027	$ 6,783,022	$ 114,565,615

The following table presents the change in fair value of the Group Trust's Level 3 assets for the year ended December 31, 2008:

	Fair value January 1, 2008	Unrealized losses	Purchases	Fair value December 31, 2008
Limited partnerships and others	$ 101,219,620	$ (52,383,054)	$ 40,000,000	$ 88,836,566
	$ 101,219,620	$ (52,383,054)	$ 40,000,000	$ 88,836,566

NOTE 5 ACCUMULATED PLAN BENEFITS

The actuary of the Selected Retirement Plans estimates the actuarial present value of accumulated plan benefits, which is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits earned by the participants to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, withdrawal or retirement) between the valuation date and the expected date of payment.

The Selected Retirement Plans provide for the accumulation of benefits for services rendered by participants from the later of their respective dates of hire or the date their employer adopted the NUP.

NOTE 5 ACCUMULATED PLAN BENEFITS *(continued)*

The actuarial present value of accumulated plan benefits as of January 1 is as follows:

	2009					2008				
	Vested Benefits					Vested Benefits				
	Participants Receiving Benefits	Other Participants	Total Vested Benefits	Nonvested Benefits	2009 Total	Participants Receiving Benefits	Other Participants	Total Vested Benefits	Nonvested Benefits	2008 Total
Angels Baseball L.P.	$ 3,648,788	$ 10,741,912	$ 14,390,700	$ 211,810	$ 14,602,510	$ 3,570,700	$ 8,126,144	$ 11,696,844	$ 499,491	$ 12,196,335
Athletics Investment Group, L.L.C.	2,054,524	15,750,601	17,805,125	145,848	17,950,973	2,133,962	13,083,715	15,217,677	125,709	15,343,386
Atlanta National League Baseball Club, Inc.	8,175,105	17,959,329	26,134,434	397,899	26,532,333	6,360,023	16,137,974	22,497,997	355,699	22,853,696
AZPB Limited Partnership	553,672	9,506,790	10,060,462	206,028	10,266,490	582,718	7,349,989	7,932,707	266,797	8,199,504
The Baltimore Orioles, L.P.	4,172,139	16,357,477	20,529,616	176,785	20,706,401	3,955,679	13,274,033	17,229,712	335,567	17,565,279
Baseball Club of Seattle, L.P.	3,974,991	21,395,746	25,370,737	392,086	25,762,823	3,678,363	17,776,158	21,454,521	283,794	21,738,315
Boston Red Sox Baseball Club	16,868,575	18,546,624	35,415,199	364,302	35,779,501	15,713,496	15,966,378	31,679,874	356,604	32,036,478
Chicago National League Ball Club, Inc.	-	163,092	163,092	-	163,092	-	133,291	133,291	–	133,291
Chicago White Sox, Ltd.	3,871,791	25,575,358	29,447,149	286,816	29,733,965	3,913,316	21,005,751	24,919,067	259,971	25,179,038
Cincinnati Reds, L.L.C.	2,605,815	12,590,241	15,196,056	334,379	15,530,435	2,762,732	10,264,950	13,027,682	248,925	13,276,607
Cleveland Indians Baseball Company, L.P.	2,058,143	16,310,461	18,368,604	304,838	18,673,442	1,944,953	13,653,454	15,598,407	205,569	15,803,976
Colorado Rockies Baseball Club, Ltd.	1,780,166	12,785,648	14,565,814	198,796	14,764,610	1,327,140	10,696,685	12,023,825	185,048	12,208,873
Detroit Tigers, Inc.	566,550	10,448,862	11,015,412	233,934	11,249,346	493,878	8,669,652	9,163,530	232,935	9,396,465
Florida Marlins, L.P.	1,642,532	8,909,969	10,552,501	112,182	10,664,683	1,514,479	7,401,659	8,916,138	93,881	9,010,019
Houston McLane Company, L.L.C.	8,876,803	24,959,593	33,836,396	214,570	34,050,966	7,577,842	23,061,104	30,638,946	188,147	30,827,093
Kansas City Royals Baseball Corporation	5,884,136	16,272,756	22,156,892	257,507	22,414,399	5,042,468	14,212,486	19,254,954	250,177	19,505,131
Los Angeles Dodgers, L.L.C.	236,514	5,096,451	5,332,965	141,741	5,474,706	125,617	3,708,183	3,833,800	141,859	3,975,659
New York Yankees Partnership	3,879,348	20,553,905	24,433,253	446,638	24,879,891	3,239,061	17,326,369	20,565,430	376,337	20,941,767
Padres, L.P.	4,202,593	17,109,006	21,311,599	200,858	21,512,457	3,917,444	14,438,838	18,356,282	296,924	18,653,206
The Phillies	5,865,832	27,178,311	33,044,143	398,480	33,442,623	4,811,595	23,450,161	28,261,756	507,862	28,769,618
Pittsburgh Associates	4,006,923	14,222,012	18,228,,935	280,830	18,509,765	3,668,873	11,341,549	15,010,422	193,901	15,204,323
Rogers Blue Jays Baseball Partnership	-	181,666	181,666	-	181,666	-	170,385	170,385	-	170,385
San Francisco Baseball Associates L.P.	3,538,564	20,939,263	24,477,827	346,899	24,824,726	3,153,199	17,767,803	20,921,002	234,235	21,155,237
Sterling Mets, L.P.	4,823,055	16,770,824	21,593,879	412,102	22,005,981	4,551,540	14,205,124	18,756,664	405,940	19,162,604
St. Louis Cardinals, L.L.C.	2,108,773	12,137,321	14,246,094	169,525	14,415,619	1,404,118	10,475,034	11,879,152	170,746	12,049,898
Tampa Bay Rays, Ltd.	1,044,967	9,970,911	11,015,878	347,340	11,363,218	966,719	7,668,121	8,634,840	254,489	8,889,329
Washington Nationals Baseball Club, L.L.C.	290,275	2,452,987	2,743,262	373,237	3,116,499	264,564	1,650,035	1,914,599	157,101	2,071,700

NOTE 5 ACCUMULATED PLAN BENEFITS *(continued)*

The changes in the accumulated plan benefits for the year ended January 1, 2009 are as follows:

	Actuarial Present Value of Accumulated Plan Benefits as of January 1, 2008	Additional Benefits / Accumulated (Including the Effect of Noninvestment Experience)	Interest Due to Decrease in the Discount Period	Benefits Paid	Plan Amendment, Assumption Changes and Other	Actuarial Present Value of Accumulated Plan Benefits as of January 1, 2009
Angels Baseball L.P.	$ 12,196,335	$ 1,483,391	$ 749,791	$ (405,514)	$ 578,507	$ 14,602,510
Athletics Investment Group, L.L.C.	15,343,386	1,107,999	951,147	(253,924)	802,365	17,950,973
Atlanta National League Baseball Club, Inc.	22,853,696	1,946,324	1,406,990	(694,246)	1,019,569	26,532,333
AZPB Limited Partnership	8,199,504	1,141,465	508,675	(123,274)	540,120	10,266,490
The Baltimore Orioles, L.P.	17,565,279	1,918,510	1,077,155	(671,766)	817,223	20,706,401
Baseball Club of Seattle, L.P.	21,738,315	2,156,869	1,342,309	(530,773)	1,056,103	25,762,823
Boston Red Sox Baseball Club	32,036,478	2,307,746	1,948,449	(1,749,088)	1,235,916	35,779,501
Chicago National League Ball Club, Inc.	133,293	38,582	7,403	(30,146)	13,962	163,092
Chicago White Sox, Ltd.	25,179,038	2,287,749	1,557,128	(538,146)	1,248,196	29,733,965
Cincinnati Reds, L.L.C.	13,276,607	1,436,106	810,317	(632,652)	640,057	15,530,435
Cleveland Indians Baseball Company, L.P.	15,803,976	1,354,951	976,464	(366,675)	904,726	18,673,442
Colorado Rockies Baseball Club, Ltd.	12,208,873	1,361,981	754,667	(272,530)	711,619	14,764,610
Detroit Tigers, Inc.	9,396,465	1,402,329	569,021	(593,241)	474,772	11,249,346
Florida Marlins, L.P.	9,010,019	830,446	556,834	(204,435)	471,819	10,664,683
Houston McLane Company, L.L.C.	30,827,093	1,187,699	1,893,377	(1,082,516)	1,225,313	34,050,966
Kansas City Royals Baseball Corporation	19,505,131	1,428,115	1,201,971	(555,622)	834,804	22,414,399
Los Angeles Dodgers, L.L.C.	3,975,659	1,115,922	244,723	(122,047)	260,449	5,474,706
New York Yankees Partnership	20,941,767	2,164,910	1,292,385	(535,335)	1,016,164	24,879,891
Padres, L.P.	18,653,206	1,391,120	1,148,455	(564,395)	884,071	21,512,457
The Phillies	28,769,618	2,438,609	1,771,359	(868,926)	1,331,963	33,442,623
Pittsburgh Associates	15,204,323	2,032,926	935,753	(471,693)	808,456	18,509,765
Rogers Blue Jays Baseball Partnership	170,385	36,507	9,105	(50,185)	15,854	181,666
San Francisco Baseball Associates L.P.	21,155,237	1,744,263	1,307,872	(465,638)	1,082,992	24,824,726
Sterling Mets, L.P.	19,162,604	1,305,577	1,179,577	(587,634)	945,857	22,005,981
St. Louis Cardinals, L.L.C.	12,049,898	1,302,875	744,513	(279,604)	597,937	14,415,619
Tampa Bay Rays, Ltd.	8,889,329	1,509,395	552,035	(115,297)	527,756	11,363,218
Washington Nationals Baseball Club, L.L.C.	2,071,700	843,456	126,820	(86,464)	160,987	3,116,499

NOTE 5 ACCUMULATED PLAN BENEFITS *(continued)*

The change in the accumulated plan benefits due to assumption changes resulted primarily from the change in the discount rate as disclosed in Note 6.

NOTE 6 ACTUARIAL ASSUMPTIONS

The more significant assumptions used by the actuary of the Selected Retirement Plans to, among other things, calculate accumulated plan benefits and determine funding levels at January 1, 2009 and 2008, are as follows:

Actuarial method—Plan funding	Projected unit credit cost method
Discount rate for accumulated plan benefits	6.00% (6.25% in 2008)
Mortality	RP-2000
Normal retirement age	Age 65

NOTE 7 INCOME TAX STATUS

Except as discussed in the following paragraphs, the Selected Retirement Plans have received determination letters from the Internal Revenue Service stating that the Selected Retirement Plans are qualified under Section 401(a) of the Internal Revenue Code (the "Code") and, therefore, the related trusts are exempt from taxation. Subsequent to this determination by the Internal Revenue Service, the Selected Retirement Plans were amended, and have applied for determination letters in January 2009. Once qualified, the Selected Retirement Plans are required to operate in conformity with the Code to maintain their qualification. The Plan Administrator believes the Selected Retirement Plans are being operated in compliance with the applicable requirements of the Code and, therefore, believes that the Selected Retirement Plans, as amended, are qualified and the related trusts are tax exempt.

NOTE 7 INCOME TAX STATUS *(continued)*

As of December 31, 2009, the Nationals Plan, Pirates Plan, Blue Jays Plan, Dodgers Plan and Phillies Plan have not received determination letters from the Internal Revenue Service stating that these Plans are qualified under Section 401(a) of the Code. However, the Plans' Administrator believes that the Nationals Plan, Pirates Plan, Blue Jays Plan, Dodgers Plan and Phillies Plan each have been designed to comply with and are operating in accordance with the requirements of the Code and, therefore, believes they are qualified and the related trust is exempt from taxation.

NOTE 8 ADMINISTRATIVE EXPENSES

Certain actuarial, auditing fees, insurance and administrative expenses are paid by the Selected Retirement Plans. Certain other administrative expenses are paid by the Office of the Commissioner directly.

NOTE 9 RISKS AND UNCERTAINTIES

The Selected Retirement Plans invest in various investment securities. Investment securities are exposed to various risks such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits.

Contributions to the Selected Retirement Plans are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates, and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumption processes, it is at least reasonably possible that changes in these estimates and assumptions in the near term could materially affect the amounts reported and disclosed in the financial statements.

NOTE 10 SUBSEQUENT EVENTS

The Plan's management has evaluated the need for disclosures and/or adjustments resulting from subsequent events through October 14, 2010, the date the financial statements were available to be issued. Based on this evaluation, no adjustments were required to the financial statements as of December 31, 2009.

SUPPLEMENTAL SCHEDULES

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Money Markets			
First Amer Prime Oblig Fd Inv Cl	51,672,380.44	$ 51,672,380.44	$ 51,672,380.44
Total Money Markets		**$ 51,672,380.44**	**$ 51,672,380.44**
Government Issues			
F H L B Deb	5.000% 11/17/17	$ 600,273.62	$ 622,081.00
F H L M C M T N	5.125% 11/17/17	220,332.90	234,081.25
F H L M C Gd A47055	4.500% 9/01/35	41,739.71	44,203.77
F H L M C Gd G01953	4.500% 10/01/35	82,236.20	86,931.32
F H L M C Gd G03205	5.500% 7/01/35	28,646.19	30,749.51
F N M A #254693	5.500% 4/01/33	59,279.37	61,790.45
F N M A #255364	6.000% 9/01/34	82,760.99	88,463.06
F N M A #725027	5.000% 11/01/33	30,422.20	32,823.18
F N M A #725424	5.500% 4/01/34	33,066.04	34,469.49
F N M A #725946	5.500% 11/01/34	85,373.54	90,741.37
F N M A #735224	5.500% 2/01/35	165,119.39	172,138.11
F N M A #745044	4.500% 8/01/35	93,006.53	99,232.07
F N M A #745275	5.000% 2/01/36	214,999.20	228,982.83
F N M A #745418	5.500% 4/01/36	159,237.59	171,328.71
F N M A #888789	5.000% 7/01/36	32,706.56	35,367.03
F N M A #888794	4.500% 9/01/35	67,831.37	72,905.91
F N M A #889139	5.500% 3/01/37	125,326.20	132,473.08
F N M A #928373	4.500% 3/01/36	32,175.76	35,768.33
F N M A #995051	6.000% 3/01/37	228,313.69	235,434.97
F N M A Deb	6.250% 5/15/29	124,316.54	120,061.20
F N M A Deb	6.625%11/15/30	47,938.91	48,075.20
F N M A M T N	5.375% 6/12/17	255,600.34	271,643.75
S L M A M T N	5.375% 1/15/13	26,250.00	28,299.90
T V A	5.250% 9/15/39	276,869.60	277,438.00
U S Treas Bd Strip	2/15/31	5,885,923.99	5,245,664.40
U S Treas Bd Strip	2/15/36	7,079,655.86	6,596,544.00
U S Treas Bd Strip	5/15/37	10,232,308.04	8,951,537.60

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
U S Treas Bd Strip	8/15/32	$ 1,483,649.40	$ 1,497,274.90
U S Treas Bd Strip	8/15/33	567,324.55	535,611.70
U S Treas Bd Strip	5/15/30	1,622,025.75	1,516,432.50
U S Treas Bd Strip	2/15/31	867,325.00	888,475.00
U S Treas Bd Strip	2/15/32	1,562,469.10	1,187,670.90
U S Treas Bd Strip	2/15/33	1,701,374.08	1,236,383.10
U S Treas Bd Strip	2/15/37	4,839,163.61	4,533,364.50
U S Treas Bd Strip	2/15/37	428,247.03	411,921.90
U S Treas Bd Strip	2/15/38	3,718,150.85	2,893,860.80
U S Treas Bd Strip	5/15/30	14,217,838.92	14,091,352.00
U S Treas Bd Strip	5/15/32	179,428.20	171,298.80
U S Treas Bd Strip	5/15/33	822,768.00	769,680.00
U S Treas Bd Strip	5/15/34	752,775.00	766,200.00
U S Treas Bd Strip	5/15/35	1,637,488.00	1,547,812.00
U S Treas Bd Strip	5/15/36	1,218,126.15	1,126,370.25
U S Treas Bd Strip	5/15/38	4,297,657.18	3,853,473.60
U S Treas Bd Strip	5/15/39	7,666,610.10	6,958,804.40
U S Treas Bd Strip	8/15/39	4,255,666.88	3,815,578.55
U S Treas Bd Strip	11/15/32	1,047,390.90	1,053,618.30
U S Treas Bd Strip	11/15/39	1,737,164.00	1,720,504.50
U S Treasury Bd	4.500% 2/15/36	343,044.07	347,705.00
U S Treasury Bd	4.500% 8/15/39	290,502.19	288,315.30
U S Treasury I P	3.000% 7/15/12	108,102.18	109,874.68
U S Treasury Nt	0.875% 2/28/11	45,052.07	45,108.90
U S Treasury Nt	0.875% 5/31/11	463,982.81	465,562.65
U S Treasury Nt	1.750% 1/31/14	411,925.15	416,933.50
U S Treasury Nt	1.750% 11/15/11	736,173.44	734,149.50
U S Treasury Nt	2.375% 8/31/14	283,105.86	277,944.80
U S Treasury Nt	2.625% 7/31/14	116,239.84	115,575.00
U S Treasury Nt	3.750% 11/15/18	463,277.62	449,964.00
United States Treas Sec Str	8/15/31	129,342.50	121,621.50
Total Government Issues		**$ 84,325,100.76**	**$ 77,997,672.02**

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Domestic Corporate Issues			
AOL Time Warner	7.625% 4/15/31	$ 20,169.40	$ 23,232.60
Abbott Labs	6.000% 4/01/39	349,198.50	368,949.00
Aetna Inc	6.000% 6/15/16	16,036.10	15,748.20
Aetna Inc	6.750% 12/15/37	99,322.00	104,273.00
Alcoa Inc	5.950% 2/01/37	257,625.00	257,466.00
Allstate Corp	5.950% 4/01/36	189,238.45	237,632.00
Allstate Corp	6.125% 5/15/37	23,817.75	21,750.00
Altria Group Inc	9.700% 11/10/18	17,447.20	18,542.55
Altria Group Inc	9.950% 11/10/38	166,179.31	208,561.60
Altria Group Inc	10.200% 2/06/39	536,522.53	540,286.20
Amer Trans Syst	5.250% 1/15/22	199,828.00	197,490.00
Amerada Hess Corp	7.875% 10/01/29	23,250.00	23,987.00
American Express	8.125% 5/20/19	19,935.00	23,701.20
American Express	8.125% 5/20/19	194,366.25	231,086.70
American Express Co	7.250% 5/20/14	22,694.40	22,567.40
Amgen Inc	6.375% 6/01/37	352,440.00	343,819.35
Amgen Inc	6.900% 6/01/38	118,076.00	116,308.00
Anadarko Petroleum	6.450% 9/15/36	393,739.23	454,300.95
Anheuser Busch	6.000% 11/01/41	286,779.60	342,363.60
Anheuser Busch	6.375% 1/15/40	168,624.70	172,071.90
Anheuser Busch	8.200% 1/15/39	162,909.50	164,385.00
AOL Time Warner	7.700% 5/01/32	99,057.34	111,562.30
Apache Corporation	5.250% 4/15/13	15,569.05	16,075.20
Asset Backed Fdg	1.356% 12/25/32	10,489.34	8,007.61
Assurant Inc	5.625% 2/15/14	10,439.20	10,253.20
Assurant Inc	6.750% 2/15/34	407,143.60	369,926.60
AT & T Wireless	8.750% 3/01/31	1,160,010.72	1,260,002.25
AT&T Corp	8.000% 11/15/31	6,186.10	6,102.60
Att Inc	6.500% 9/01/37	508,711.73	549,345.00
Avon Products	6.500% 3/01/19	24,686.50	27,939.50
Baker Hughes Inc	6.500% 11/15/13	16,214.25	16,931.55
Banc Of America Co	5.178% 9/10/47	70,222.53	68,745.60
Banc One Corp	7.625% 10/15/26	324,358.50	323,403.75
Bank of America	7.375% 5/15/14	10,266.70	11,347.10
Bank of America Corp	4.500% 8/01/10	54,919.15	56,150.60
Bankamerica Cap Ii	8.000% 12/15/26	11,383.46	10,780.00
Bear Stearns & Co	5.700% 11/15/14	18,966.78	22,006.60
Bear Stearns Co Inc	5.300% 10/30/15	9,053.30	10,576.60
Bellsouth Corp	6.550% 6/15/34	131,452.20	138,474.90
Bellsouth Telec	0.000% 12/15/95	299,162.50	413,301.00
Berkshire Hathaway	4.200% 12/15/10	25,006.75	25,882.00
Boeing Co	6.000% 3/15/19	24,739.35	27,129.00

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
British Aerospace Fi	7.500% 7/01/27	$ 393,103.35	$ 373,510.80
Bunge Ltd Fin Corp	5.100% 7/15/15	8,285.76	8,923.05
Burlington North	6.150% 5/01/37	252,882.00	283,996.80
Cameron Internat Cam	7.000% 7/15/38	213,836.85	227,704.35
Campbell Soup Co	6.750% 2/15/11	26,971.75	26,599.50
Capital One Cap	8.875% 5/15/40	504,488.00	537,825.00
Carolina P & L	6.500% 7/15/12	26,785.50	27,409.50
Centurytel Inc	7.600% 9/15/39	155,801.90	158,850.20
Chubb Corp	6.500% 5/15/38	123,517.50	137,651.25
Cincinnati Finl Corp	6.125% 11/01/34	323,610.00	295,741.35
Cintas Corp No 2	6.150% 8/15/36	156,812.70	155,538.90
Cisco Sys Inc	5.250% 2/22/11	26,471.41	26,233.25
Cisco Systems	5.500% 1/15/40	584,291.00	568,944.95
Citigroup Coml Mtg	5.370% 4/15/40	24,519.53	25,017.25
Citigroup Inc	5.850% 12/11/34	345,747.60	388,198.80
Citigroup Inc	6.000% 10/31/33	179,109.60	206,500.80
Citigroup Inc	6.125% 8/25/36	378,329.35	415,931.15
Citigroup Inc	6.500% 8/19/13	24,218.25	26,629.75
Citigroup Inc	8.125% 7/15/39	322,475.18	321,665.25
Citigroup Inc	0.198% 5/05/11	175,000.00	174,893.25
Coca Cola Co	5.350% 11/15/17	26,459.90	26,930.50
Coca Cola Enterprises	6.750% 9/15/28	56,666.35	73,019.70
Coca Cola Enterprises	6.950% 11/15/26	146,893.75	140,897.50
Comcast Corp	6.450% 3/15/37	414,263.02	422,738.70
Comcast Corp	6.950% 8/15/37	241,934.38	256,124.15
Comm Mtg Pass Throu	5.306% 12/10/46	9,476.95	8,534.70
Commercial Cr Group	7.875% 2/01/25	408,177.00	376,487.65
Compass Bank	5.500% 4/01/20	29,312.10	27,673.80
Computer Sciences	5.500% 3/15/13	15,218.70	15,902.55
Conagra Foods Inc	7.125% 10/01/26	228,580.00	238,816.60
Conagra Inc	7.875% 9/15/10	1,135.35	1,046.83
Conocophillips	6.500% 2/01/39	135,617.60	149,828.40
Countrywide Finl	5.800% 6/07/12	24,234.71	27,599.26
Credit Based Svc	0.035% 1/25/33	22,072.58	18,969.77
Credit Suisse Coml	5.826% 6/15/38	56,407.23	47,264.80
Credit Suisse Fb	5.500% 8/15/13	9,976.40	10,863.50
Credit Suisse First	4.742% 1/25/36	383.73	382.68
Credit Suisse First	5.014% 2/15/38	93,324.22	98,142.00
Credit Suisse Mtg	5.311% 12/15/39	30,127.73	25,026.60
CRH America Inc	6.950% 3/15/12	26,247.25	27,080.25
CS First Boston Mtg	4.750% 1/15/37	23,396.48	24,685.25
CSX Corp	6.150% 5/01/37	366,883.35	349,547.10
CVS Caremark Corp	6.250% 6/01/27	420,253.94	416,949.50

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Daimler Chrysler N A	7.750% 1/18/11	$ 3,195.00	$ 3,189.54
Daimlerchrys NA	5.750% 9/08/11	5,087.50	5,252.05
Daimlerchrysler N A	7.300% 1/15/12	6,592.50	6,522.84
Daimlerchrysler NA	4.875% 6/15/10	9,981.85	10,164.20
Darden Restaurants	6.800% 10/15/37	128,347.80	145,164.60
Dell Inc	5.625% 4/15/14	14,987.40	16,341.60
Devon Fing Corp U L	7.875% 9/30/31	298,181.87	313,227.50
Directv Hldgs Fn	5.875% 10/01/19	168,740.30	172,907.00
Donnelley & Sons Co	5.500% 5/15/15	18,663.80	19,364.40
Donnelley R R & Sons	4.950% 4/01/14	8,921.30	10,003.00
Dow Chemical Co	9.400% 5/15/39	238,948.80	317,316.00
Dr Pepper Snappl	6.820% 5/01/18	114,982.75	129,009.30
Dr Pepper Snappl	7.450% 5/01/38	149,964.00	176,211.00
Duke Energy Car	5.300% 2/15/40	89,615.70	86,453.10
Duke Energy Car	6.000% 1/15/38	343,941.60	370,135.50
Duke Energy Corp	5.050% 9/15/19	99,623.00	99,667.00
Duke Energy Field Sr	7.875% 8/16/10	11,393.55	10,396.20
Dupont Ei Nemour Dd	5.875% 1/15/14	20,085.28	20,988.16
El Paso Nat Gas	8.375% 6/15/32	308,227.40	308,770.80
Elec Data System	7.450% 10/15/29	15,051.15	17,749.50
Electronic Data Sy	6.000% 8/01/13	35,101.71	38,689.70
Eli Lilly & Co	5.500% 3/15/27	195,988.80	211,285.20
Embarq Corp	7.082% 6/01/16	25,380.00	27,614.50
Emerson Electric Co	6.125% 4/15/39	109,446.70	119,090.40
Energy East Corp	6.750% 7/15/36	305,024.60	352,064.00
Energy Tran	9.700% 3/15/19	214,845.20	265,546.50
Entergy Texas Inc	7.125% 2/01/19	521,083.50	581,920.50
Enterprise Prods	5.600% 10/15/14	10,308.13	10,648.30
Enterprise Products	6.650% 10/15/34	223,096.50	232,197.75
Erp Operating LP	5.250% 9/15/14	28,269.30	30,511.50
Erp Operating LP Nt	7.570% 8/15/26	133,942.80	124,947.60
Estee Lauder Co Inc	6.000% 5/15/37	68,748.65	91,656.00
Exelon Generation	6.250% 10/01/39	224,691.75	229,236.75
Fifth Third Bank	8.250% 3/01/38	269,319.60	256,713.30
First Energy Corp	7.375% 11/15/31	17,402.55	16,258.50
Firstenergy Solu	6.800% 8/15/39	214,258.25	217,150.00
Fleetboston Finl	6.875% 1/15/28	419,793.70	406,392.00
Florida Power Corp	6.400% 6/15/38	225,303.78	245,652.75
Florida Power Light	5.850% 5/01/37	350,791.20	372,945.60
FMR Corp	7.490% 6/15/19	632,625.90	623,403.30
FMR L P	6.450% 11/15/39	214,509.80	200,521.90
Fortune Brands Inc	4.875% 12/01/13	28,483.20	30,642.90
G E Global Insurance	7.750% 6/15/30	440,929.75	442,182.75

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Gaurdian Life In	7.375% 9/30/39	$ 9,897.70	$ 10,227.70
Gen Elec Cap Corp	4.800% 5/01/13	53,982.50	57,489.85
Gen Elec Cap Crp	5.875% 1/14/38	131,899.44	138,882.00
General Dynamics	4.500% 8/15/10	30,008.40	30,774.30
General Elec Cap Cor	6.150% 8/07/37	1,262,194.39	1,435,366.40
General Elec Cap Crp	6.875% 1/10/39	361,319.48	361,438.00
Genworth Fin Inc	6.515% 5/22/18	25,053.75	22,877.25
Goldman Sachs	7.500% 2/15/19	24,678.35	29,145.00
Goldman Sachs Group	4.750% 7/15/13	28,433.85	31,387.20
Goldman Sachs Group	5.125% 1/15/15	15,051.15	15,761.25
Goldman Sachs Group	5.950% 1/15/27	759,379.15	803,044.55
Goldman Sachs Group	6.750% 10/01/37	818,252.41	945,658.80
GS Mortgage Sec Co	5.396% 8/10/38	34,243.95	34,393.80
GTE Corp	6.940% 4/15/28	380,947.50	384,708.75
Halliburton Co	6.700% 9/15/38	104,349.00	112,955.00
Hartford Finl Svcs	6.100% 10/01/41	24,187.50	19,979.50
Hartford Finl Svcs	6.100% 10/01/41	264,445.58	223,770.40
Health Caer Properti	5.950% 9/15/11	24,974.00	25,793.00
Heinz H J Co	7.125% 8/01/39	439,976.87	446,563.30
Hess Corp	6.000% 1/15/40	278,424.45	277,270.00
Home Depot Inc	5.875% 12/16/36	425,053.60	448,845.90
Honeywell Intl	5.700% 3/15/37	233,954.85	260,673.75
Household Fin Co	7.000% 5/15/12	16,743.75	16,310.40
Household Home Equ	0.603% 7/20/36	55,000.00	19,478.25
HSBC Bk USA	5.875% 11/01/34	670,245.10	666,203.60
HSBC Bk USA N A	7.000% 1/15/39	244,093.30	268,860.00
Humana Inc	6.300% 8/01/18	18,948.64	19,369.80
Humana Inc	6.450% 6/01/16	8,833.20	10,108.10
IBM Corp	5.600% 11/30/39	194,545.45	215,228.36
IBM Corporation	6.220% 8/01/27	404,844.00	423,332.00
International Paper	5.300% 4/01/15	24,528.00	25,772.50
Intl Paper Co	7.300% 11/15/39	134,650.35	143,216.10
J P Morgan Chase Com	5.429% 12/12/43	55,906.64	51,955.20
Jefferies Group	6.450% 6/08/27	200,942.50	213,060.00
Jefferies Group Inc	6.250% 1/15/36	165,978.00	143,440.20
John Deere Cap	5.250% 10/01/12	24,937.50	26,998.50
Johnson & Johnson	5.550% 8/15/17	27,616.25	27,575.25
Johnson Johnson	5.850% 7/15/38	470,150.50	463,914.10
JP Morgan Chase	5.814% 6/12/43	51,308.59	48,117.00
JP Morgan Chase	6.750% 2/01/11	38,486.00	36,919.75
JP Morgan Chase	5.818% 6/15/49	52,368.16	47,896.75
JP Morgan Chase Com	5.038% 3/15/46	79,774.56	77,195.20
JPM Cap XXII	6.450% 2/02/37	173,613.45	174,370.60

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
JPM Cap XXVII	7.000% 11/01/39	$ 316,855.81	$ 317,680.65
JPM Chase Capital	6.800% 10/01/37	477,196.80	476,908.80
Kerr Mcgee Corp	6.950% 7/01/24	168,692.45	222,012.95
Kimberly Clark	6.625% 8/01/37	118,149.17	137,911.20
Kinder Morgan Energy	5.800% 3/15/35	172,706.15	180,665.55
Kraft Foods Inc	5.250% 10/01/13	24,483.75	26,418.50
Kraft Foods Inc	6.875% 1/26/39	128,280.10	136,498.70
Kroger Co	6.900% 4/15/38	124,302.50	139,107.50
LB UBS Coml Mtg Tr	4.166% 5/17/32	41,479.10	44,589.60
LB UBS Coml Mtg Tr	5.223% 6/15/29	24,302.73	24,908.50
LB UBS Commercial	4.742% 2/15/30	35,174.85	34,302.10
LB UBS Commercial	5.372% 9/15/39	59,414.07	57,195.00
Liberty Mutual Group	5.750% 3/15/14	14,590.05	14,785.05
Lincoln Natl Corp	6.150% 4/07/36	112,280.00	112,436.25
Lincoln Natl Corp	6.300% 10/09/37	97,188.00	96,160.05
Lincoln Natl Crp	8.750% 7/01/19	7,922.64	9,140.80
Lockheed Martin Corp	6.150% 9/01/36	109,263.00	111,127.80
Lockheed Martin Corp	7.750% 5/01/26	224,198.10	226,337.50
Marathon Oil Corp	6.600% 10/01/37	203,889.00	201,550.10
Markel Corp	7.350% 8/15/34	167,110.35	154,507.65
Marshall Ilsley	5.000% 1/17/17	18,899.34	15,557.00
Mass Electric Co	5.900% 11/15/39	154,482.30	157,373.05
Mass Mutual Life	8.875% 6/01/39	14,806.50	18,396.75
Mass Mutual Life	8.875% 6/01/39	582,820.25	582,563.75
Mbna Credit Card	0.291% 4/15/13	53,150.20	54,613.35
McDonalds Corp	6.300% 3/01/38	124,886.30	121,336.60
Merck & Co Inc	5.850% 6/30/39	256,305.10	252,568.80
Merrill Lynch Co	6.220% 9/15/26	281,896.95	368,040.75
Merrill Lynch Mtge	5.250% 8/25/36	19,925.87	18,631.64
Merrill Lynch Mtge	5.233% 11/12/37	29,993.99	29,697.00
Metlife Inc	7.717% 2/15/19	10,523.70	10,576.26
Midamerican Energy	6.125% 4/01/36	157,588.25	163,870.40
Morgan Stanley	5.300% 3/01/13	33,156.55	36,890.00
Morgan Stanley	5.625% 9/23/19	448,132.50	453,289.50
Morgan Stanley	6.625% 4/01/18	32,094.30	37,840.95
Morgan Stanley	6.625% 4/01/18	158,977.50	162,175.50
Motorola Inc	6.500% 9/01/25	15,360.70	13,032.15
Motorola Inc	7.625% 11/15/10	3,422.32	3,108.06
Motorola Inc Deb	7.500% 5/15/25	5,614.95	4,784.25
National Rural Util	10.375% 11/01/18	243,130.65	324,644.60
Nationwide Mutl	9.375% 8/15/39	14,999.55	15,834.90
Nationwide Mutl	9.375% 8/15/39	516,531.50	543,664.90
New Eng Tel & Tel	7.875% 11/15/29	362,235.90	371,960.00

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
New York Life Ins	6.750% 11/15/39	$ 254,410.95	$ 260,780.85
Newcastle Mortgag	0.337% 4/25/37	31,582.72	20,872.70
Newmont Mining	6.250% 10/01/39	148,212.00	150,180.00
Newmont Mining Corp	5.875% 4/01/35	184,064.40	184,867.80
News Amer Inc	6.200% 12/15/34	42,441.42	50,250.50
News Amer Inc	6.550% 3/15/33	10,241.00	10,242.30
News Amer Inc	6.900% 8/15/39	239,968.50	245,445.75
News America Hldgs	7.750% 12/01/45	385,655.45	552,558.60
News America Inc	6.400% 12/15/35	79,180.00	82,147.20
Nisource Fin Corp	6.400% 3/15/18	476,598.40	504,089.60
Nisource Finance Crp	6.800% 1/15/19	24,988.70	26,736.25
Oncor Electric	7.250% 1/15/33	109,567.30	107,891.50
Oncor Electric	7.500% 9/01/38	199,390.00	236,414.00
Oneok Inc New	6.000% 6/15/35	90,300.00	130,666.20
Oracle Corp	4.950% 4/15/13	15,348.60	16,095.90
Oracle Corp	5.250% 1/15/16	44,751.15	48,593.70
Oracle Corp	6.125% 7/08/39	169,401.65	178,505.10
Pacific Bell Deb	6.625% 10/15/34	34,455.75	34,679.75
Pacific Gas & Elec	6.050% 3/01/34	127,744.80	156,604.50
Pacific Gas Elec	4.800% 3/01/14	24,617.00	26,550.00
Pacificorp	5.750% 4/01/37	287,954.10	294,344.20
Pacificorp	6.250% 10/15/37	723,726.75	760,638.60
Packaging Corp	5.750% 8/01/13	14,685.15	16,075.50
Pactiv Corp	6.400% 1/15/18	244,174.35	257,627.30
Parker Hannifin	6.250% 5/15/38	219,881.20	240,517.20
Pemex Master Tr	6.625% 6/15/38	233,633.81	251,243.10
Pepsi Bottling Group	6.950% 3/15/14	22,586.30	23,012.20
PepsiCo Inc	4.650% 2/15/13	26,393.25	26,704.25
Pfizer Inc	5.350% 3/15/15	24,968.75	27,322.50
Philip Morris Inc	6.375% 5/16/38	338,466.60	367,516.20
Polar Tankers Inc	5.951% 5/10/37	698,506.60	724,326.80
Potomac Elec Pwr Co	6.500% 11/15/37	335,053.14	373,109.20
Princeton Univ	5.700% 3/01/39	179,497.80	184,919.40
Principal Finl	7.875% 5/15/14	15,000.00	16,555.35
Procter & Gamble	4.700% 2/15/19	23,007.67	23,544.64
Progress Energy	6.000% 12/01/39	214,815.10	210,856.95
Progress Energy Car	6.300% 4/01/38	192,049.20	194,491.80
Progress Energy Inc	7.100% 3/01/11	10,036.53	9,525.78
Prudential Fin	5.150% 1/15/13	25,029.65	26,299.50
Prudential Fin	6.200% 1/15/15	4,996.85	5,379.35
Prudential Fin	7.375% 6/15/19	9,999.70	11,211.70
Prudential Fin Inc	5.700% 12/14/36	392,783.15	393,031.20
Public Serv Co	7.875% 10/01/12	11,931.30	11,474.00

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
RAAC Series	0.290% 8/25/36	$ 1,039.67	$ 1,020.38
Raytheon Co	4.400% 2/15/20	94,767.25	93,570.25
Regions Finl	6.375% 5/15/12	20,725.44	19,048.00
Residential Asst	0.776% 5/25/33	1,155.65	851.50
Roche Hldgs Inc	7.000% 3/01/39	218,995.20	217,774.80
Rowan Companies Inc	7.875% 8/01/19	268,220.70	300,399.30
Scana Corp	6.250% 4/01/20	234,182.20	250,660.40
Schering Plough	6.550% 9/15/37	79,512.00	90,856.80
Simon Ppty Group Lp	5.000% 3/01/12	9,788.03	10,336.10
Simon Ppty Group Lp	5.625% 8/15/14	21,287.20	22,658.68
Southern Cal Edison	6.050% 3/15/39	273,396.79	287,706.60
Southern Co	5.300% 1/15/12	11,409.90	11,785.62
Southern Copper Corp	7.500% 7/27/35	250,638.08	237,801.60
Southern Union Co	7.600% 2/01/24	149,893.75	153,483.95
Southwest Air	5.250% 10/01/14	10,084.70	10,128.70
Southwest Airlines	5.750% 12/15/16	14,910.10	14,824.80
Spectra Energy	7.500% 9/15/38	154,719.45	171,606.70
Target Corp	6.500% 10/15/37	114,887.50	137,067.50
Teachers Ins Ann	6.850% 12/16/39	349,555.50	361,809.00
Tele-Communications	7.875% 2/15/26	520,713.90	588,493.50
Time Warner Cabl	7.300% 7/01/38	168,587.20	177,379.20
Time Warner Cable	6.550% 5/01/37	823,779.60	855,960.00
Time Warner Cable	7.500% 4/01/14	9,953.40	11,521.80
Time Warner Entmt Lp	8.375% 3/15/23	35,220.00	35,537.70
Time Warner Inc	6.625% 5/15/29	319,352.15	349,304.50
Toll Bros Fin Corp	6.875% 11/15/12	1,007.08	1,047.39
Union Electric Co	5.300% 8/01/37	121,161.30	175,708.65
Union Electric Co	6.700% 2/01/19	5,632.10	5,520.25
Union Electric Co	8.450% 3/15/39	209,300.70	277,187.40
Union Planters Corp	7.750% 3/01/11	19,517.04	17,896.50
United Health Grp	6.000% 2/15/18	15,652.00	15,494.25
United Tech Corp	4.875% 5/01/15	16,522.11	17,174.24
United Tech Corp	7.500% 9/15/29	204,774.50	213,360.00
United Technologies	5.400% 5/01/35	103,866.85	111,998.50
United Technologies	6.050% 6/01/36	213,581.30	217,921.15
UnitedHealth Group	5.250% 3/15/11	10,058.60	10,362.10
UnitedHealth Group	6.500% 6/15/37	321,270.75	320,482.50
US Cellular Corp	6.700% 12/15/33	27,969.00	29,503.50
USA Waste Svcs Inc	7.000% 7/15/28	118,500.80	172,321.60
USB Cap XIII	6.625% 12/15/39	189,310.30	193,108.40
Valero Energy	6.875% 4/15/12	22,124.96	21,837.60
Valero Energy Corp	6.625% 6/15/37	131,997.85	136,057.85
Valero Energy Corp	10.500% 3/15/39	174,559.00	224,834.75

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Verizon Comm Inc	5.250% 4/15/13	$ 19,931.50	$ 21,559.40
Verizon Comm Inc	6.900% 4/15/38	229,335.49	260,459.90
Verizon Comm Inc	7.350% 4/01/39	75,157.96	87,008.25
Verizon Comm Inc	8.950% 3/01/39	263,204.10	365,323.50
Verizon Global Fdg	4.900% 9/15/15	14,418.45	15,921.00
Verizon Global Fdg	5.850% 9/15/35	209,987.40	204,777.30
Verizon New Jersey	5.875% 1/17/12	20,114.00	21,308.80
Viacom Inc	6.750% 10/05/37	257,373.81	268,236.80
Viacom Inc	6.875% 4/30/36	179,683.35	178,416.15
Virginia El Pwr	8.875% 11/15/38	125,698.90	169,388.40
Wachovia Bank	5.509% 4/15/47	54,067.58	44,135.30
Wachovia Bk Natl As	5.850% 2/01/37	313,174.75	320,464.35
Wachovia Corp	5.500% 5/01/13	24,943.50	26,558.25
Wal Mart Stores	4.250% 4/15/13	9,975.90	10,602.70
Wal Mart Stores	5.250% 9/01/35	210,677.50	231,080.20
Wal Mart Stores Inc	6.500% 8/15/37	780,791.60	830,725.40
Walt Disney Company	5.500% 3/15/19	14,972.70	16,071.30
Washington Mutual	6.875% 5/15/11	56,105.00	52,536.00
Wellpoint Inc	5.875% 6/15/17	10,544.00	10,302.50
Wellpoint Inc	5.950% 12/15/34	178,655.10	180,085.80
Wellpoint Inc	7.000% 2/15/19	11,326.25	11,184.30
Wells Fargo Bank Na	5.950% 8/26/36	349,083.00	341,610.50
Wells Fargo & Co	4.200% 1/15/10	19,974.20	20,017.40
Wells Fargo Co	5.625% 12/11/17	24,361.75	26,004.00
Wells Fargo Home	0.496% 4/25/34	44,695.08	35,566.78
Westar Energy	8.625% 12/01/18	69,421.80	85,269.10
Westvaco Corp	8.200% 1/15/30	5,457.15	5,143.95
Weyerhaeuser Co	7.375% 3/15/32	25,189.50	23,701.75
Williams Co	7.875% 9/01/21	13,650.00	16,058.28
Williams Cos	7.500% 1/15/31	442,900.00	463,853.90
Williams Cos Inc	8.125% 3/15/12	5,462.50	5,467.30
Wyeth	5.500% 2/01/14	17,497.61	18,520.99
Wyeth	5.950% 4/01/37	301,795.20	291,978.40
Wyeth	6.450% 2/01/24	202,392.45	217,237.80
Wyeth	6.500% 2/01/34	230,415.50	237,663.15
Xerox Corp	6.750% 12/15/39	382,542.05	382,861.40
Xerox Corp	7.625% 6/15/13	10,412.50	10,199.50
Xerox Corp	8.250% 5/15/14	15,199.80	17,206.80
ZFSFinance USA	6.500% 5/09/37	117,794.88	106,470.00
Zimmer Hldgs	5.750% 11/30/39	228,344.40	225,471.30
Total Domestic Corporate Issues		**$ 54,436,457.99**	**$ 57,535,619.74**

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Foreign Corporate Issues			
AEGON Nv	4.750% 6/01/13	$ 9,819.00	$ 10,054.60
Alcan Inc	7.250% 3/15/31	101,431.28	130,746.95
Astrazeneca PLC	6.450% 9/15/37	515,672.35	546,250.65
Barrick Australia	5.950% 10/15/39	186,394.85	185,432.40
BHP Fin Usa Ltd	7.250% 3/01/16	21,442.33	21,654.11
Brazil Rep	8.250% 1/20/34	875,780.00	932,575.00
British Tel PLC	9.625% 12/15/30	67,318.44	76,453.20
Bskyb Fin U K PLC	5.625% 10/15/15	19,643.80	21,828.80
Canadian Natl	6.250% 3/15/38	387,497.62	470,897.70
Canadian Natl Res	5.150% 2/01/13	9,997.10	10,643.00
Canadian Pac Rr Co	5.950% 5/15/37	163,825.53	166,148.50
Corporacion Nacional	5.625% 9/21/35	130,845.40	134,192.80
Deutsche Telekom In	8.250% 6/15/30	657,272.05	688,068.85
Diageo PLC	7.375% 1/15/14	21,939.56	23,136.20
Euro Inv Bank	4.875% 2/15/36	14,961.70	14,284.50
Fed Republic Brazi	7.184% 1/20/37	451,605.00	441,787.50
France Telecom	8.431% 3/01/31	186,482.80	186,313.40
Glaxosmithkline	6.375% 5/15/38	540,001.20	598,255.20
HSBC Hldgs PLC	6.500% 9/15/37	171,628.80	167,166.40
Hydro-Quebec Deb	8.500% 12/01/29	250,107.05	245,069.50
Israel St Bd	8/1/14	100,000.00	99,998.00
Israel St Dlr Bd	4.000% 8/01/14	2,000,000.00	2,000,000.00
K P N N V	8.375% 10/01/30	170,100.30	213,006.60
Landwirtschaftliche	5.125% 2/01/17	10,337.20	10,722.80
Mexican Utd Sts	7.500% 4/08/33	825,738.50	786,037.50
Nexen Inc	6.400% 5/15/37	163,669.50	171,278.40
Norsk Hydro A S	7.150% 1/15/29	198,767.25	192,753.00
Norsk Hydro A S	7.250% 9/23/27	289,896.00	282,873.60
Petro Canada	6.800% 5/15/38	385,771.04	424,385.50
Petrobras Intl	6.875% 1/20/40	438,111.40	457,282.00
Philips Electronics	6.875% 3/11/38	145,165.30	164,486.55
Potash Corp	5.875% 12/01/36	83,293.60	88,607.70
Quebec Province	7.500% 9/15/29	549,539.78	515,821.00
Rep of Korea	7.125% 4/16/19	321,919.00	372,017.75
Republic of Italy	5.375% 6/15/33	160,637.40	162,274.20
Rio Tinto Financ	7.125% 7/15/28	310,671.90	311,272.50
Royal Bank Scotland	5.000% 10/01/14	29,295.55	26,512.80
Royal Bk Scotlnd	1.450% 10/20/11	104,916.00	104,764.80
Sabmiller PLC	6.500% 7/15/18	224,919.00	245,904.75
Shell Intl Fin	6.375% 12/15/38	275,685.00	310,029.50

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Siemens Finan	6.125% 8/17/26		$ 441,517.50	$ 476,757.00
Suncor Inc	6.850% 6/01/39		193,861.20	214,833.45
Telecom It Cap	6.175% 6/18/14		20,000.00	21,677.80
Telecom Italia Cap	6.375% 11/15/33		4,896.50	4,929.60
Telecom Italia Cap	7.200% 7/18/36		707,527.70	712,502.45
Telefonica Emisiones	7.045% 6/20/36		277,450.61	308,313.00
Telefonos Mexico	5.500% 11/15/19		299,199.00	292,128.00
Trans Canada Pipe	6.200% 10/15/37		267,568.41	306,254.50
Trans Canada Pl	7.628% 1/15/39		203,253.40	252,480.05
Transocean Inc	6.800% 3/15/38		185,116.90	214,694.40
Tyco Intl Financ	8.500% 1/15/19		25,631.10	30,193.75
Tyco Intl Group	6.000% 11/15/13		20,622.70	21,907.60
Ufj Fin Aruba AEC	6.750% 7/15/13		110,859.00	111,336.00
Vale Overseas Ltd	6.875% 11/21/36		437,789.74	424,643.00
Veolia Envrnmt	6.000% 6/01/18		15,000.25	15,838.95
Vivendi	6.625% 4/04/18		69,772.50	75,865.30
Vodafone Group PLC	5.500% 6/15/11		24,925.75	26,366.50
Wpp Finance	5.875% 6/15/14		15,169.65	15,490.50
Xl Capital Ltd	5.250% 9/15/14		4,794.40	4,896.60
Xl Capital Ltd	6.250% 5/15/27		23,458.75	22,733.75
Total Foreign Corporate Issues			**$ 14,920,514.64**	**$ 15,564,830.41**
Municipal Obligations				
California St Build	7.550% 4/01/39		$ 81,100.80	$ 78,598.40
California St Build	7.300% 10/01/39		801,542.85	751,338.60
Curators Univ Mo Sys	5.960% 11/01/39		195,000.00	199,664.40
Dallas Cnty TX Hosp	5.621% 8/15/44		295,000.00	289,418.60
Illinois St	5.100% 6/01/33		931,966.60	844,228.70
North TX Twy Auth	6.718% 1/01/49		390,000.00	410,159.10
Wisconsin St Gen	5.700% 5/01/26		289,318.30	286,132.30
Total Municipal Obligations			**$ 2,983,928.55**	**$ 2,859,540.10**
Domestic Common Stocks				
3m Co	7,140.00	Shares	$ 500,682.85	$ 590,263.80
A K Steel Hldg Corp	37,030.00	Shares	746,608.91	790,590.50
Abbott Laboratories	5,035.00	Shares	231,834.57	271,839.65
Advance Auto Parts Inc	21,759.00	Shares	768,717.99	880,804.32
Aecom Technology Corp	22,194.00	Shares	603,564.94	610,335.00
Aflac Inc	21,840.00	Shares	611,226.25	1,010,100.00
Agilent Technologies Inc	60,251.00	Shares	1,115,175.76	1,871,998.57
Air Prods Chemicals Inc	4,765.00	Shares	394,002.13	386,250.90
Alexandria Real Estate Equities Inc	12,401.00	Shares	1,013,474.07	797,260.29

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Allegheny Technologies Inc	22,582.00	Shares	$ 1,453,066.13	$ 1,010,996.14
Allegheny Technologies Inc	9,940.00	Shares	254,370.75	445,013.80
Allstate Corp	15,100.00	Shares	413,396.55	453,604.00
American Express Co	14,925.00	Shares	392,149.58	604,761.00
Ameriprise Finl Inc	30,498.00	Shares	1,055,506.45	1,183,932.36
Ameriprise Finl Inc	15,061.00	Shares	586,814.21	584,668.02
AmerisourceBergen Corp	22,070.00	Shares	551,175.59	575,364.90
Amgen Inc	9,790.00	Shares	599,863.60	553,820.30
Anadarko Petroleum Corp	18,074.00	Shares	817,181.57	1,128,179.08
Analog Devices Inc	5,900.00	Shares	183,167.95	186,322.00
Annaly Cap Mgmt Inc	27,150.00	Shares	385,773.77	471,052.50
Aon Corp	20,746.00	Shares	876,617.17	795,401.64
Apollo Group Inc Cl A	7,760.00	Shares	433,673.76	470,100.80
Apollo Group Inc Cl A	8,490.00	Shares	614,335.37	514,324.20
Apollo Group Inc Cl A	3,570.00	Shares	240,566.95	216,270.60
Apple Inc	6,310.00	Shares	631,992.10	1,329,718.92
Apple Inc	6,240.00	Shares	745,066.69	1,314,967.68
Arch Cap Group Ltd	6,070.00	Shares	358,972.30	434,308.50
Archer Daniels Midland Co	18,900.00	Shares	564,746.89	591,759.00
Ashland Inc	11,995.00	Shares	424,361.72	475,241.90
Assurant Inc	27,676.00	Shares	1,177,840.41	815,888.48
Atmel Corp	216,303.00	Shares	970,507.69	997,156.83
B B & T Corp	14,835.00	Shares	299,857.41	376,363.95
B M C Software Inc	13,090.00	Shares	366,488.57	524,909.00
Bank of America Corp	80,380.00	Shares	1,019,151.12	1,210,522.80
Bank of America Corp	63,008.00	Shares	1,193,566.06	948,900.48
Baxter Intl Inc	14.056.00	Shares	716.639.91	824.806.08
Beckman Coulter Inc	7,730.00	Shares	517,021.75	505,851.20
Bed Bath & Beyond Inc	14,390.00	Shares	495,871.46	555,597.90
Berkshire Hathaway Inc Cl B	397.00	Shares	1,697,528.22	1,304,542.00
Biogen Idec Inc	12,300.00	Shares	529,825.02	658,050.00
Blackrock Inc	2,360.00	Shares	370,377.62	547,992.00
Boeing Co	2,100.00	Shares	63,265.62	113,673.00
Bristol-Myers Squibb Co	22,910.00	Shares	500,629.75	578,477.50
Bristol-Myers Squibb Co	22,100.00	Shares	525,391.89	558,025.00
Broadcom Corp Cl A	19,000.00	Shares	489,308.80	597,930.00
CA Inc	28,920.00	Shares	725,861.99	649,543.20
CA Inc	38,477.00	Shares	878,488.52	864,193.42
CA Inc	36.00	Shares	1,014.84	808.56
Calpine Corp	73,541.00	Shares	1,049,286.16	808,951.00
Cameron Intl Corp	15,610.00	Shares	474,364.16	652,498.00
Capital One Financial Corp	14,950.00	Shares	510,241.47	573,183.00

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Cardinal Health Inc	8,870.00	Shares	$ 218,853.14	$ 285,968.80
Career Ed Corp	56,882.00	Shares	1,219,089.24	1,325,919.42
Celanese Corp Ser A	3,800.00	Shares	110,329.33	121,980.00
Celgene Corp	15,496.00	Shares	866,748.42	862,817.28
CF Industries Holdings Inc	6,350.00	Shares	456,645.95	576,453.00
Chevron Corporation	23,870.00	Shares	1,635,193.37	1,837,751.30
Cisco Sys Inc	45,530.00	Shares	823,520.65	1,089,988.20
Cisco Sys Inc	44,996.00	Shares	918,410.11	1,077,204.24
Citigroup Inc	131,784.00	Shares	350,936.66	436,205.04
Cliffs Natural Resources Inc	11,910.00	Shares	329,274.49	548,931.90
Clorox Co	9,750.00	Shares	547,089.56	594,750.00
Coach Inc	13,200.00	Shares	247,815.87	482,196.00
Comcast Corp Cl A	34,210.00	Shares	454,117.23	576,780.60
Comcast Corp Cl A	27,955.00	Shares	478,360.21	471,321.30
Comcast Corp Special Cl A	37,500.00	Shares	590,380.85	600,375.00
Commscope Inc	19,495.00	Shares	535,045.02	517,202.35
Comverse Technology Inc	175,670.00	Shares	2,306,374.15	1,660,081.50
Conocophillips	12,600.00	Shares	546,480.18	643,482.00
Costco Whsl Corp	10,085.00	Shares	590,897.53	596,729.45
Crown Holdings Inc	20,000.00	Shares	480,031.36	511,600.00
Cummins Inc	24,039.00	Shares	768,242.67	1,102,428.54
Cummins Inc	10,600.00	Shares	323,168.67	486,116.00
Davita Inc	10,840.00	Shares	539,908.46	636,741.60
Devon Energy Corporation	4,400.00	Shares	314,567.55	323,400.00
Diamond Offshore Drilling Inc	5,420.00	Shares	497,719.97	533,436.40
Directv Cl A	15,167.00	Shares	312,461.50	505,819.45
Discover Finl Svcs	33,270.00	Shares	345,651.04	489,401.70
Dover Corp	13,560.00	Shares	547,614.95	564,231.60
Dr Pepper Snapple Group	20,980.00	Shares	519,717.54	593,734.00
eBay Inc	16,729.00	Shares	250,621.37	393,633.37
eBay Inc	25,900.00	Shares	470,921.79	609,427.00
eBay Inc	26,680.00	Shares	645,891.71	627,780.40
E M C Corp Mass	32,770.00	Shares	416,909.53	572,491.90
E M C Corp Mass	36,780.00	Shares	565,815.47	642,546.60
E M C Corp Mass	48,644.00	Shares	823,812.60	849,810.68
E O G Res Inc	6,755.00	Shares	592,425.37	657,261.50
E*Trade Financial Corp	440,372.00	Shares	746,566.37	775,054.72
Eastman Chem Co	11,408.00	Shares	664,341.46	687,217.92
Edison Intl	16,155.00	Shares	658,033.76	561,870.90
Edison Intl	9,300.00	Shares	269,707.79	323,454.00
Electronic Arts Inc	9,900.00	Shares	192,285.78	175,725.00
Eli Lilly & Co	17,800.00	Shares	726,916.48	635,638.00

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Equifax Inc	21,015.00	Shares	$ 526,717.15	$ 649,153.35
Exelon Corporation	17,800.00	Shares	978,120.79	869,886.00
Exxon Mobil Corp	30,755.00	Shares	2,504,626.89	2,097,183.45
Family Dollar Stores	10,515.00	Shares	309,121.61	292,632.45
Fed Ex Corp	13,141.00	Shares	1,049,182.29	1,096,616.45
Fidelity Natl Information Svcs Inc	34,151.00	Shares	651,254.73	800,499.44
First Horizon National Corp	58,900.00	Shares	802,394.38	789,260.00
Fortune Brands Inc	2,400.00	Shares	83,255.60	103,680.00
FPL Group Inc	8,200.00	Shares	376,666.84	433,124.00
Franklin Res Inc	2,145.00	Shares	198,709.94	225,975.75
Freeport Mcmoran Copper	6,951.00	Shares	264,479.97	558,095.79
Gap Inc	24,340.00	Shares	449,215.80	509,923.00
Gap Inc	23,490.00	Shares	294,988.36	492,115.50
Gap Inc	4,800.00	Shares	68,682.24	100,560.00
General Mills Inc	8,720.00	Shares	527,062.50	617,463.20
Genworth Financial Inc Cl A	43,659.00	Shares	502,061.78	495,529.65
Genworth Financial Inc Cl A	27,300.00	Shares	704,297.66	309,855.00
Genzyme Corp	9,529.00	Shares	526,402.88	467,016.29
Gilead Sciences Inc	11,140.00	Shares	506,097.90	482,027.80
Gilead Sciences Inc	8,859.00	Shares	286,096.03	383,328.93
Goldman Sachs Group Inc	3,150.00	Shares	529,048.09	531,846.00
Goldman Sachs Group Inc	5,750.00	Shares	511,282.81	970,830.00
Goldman Sachs Group Inc	5,720.00	Shares	766,636.71	965,764.80
Goodrich Corp.	7,550.00	Shares	369,633.66	485,087.50
Google Inc Cl A	1,120.00	Shares	506,196.51	694,377.60
Google Inc Cl A	2,968.00	Shares	1,476,010.01	1,840,100.64
Grainger W W Inc	6,030.00	Shares	491,056.26	583,884.90
Halliburton Co	26,474.00	Shares	800,031.58	796,602.66
Harley Davidson Inc	5,000.00	Shares	79,584.72	126,000.00
Harman International	12,386.00	Shares	381,899.80	436,978.08
Harris Corp Del	19,845.00	Shares	867,330.11	943,629.75
Hasbro Inc	30,988.00	Shares	874,762.39	993,475.28
Hewitt Associates Inc Cl A	10,890.00	Shares	382,946.78	460,211.40
Hewlett Packard Co	15,340.00	Shares	648,567.19	790,163.40
Hewlett Packard Co	25,965.00	Shares	1,197,051.30	1,337,457.15
Home Depot Inc	18,900.00	Shares	515,748.54	546,777.00
Home Depot Inc	20,614.00	Shares	680,951.02	596,363.02
Honeywell International Inc	13,160.00	Shares	646,463.34	515,872.00
Hospira Inc	10,600.00	Shares	390,699.60	540,600.00
Human Genome Sciences Inc	20,899.00	Shares	530,766.98	639,091.42
I M S Health Inc	7,175.00	Shares	150,488.00	151,105.50
Illumina Inc	13,900.00	Shares	391,640.24	426,452.00

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
IntercontinentalExchange Inc	1,933.00	Shares	$ 198,773.10	$ 217,075.90
International Business Machines Corp	7,230.00	Shares	690,053.04	946,407.00
International Business Machines Corp	3,240.00	Shares	310,932.76	424,116.00
International Business Machines Corp	1,700.00	Shares	216,736.20	222,530.00
Interval Leisure Group Inc	35,629.00	Shares	368,956.27	444,293.63
J P Morgan Chase & Co	48,080.00	Shares	1,643,567.43	2,003,493.60
J P Morgan Chase & Co	24,700.00	Shares	866,434.63	1,029,249.00
Johnson & Johnson	27,835.00	Shares	1,807,457.57	1,792,852.35
Johnson Ctls Inc	22,010.00	Shares	491,217.79	599,552.40
Jones Apparel Group Inc	14,200.00	Shares	461,436.25	228,052.00
Joy Global Inc	8,140.00	Shares	326,016.33	419,779.80
Keycorp New	128,800.00	Shares	819,074.34	714,840.00
KeyCorp New	39,700.00	Shares	355,908.62	220,335.00
Kimberly Clark Corp	8,560.00	Shares	460,562.29	545,357.60
Kohls Corp	14,805.00	Shares	911,517.89	798,433.65
Leggett & Platt Inc	26,430.00	Shares	553,989.13	539,172.00
Lender Processing Svcs Inc	10,950.00	Shares	335,330.84	445,227.00
Liberty Global Inc Ser C	48,700.00	Shares	1,628,674.70	1,064,582.00
Liberty Media Starz Sr A	3,815.00	Shares	139,416.58	176,062.25
Life Technologies Corp	11,170.00	Shares	522,130.20	583,297.40
Limited Brands	24,300.00	Shares	334,227.43	467,532.00
Lincare Hldgs Inc	7,660.00	Shares	222,548.67	284,454.10
Lockheed Martin Corp	8,600.00	Shares	645,523.11	648,010.00
Loews Corp	15,625.00	Shares	573,414.41	567,968.75
M E M C Electr Matls Inc	35,986.00	Shares	643,377.84	490,129.32
Manpower Inc	7,880.00	Shares	393,182.87	430,090.40
Marshall & Ilsley Corp New	72,400.00	Shares	417,317.06	394,580.00
Martin Marietta Matls Inc	13,766.00	Shares	1,346,158.81	1,230,818.06
McDonalds Corp	9,910.00	Shares	554,209.81	618,780.40
McKesson Corporation	9,870.00	Shares	527,059.77	616,875.00
McKesson Corporation	17,520.00	Shares	924,649.00	1,095,000.00
Medco Health Solutions Inc	8,020.00	Shares	356,149.78	512,558.20
Medco Health Solutions Inc	6,415.00	Shares	236,588.07	409,982.65
Medtronic Inc	12,400.00	Shares	435,625.72	545,352.00
Merck & Co Inc New	15,123.00	Shares	433,592.42	552,594.42
Merck & Co Inc New	21,228.00	Shares	477,253.11	775,671.12
Merck & Co Inc New	7,467.00	Shares	220,020.72	272,844.18
MetLife Inc	10,285.00	Shares	327,432.72	363,574.75
Micron Technology Inc	58,500.00	Shares	442,061.18	617,760.00
Microsoft Corp	31,250.00	Shares	551,713.41	952,500.00
Microsoft Corp	19,960.00	Shares	1,169,209.20	608,380.80
Microsoft Corp	39,177.00	Shares	497,534.46	1,194,114.96

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Microsoft Corp	19,200.00	Shares	$ 884,393.18	$ 585,216.00
Millipore Corp	6,650.00	Shares	465,839.68	481,127.50
Molson Coors Brewing Co Cl B	10,940.00	Shares	517,477.48	494,050.40
Morgan Stanley Group Inc	15,790.00	Shares	498,513.04	467,384.00
Motorola Inc	98,567.00	Shares	759,109.26	764,879.92
N I I Holdings Inc	24,187.00	Shares	1,171,009.46	812,199.46
NetApp Inc	15,150.00	Shares	309,684.49	520,554.00
Noble Energy Inc	10,820.00	Shares	652,703.26	770,600.40
Nordstrom Inc	18,240.00	Shares	527,268.62	685,459.20
Norfolk Southn Corp	11,500.00	Shares	731,705.10	602,830.00
Northern Tr Corp	9,950.00	Shares	594,443.60	521,380.00
Northrop Grumman Corporation	7,000.00	Shares	425,950.71	390,950.00
NVR Inc	620.00	Shares	320,834.19	440,640.20
O N Semiconductor Corporation	73,373.00	Shares	607,955.38	647,149.86
Occidental Petroleum Corporation	6,810.00	Shares	435,801.08	553,993.50
Occidental Petroleum Corporation	4,935.00	Shares	369,484.05	401,462.25
Omnicare Inc	17,345.00	Shares	429,691.25	419,402.10
Omnicom Group Inc	9,410.00	Shares	415,963.62	368,401.50
Omnicom Group Inc	10,212.00	Shares	386,852.62	399,799.80
Oracle Corporation	32,580.00	Shares	615,081.59	799,187.40
Oracle Corporation	44,935.00	Shares	891,486.2	1,102,255.55
Owens Corning Inc	22,580.00	Shares	545,623.30	578,951.20
P G & E Corp	9,575.00	Shares	358,026.97	427,523.75
P N C Financial Services Group Inc	8,100.00	Shares	274,522.53	427,599.00
P P G Inds Inc	7,200.00	Shares	242,788.10	421,488.00
Paccar Inc	14,900.00	Shares	612,416.51	540,423.00
Parker Hannifin Corp	10,129.00	Shares	565,160.69	545,750.52
Paychex Inc	17,988.00	Shares	583,449.77	551,152.32
Peabody Energy Corp	21,200.00	Shares	951,580.11	958,452.00
Penney J C Company Inc	13,500.00	Shares	416,505.29	359,235.00
PepsiCo Inc	13,332.00	Shares	776,891.03	810,585.60
Petrohawk Energy Corp	21,008.00	Shares	584,623.80	503,981.92
Pfizer Inc	15,300.00	Shares	352,638.07	278,307.00
Philip Morris Intl	12,810.00	Shares	573,245.05	617,313.90
Philip Morris Intl	16,925.00	Shares	828,386.76	815,615.75
Philip Morris Intl	8,900.00	Shares	438,168.05	428,891.00
Polo Ralph Lauren Corp	5,530.00	Shares	259,699.61	447,819.40
Praxair Inc	12,775.00	Shares	760,307.93	1,025,960.25
Precision Castparts Corp	2,175.00	Shares	129,758.44	240,011.25
Principal Financial Group Inc	14,300.00	Shares	276,900.23	343,772.00
Prudential Financial Inc	17,900.00	Shares	720,786.90	890,704.00
Prudential Financial Inc	11,780.00	Shares	491,817.95	586,172.80

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Qualcomm Inc	13,160.00	Shares	$ 568,243.72	$ 608,781.60
Qualcomm Inc	13,090.00	Shares	553,121.18	605,543.40
Quanta Svcs Inc	21,379.00	Shares	513,557.80	445,538.36
Range Resources Corp	8,024.00	Shares	402,660.40	399,996.40
Raytheon Company	10,730.00	Shares	503,678.21	552,809.60
Regions Finl Corp	81,084.00	Shares	330,080.24	428,934.36
Regions Finl Corp	43,600.00	Shares	179,830.06	230,644.00
Reinsurance Group America	10,510.00	Shares	506,613.68	500,801.50
Reliance Steel & Aluminum	13,630.00	Shares	517,953.13	589,088.60
Robert Half Intl Inc	9,535.00	Shares	241,057.67	254,870.55
Rockwell Collins Inc	15,800.00	Shares	696,198.28	874,688.00
RPM International Inc	27,820.00	Shares	560,580.34	565,580.60
S E I Investments Co	13,515.00	Shares	193,008.20	236,782.80
Safeway Inc	25,900.00	Shares	618,702.96	551,411.00
Salesforce Com Inc	8,195.00	Shares	442,495.43	604,545.15
Scientific Games Corporation Cl A	79,344.00	Shares	1,858,055.66	1,154,455.20
SLM Corp	37,005.00	Shares	266,861.05	417,046.35
Southwestern Energy Co	25,600.00	Shares	859,849.95	1,233,920.00
Southwestern Energy Co	16,497.00	Shares	424,777.16	795,155.40
St Jude Med Inc	21,715.00	Shares	720,277.04	798,677.70
Starbucks Corp	26,770.00	Shares	391,175.52	617,316.20
State Str Corp	18,692.00	Shares	764,726.70	813,849.68
State Str Corp	7,245.00	Shares	324,027.76	315,447.30
State Str Corp	9,192.00	Shares	396,899.53	400,219.68
Symantec Corp	13,995.00	Shares	240,339.12	250,370.55
Synopsys Inc	27,513.00	Shares	560,907.93	612,989.64
T J X Cos Inc	11,300.00	Shares	372,505.59	413,015.00
T J X Cos Inc	20,250.00	Shares	619,761.46	740,137.50
Texas Instruments Inc	23,110.00	Shares	486,364.47	602,246.60
Texas Instruments Inc	15,350.00	Shares	397,476.51	400,021.00
The Mosaic Co	4,210.00	Shares	226,239.48	251,463.30
The Mosaic Co	10,447.00	Shares	497,348.14	623,999.31
Thermo Fisher Scientific Inc	11,430.00	Shares	538,394.15	545,096.70
Time Warner Inc	14,978.00	Shares	357,290.46	436,458.92
Travelers Cos Inc	17,155.00	Shares	793,757.55	855,348.30
Travelers Cos Inc	3,100.00	Shares	124,765.62	154,566.00
U N U M Group	7,200.00	Shares	127,615.50	140,544.00
Union Pacific Corp	4,065.00	Shares	188,769.31	259,753.50
United Parcel Service Inc Cl B	9,560.00	Shares	546,281.18	548,457.20
United States Steel Corp	30,346.00	Shares	1,328,825.94	1,672,671.52
United Technologies Corp	6,300.00	Shares	302,093.09	437,283.00
United Technologies Corp	8,656.00	Shares	575,562.11	600,812.96

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Vertex Pharmaceuticals Inc	13,121.00	Shares	$ 377,124.32	$ 562,234.85
Wal Mart Stores Inc	15,120.00	Shares	750,331.81	808,164.00
Wal Mart Stores Inc	13,545.00	Shares	674,650.26	723,980.25
Wal Mart Stores Inc	7,165.00	Shares	364,824.58	382,969.25
Walgreen Co	13,550.00	Shares	518,660.08	497,556.00
Walter Energy Inc	11,344.00	Shares	740,272.44	854,316.64
Washington Mut Inc	68,700.00	Shares	974,297.56	9,583.65
Waters Corp	9,050.00	Shares	461,949.39	560,738.00
Wells Fargo Co	20,120.00	Shares	501,002.34	543,038.80
Wells Fargo Co	47,335.00	Shares	1,179,262.13	1,277,571.65
Wells Fargo Co	40,477.00	Shares	1,965,671.21	1,092,474.23
Western Union Co	20,055.00	Shares	259,299.79	378,036.75
Wisconsin Energy Corporation	4,900.00	Shares	200,585.52	244,167.00
Yahoo! Inc	30,568.00	Shares	510,922.72	512,931.04
Bk Amer 10.0% Cv Pfd Var	10,110.00	Shares	151,650.00	150,841.20
Total Domestic Preferred Stocks			**$ 160,178,555.05**	**$ 173,161,522.71**
Foreign Stocks				
Ace Ltd	10,445.00	Shares	$ 499,277.93	$ 526,428.00
Amdocs Ltd	12,370.00	Shares	342,670.44	352,916.10
Anheuser Busch Inbev Nv A D R	7,215.00	Shares	365,983.36	375,396.45
ASML Holding NV NY Reg Shs	14,508.00	Shares	290,434.20	494,577.72
Bce Inc	8,695.00	Shares	171,705.75	240,068.95
Biovail Corp	111,430.00	Shares	1,394,580.15	1,555,562.80
Brookfield Asset Manage Cl A	18,595.00	Shares	319,898.73	412,437.10
Canadian Natural Resources Ltd	5,462.00	Shares	257,511.03	392,990.90
Canadian Natural Resources Ltd	3,820.00	Shares	262,524.96	274,849.00
Cooper Industries Plc	13,980.00	Shares	466,008.89	596,107.20
Covidien Plc	23,028.00	Shares	760,800.03	1,102,810.92
Embraer Empresa Brasileira De A D R	12,400.00	Shares	303,010.16	274,164.00
Goldcorp Inc	20,898.00	Shares	849,880.86	822,127.32
Invesco Ltd	28,887.00	Shares	655,173.64	678,555.63
Lazard Ltd Cl A	12,840.00	Shares	538,490.09	487,534.80
Marvell Technology Group Ltd	31,560.00	Shares	371,772.46	654,870.00
Marvell Technology Group Ltd	40,087.00	Shares	599,142.92	831,805.25
McDermott Intl Inc	6,185.00	Shares	147,075.37	148,501.85
Potash Corp Of Saskatchewan	7,086.00	Shares	704,963.05	768,831.00
Royal Dutch Shell A D R	18,400.00	Shares	1,124,002.67	1,069,592.00
Seagate Technology	36,770.00	Shares	568,046.94	668,846.30
Siemens A G A D R	3,400.00	Shares	388,377.00	311,780.00
STMicroelectronics N V	37,980.00	Shares	344,329.11	352,074.60
Taiwan Semiconductor Mfg Spon ADR	16,825.00	Shares	169,946.33	192,478.00

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Talisman Energy Inc	70,300.00	Shares	$ 1,148,919.37	$ 1,320,367.24
Tenaris SA ADR	19,065.00	Shares	774,183.34	813,122.25
Teva Pharmaceutical Inds Ltd A D R	11,199.00	Shares	528,013.89	629,159.82
Total S A A D R	7,565.00	Shares	414,566.60	484,462.60
Tyco Electronics Ltd	26,700.00	Shares	584,259.71	655,485.00
Tyco International Ltd	10,185.00	Shares	369,028.53	363,400.80
Tyco International Ltd	10,800.00	Shares	382,202.83	385,344.00
Ultra Petroleum Corp	12,980.00	Shares	655,835.54	647,182.80
Validus Holdings Ltd	9,235.00	Shares	243,964.55	248,790.90
Vodafone Group PLC ADR	17,395.00	Shares	533,070.57	401,650.55
Vodafone Group PLC ADR	27,800.00	Shares	550,759.83	641,902.00
Weatherford International Ltd	23,004.00	Shares	389,219.73	412,001.64
X L Cap Ltd	23,300.00	Shares	651,216.95	427,089.00
Total Foreign Stocks			**$ 19,120,847.51**	**$ 21,015,264.49**
Hedge Funds				
Satellite Overseas Fund Ltd			$ 2,278,025.50	$ 953,653.53
Farallon Cap Inst Partners LP			5,000,000.00	4,487,272.00
Prospect Harbor Credit Partners LP			5,000,000.00	3,442,378.52
Brookside Cayman Pa Ltd			5,000,000.00	4,896,451.00
Sansar Capital Ltd			5,000,000.00	3,215,628.00
Attara, Ltd.			5,000,000.00	4,512,440.00
York Credit Opportunities Unit Trust			5,000,000.00	5,645,586.77
SCP Ocean Fund Ltd.			5,000,000.00	5,000,000.00
Cerberus International Spv, Ltd			4,504,996.37	3,574,210.08
Total Hedge Funds			**$ 41,783,021.87**	**$ 35,727,619.90**
Limited Partnerships				
Grosvenor Part			$ 19,003,705.00	$ 21,652,289.37
Artio Int'l Eq Str Fd			54,719,088.48	57,185,705.25
Total Limited Partnerships			**$ 73,722,793.48**	**$ 78,837,994.62**
Mutual Funds				
Vanguard Instl Index Instl#94			$ 29,157,048.77	$ 26,498,923.04
Total Mutual Funds			**$ 29,157,048.77**	**$ 26,498,923.04**
Principal Cash				
Principal Cash			$ (414,864.33)	$ (414,864.33)
Total Principal Cash			**$ (414,864.33)**	**$ (414,864.33)**
Total Assets			$ 531,885,784.73	$ 540,456,503.14
Adjustment for Accrued Income			$ 1,488,115.84	$ 1,488,115.84
Grand Total			**$ 533,373,900.57**	**$ 541,944,618.98**

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust

As of December 31, 2009

	Plan's Individual Ownership % in Group Trust	Cost	Current Value
Angels Baseball L.P.	2.28%	$ 12,158,120	$ 12,353,488
Athletics Investment Group, L.L.C	2.86	15,273,644	15,519,074
Atlanta National League Baseball Club, Inc.	4.14	22,098,087	22,453,178
AZPB Limited Partnership	1.61	8,602,586	8,740,820
The Baltimore Orioles, L.P.	3.25	17,318,245	17,596,529
Baseball Club of Seattle, L.P.	4.14	22,065,647	22,420,217
Boston Red Sox Baseball Club	5.53	29,514,201	29,988,461
Chicago National League Ball Club, Inc.	0.02	103,117	104,774
Chicago White Sox, Ltd.	4.75	25,352,084	25,759,464
Cincinnati Reds, L.L.C.	2.20	11,753,226	11,942,087
Cleveland Indians Baseball Company, L.P.	2.93	15,606,504	15,857,283
Colorado Rockies Baseball Club, Ltd.	2.32	12,384,378	12,583,382
Detroit Tigers, Inc.	1.77	9,419,178	9,570,534
Florida Marlins, L.P.	1.70	9,074,757	9,220,578
Houston McLane Company, L.L.C.	5.42	28,890,156	29,354,389
Kansas City Royals Baseball Corporation	3.60	19,189,375	19,497,726
Los Angeles Dodgers, L.L.C.	0.91	4,833,229	4,910,894
New York Yankees Partnership	4.00	21,321,043	21,663,648
Padres, L.P.	3.40	18,130,166	18,421,497
The Phillies	5.28	28,165,312	28,617,896
Pittsburgh Associates	2.81	14,975,056	15,215,688
Rogers Blue Jays Baseball Partnership	0.02	75,373	76,584
San Francisco Baseball Associates L.P..	3.99	21,279,810	21,621,752
Sterling Mets, L.P.	3.52	18,791,987	19,093,953
St. Louis Cardinals, L.L.C.	2.33	12,448,062	12,648,088
Tampa Bay Rays, Ltd.	1.78	9,506,038	9,658,790
Washington Nationals Baseball Club, LLC	0.53	2,814,936	2,860,169
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	12.81	68,320,632	69,418,468
Major League Baseball - Office Employees' Plan	8.80	46,963,494	47,718,145
Major League Baseball – Scouting Bureau	0.77	4,105,327	4,171,295
Minor League Players' Pension Plan	0.53	2,840,130	2,885,768
Total Group Trust	100.00%	$ 533,373,900	$ 541,944,619

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(j)—Schedule of Reportable Transactions of the Group Trust

For the Year Ended December 31, 2009

(a) Identity of party involved	(b) Description of assets	(c) Purchase price	(d) Selling Price	(g) Cost of asset	(h) Current value of asset on transaction Date	(i) Net gain or (loss)
Category (ii)—single transactions in excess of 5% of Plan Assets						
US Bank	See Attached.					
Category (iii)—series of transactions in excess of 5% of Plan Assets						
US Bank	Issue: 31846V435 - First Amer Prime Obligation Fund Investment, 1181 buys	various	various	$203,061,289	$203,061,289	$ -
	Issue: 31846V435 - First Amer Prime Obligation Fund Investment, 880 sells	various	various	183,331,187	183,331,187	-

Note 1: *The threshold for reporting transactions under Department of Labor provisions is five percent of the fair value of the Group Trust assets at the beginning of the year of $449,335,318. Five percent of this amount is $22,466,766.*

Note 2: Columns '(e) Lease Rental' and '(f) Expense incurred with transaction' have been omitted, as there are no data to report in these columns. There were no category (i) or (iv) reportable transactions during the Plan year ended December 31, 2009.

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE							
Broker: Banc Of America Securities LLC							
Issue: 00209AAF3 - At & T Wireless 8.750% 3/01/31							
01/05/2009 060006871406	B	100,000.000	1.2732		- 127,324	127,324	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/05/2009 060006871406	S	- 60,000.000	1.2838		77,025	74,743	2,282
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/08/2009 060006871406	S	- 160,000.000	1.1136		178,181	162,711	15,470
Issue: 931422AE9 - Walgreen Co 5.250% 1/15/19							
01/08/2009 060006871406	B	195,000.000	.9948		- 193,980	193,980	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/09/2009 060006871406	S	- 50,000.000	1.2644		63,219	62,282	937
Issue: 338915AH4 - Fleetboston Finl 6.875% 1/15/28							
01/09/2009 060006871406	B	105,000.000	.9839		- 103,307	103,307	
Issue: 46625H100 - J P Morgan Chase & Co							
01/12/2009 060006871409	B	1,500.000	24.9613	75	- 37,517	37,517	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/13/2009 060006871406	B	165,000.000	1.1250		- 185,625	185,625	
Issue: 931422AE9 - Walgreen Co 5.250% 1/15/19							
01/13/2009 060006871406	S	- 195,000.000	1.0148		197,878	193,980	3,898
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/26/2009 060006871406	B	140,000.000	1.0964		- 153,497	153,497	
Issue: 149123BQ3 - Caterpillar Inc 7.900% 12/15/18							
01/26/2009 060006871406	S	- 160,000.000	1.1418		182,680	159,731	22,949
Issue: 060505DL5 - Bank Of America 6.500% 9/15/37							
01/30/2009 060006871406	S	- 475,000.000	.8136		386,479	438,832	- 52,353
Issue: 001957BD0 - AT&T Corp 8.000% 11/15/31							
01/30/2009 060006871406	S	- 415,000.000	1.1958		496,245	486,754	9,491
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/30/2009 060006871406	B	290,000.000	1.1369		- 329,694	329,694	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/30/2009 060006871406	B	225,000.000	1.1394		- 256,359	256,359	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/30/2009 060006871406	S	- 50,000.000	1.1369		56,844	59,019	- 2,175
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/30/2009 060006871406	S	- 385,000.000	1.1388		438,419	454,444	- 16,025
Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39							
01/30/2009 060006871406	B	575,000.000	.9998		- 574,902	574,902	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39							
01/30/2009 060006871406	B	75,000.000	1.0026		- 75,194	75,194	
Issue: 31410GZC0 - F N M A #889139 5.500% 3/01/37							
02/06/2009 060006871402	S	- 159,524.930	1.0226		163,127	158,528	4,599
Issue: 31410GNL3 - F N M A #888795 5.500% 11/01/36							
02/06/2009 060006871402	S	- 133,484.000	1.0226		136,498	132,650	3,848
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
02/09/2009 060006871406	S	- 300,000.000	1.1257		337,711	348,179	- 10,468
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
02/09/2009 060006871406	S	- 60,000.000	1.0586		63,513	63,654	- 141
Issue: 581557AX3 - McKesson Corp 7.500% 2/15/19							
02/09/2009 060006871406	B	75,000.000	.9966		- 74,744	74,744	
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
02/09/2009 060006871406	B	410,000.000	.9978		- 409,086	409,086	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
02/24/2009 060006871406	S	- 340,000.000	.3799		129,180	113,145	16,035
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/24/2009 060006871406	B	340,000.000	.3711		- 126,177	126,177	
Issue: 59018YVV0 - Merrill Lynch & Co 4.790% 8/04/10							
02/25/2009 060006871402	S	- 25,000.000	.9052		22,629	25,000	- 2,371
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/26/2009 060006871406	S	- 245,000.000	1.1483		281,329	288,386	- 7,057

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 002824AV2 - Abbott Labs 6.000% 4/01/39							
02/26/2009 060006871406	B	350,000.000	.9977		- 349,199	349,199	
Issue: 31403DWK1 - F N M A #745950 6.000% 11/01/36							
03/10/2009 060006871402	S	- 192,207.470	1.0359		199,115	198,905	210
Issue: 134429AM1 - Campbell Soup Co 6.750% 2/15/11							
03/12/2009 060006871402	B	5,000.000	1.0787		- 5,394	5,394	
Issue: 134429AM1 - Campbell Soup Co 6.750% 2/15/11							
03/12/2009 060006871402	B	10,000.000	1.0790		- 10,790	10,790	
Issue: 134429AM1 - Campbell Soup Co 6.750% 2/15/11							
03/17/2009 060006871402	B	5,000.000	1.0782		- 5,391	5,391	
Issue: 713448BG2 - Pepsico Inc 4.650% 2/15/13							
03/17/2009 060006871402	B	5,000.000	1.0561		- 5,281	5,281	
Issue: 191216AK6 - Coca Cola Co 5.350% 11/15/17							
03/18/2009 060006871402	B	15,000.000	1.0491		- 15,736	15,736	
Issue: 912795L25 - U S Treasury Bill 4/02/09							
03/18/2009 060006871406	B	515,000.000	.0000		- 514,992	514,992	
Issue: 191216AK6 - Coca Cola Co 5.350% 11/15/17							
03/19/2009 060006871402	B	5,000.000	1.0729		- 5,365	5,365	
Issue: 191216AK6 - Coca Cola Co 5.350% 11/15/17							
03/20/2009 060006871402	B	5,000.000	1.0718		- 5,359	5,359	
Issue: 742718DN6 - Procter & Gamble 4.700% 2/15/19							
03/20/2009 060006871402	B	6,000.000	1.0110		- 6,066	6,066	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3128M4J38 - F H L M C Gd G02682 7.000% 2/01/37							
03/23/2009 060006871402	S	- 89,759.090	1.0538		94,584	92,115	2,468
Issue: 59018YN64 - Merrill Lynch 6.875% 4/25/18							
03/30/2009 060006871406	S	- 460,000.000	.7700		354,209	455,216	- 101,007
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
03/30/2009 060006871406	B	255,000.000	1.0055		- 256,395	256,395	
Issue: 24702RAG6 - Dell Inc 5.625% 4/15/14							
04/01/2009 060006871402	B	15,000.000	.9992		- 14,987	14,987	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/06/2009 060006871406	B	110,000.000	1.1353		- 124,884	124,884	
Issue: 58013MEH3 - McDonalds Corp 5.700% 2/01/39							
04/06/2009 060006871406	S	- 160,000.000	.9474		151,590	159,264	- 7,674
Issue: 50064FAJ3 - Rep Of Korea 7.125% 4/16/19							
04/08/2009 060006871406	B	325,000.000	.9905		- 321,919	321,919	
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
04/08/2009 060006871406	S	- 265,000.000	.9879		261,801	264,742	- 2,941
Issue: 85771SAA4 - Statoilhyrdo Asa 5.250% 4/15/19							
04/16/2009 060006871406	B	820,000.000	.9981		- 818,434	818,434	
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
04/16/2009 060006871406	S	- 740,000.000	.9933		735,057	739,280	- 4,223
Issue: 73755LAF4 - Potash Corp 6.500% 5/15/19							
04/28/2009 060006871406	B	315,000.000	.9992		- 314,735	314,735	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
04/28/2009 060006871406	S	- 255,000.000	.9778		249,342	251,101	- 1,759
Issue: 55264TDL2 - Mbna Credit Card 0.28223% 4/15/13							
04/29/2009 060006871402	B	55,000.000	.9664		- 53,150	53,150	
Issue: 260543BY8 - Dow Chemical Co 9.400% 5/15/39							
05/07/2009 060006871406	B	320,000.000	.9956		- 318,598	318,598	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/07/2009 060006871406	S	- 185,000.000	1.0291		190,384	201,837	- 11,453
Issue: 025816BB4 - American Express 8.125% 5/20/19							
05/13/2009 060006871402	B	20,000.000	.9968		- 19,935	19,935	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
05/13/2009 060006871406	S	- 155,000.000	.9999		154,982	155,242	- 260
Issue: 025816BB4 - American Express 8.125% 5/20/19							
05/13/2009 060006871406	B	195,000.000	.9968		- 194,366	194,366	
Issue: 59022CAB9 - Merrill Lynch Co 6.220% 9/15/26							
05/18/2009 060006871406	B	270,000.000	.6848		- 184,893	184,893	
Issue: 060505DL5 - Bank Of America 6.500% 9/15/37							
05/18/2009 060006871406	S	- 210,000.000	.7363		154,629	194,010	- 39,380
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/28/2009 060006871406	B	135,000.000	.8330		- 112,451	112,451	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/29/2009 060006871406	B	120,000.000	.8403		- 100,838	100,838	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 984121BY8 - Xerox Corp 8.250% 5/15/14							
06/08/2009 060006871402	B	15,000.000	1.0133		- 15,200	15,200	
Issue: 740816AB9 - Pres Fellows 6.300% 10/01/37							
06/09/2009 060006871406	S	- 120,000.000	1.0232		122,779	121,200	1,579
Issue: 31403DDX4 - F N M A #745418 5.500% 4/01/36							
06/15/2009 060006871402	S	- 199,447.710	1.0316		205,743	194,719	11,024
Issue: 3128M54E7 - F H L M C Gd G04121 5.500% 4/01/38							
06/15/2009 060006871402	S	- 27,893.250	1.0284		28,686	27,322	1,364
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
06/18/2009 060006871406	B	350,000.000	.9416		- 329,547	329,547	
Issue: 80589MAB8 - Scana Corp 6.250% 4/01/20							
06/18/2009 060006871406	S	- 340,000.000	1.0405		353,753	338,817	14,936
Issue: 06051GDY2 - Bank Of America 7.375% 5/15/14							
06/22/2009 060006871402	B	10,000.000	1.0267		- 10,267	10,267	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
06/24/2009 060006871406	B	100,000.000	.9713		- 97,131	97,131	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/24/2009 060006871406	S	- 85,000.000	.8543		72,619	71,634	985
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
06/29/2009 060006871406	S	- 400,000.000	.9693		387,719	382,163	5,556
Issue: 35177PAT4 - France Telecom 5.375% 7/08/19							
06/29/2009 060006871406	B	425,000.000	.9949		- 422,824	422,824	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 68389XAH8 - Oracle Corp 6.125% 7/08/39							
06/30/2009 060006871406	B	260,000.000	.9933		- 258,268	258,268	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/30/2009 060006871406	S	- 235,000.000	.8625		202,688	198,695	3,992
Issue: 565849AE6 - Marathon Oil Corp 6.600% 10/01/37							
07/08/2009 060006871406	S	- 205,000.000	.9782		200,535	185,601	14,934
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/08/2009 060006871406	B	165,000.000	.8831		- 145,716	145,716	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
08/04/2009 060006871406	S	- 1,485,000.000	.2883		428,140	440,809	- 12,668
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
08/04/2009 060006871406	B	1,530,000.000	.2799		- 428,247	428,247	
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
08/05/2009 060006871402	B	15,000.000	.0000		- 15,000	15,000	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/21/2009 060006871406	B	70,000.000	.9788		- 68,513	68,513	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/21/2009 060006871406	S	- 140,000.000	.9866		138,119	138,217	- 99
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/21/2009 060006871406	S	- 60,000.000	.9788		58,725	59,236	- 511
Issue: 694475AA2 - Pac Life Insur 9.250% 6/15/39							
08/21/2009 060006871406	S	- 105,000.000	1.0226		107,373	104,950	2,423

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
08/21/2009 060006871406	B	105,000.000	.9800		- 102,900	102,900	
Issue: 94973VAH0 - Wellpoint Inc 5.950% 12/15/34							
08/21/2009 060006871406	B	190,000.000	.9403		- 178,655	178,655	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/24/2009 060006871406	B	125,000.000	.9967		- 124,585	124,585	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/24/2009 060006871406	S	- 140,000.000	.8707		121,904	116,674	5,230
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/26/2009 060006871406	S	- 250,000.000	1.0048		251,211	248,059	3,152
Issue: 234667JL8 - Dallas Cnty Tx Hosp 5.621% 8/15/44							
08/27/2009 060006871406	B	295,000.000	1.0000		- 295,000	295,000	
Issue: 912803DA8 - U S Treas Bd Strip							
08/31/2009 060006871406	B	5,700,000.000	.3098		- 1,766,031	1,766,031	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/03/2009 060006871406	B	80,000.000	1.0159		- 81,275	81,275	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/03/2009 060006871406	S	- 70,000.000	1.0159		71,116	70,511	604
Issue: 694475AA2 - Pac Life Insur 9.250% 6/15/39							
09/03/2009 060006871406	S	- 125,000.000	1.0409		130,111	124,940	5,171
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
09/03/2009 060006871406	B	125,000.000	.9840		- 123,001	123,001	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/15/2009 060006871406	S	- 100,000.000	.9951		99,508	100,291	- 783
Issue: 15135UAE9 - Cenovus Energy 6.750% 11/15/39							
09/15/2009 060006871406	B	130,000.000	.9962		- 129,506	129,506	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/21/2009 060006871406	B	115,000.000	1.0041		- 115,467	115,467	
Issue: 008916AG3 - Agrium Inc 7.125% 5/23/36							
09/21/2009 060006871406	S	- 150,000.000	1.0619		159,291	144,221	15,071
Issue: 88319QL84 - Textron Fin Corp 5.125% 11/01/10							
09/23/2009 060006871402	S	- 10,000.000	.9930		9,930	10,148	- 218
Issue: 00209TAB1 - At & T Broadband 9.455% 11/15/22							
09/23/2009 060006871402	S	- 15,000.000	1.2760		19,141	19,581	- 440
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
09/29/2009 060006871406	S	- 135,000.000	1.0273		138,686	137,435	1,251
Issue: 502413AX5 - L 3 Comms Corp 5.200% 10/15/19							
09/29/2009 060006871406	B	150,000.000	.9964		- 149,463	149,463	
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
09/30/2009 060006871406	B	135,000.000	1.0256		- 138,459	138,459	
Issue: 502413AX5 - L 3 Comms Corp 5.200% 10/15/19							
09/30/2009 060006871406	S	- 150,000.000	1.0048		150,717	149,463	1,254
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
11/05/2009 060006871406	S	- 275,000.000	1.0068		276,858	278,803	- 1,944

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 879403AU7 - Telefonos Mexico 5.500% 11/15/19							
11/05/2009 060006871406	B	300,000.000	.9973		- 299,199	299,199	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
11/09/2009 060006871406	B	235,000.000	.9788		- 230,025	230,025	
Issue: 969457BK5 - Williams Cos Inc 8.125% 3/15/12							
11/12/2009 060006871402	B	5,000.000	1.0925		- 5,463	5,463	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
11/12/2009 060006871406	S	- 125,000.000	.9730		121,621	122,420	- 799
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
11/12/2009 060006871406	S	- 95,000.000	1.0117		96,110	96,197	- 87
Issue: 755111BR1 - Raytheon Co 4.400% 2/15/20							
11/12/2009 060006871406	B	95,000.000	.9976		- 94,767	94,767	
Issue: 98956PAB8 - Zimmer Hldgs 5.750% 11/30/39							
11/12/2009 060006871406	B	140,000.000	.9983		- 139,756	139,756	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/16/2009 060006871406	S	- 80,000.000	1.0370		82,956	82,980	- 24
Issue: 26442CAH7 - Duke Energy Car 5.300% 2/15/40							
11/16/2009 060006871406	B	90,000.000	.9957		- 89,616	89,616	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/30/2009 060006871406	S	- 95,000.000	1.0509		99,832	98,730	1,102
Issue: 460146CF8 - Intl Paper Co 7.300% 11/15/39							
11/30/2009 060006871406	B	135,000.000	.9974		- 134,650	134,650	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 444859AY8 - Humana Inc 7.200% 6/15/18							
12/10/2009 060006871402	S	- 5,000.000	1.0366		5,183	4,575	608
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
12/17/2009 060006871406	B	145,000.000	1.1161		- 161,837	161,837	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
12/17/2009 060006871406	S	- 145,000.000	1.1281		163,576	164,066	- 490
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/17/2009 060006871406	B	120,000.000	1.0025		- 120,300	120,300	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/17/2009 060006871406	S	- 120,000.000	1.0045		120,544	121,514	- 970
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/23/2009 060006871406	S	- 205,000.000	.9906		203,078	205,133	- 2,055
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/23/2009 060006871406	S	- 70,000.000	.9850		68,950	70,046	- 1,096
Issue: 478160AT1 - Johnson Johnson 5.850% 7/15/38							
12/23/2009 060006871406	B	210,000.000	1.0917		- 229,251	229,251	
Issue: 478160AT1 - Johnson Johnson 5.850% 7/15/38							
12/23/2009 060006871406	B	70,000.000	1.0862		- 76,033	76,033	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
12/29/2009 060006871406	S	- 135,000.000	1.1347		153,178	152,751	426
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/29/2009 060006871406	B	120,000.000	.9739		- 116,864	116,864	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/30/2009 060006871406	B	165,000.000	.9800		- 161,700	161,700	
Issue: 110122AQ1 - Bristol Myers 6.125% 5/01/38							
12/30/2009 060006871406	S	- 170,000.000	1.0855		184,528	162,569	21,959
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
12/31/2009 060006871406	S	- 745,000.000	.9621		716,771	732,214	- 15,443
Total For Banc Of America Securities LLC				**75**	**24,769,409**	**24,871,514**	**- 102,106**
Broker: Barclays Capital Inc. Fixed In							
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/06/2009 060006871406	S	- 830,000.000	1.2660		1,050,793	1,033,876	16,917
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
01/06/2009 060006871406	B	1,510,000.000	.9848		- 1,487,018	1,487,018	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/07/2009 060006871406	S	- 65,000.000	1.2431		80,803	80,966	- 163
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/07/2009 060006871406	S	- 85,000.000	1.1071		94,101	86,268	7,833
Issue: 03523TAB4 - Anheuser Busch Inbev 7.750% 1/15/19							
01/07/2009 060006871406	B	115,000.000	.9992		- 114,911	114,911	
Issue: 03523TAC2 - Anheuser Busch 8.200% 1/15/39							
01/07/2009 060006871406	B	130,000.000	.9974		- 129,667	129,667	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/08/2009 060006871406	S	- 615,000.000	.4385		269,653	204,659	64,994
Issue: 912803CK7 - U S Treas Bd Strip							
01/08/2009 060006871406	B	765,000.000	.4666		- 356,980	356,980	
Issue: 912803AV5 - U S Treas Bd Strip 2/15/21							
01/12/2009 060006871402	S	- 235,000.000	.6587		154,790	128,477	26,313
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
01/14/2009 060006871406	S	- 500,000.000	.4965		248,240	185,133	63,107
Issue: 912803CK7 - U S Treas Bd Strip							
01/14/2009 060006871406	B	495,000.000	.4844		- 239,763	239,763	
Issue: 912795K42 - U S Treasury Bill 2/19/09							
01/15/2009 060006871406	B	900,000.000	.0000		- 899,979	899,979	
Issue: 912803DA8 - U S Treas Bd Strip							
01/22/2009 060006871406	B	315,000.000	.4138		- 130,338	130,338	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/22/2009 060006871406	S	- 305,000.000	.4119		125,636	101,497	24,138
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/22/2009 060006871406	S	- 820,000.000	.4107		336,799	272,878	63,921
Issue: 912803CX9 - U S Treas Bd Strip							
01/22/2009 060006871406	B	880,000.000	.4180		- 367,866	367,866	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/27/2009 060006871406	S	- 625,000.000	.4003		250,188	207,986	42,201

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CX9 - U S Treas Bd Strip							
01/27/2009 060006871406	B	665,000.000	.4104		- 272,929	272,929	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/28/2009 060006871406	S	- 830,000.000	.4097		340,034	276,206	63,829
Issue: 912803CX9 - U S Treas Bd Strip							
01/28/2009 060006871406	B	885,000.000	.4193		- 371,072	371,072	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/29/2009 060006871406	S	- 150,000.000	1.1266		168,990	179,955	- 10,965
Issue: 912795K42 - U S Treasury Bill 2/19/09							
01/29/2009 060006871406	S	- 900,000.000	.0000		899,975	899,979	- 4
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
01/29/2009 060006871406	B	225,000.000	.9856		- 221,760	221,760	
Issue: 912803CG6 - U S Treas Bd Strip 8/15/29							
01/30/2009 060006871406	B	2,100,000.000	.4381		- 920,031	920,031	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
01/30/2009 060006871406	S	- 1,750,000.000	1.1609		2,031,572	1,796,056	235,516
Issue: 912803CK7 - U S Treas Bd Strip							
01/30/2009 060006871406	B	5,750,000.000	.4152		- 2,387,170	2,387,170	
Issue: 912803CX9 - U S Treas Bd Strip							
01/30/2009 060006871406	B	5,100,000.000	.3781		- 1,928,514	1,928,514	
Issue: 31403DWK1 - F N M A #745950 6.000% 11/01/36							
02/01/2009 060006871402	B	197,717.370	1.0348		- 204,607	204,607	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
02/03/2009 060006871402	B	75,000.000	1.0772		- 80,789	80,789	
Issue: 912803CX9 - U S Treas Bd Strip							
02/03/2009 060006871406	B	1,500,000.000	.3784		- 567,630	567,630	
Issue: 292505AG9 - Encana Corp 6.500% 2/01/38							
02/10/2009 060006871406	S	- 250,000.000	.8097		202,428	165,988	36,440
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
02/10/2009 060006871406	B	115,000.000	1.1680		- 134,316	134,316	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
02/12/2009 060006871406	B	340,000.000	.3822		- 129,962	129,962	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
02/12/2009 060006871406	S	- 690,000.000	.3773		260,344	274,019	- 13,675
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/12/2009 060006871406	B	350,000.000	.3703		- 129,591	129,591	
Issue: 912828JZ4 - U S Treasury Nt 1.750% 1/31/14							
03/10/2009 060006871402	B	105,000.000	.9905		- 103,999	103,999	
Issue: 31416BL89 - F N M A #995051 6.000% 3/01/37							
03/10/2009 060006871402	S	- 23,585.370	1.0363		24,440	24,337	103
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
03/10/2009 060006871406	B	595,000.000	1.0486		- 623,923	623,923	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
03/10/2009 060006871406	S	- 595,000.000	1.0195		606,614	605,627	987

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 097023AW5 - Boeing Co 6.000% 3/15/19							
03/11/2009 060006871402	B	5,000.000	.9978		- 4,989	4,989	
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
03/11/2009 060006871406	B	75,000.000	.9836		- 73,770	73,770	
Issue: 25243YAN9 - Diageo Plc 7.375% 1/15/14							
03/13/2009 060006871402	B	10,000.000	1.0975		- 10,975	10,975	
Issue: 906548CH3 - Union Electric Co 8.450% 3/15/39							
03/13/2009 060006871406	B	210,000.000	.9967		- 209,301	209,301	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
03/13/2009 060006871406	S	- 115,000.000	1.1502		132,268	133,028	- 760
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
03/17/2009 060006871406	B	680,000.000	.9994		- 679,606	679,606	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
03/17/2009 060006871406	S	- 435,000.000	1.1310		491,992	503,192	- 11,201
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
03/18/2009 060006871402	S	- 45,000.000	1.1089		49,902	48,016	1,886
Issue: 912803DA8 - U S Treas Bd Strip							
03/23/2009 060006871406	B	1,155,000.000	.3410		- 393,843	393,843	
Issue: 912803CX9 - U S Treas Bd Strip							
03/23/2009 060006871406	S	- 1,155,000.000	.3569		412,243	360,141	52,101
Issue: 24422EQW2 - John Deere Cap 5.250% 10/01/12							
03/25/2009 060006871402	B	25,000.000	.9975		- 24,938	24,938	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3137EABZ1 - F H L M C M T N 1.625% 4/26/11							
04/29/2009 060006871402	B	310,000.000	1.0059		- 311,815	311,815	
Issue: 3128X8B92 - F H L M C M T N 0.38938% 5/04/11							
04/29/2009 060006871402	B	120,000.000	1.0000		- 120,000	120,000	
Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36							
04/29/2009 060006871406	B	80,000.000	.7532		- 60,258	60,258	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/29/2009 060006871406	S	- 35,000.000	1.0964		38,374	39,604	- 1,230
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/06/2009 060006871406	B	1,445,000.000	.2938		- 424,512	424,512	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/06/2009 060006871406	B	1,645,000.000	.2819		- 463,791	463,791	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/06/2009 060006871406	S	- 1,425,000.000	.2981		424,721	515,688	- 90,967
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/07/2009 060006871406	S	- 1,625,000.000	.2870		466,326	588,066	- 121,740
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
05/14/2009 060006871402	S	- 60,000.000	1.0538		63,229	64,205	- 975
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
05/18/2009 060006871406	B	205,000.000	.9919		- 203,334	203,334	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
05/19/2009 060006871406	S	- 200,000.000	.9909		198,188	198,174	13

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06739FFS5 - Barclays Bk Plc 6.750% 5/22/19							
05/19/2009 060006871406	B	235,000.000	.9979		- 234,495	234,495	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/29/2009 060006871406	S	- 2,100,000.000	.8618		1,809,691	1,812,750	- 3,058
Issue: 767201AH9 - Rio Tinto Financ 9.000% 5/01/19							
06/03/2009 060006871406	S	- 115,000.000	1.0750		123,625	112,224	11,401
Issue: 912828KE9 - U S Treasury Nt 0.875% 2/28/11							
06/11/2009 060006871402	S	- 50,000.000	.9943		49,715	50,058	- 343
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
06/12/2009 060006871402	S	- 4,263.880	1.0691		4,559	4,711	- 152
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
06/12/2009 060006871402	S	- 7,698.670	1.0683		8,224	8,506	- 281
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
06/12/2009 060006871402	S	- 7,106.460	1.0686		7,594	7,851	- 257
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
06/15/2009 060006871402	S	- 4,145.790	1.0673		4,425	4,580	- 156
Issue: 23383FBU8 - Daimlerchrys Na 5.750% 9/08/11							
06/23/2009 060006871402	B	5,000.000	1.0175		- 5,088	5,088	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
06/30/2009 060006871406	B	2,700,000.000	.2749		- 742,311	742,311	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
07/15/2009 060006871406	S	- 225,000.000	.9612		216,264	219,164	- 2,900

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 779382AK6 - Rowan Companies Inc 7.875% 8/01/19							
07/15/2009 060006871406	B	270,000.000	.9934		- 268,221	268,221	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/31/2009 060006871406	S	- 1,375,000.000	.8636		1,187,495	1,153,306	34,189
Issue: 46625YJF1 - Jp Morgan Chase Coml 5.335% 8/12/37							
08/17/2009 060006871402	S	- 30,000.000	.9856		29,569	29,480	89
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
08/17/2009 060006871406	S	- 335,000.000	.9717		325,513	319,015	6,498
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
08/17/2009 060006871406	B	320,000.000	1.0131		- 324,188	324,188	
Issue: 3133XMQ87 - F H L B Deb 5.000% 11/17/17							
08/21/2009 060006871402	B	40,000.000	1.0695		- 42,779	42,779	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
09/04/2009 060006871406	B	555,000.000	.3090		- 171,489	171,489	
Issue: 912803CX9 - U S Treas Bd Strip							
09/04/2009 060006871406	S	- 550,000.000	.3227		177,491	171,356	6,134
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/08/2009 060006871406	B	70,000.000	.9895		- 69,267	69,267	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/08/2009 060006871406	S	- 205,000.000	.9957		204,119	205,992	- 1,873
Issue: 126650BR0 - Cvs Caremark 6.125% 9/15/39							
09/08/2009 060006871406	B	255,000.000	.9967		- 254,164	254,164	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 126650BJ8 - Cvs Caremark Corp 6.250% 6/01/27							
09/08/2009 060006871406	S	- 100,000.000	1.0422		104,219	95,497	8,722
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
09/08/2009 060006871406	B	4,035,000.000	.3019		- 1,218,126	1,218,126	
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
09/08/2009 060006871406	S	- 4,000,000.000	.3053		1,221,200	1,247,400	- 26,200
Issue: 31410GRA3 - F N M A #888881 6.500% 12/01/37							
09/10/2009 060006871402	S	- 59,402.400	1.0728		63,725	60,723	3,003
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/11/2009 060006871406	S	- 75,000.000	1.0137		76,025	75,218	807
Issue: 494550BD7 - Kinder Morgan En 6.500% 9/01/39							
09/11/2009 060006871406	B	100,000.000	.9912		- 99,118	99,118	
Issue: 52108MAF0 - Lb Ubs Coml Mtg Tr 5.197% 11/15/30							
09/15/2009 060006871402	S	- 35,000.000	.9693		33,925	35,174	- 1,249
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
09/16/2009 060006871406	S	- 385,000.000	1.0373		399,377	400,114	- 737
Issue: 880591EH1 - T V A 5.250% 9/15/39							
09/16/2009 060006871406	B	450,000.000	.9888		- 444,969	444,969	
Issue: 61745MW41 - Morgan Stanley Cap I 4.780% 12/13/41							
09/17/2009 060006871402	S	- 60,000.000	.9613		57,677	59,370	- 1,692
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/18/2009 060006871406	S	- 30,000.000	1.0064		30,192	30,225	- 33

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 416515AP9 - Hartford Finl Svcs 6.100% 10/01/41							
09/18/2009 060006871406	B	50,000.000	.8095		- 40,474	40,474	
Issue: 91324PBJ0 - United Health Grp 6.000% 2/15/18							
09/29/2009 060006871402	B	5,000.000	1.0541		- 5,270	5,270	
Issue: 94973VAR8 - Wellpoint Inc 7.000% 2/15/19							
09/29/2009 060006871402	B	5,000.000	1.1405		- 5,703	5,703	
Issue: 912828LK4 - U S Treasury Nt 2.375% 8/31/14							
09/30/2009 060006871402	B	26,500.000	1.0038		- 26,599	26,599	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/01/2009 060006871406	S	- 390,000.000	1.0448		407,489	399,734	7,755
Issue: 575767AG3 - Mass Mutual Life 8.875% 6/01/39							
10/01/2009 060006871406	B	475,000.000	1.2270		- 582,820	582,820	
Issue: 94973VAM9 - Wellpoint Inc 5.875% 6/15/17							
10/05/2009 060006871402	B	5,000.000	1.0608		- 5,304	5,304	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/05/2009 060006871406	S	- 185,000.000	1.0399		192,386	189,618	2,768
Issue: 64952GAF5 - New York Life Ins 6.750% 11/15/39							
10/05/2009 060006871406	B	255,000.000	.9977		- 254,411	254,411	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/06/2009 060006871406	B	390,000.000	1.0388		- 405,113	405,113	
Issue: 126650BR0 - Cvs Caremark 6.125% 9/15/39							
10/06/2009 060006871406	S	- 170,000.000	1.0265		174,510	171,359	3,151

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 126650BJ8 - Cvs Caremark Corp 6.250% 6/01/27							
10/06/2009 060006871406	B	215,000.000	1.0476		- 225,238	225,238	
Issue: 01F0626A4 - FNMA Tba 30Yr 6.500% 10/01/35							
10/09/2009 060006871402	B	50,000.000	1.0684		- 53,422	53,422	
Issue: 01F0626A4 - FNMA Tba 30Yr 6.500% 10/01/35							
10/09/2009 060006871402	S	- 50,000.000	1.0716		53,578	53,422	156
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/13/2009 060006871406	B	65,000.000	1.0121		- 65,790	65,790	
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
10/13/2009 060006871406	S	- 135,000.000	1.0248		138,355	138,459	- 105
Issue: 844741AW8 - Southwest Air 5.250% 10/01/14							
10/15/2009 060006871402	B	5,000.000	1.0093		- 5,046	5,046	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/20/2009 060006871406	B	125,000.000	1.0186		- 127,324	127,324	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/20/2009 060006871406	B	330,000.000	1.0166		- 335,466	335,466	
Issue: 912828JU5 - U S Treasury Nt 1.750% 11/15/11							
10/21/2009 060006871402	B	165,000.000	1.0147		- 167,423	167,423	
Issue: 059438AH4 - Banc One Corp 7.625% 10/15/26							
10/21/2009 060006871406	S	- 600,000.000	1.1550		693,024	682,860	10,164
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/21/2009 060006871406	B	415,000.000	1.0016		- 415,648	415,648	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 844741AY4 - Southwest Airlines 5.750% 12/15/16							
10/28/2009 060006871402	B	5,000.000	.9903		- 4,952	4,952	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
10/30/2009 060006871402	B	65,000.000	1.0306		- 66,988	66,988	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/30/2009 060006871406	S	- 1,130,000.000	1.0022		1,132,472	1,130,317	2,155
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/30/2009 060006871406	B	1,800,000.000	.2773		- 499,194	499,194	
Issue: 912833XS4 - U S Treasury Sec 5/15/29							
10/30/2009 060006871406	S	- 1,500,000.000	.4147		622,110	559,680	62,430
Issue: 912833XP0 - U S Treas Stripped 8/15/29							
10/30/2009 060006871406	S	- 500,000.000	.4105		205,245	184,245	21,000
Issue: 01F0626B2 - FNMA Pl Tba 6.500% 11/01/35							
11/01/2009 060006871402	B	50,000.000	1.0680		- 53,402	53,402	
Issue: 233835AP2 - Daimler Chrysler N A 7.750% 1/18/11							
11/04/2009 060006871402	B	3,000.000	1.0650		- 3,195	3,195	
Issue: 59156RAT5 - Metlife Inc 7.717% 2/15/19							
11/04/2009 060006871402	B	9,000.000	1.1693		- 10,524	10,524	
Issue: 126650BR0 - Cvs Caremark 6.125% 9/15/39							
11/05/2009 060006871406	S	- 220,000.000	.9818		215,985	220,472	- 4,487
Issue: 126650BJ8 - Cvs Caremark Corp 6.250% 6/01/27							
11/05/2009 060006871406	B	270,000.000	1.0128		- 273,443	273,443	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0626B2 - FNMA Pl Tba 6.500% 11/01/35							
11/09/2009 060006871402	S	- 50,000.000	1.0738		53,688	53,402	285
Issue: 912828LK4 - U S Treasury Nt 2.375% 8/31/14							
11/12/2009 060006871402	B	70,000.000	1.0076		- 70,531	70,531	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
11/16/2009 060006871406	S	- 325,000.000	.9958		323,644	318,293	5,351
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/16/2009 060006871406	B	150,000.000	1.0377		- 155,648	155,648	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/16/2009 060006871406	B	315,000.000	1.0379		- 326,929	326,929	
Issue: 880591EH1 - T V A 5.250% 9/15/39							
11/16/2009 060006871406	S	- 170,000.000	1.0151		172,564	168,099	4,464
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
11/18/2009 060006871402	S	- 25,000.000	1.0345		25,863	25,787	76
Issue: 912803DA8 - U S Treas Bd Strip							
11/18/2009 060006871406	S	- 3,300,000.000	.2971		980,364	1,031,987	- 51,623
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
11/18/2009 060006871406	B	3,340,000.000	.2835		- 946,723	946,723	
Issue: 912833XT2 - U S Treasury Sec 11/15/29							
11/30/2009 060006871406	S	- 1,375,000.000	.4126		567,256	502,948	64,309
Issue: 01F0626C0 - FNMA Pl Tba 6.500% 12/01/34							
12/01/2009 060006871402	B	50,000.000	1.0697		- 53,484	53,484	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
12/01/2009 060006871406	B	160,000.000	1.0086		- 161,375	161,375	
Issue: 149123BQ3 - Caterpillar Inc 7.900% 12/15/18							
12/01/2009 060006871406	S	- 160,000.000	1.2481		199,691	194,555	5,136
Issue: 06739FFS5 - Barclays Bk Plc 6.750% 5/22/19							
12/07/2009 060006871406	S	- 235,000.000	1.1325		266,138	234,495	31,643
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
12/07/2009 060006871406	B	225,000.000	.9958		- 224,051	224,051	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
12/08/2009 060006871406	B	280,000.000	1.0343		- 289,612	289,612	
Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37							
12/08/2009 060006871406	S	- 280,000.000	1.0495		293,868	282,911	10,957
Issue: 01F0626C0 - FNMA Pl Tba 6.500% 12/01/34							
12/09/2009 060006871402	S	- 50,000.000	1.0813		54,064	53,484	580
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/10/2009 060006871406	B	100,000.000	.9986		- 99,859	99,859	
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
12/10/2009 060006871406	S	- 210,000.000	.9926		208,441	209,587	- 1,146
Issue: 030288AA2 - Amer Trans Syst 5.250% 1/15/22							
12/10/2009 060006871406	B	200,000.000	.9991		- 199,828	199,828	
Issue: 00206RAD4 - Att Inc 6.500% 9/01/37							
12/10/2009 060006871406	S	- 120,000.000	1.0478		125,737	115,180	10,557

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
12/11/2009 060006871406	B	1,545,000.000	.2801		- 432,693	432,693	
Issue: 912803DA8 - U S Treas Bd Strip							
12/11/2009 060006871406	S	- 1,545,000.000	.2777		429,108	483,158	- 54,049
Issue: 912828LK4 - U S Treasury Nt 2.375% 8/31/14							
12/17/2009 060006871402	B	17,400.000	1.0116		- 17,602	17,602	
Issue: 912803DA8 - U S Treas Bd Strip							
12/31/2009 060006871406	S	- 1,240,000.000	.2726		338,036	387,777	- 49,741
Issue: 9128337S3 - U S Treas Bd Strip 11/15/32							
12/31/2009 060006871406	B	3,210,000.000	.3263		- 1,047,391	1,047,391	
Issue: 912803CK7 - U S Treas Bd Strip							
12/31/2009 060006871406	S	- 1,970,000.000	.3604		710,047	801,332	- 91,285
Total For Barclays Capital Inc. Fixed In				**0**	**50,457,567**	**49,986,533**	**471,032**
Broker: Bny Convergex / Ljr							
Issue: 002824100 - Abbott Laboratories							
01/05/2009 060006871408	S	- 2,341.000	52.8209	118	123,536	124,423	- 887
Issue: 336433107 - First Solar Inc							
01/05/2009 060006871408	B	1,481.000	158.2826	74	- 234,491	234,491	
Issue: 30249U101 - Fmc Technologies Inc							
01/08/2009 060006871404	B	5,120.000	27.8880	102	- 142,889	142,889	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 717081103 - Pfizer Inc							
01/28/2009 060006871404	S	- 24,270.000	15.2054	487	368,548	444,553	- 76,006
Issue: 655844108 - Norfolk Southn Corp							
01/28/2009 060006871404	B	1,950.000	39.5264	39	- 77,115	77,115	
Issue: 17275R102 - Cisco Sys Inc							
01/28/2009 060006871408	B	7,079.000	17.0299	354	- 120,909	120,909	
Issue: 61945A107 - The Mosaic Co							
02/06/2009 060006871408	B	2,631.000	43.6996	132	- 115,105	115,105	
Issue: 91529Y106 - U N U M Group							
02/10/2009 060006871404	S	- 12,170.000	13.3315	244	162,000	311,092	- 149,092
Issue: 00766T100 - Aecom Technology Corp							
02/10/2009 060006871408	B	1,445.000	27.8466	72	- 40,311	40,311	
Issue: 91529Y106 - U N U M Group							
02/11/2009 060006871404	S	- 410.000	13.0178	8	5,329	10,481	- 5,151
Issue: 343412102 - Fluor Corp							
02/11/2009 060006871404	B	1,620.000	42.0963	32	- 68,228	68,228	
Issue: 91529Y106 - U N U M Group							
02/12/2009 060006871404	S	- 2,580.000	12.9671	52	33,403	65,950	- 32,547
Issue: 343412102 - Fluor Corp							
02/12/2009 060006871404	B	7,830.000	41.1305	157	- 322,208	322,208	
Issue: 91529Y106 - U N U M Group							
02/13/2009 060006871404	S	- 2,430.000	13.0187	49	31,587	62,116	- 30,530

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91529Y106 - U N U M Group							
02/17/2009 060006871404	S	- 3,240.000	11.6331	65	37,626	82,822	- 45,195
Issue: 91529Y106 - U N U M Group							
02/18/2009 060006871404	S	- 1,590.000	11.7296	32	18,618	40,644	- 22,026
Issue: 91529Y106 - U N U M Group							
02/19/2009 060006871404	S	- 1,650.000	11.2141	33	18,470	42,178	- 23,707
Issue: 931142103 - Wal Mart Stores Inc							
02/26/2009 060006871404	B	9,390.000	49.2476	188	- 462,623	462,623	
Issue: H27178104 - Foster Wheeler Ltd							
02/26/2009 060006871404	S	- 7,350.000	15.0933	148	110,788	492,593	- 381,805
Issue: 594918104 - Microsoft Corp							
02/27/2009 060006871404	S	- 8,480.000	16.3241	170	138,258	168,235	- 29,977
Issue: 949746101 - Wells Fargo Co							
02/27/2009 060006871404	B	25,120.000	13.5958	502	- 342,029	342,029	
Issue: H27178104 - Foster Wheeler Ltd							
02/27/2009 060006871404	S	- 4,190.000	15.2695	84	63,895	280,812	- 216,917
Issue: 110122108 - Bristol-Myers Squibb Co							
03/03/2009 060006871404	B	5,310.000	17.5332	106	- 93,207	93,207	
Issue: 302182100 - Express Scripts Inc Cl A							
03/03/2009 060006871404	S	- 3,170.000	47.1812	64	149,500	234,854	- 85,354
Issue: 539830109 - Lockheed Martin Corp							
03/03/2009 060006871404	S	- 2,700.000	59.6533	55	161,009	189,488	- 28,479

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037604105 - Apollo Group Inc Cl A							
03/03/2009 060006871404	S	- 2,330.000	71.9555	48	167,609	137,374	30,235
Issue: 91324P102 - United Health Group Incorporated							
03/03/2009 060006871404	S	- 7,510.000	17.8194	151	133,673	220,601	- 86,928
Issue: 20030N101 - Comcast Corp Cl A							
03/03/2009 060006871404	B	27,070.000	12.6505	541	- 342,990	342,990	
Issue: H27178104 - Foster Wheeler Ltd							
03/03/2009 060006871404	S	- 1,100.000	13.3065	22	14,615	73,721	- 59,106
Issue: 039483102 - Archer Daniels Midland Co							
03/05/2009 060006871404	B	13,720.000	25.8131	274	- 354,430	354,430	
Issue: 38141G104 - Goldman Sachs Group Inc							
03/05/2009 060006871408	B	1,536.000	85.0479	77	- 130,710	130,710	
Issue: 053015103 - Automatic Data Processing							
03/06/2009 060006871404	B	10,280.000	32.7254	206	- 336,623	336,623	
Issue: 501044101 - Kroger Co							
03/10/2009 060006871404	B	1,700.000	21.4063	34	- 36,425	36,425	
Issue: 235851102 - Danaher Corp							
03/11/2009 060006871404	B	6,820.000	51.8647	136	- 353,854	353,854	
Issue: 617446448 - Morgan Stanley Group Inc							
03/24/2009 060006871404	S	- 1,900.000	25.0024	38	47,466	44,537	2,929
Issue: 156708109 - Cephalon Inc							
03/25/2009 060006871404	B	4,550.000	67.2414	91	- 306,039	306,039	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617446448 - Morgan Stanley Group Inc							
03/25/2009 060006871404	S	- 3,250.000	25.8796	65	84,043	76,182	7,862
Issue: 18683K101 - Cliffs Natural Resources Inc							
03/25/2009 060006871404	B	10,180.000	17.9695	204	- 183,133	183,133	
Issue: 156708109 - Cephalon Inc							
03/26/2009 060006871404	B	1,150.000	67.9382	23	- 78,152	78,152	
Issue: 111320107 - Broadcom Corp Cl A							
03/26/2009 060006871404	S	- 12,850.000	20.7887	259	266,876	339,678	- 72,802
Issue: 731572103 - Polo Ralph Lauren Corp							
03/27/2009 060006871404	B	4,910.000	44.1184	98	- 216,720	216,720	
Issue: 111320107 - Broadcom Corp Cl A							
03/27/2009 060006871404	S	- 770.000	20.9950	16	16,151	20,354	- 4,204
Issue: 731572103 - Polo Ralph Lauren Corp							
03/30/2009 060006871404	B	2,260.000	42.3663	45	- 95,793	95,793	
Issue: 111320107 - Broadcom Corp Cl A							
03/30/2009 060006871404	S	- 950.000	20.2037	19	19,174	25,112	- 5,938
Issue: 731572103 - Polo Ralph Lauren Corp							
03/31/2009 060006871404	B	1,820.000	42.3993	36	- 77,203	77,203	
Issue: 857477103 - State Str Corp							
03/31/2009 060006871408	S	- 4,718.000	30.1229	237	141,883	365,376	- 223,493
Issue: G5876H105 - Marvell Technology Group Ltd							
04/03/2009 060006871408	B	9,298.000	9.9900	465	- 93,352	93,352	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46625H100 - J P Morgan Chase & Co							
04/09/2009 060006871408	B	5,528.000	30.5789	276	- 169,317	169,317	
Issue: 039483102 - Archer Daniels Midland Co							
04/14/2009 060006871404	S	- 13,720.000	25.7714	283	353,300	354,430	- 1,130
Issue: 46625H100 - J P Morgan Chase & Co							
04/14/2009 060006871408	B	1,997.000	31.1000	100	- 62,207	62,207	
Issue: 38259P508 - Google Inc Cl A							
04/15/2009 060006871404	S	- 1,200.000	368.6513	35	442,346	391,394	50,953
Issue: 46625H100 - J P Morgan Chase & Co							
04/16/2009 060006871408	B	1,337.000	32.7977	67	- 43,917	43,917	
Issue: H27013103 - Weatherford International Ltd							
04/17/2009 060006871408	B	2,363.000	14.4939	118	- 34,367	34,367	
Issue: 747525103 - Qualcomm Inc							
05/01/2009 060006871404	B	9,490.000	42.4195	190	- 402,751	402,751	
Issue: 055921100 - B M C Software Inc							
05/01/2009 060006871404	S	- 2,920.000	34.5181	61	100,732	78,457	22,275
Issue: 021441100 - Altera Corp							
05/01/2009 060006871404	B	6,640.000	16.0589	133	- 106,764	106,764	
Issue: G5876H105 - Marvell Technology Group Ltd							
05/01/2009 060006871404	B	33,140.000	11.2545	663	- 373,637	373,637	
Issue: G24182100 - Cooper Industries Ltd Cl A							
05/01/2009 060006871404	B	4,260.000	33.2543	85	- 141,749	141,749	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 055921100 - B M C Software Inc							
05/04/2009 060006871404	S	- 1,620.000	34.5094	34	55,871	43,528	12,344
Issue: 021441100 - Altera Corp							
05/04/2009 060006871404	B	820.000	16.4972	16	- 13,544	13,544	
Issue: G5876H105 - Marvell Technology Group Ltd							
05/04/2009 060006871404	B	2,610.000	11.6511	52	- 30,462	30,462	
Issue: 24702R101 - Dell Inc							
05/05/2009 060006871404	S	- 36,320.000	11.8052	737	428,027	295,416	132,611
Issue: 552715104 - M E M C Electr Matls Inc							
05/06/2009 060006871408	B	13,029.000	18.6076	651	- 243,090	243,090	
Issue: 46625H100 - J P Morgan Chase & Co							
05/11/2009 060006871408	B	1,046.000	37.5748	52	- 39,356	39,356	
Issue: 552715104 - M E M C Electr Matls Inc							
05/20/2009 060006871408	B	3,981.000	18.2451	199	- 72,833	72,833	
Issue: 67066G104 - Nvidia Corp							
05/22/2009 060006871408	B	7,601.000	9.7195	380	- 74,258	74,258	
Issue: 855244109 - Starbucks Corp							
05/28/2009 060006871404	B	12,740.000	13.7073	255	- 174,886	174,886	
Issue: 443683107 - Hudson City Bancorp Inc							
06/02/2009 060006871404	S	- 9,000.000	12.9884	183	116,713	166,488	- 49,775
Issue: 744320102 - Prudential Financial Inc							
06/02/2009 060006871404	B	2,550.000	41.9655	51	- 107,063	107,063	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 441060100 - Hospira Inc							
06/02/2009 060006871404	B	4,860.000	36.1065	97	- 175,575	175,575	
Issue: 443683107 - Hudson City Bancorp Inc							
06/03/2009 060006871404	S	- 14,730.000	12.7117	299	186,944	272,485	- 85,541
Issue: 744320102 - Prudential Financial Inc							
06/03/2009 060006871404	B	6,620.000	40.7101	132	- 269,633	269,633	
Issue: 441060100 - Hospira Inc							
06/03/2009 060006871404	B	4,990.000	35.9410	100	- 179,445	179,445	
Issue: 443683107 - Hudson City Bancorp Inc							
06/04/2009 060006871404	S	- 8,270.000	12.8437	168	106,049	152,984	- 46,934
Issue: 441060100 - Hospira Inc							
06/04/2009 060006871404	B	2,390.000	35.5344	48	- 84,975	84,975	
Issue: 481165108 - Joy Global Inc							
06/08/2009 060006871404	B	8,290.000	39.8386	166	- 330,428	330,428	
Issue: 461202103 - Intuit Inc							
06/09/2009 060006871404	B	8,030.000	28.5917	161	- 229,752	229,752	
Issue: 481165108 - Joy Global Inc							
06/09/2009 060006871404	B	2,500.000	41.1163	50	- 102,841	102,841	
Issue: 461202103 - Intuit Inc							
06/10/2009 060006871404	B	2,110.000	28.6408	42	- 60,474	60,474	
Issue: 532457108 - Eli Lilly & Co							
06/24/2009 060006871404	B	12,000.000	33.6939	240	- 404,567	404,567	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: H5833N103 - Noble Corp							
06/24/2009 060006871404	S	- 9,000.000	30.8346	187	277,324	185,623	91,701
Issue: 988498101 - Yum Brands Inc							
06/24/2009 060006871404	S	- 11,660.000	32.6822	243	380,831	322,209	58,623
Issue: 101137107 - Boston Scientific Corp							
06/25/2009 060006871404	B	13,840.000	10.2468	277	- 142,093	142,093	
Issue: H5833N103 - Noble Corp							
06/25/2009 060006871404	S	- 6,700.000	31.7020	139	212,264	138,186	74,078
Issue: 101137107 - Boston Scientific Corp							
06/26/2009 060006871404	B	13,090.000	10.3476	262	- 135,712	135,712	
Issue: 101137107 - Boston Scientific Corp							
06/29/2009 060006871404	B	12,800.000	10.3648	256	- 132,925	132,925	
Issue: 87236Y108 - Td Ameritrade Hldg Corp							
06/29/2009 060006871404	S	- 3,400.000	18.0064	70	61,152	68,338	- 7,186
Issue: 09062X103 - Biogen Idec Inc							
06/30/2009 060006871404	S	- 8,590.000	45.4704	182	390,409	431,681	- 41,272
Issue: 87236Y108 - Td Ameritrade Hldg Corp							
06/30/2009 060006871404	S	- 4,810.000	17.3725	98	83,463	96,678	- 13,215
Issue: 086516101 - Best Buy Co Inc							
07/02/2009 060006871404	S	- 11,860.000	32.3949	247	383,956	429,417	- 45,460
Issue: 747525103 - Qualcomm Inc							
07/02/2009 060006871408	S	- 3,122.000	44.3600	160	138,332	124,893	13,439

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: H0023R105 - Ace Ltd							
07/02/2009 060006871408	S	- 600.000	43.7600	31	26,225	33,288	- 7,062
Issue: 696643105 - Palm Inc							
07/02/2009 060006871408	B	23,936.000	15.9695	1,197	- 383,443	383,443	
Issue: 494368103 - Kimberly Clark Corp							
07/07/2009 060006871404	B	7,590.000	53.1817	152	- 403,801	403,801	
Issue: 637071101 - National Oilwell Varco Inc							
07/07/2009 060006871404	S	- 12,670.000	29.6554	263	375,471	532,753	- 157,282
Issue: 718172109 - Philip Morris Intl							
07/07/2009 060006871404	B	11,350.000	44.2596	227	- 502,573	502,573	
Issue: 45865V100 - Intercontinentalexchange Inc							
07/08/2009 060006871408	S	- 2,314.000	91.4715	121	211,544	263,900	- 52,356
Issue: 459200101 - International Business Machines Corp							
07/13/2009 060006871408	S	- 2,491.000	100.6622	131	250,619	287,650	- 37,032
Issue: 591708102 - Metropcs Communications Inc							
07/13/2009 060006871408	B	19,465.000	12.4869	973	- 244,031	244,031	
Issue: 002824100 - Abbott Laboratories							
07/15/2009 060006871404	S	- 7,930.000	44.9284	168	356,114	446,059	- 89,945
Issue: 002824100 - Abbott Laboratories							
07/16/2009 060006871404	S	- 4,410.000	44.9982	93	198,349	248,061	- 49,712
Issue: 806605101 - Schering Plough Corp							
07/16/2009 060006871404	B	4,430.000	25.3593	89	- 112,430	112,430	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 949746101 - Wells Fargo Co							
07/16/2009 060006871404	B	7,040.000	24.9077	141	- 175,491	175,491	
Issue: 302182100 - Express Scripts Inc Cl A							
07/17/2009 060006871404	S	- 2,740.000	66.3471	59	181,732	193,953	- 12,221
Issue: 002824100 - Abbott Laboratories							
07/17/2009 060006871408	S	- 6,213.000	44.3713	318	275,361	330,217	- 54,856
Issue: 302182100 - Express Scripts Inc Cl A							
07/21/2009 060006871404	S	- 3,770.000	67.1992	82	253,259	266,862	- 13,603
Issue: 075896100 - Bed Bath & Beyond Inc							
07/22/2009 060006871404	B	12,750.000	34.0878	255	- 434,874	434,874	
Issue: 35671D857 - Freeport McMoran Copper							
07/24/2009 060006871408	S	- 2,537.000	59.0443	131	149,665	69,914	79,751
Issue: 039483102 - Archer Daniels Midland Co							
07/27/2009 060006871404	B	5,780.000	31.9645	116	- 184,870	184,870	
Issue: 38141G104 - Goldman Sachs Group Inc							
07/28/2009 060006871408	S	- 1,685.000	160.4268	91	270,228	177,183	93,045
Issue: 871503108 - Symantec Corp							
07/30/2009 060006871404	S	- 26,600.000	15.1720	542	403,033	480,973	- 77,940
Issue: 110122108 - Bristol-Myers Squibb Co							
08/03/2009 060006871404	B	11,280.000	21.7709	226	- 245,801	245,801	
Issue: 110122108 - Bristol-Myers Squibb Co							
08/04/2009 060006871404	B	2,260.000	21.7795	45	- 49,267	49,267	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 742718109 - Procter & Gamble Co							
08/05/2009 060006871408	S	- 6,297.000	53.5058	324	336,603	369,792	- 33,190
Issue: 364760108 - Gap Inc							
08/06/2009 060006871404	B	16,630.000	18.0578	333	- 300,634	300,634	
Issue: 731572103 - Polo Ralph Lauren Corp							
08/06/2009 060006871404	S	- 2,400.000	68.0896	52	163,363	104,040	59,323
Issue: 478366107 - Johnson Ctls Inc							
08/07/2009 060006871408	S	- 8,261.000	27.1009	419	223,462	179,894	43,568
Issue: 008474108 - Agnico Eagle Mines Ltd							
08/10/2009 060006871408	S	- 4,672.000	56.5517	240	263,969	238,043	25,927
Issue: 903236107 - U R S Corp New							
08/14/2009 060006871408	S	- 5,075.000	47.2159	260	239,361	189,683	49,678
Issue: N07059186 - Asml Holding Nv Ny Reg Shs							
08/17/2009 060006871408	S	- 10,855.000	24.9346	550	270,115	181,603	88,512
Issue: G5876H105 - Marvell Technology Group Ltd							
08/18/2009 060006871408	B	9,349.000	13.6799	467	- 128,361	128,361	
Issue: 79466L302 - Salesforce Com Inc							
08/21/2009 060006871408	B	7,957.000	52.9686	398	- 421,869	421,869	
Issue: 580645109 - McGraw Hill Companies Inc							
08/24/2009 060006871404	B	3,010.000	30.3409	60	- 91,386	91,386	
Issue: 38141G104 - Goldman Sachs Group Inc							
08/24/2009 060006871404	B	1,650.000	165.0011	33	- 272,285	272,285	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74251V102 - Principal Financial Group Inc							
08/24/2009 060006871404	B	11,270.000	28.0818	225	- 316,707	316,707	
Issue: 74251V102 - Principal Financial Group Inc							
08/25/2009 060006871404	B	2,270.000	28.0189	45	- 63,648	63,648	
Issue: 74251V102 - Principal Financial Group Inc							
08/25/2009 060006871404	B	1,730.000	28.2500	35	- 48,907	48,907	
Issue: 413086109 - Harman International							
08/25/2009 060006871408	B	9,207.000	29.6712	460	- 273,643	273,643	
Issue: 74251V102 - Principal Financial Group Inc							
08/26/2009 060006871404	B	90.000	27.8451	2	- 2,508	2,508	
Issue: 74251V102 - Principal Financial Group Inc							
08/27/2009 060006871404	B	390.000	27.6946	8	- 10,809	10,809	
Issue: 872540109 - T J X Cos Inc							
08/27/2009 060006871408	S	- 6,465.000	36.4915	329	235,588	183,302	52,287
Issue: 002824100 - Abbott Laboratories							
09/02/2009 060006871408	S	- 5,869.000	45.2544	300	265,298	311,933	- 46,636
Issue: 620076109 - Motorola Inc							
09/02/2009 060006871408	B	11,549.000	7.2948	577	- 84,825	84,825	
Issue: 655664100 - Nordstrom Inc							
09/03/2009 060006871404	B	10,450.000	28.4967	209	- 298,000	298,000	
Issue: 655664100 - Nordstrom Inc							
09/04/2009 060006871404	B	2,000.000	29.0856	40	- 58,211	58,211	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 655664100 - Nordstrom Inc							
09/04/2009 060006871404	B	1,140.000	29.2150	23	- 33,328	33,328	
Issue: 655664100 - Nordstrom Inc							
09/08/2009 060006871404	B	2,580.000	29.1651	52	- 75,298	75,298	
Issue: 316773100 - Fifth Third Bancorp							
09/11/2009 060006871408	S	- 16,471.000	9.8000	828	160,588	130,237	30,351
Issue: 247361702 - Delta Air Lines Inc							
09/16/2009 060006871408	S	- 14,145.000	9.4400	711	132,818	119,382	13,436
Issue: 808513105 - Schwab Charles Corp							
09/18/2009 060006871408	S	- 9,472.000	17.2001	478	162,442	228,342	- 65,900
Issue: 73755L107 - Potash Corp Of Saskatchewan							
09/21/2009 060006871408	S	- 1,976.000	92.1553	103	181,995	186,715	- 4,719
Issue: 617446448 - Morgan Stanley Group Inc							
09/23/2009 060006871408	B	4,117.000	32.4700	206	- 133,885	133,885	
Issue: 037833100 - Apple Inc							
09/30/2009 060006871408	B	1,594.000	185.1200	80	- 295,161	295,161	
Issue: 071813109 - Baxter Intl Inc							
09/30/2009 060006871408	B	4,554.000	56.8668	228	- 259,199	259,199	
Issue: 194162103 - Colgate Palmolive Co							
09/30/2009 060006871408	B	1,316.000	76.1264	66	- 100,248	100,248	
Issue: 478366107 - Johnson Ctls Inc							
09/30/2009 060006871408	B	3,478.000	25.4444	174	- 88,670	88,670	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 620076109 - Motorola Inc							
09/30/2009 060006871408	B	18,094.000	8.5645	905	- 155,871	155,871	
Issue: 674599105 - Occidental Petroleum Corporation							
09/30/2009 060006871408	B	1,916.000	78.0569	96	- 149,653	149,653	
Issue: 713448108 - Pepsico Inc							
09/30/2009 060006871408	B	3,328.000	58.4482	166	- 194,682	194,682	
Issue: 845467109 - Southwestern Energy Co							
09/30/2009 060006871408	B	5,115.000	42.5868	256	- 218,087	218,087	
Issue: 931142103 - Wal Mart Stores Inc							
09/30/2009 060006871408	B	4,081.000	49.0256	204	- 200,278	200,278	
Issue: 872540109 - T J X Cos Inc							
09/30/2009 060006871408	B	5,199.000	37.0767	260	- 193,022	193,022	
Issue: 594918104 - Microsoft Corp							
09/30/2009 060006871408	B	16,505.000	25.7460	825	- 425,763	425,763	
Issue: 681919106 - Omnicom Group Inc							
09/30/2009 060006871408	B	2,005.000	36.8860	100	- 74,057	74,057	
Issue: 032511107 - Anadarko Petroleum Corp							
09/30/2009 060006871408	B	4,629.000	62.5485	231	- 289,768	289,768	
Issue: 268648102 - E M C Corp Mass							
09/30/2009 060006871408	B	12,261.000	17.0251	613	- 209,358	209,358	
Issue: 790849103 - ST Jude Med Inc							
09/30/2009 060006871408	B	3,160.000	38.9750	158	- 123,319	123,319	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 372917104 - Genzyme Corp							
09/30/2009 060006871408	B	1,465.000	56.2889	73	- 82,536	82,536	
Issue: 17275R102 - Cisco Sys Inc							
09/30/2009 060006871408	B	16,749.000	23.5199	837	- 394,772	394,772	
Issue: 92532F100 - Vertex Pharmaceuticals Inc							
09/30/2009 060006871408	B	3,352.000	37.7064	168	- 126,559	126,559	
Issue: 747525103 - Qualcomm Inc							
09/30/2009 060006871408	B	5,959.000	44.8720	298	- 267,690	267,690	
Issue: 808513105 - Schwab Charles Corp							
09/30/2009 060006871408	B	5,837.000	19.0523	292	- 111,500	111,500	
Issue: 73755L107 - Potash Corp Of Saskatchewan							
09/30/2009 060006871408	B	1,034.000	90.2028	52	- 93,321	93,321	
Issue: 500255104 - Kohls Corp							
09/30/2009 060006871408	B	5,635.000	57.0200	282	- 321,589	321,589	
Issue: 375558103 - Gilead Sciences Inc							
09/30/2009 060006871408	B	4,171.000	46.4118	209	- 193,792	193,792	
Issue: 413086109 - Harman International							
09/30/2009 060006871408	B	3,179.000	34.0037	159	- 108,257	108,257	
Issue: 881624209 - Teva Pharmaceutical Inds Ltd A D R							
09/30/2009 060006871408	B	4,853.000	50.4398	243	- 245,027	245,027	
Issue: 552715104 - M E M C Electr Matls Inc							
09/30/2009 060006871408	B	9,219.000	16.5972	461	- 153,471	153,471	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 35671D857 - Freeport McMoran Copper							
09/30/2009 060006871408	B	2,002.000	68.4200	100	- 137,077	137,077	
Issue: 037604105 - Apollo Group Inc Cl A							
09/30/2009 060006871408	B	1,472.000	73.6843	74	- 108,537	108,537	
Issue: 984332106 - Yahoo! Inc							
09/30/2009 060006871408	B	5,950.000	17.8091	298	- 106,262	106,262	
Issue: 617446448 - Morgan Stanley Group Inc							
09/30/2009 060006871408	B	4,671.000	30.7888	234	- 144,048	144,048	
Issue: 203372107 - Commscope Inc							
09/30/2009 060006871408	B	5,004.000	29.8774	250	- 149,757	149,757	
Issue: 82481R106 - Shire Plc A D R							
09/30/2009 060006871408	B	3,027.000	52.1267	151	- 157,939	157,939	
Issue: 74762E102 - Quanta Svcs Inc							
09/30/2009 060006871408	B	11,916.000	22.0472	596	- 263,310	263,310	
Issue: 903236107 - U R S Corp New							
09/30/2009 060006871408	B	2,010.000	43.7070	101	- 87,952	87,952	
Issue: 151020104 - Celgene Corp							
09/30/2009 060006871408	B	3,346.000	55.7655	167	- 186,759	186,759	
Issue: 67066G104 - Nvidia Corp							
09/30/2009 060006871408	B	13,081.000	15.0346	654	- 197,322	197,322	
Issue: 38141G104 - Goldman Sachs Group Inc							
09/30/2009 060006871408	B	2,002.000	183.3924	100	- 367,252	367,252	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 22160K105 - Costco Whsl Corp							
09/30/2009 060006871408	B	875.000	56.2785	44	- 49,287	49,287	
Issue: G5876H105 - Marvell Technology Group Ltd							
09/30/2009 060006871408	B	10,011.000	16.1598	501	- 162,276	162,276	
Issue: 336433107 - First Solar Inc							
09/30/2009 060006871408	B	700.000	153.5900	35	- 107,548	107,548	
Issue: 46625H100 - J P Morgan Chase & Co							
09/30/2009 060006871408	B	4,882.000	43.7637	244	- 213,898	213,898	
Issue: 784774101 - Stec Inc							
09/30/2009 060006871408	B	3,187.000	29.3578	159	- 93,723	93,723	
Issue: 591708102 - Metropcs Communications Inc							
09/30/2009 060006871408	B	6,715.000	9.4200	336	- 63,591	63,591	
Issue: 247361702 - Delta Air Lines Inc							
09/30/2009 060006871408	B	18,217.000	9.0199	911	- 165,226	165,226	
Issue: 00766T100 - Aecom Technology Corp							
09/30/2009 060006871408	B	5,069.000	27.3775	253	- 139,030	139,030	
Issue: 98584B103 - Yingli Green Energy Hldg Co A D R							
09/30/2009 060006871408	B	10,057.000	12.4838	503	- 126,052	126,052	
Issue: N07059186 - Asml Holding Nv Ny Reg Shs							
09/30/2009 060006871408	B	3,723.000	29.4966	186	- 110,002	110,002	
Issue: 62913F201 - N I I Holdings Inc							
09/30/2009 060006871408	B	6,207.000	30.0527	310	- 186,847	186,847	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58405U102 - Medco Health Solutions Inc							
09/30/2009 060006871408	B	3,212.000	54.9924	161	- 176,796	176,796	
Issue: 79466L302 - Salesforce Com Inc							
09/30/2009 060006871408	B	2,747.000	56.7763	137	- 156,102	156,102	
Issue: 579064106 - McAfee Inc							
09/30/2009 060006871408	B	3,512.000	43.6563	176	- 153,497	153,497	
Issue: 38259P508 - Google Inc Cl A							
09/30/2009 060006871408	B	625.000	495.0360	31	- 309,429	309,429	
Issue: 61945A107 - The Mosaic Co							
09/30/2009 060006871408	B	3,704.000	48.5145	185	- 179,883	179,883	
Issue: 696643105 - Palm Inc							
09/30/2009 060006871408	B	6,619.000	17.4880	331	- 116,084	116,084	
Issue: H8817H100 - Transocean Ltd							
09/30/2009 060006871408	B	1,209.000	86.1407	60	- 104,205	104,205	
Issue: H27013103 - Weatherford International Ltd							
09/30/2009 060006871408	B	12,307.000	20.8350	615	- 257,032	257,032	
Issue: 037833100 - Apple Inc							
10/01/2009 060006871404	B	840.000	183.9909	17	- 154,569	154,569	
Issue: 039483102 - Archer Daniels Midland Co							
10/01/2009 060006871404	B	2,150.000	28.8993	43	- 62,177	62,177	
Issue: 110122108 - Bristol-Myers Squibb Co							
10/01/2009 060006871404	B	2,600.000	22.3900	52	- 58,266	58,266	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 189054109 - Clorox Co							
10/01/2009 060006871404	B	1,010.000	57.7872	20	- 58,385	58,385	
Issue: 382388106 - Goodrich Corp.							
10/01/2009 060006871404	B	1,150.000	53.5413	23	- 61,596	61,596	
Issue: 384802104 - Grainger W W Inc							
10/01/2009 060006871404	B	690.000	87.6512	14	- 60,493	60,493	
Issue: 428236103 - Hewlett Packard Co							
10/01/2009 060006871404	B	1,740.000	46.2951	35	- 80,588	80,588	
Issue: 459200101 - International Business Machines Corp							
10/01/2009 060006871404	B	820.000	118.9744	16	- 97,575	97,575	
Issue: 478366107 - Johnson Ctls Inc							
10/01/2009 060006871404	B	2,500.000	25.0994	50	- 62,799	62,799	
Issue: 494368103 - Kimberly Clark Corp							
10/01/2009 060006871404	B	970.000	58.4969	19	- 56,761	56,761	
Issue: 532457108 - Eli Lilly & Co							
10/01/2009 060006871404	B	1,540.000	32.7251	31	- 50,427	50,427	
Issue: 580135101 - McDonalds Corp							
10/01/2009 060006871404	B	1,130.000	56.7046	23	- 64,099	64,099	
Issue: 601073109 - Millipore Corp							
10/01/2009 060006871404	B	760.000	70.4378	15	- 53,548	53,548	
Issue: 674599105 - Occidental Petroleum Corporation							
10/01/2009 060006871404	B	770.000	76.6555	15	- 59,040	59,040	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 364760108 - Gap Inc							
10/01/2009 060006871404	B	2,770.000	21.2207	55	- 58,837	58,837	
Issue: 806605101 - Schering Plough Corp							
10/01/2009 060006871404	B	2,100.000	28.0500	42	- 58,947	58,947	
Issue: 871829107 - Sysco Corp							
10/01/2009 060006871404	B	2,330.000	24.6978	47	- 57,592	57,592	
Issue: 882508104 - Texas Instruments Inc							
10/01/2009 060006871404	B	2,630.000	23.0600	53	- 60,700	60,700	
Issue: 370334104 - General Mills Inc							
10/01/2009 060006871404	B	990.000	64.0455	20	- 63,425	63,425	
Issue: 931142103 - Wal Mart Stores Inc							
10/01/2009 060006871404	B	1,720.000	49.0400	34	- 84,383	84,383	
Issue: 655844108 - Norfolk Southn Corp							
10/01/2009 060006871404	B	1,310.000	43.5777	26	- 57,113	57,113	
Issue: 655664100 - Nordstrom Inc							
10/01/2009 060006871404	B	2,070.000	30.1406	41	- 62,432	62,432	
Issue: 437076102 - Home Depot Inc							
10/01/2009 060006871404	B	2,150.000	26.3477	43	- 56,691	56,691	
Issue: 268648102 - E M C Corp Mass							
10/01/2009 060006871404	B	3,720.000	16.6750	74	- 62,105	62,105	
Issue: 68389X105 - Oracle Corporation							
10/01/2009 060006871404	B	3,700.000	20.3400	74	- 75,332	75,332	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 665859104 - Northern Tr Corp							
10/01/2009 060006871404	B	1,130.000	57.9147	23	- 65,466	65,466	
Issue: 031162100 - Amgen Inc							
10/01/2009 060006871404	B	900.000	59.6533	18	- 53,706	53,706	
Issue: 17275R102 - Cisco Sys Inc							
10/01/2009 060006871404	B	5,170.000	23.3152	103	- 120,643	120,643	
Issue: 747525103 - Qualcomm Inc							
10/01/2009 060006871404	B	1,500.000	43.8150	30	- 65,753	65,753	
Issue: 055921100 - B M C Software Inc							
10/01/2009 060006871404	B	1,490.000	36.7653	30	- 54,810	54,810	
Issue: 101137107 - Boston Scientific Corp							
10/01/2009 060006871404	B	5,090.000	10.2108	102	- 52,075	52,075	
Issue: 855244109 - Starbucks Corp							
10/01/2009 060006871404	B	3,040.000	20.0840	61	- 61,116	61,116	
Issue: 075896100 - Bed Bath & Beyond Inc							
10/01/2009 060006871404	B	1,640.000	37.1733	33	- 60,997	60,997	
Issue: 375558103 - Gilead Sciences Inc							
10/01/2009 060006871404	B	1,270.000	45.9753	25	- 58,414	58,414	
Issue: 461202103 - Intuit Inc							
10/01/2009 060006871404	B	1,960.000	27.9052	39	- 54,733	54,733	
Issue: 62944T105 - Nvr Inc							
10/01/2009 060006871404	B	70.000	631.4800	1	- 44,205	44,205	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 14040H105 - Capital One Financial Corp							
10/01/2009 060006871404	B	1,700.000	34.6911	34	- 59,009	59,009	
Issue: 302130109 - Expeditors Intl Wash Inc							
10/01/2009 060006871404	B	1,650.000	34.5966	33	- 57,117	57,117	
Issue: 25271C102 - Diamond Offshore Drilling Inc							
10/01/2009 060006871404	B	620.000	94.7255	12	- 58,742	58,742	
Issue: 820280105 - Shaw Group Inc							
10/01/2009 060006871404	B	1,960.000	31.2657	39	- 61,320	61,320	
Issue: 941848103 - Waters Corp							
10/01/2009 060006871404	B	1,030.000	55.4390	21	- 57,123	57,123	
Issue: 731572103 - Polo Ralph Lauren Corp							
10/01/2009 060006871404	B	850.000	74.9459	17	- 63,721	63,721	
Issue: 111320107 - Broadcom Corp Cl A							
10/01/2009 060006871404	B	2,160.000	29.6321	43	- 64,049	64,049	
Issue: 278642103 - E Bay Inc							
10/01/2009 060006871404	B	2,940.000	23.3971	59	- 68,846	68,846	
Issue: 13342B105 - Cameron Intl Corp							
10/01/2009 060006871404	B	1,770.000	37.3127	35	- 66,079	66,079	
Issue: 949746101 - Wells Fargo Co							
10/01/2009 060006871404	B	2,290.000	27.5052	46	- 63,033	63,033	
Issue: 58155Q103 - McKesson Corporation							
10/01/2009 060006871404	B	1,120.000	59.0653	22	- 66,176	66,176	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141G104 - Goldman Sachs Group Inc							
10/01/2009 060006871404	B	360.000	182.4900	7	- 65,704	65,704	
Issue: 411310105 - Hansen Natural Corp							
10/01/2009 060006871404	B	1,770.000	36.0476	35	- 63,840	63,840	
Issue: 09247X101 - Blackrock Inc							
10/01/2009 060006871404	B	350.000	214.2943	7	- 75,010	75,010	
Issue: G24140108 - Cooper Industries Plc							
10/01/2009 060006871404	B	1,590.000	37.3647	32	- 59,442	59,442	
Issue: G5876H105 - Marvell Technology Group Ltd							
10/01/2009 060006871404	B	3,590.000	15.4716	72	- 55,615	55,615	
Issue: 189754104 - Coach Inc							
10/01/2009 060006871404	B	2,160.000	32.5012	43	- 70,246	70,246	
Issue: 30161N101 - Exelon Corporation							
10/01/2009 060006871404	B	950.000	49.3152	19	- 46,868	46,868	
Issue: 343412102 - Fluor Corp							
10/01/2009 060006871404	B	1,210.000	49.9691	24	- 60,487	60,487	
Issue: 755111507 - Raytheon Company							
10/01/2009 060006871404	B	1,220.000	47.3251	24	- 57,761	57,761	
Issue: 481165108 - Joy Global Inc							
10/01/2009 060006871404	B	1,580.000	47.3848	32	- 74,900	74,900	
Issue: 74251V102 - Principal Financial Group Inc							
10/01/2009 060006871404	B	2,090.000	26.5617	42	- 55,556	55,556	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 744320102 - Prudential Financial Inc							
10/01/2009 060006871404	B	1,340.000	48.9290	27	- 65,592	65,592	
Issue: 88579Y101 - 3M Co							
10/01/2009 060006871404	B	810.000	73.1938	16	- 59,303	59,303	
Issue: 20030N101 - Comcast Corp Cl A							
10/01/2009 060006871404	B	3,890.000	15.8799	78	- 61,851	61,851	
Issue: 228368106 - Crown Holdings Inc							
10/01/2009 060006871404	B	2,270.000	26.9932	45	- 61,320	61,320	
Issue: 741503403 - Priceline Com Inc							
10/01/2009 060006871404	B	380.000	162.1974	8	- 61,643	61,643	
Issue: 58405U102 - Medco Health Solutions Inc							
10/01/2009 060006871404	B	1,170.000	54.7859	23	- 64,123	64,123	
Issue: 64110D104 - Netapp Inc							
10/01/2009 060006871404	B	2,620.000	26.2050	52	- 68,710	68,710	
Issue: 718172109 - Philip Morris Intl							
10/01/2009 060006871404	B	1,460.000	48.3852	29	- 70,672	70,672	
Issue: 441060100 - Hospira Inc							
10/01/2009 060006871404	B	1,570.000	43.9418	31	- 69,020	69,020	
Issue: 52602E102 - Lender Processing Svcs Inc							
10/01/2009 060006871404	B	1,960.000	38.0637	39	- 74,644	74,644	
Issue: 38259P508 - Google Inc Cl A							
10/01/2009 060006871404	B	130.000	491.3323	3	- 63,876	63,876	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 94973V107 - Wellpoint Inc							
10/01/2009 060006871404	B	1,070.000	47.9331	21	- 51,310	51,310	
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
10/01/2009 060006871404	B	1,240.000	48.2650	25	- 59,873	59,873	
Issue: 18683K101 - Cliffs Natural Resources Inc							
10/01/2009 060006871404	B	2,040.000	31.5274	41	- 64,357	64,357	
Issue: 125269100 - Cf Industries Holdings Inc							
10/01/2009 060006871404	B	720.000	86.0458	14	- 61,967	61,967	
Issue: 87236Y108 - Td Ameritrade Hldg Corp							
10/01/2009 060006871404	B	2,950.000	19.5941	59	- 57,862	57,862	
Issue: 12673P105 - Ca Inc							
10/01/2009 060006871404	B	3,290.000	21.6373	66	- 71,253	71,253	
Issue: 151020104 - Celgene Corp							
10/02/2009 060006871408	B	2,428.000	54.8580	121	- 133,317	133,317	
Issue: 790849103 - ST Jude Med Inc							
10/07/2009 060006871408	S	- 12,367.000	33.7570	629	416,844	488,447	- 71,603
Issue: 591708102 - Metropcs Communications Inc							
10/07/2009 060006871408	S	- 26,180.000	8.3891	1,315	218,312	307,622	- 89,310
Issue: 682189105 - O N Semiconductor Corporation							
10/14/2009 060006871408	B	47,295.000	8.3353	2,365	- 396,583	396,583	
Issue: G54050102 - Lazard Ltd Cl A							
10/15/2009 060006871404	B	4,560.000	42.6847	91	- 194,733	194,733	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617446448 - Morgan Stanley Group Inc							
10/15/2009 060006871408	B	6,150.000	32.3983	308	- 199,557	199,557	
Issue: 31428X106 - Fed Ex Corp							
10/15/2009 060006871408	B	2,421.000	80.9500	121	- 196,101	196,101	
Issue: 00766T100 - Aecom Technology Corp							
10/15/2009 060006871408	S	- 19,719.000	25.8053	999	507,856	526,326	- 18,470
Issue: G54050102 - Lazard Ltd Cl A							
10/16/2009 060006871404	B	2,570.000	41.9417	51	- 107,842	107,842	
Issue: G54050102 - Lazard Ltd Cl A							
10/19/2009 060006871404	B	1,830.000	41.2311	37	- 75,490	75,490	
Issue: 037604105 - Apollo Group Inc Cl A							
10/19/2009 060006871408	S	- 5,752.000	74.0544	299	425,662	378,687	46,975
Issue: G54050102 - Lazard Ltd Cl A							
10/20/2009 060006871404	B	3,880.000	41.3268	78	- 160,426	160,426	
Issue: 58405U102 - Medco Health Solutions Inc							
10/20/2009 060006871408	S	- 2,499.000	56.9968	129	142,306	92,164	50,142
Issue: G7945J104 - Seagate Technology							
10/21/2009 060006871404	B	19,000.000	15.1927	380	- 289,041	289,041	
Issue: 701094104 - Parker Hannifin Corp							
10/21/2009 060006871408	B	3,445.000	56.8987	172	- 196,188	196,188	
Issue: 716495106 - Petrohawk Energy Corp							
10/21/2009 060006871408	B	6,525.000	28.2306	326	- 184,531	184,531	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 931142103 - Wal Mart Stores Inc							
10/26/2009 060006871408	S	- 4,353.000	50.4798	223	219,515	221,644	- 2,129
Issue: 747525103 - Qualcomm Inc							
10/26/2009 060006871408	S	- 4,877.000	41.2678	249	201,014	201,258	- 244
Issue: 73755L107 - Potash Corp Of Saskatchewan							
10/26/2009 060006871408	B	5,537.000	102.2906	277	- 566,660	566,660	
Issue: 375558103 - Gilead Sciences Inc							
10/26/2009 060006871408	S	- 7,388.000	43.8648	378	323,695	238,591	85,104
Issue: 74762E102 - Quanta Svcs Inc							
10/26/2009 060006871408	S	- 12,512.000	22.2260	633	277,459	300,558	- 23,099
Issue: 620076109 - Motorola Inc							
10/27/2009 060006871408	B	31,240.000	7.9643	1,250	- 250,054	250,054	
Issue: 696643105 - Palm Inc							
10/27/2009 060006871408	S	- 25,855.000	13.4362	1,302	346,091	415,497	- 69,406
Issue: 579064106 - McAfee Inc							
11/02/2009 060006871408	S	- 7,017.000	41.8436	358	293,258	268,140	25,119
Issue: 731572103 - Polo Ralph Lauren Corp							
11/03/2009 060006871404	S	- 1,910.000	78.8060	42	150,477	89,697	60,780
Issue: 478366107 - Johnson Ctls Inc							
11/03/2009 060006871408	S	- 13,548.000	24.6012	686	332,611	307,957	24,654
Issue: 701094104 - Parker Hannifin Corp							
11/03/2009 060006871408	B	4,890.000	55.1653	245	- 270,003	270,003	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 444903108 - Human Genome Sciences Inc							
11/04/2009 060006871408	B	6,008.000	26.9773	300	- 162,380	162,380	
Issue: 500255104 - Kohls Corp							
11/06/2009 060006871408	S	- 1,765.000	56.5225	91	99,671	108,668	- 8,997
Issue: 194162103 - Colgate Palmolive Co							
11/12/2009 060006871408	S	- 5,139.000	81.1893	268	416,964	345,583	71,381
Issue: 03076C106 - Ameriprise Finl Inc							
11/12/2009 060006871408	B	15,061.000	38.9125	753	- 586,814	586,814	
Issue: 071813109 - Baxter Intl Inc							
11/13/2009 060006871408	S	- 3,846.000	54.9539	198	211,155	196,087	15,068
Issue: 594918104 - Microsoft Corp							
11/13/2009 060006871408	S	- 5,248.000	29.5301	266	154,708	156,623	- 1,915
Issue: 17275R102 - Cisco Sys Inc							
11/13/2009 060006871408	S	- 8,015.000	23.5610	406	188,436	163,594	24,842
Issue: 749685103 - Rpm International Inc							
11/17/2009 060006871404	B	2,970.000	20.2031	59	- 60,063	60,063	
Issue: 749685103 - Rpm International Inc							
11/18/2009 060006871404	B	4,450.000	20.1524	89	- 89,767	89,767	
Issue: 749685103 - Rpm International Inc							
11/19/2009 060006871404	B	1,970.000	19.7875	39	- 39,021	39,021	
Issue: 00766T100 - Aecom Technology Corp							
11/19/2009 060006871408	B	14,093.000	27.2307	705	- 384,467	384,467	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58405U102 - Medco Health Solutions Inc							
11/19/2009 060006871408	S	- 3,912.000	61.4268	202	240,100	144,276	95,824
Issue: 749685103 - Rpm International Inc							
11/20/2009 060006871404	B	1,970.000	19.7771	39	- 39,000	39,000	
Issue: 749685103 - Rpm International Inc							
11/23/2009 060006871404	B	2,290.000	20.1537	46	- 46,198	46,198	
Issue: 749685103 - Rpm International Inc							
11/24/2009 060006871404	B	1,540.000	19.9493	31	- 30,753	30,753	
Issue: 001547108 - A K Steel Hldg Corp							
11/25/2009 060006871408	B	29,527.000	19.8778	1,476	- 588,408	588,408	
Issue: 38141G104 - Goldman Sachs Group Inc							
11/25/2009 060006871408	S	- 2,076.000	169.4178	113	351,599	278,241	73,358
Issue: 912909108 - United States Steel Corp							
11/25/2009 060006871408	B	27,123.000	43.6635	1,356	- 1,185,641	1,185,641	
Issue: 749685103 - Rpm International Inc							
11/30/2009 060006871404	B	1,460.000	19.4694	29	- 28,455	28,455	
Issue: 87236Y108 - Td Ameritrade Hldg Corp							
11/30/2009 060006871404	S	- 5,670.000	19.6171	116	111,113	113,651	- 2,538
Issue: 912909108 - United States Steel Corp							
11/30/2009 060006871408	B	3,223.000	44.3759	161	- 143,185	143,185	
Issue: 87236Y108 - Td Ameritrade Hldg Corp							
12/01/2009 060006871404	S	- 540.000	19.8569	11	10,712	10,824	- 112

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 87236Y108 - Td Ameritrade Hldg Corp							
12/02/2009 060006871404	S	- 5,670.000	19.5208	116	110,567	113,651	- 3,084
Issue: 857477103 - State Str Corp							
12/02/2009 060006871408	B	9,192.000	43.1288	460	- 396,900	396,900	
Issue: 617446448 - Morgan Stanley Group Inc							
12/02/2009 060006871408	S	- 8,600.000	30.8034	437	264,472	271,514	- 7,042
Issue: 73755L107 - Potash Corp Of Saskatchewan							
12/04/2009 060006871408	S	- 1,552.000	116.2912	82	180,402	154,403	25,998
Issue: 00766T100 - Aecom Technology Corp							
12/15/2009 060006871408	B	8,101.000	26.9958	405	- 219,098	219,098	
Issue: 406216101 - Halliburton Co							
12/18/2009 060006871408	B	12,899.000	29.9458	645	- 386,916	386,916	
Issue: H27013103 - Weatherford International Ltd							
12/18/2009 060006871408	S	- 10,935.000	16.9200	552	184,469	185,016	- 548
Issue: 984332106 - Yahoo! Inc							
12/23/2009 060006871408	B	30,568.000	16.6643	1,528	- 510,923	510,923	
Total For Bny Convergex / Ljr				**69,919**	**55,111,191**	**56,350,632**	**- 1,239,435**
Broker: Chase Securities, Inc.							
Issue: 057224AY3 - Baker Hughes Inc 7.500% 11/15/18							
01/07/2009 060006871406	S	- 270,000.000	1.1114		300,086	268,499	31,587

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/07/2009 060006871406	B	230,000.000	1.1100		- 255,300	255,300	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/13/2009 060006871406	S	- 100,000.000	1.2584		125,836	124,563	1,273
Issue: 58013MEH3 - McDonalds Corp 5.700% 2/01/39							
01/13/2009 060006871406	B	160,000.000	.9954		- 159,264	159,264	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/15/2009 060006871406	S	- 230,000.000	1.1337		260,754	235,100	25,654
Issue: 291011AY0 - Emerson Electric 4.875% 10/15/19							
01/15/2009 060006871406	B	265,000.000	.9962		- 263,990	263,990	
Issue: 912803DA8 - U S Treas Bd Strip							
01/29/2009 060006871406	B	2,515,000.000	.3851		- 968,577	968,577	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/29/2009 060006871406	S	- 180,000.000	1.1398		205,172	215,946	- 10,774
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/29/2009 060006871406	S	- 2,430,000.000	.3846		934,602	808,651	125,951
Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39							
01/29/2009 060006871406	B	275,000.000	.9944		- 273,452	273,452	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
02/04/2009 060006871406	S	- 255,000.000	1.0715		273,238	273,831	- 593
Issue: 66989GAA8 - Novartis Sec Inv 5.125% 2/10/19							
02/04/2009 060006871406	B	290,000.000	.9982		- 289,484	289,484	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
02/12/2009 060006871406	S	- 165,000.000	1.1560		190,743	191,578	- 835
Issue: 224044BV8 - Cox Commun Inc 8.375% 3/01/39							
02/12/2009 060006871406	B	300,000.000	.9961		- 298,839	298,839	
Issue: 581557AX3 - McKesson Corp 7.500% 2/15/19							
02/17/2009 060006871406	S	- 75,000.000	1.0630		79,725	74,744	4,981
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
02/17/2009 060006871406	B	65,000.000	1.0020		- 65,132	65,132	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/19/2009 060006871406	S	- 80,000.000	1.1573		92,581	94,228	- 1,647
Issue: 912803DA8 - U S Treas Bd Strip							
02/24/2009 060006871406	B	700,000.000	.3778		- 264,446	264,446	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/25/2009 060006871406	S	- 275,000.000	1.1791		324,242	323,698	544
Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39							
02/25/2009 060006871406	B	470,000.000	.9541		- 448,432	448,432	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/25/2009 060006871406	B	1,605,000.000	.3571		- 573,097	573,097	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
03/04/2009 060006871402	B	80,000.000	1.0639		- 85,116	85,116	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
03/06/2009 060006871402	S	- 110,000.000	1.0775		118,529	117,739	790

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 41283DAB9 - Harley David Fdg 6.800% 6/15/18							
03/11/2009 060006871406	S	- 170,000.000	.6400		108,800	169,669	- 60,869
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
03/12/2009 060006871406	S	- 80,000.000	1.1508		92,063	92,945	- 882
Issue: 91913YAP5 - Valero Energy Corp 10.500% 3/15/39							
03/12/2009 060006871406	B	175,000.000	.9975		- 174,559	174,559	
Issue: 717081DA8 - Pfizer Inc 5.350% 3/15/15							
03/17/2009 060006871402	B	25,000.000	.9988		- 24,969	24,969	
Issue: 742718DN6 - Procter & Gamble 4.700% 2/15/19							
03/18/2009 060006871402	B	9,000.000	.9900		- 8,910	8,910	
Issue: 291011AY0 - Emerson Electric 4.875% 10/15/19							
03/26/2009 060006871406	S	- 265,000.000	.9955		263,813	263,990	- 178
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
03/26/2009 060006871406	B	255,000.000	.9931		- 253,247	253,247	
Issue: 912803CG6 - U S Treas Bd Strip 8/15/29							
03/31/2009 060006871406	S	- 2,700,000.000	.4629		1,249,776	1,119,041	130,735
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
03/31/2009 060006871406	B	1,225,000.000	1.1700		- 1,433,250	1,433,250	
Issue: 205887BF8 - Conagra Inc 7.000% 4/15/19							
04/06/2009 060006871406	B	385,000.000	.9960		- 383,445	383,445	
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
04/06/2009 060006871406	S	- 325,000.000	.9840		319,808	324,684	- 4,876

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 291011BB9 - Emerson Electric Co 6.125% 4/15/39							
04/14/2009 060006871406	B	110,000.000	.9950		- 109,447	109,447	
Issue: 767201AH9 - Rio Tinto Financ 9.000% 5/01/19							
04/14/2009 060006871406	B	615,000.000	.9759		- 600,154	600,154	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/14/2009 060006871406	S	- 75,000.000	1.1488		86,162	87,058	- 896
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
04/14/2009 060006871406	S	- 455,000.000	.9961		453,240	454,558	- 1,317
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
04/22/2009 060006871406	B	700,000.000	1.0138		- 709,632	709,632	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/22/2009 060006871406	S	- 440,000.000	1.1249		494,948	509,026	- 14,078
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
04/24/2009 060006871402	B	115,000.000	1.0627		- 122,210	122,210	
Issue: 205887BF8 - Conagra Inc 7.000% 4/15/19							
04/28/2009 060006871406	S	- 385,000.000	1.0525		405,213	383,445	21,768
Issue: 079867AS6 - Bellsouth Telec 0.000% 12/15/95							
04/28/2009 060006871406	B	515,000.000	.3950		- 203,425	203,425	
Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38							
04/28/2009 060006871406	S	- 290,000.000	.9365		271,594	261,177	10,417
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
04/28/2009 060006871406	B	3,600,000.000	.3256		- 1,172,124	1,172,124	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/28/2009 060006871406	B	180,000.000	1.1216		- 201,881	201,881	
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
04/28/2009 060006871406	B	345,000.000	.9788		- 337,669	337,669	
Issue: 912803CX9 - U S Treas Bd Strip							
04/28/2009 060006871406	S	- 3,600,000.000	.3492		1,257,192	1,122,519	134,673
Issue: 912803CK7 - U S Treas Bd Strip							
04/30/2009 060006871406	B	3,300,000.000	.3905		- 1,288,683	1,288,683	
Issue: 912803CX9 - U S Treas Bd Strip							
05/07/2009 060006871406	B	1,800,000.000	.3083		- 554,886	554,886	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/12/2009 060006871406	S	- 365,000.000	1.0523		384,105	398,219	- 14,114
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/12/2009 060006871406	B	405,000.000	.8858		- 358,737	358,737	
Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38							
05/15/2009 060006871406	S	- 150,000.000	.9978		149,663	149,571	91
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/15/2009 060006871406	B	115,000.000	.9019		- 103,716	103,716	
Issue: 42307TAG3 - Heinz Hj Co 6.750% 3/15/32							
05/27/2009 060006871406	S	- 300,000.000	.9202		276,045	269,934	6,111
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/27/2009 060006871406	B	220,000.000	.8250		- 181,500	181,500	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
05/28/2009 060006871406	S	- 190,000.000	.9785		185,923	190,869	- 4,947
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/28/2009 060006871406	B	170,000.000	.8347		- 141,897	141,897	
Issue: 3137EABZ1 - F H L M C M T N 1.625% 4/26/11							
06/02/2009 060006871402	S	- 85,000.000	1.0110		85,934	85,295	639
Issue: 912828KU3 - U S Treasury Nt 0.875% 5/31/11							
06/02/2009 060006871402	B	80,000.000	.9988		- 79,900	79,900	
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
06/03/2009 060006871406	S	- 155,000.000	.8599		133,280	125,098	8,182
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
06/03/2009 060006871406	S	- 80,000.000	.8609		68,870	64,567	4,303
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/03/2009 060006871406	B	105,000.000	.8413		- 88,331	88,331	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/03/2009 060006871406	B	55,000.000	.8463		- 46,544	46,544	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
06/04/2009 060006871406	S	- 110,000.000	.9514		104,650	105,145	- 495
Issue: 120568AT7 - Bunge Ltd Fin 8.500% 6/15/19							
06/04/2009 060006871406	B	135,000.000	.0000		- 134,996	134,996	
Issue: 534187AX7 - Lincoln Natl Crp 8.750% 7/01/19							
06/17/2009 060006871402	B	8,000.000	.9903		- 7,923	7,923	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29736RAC4 - Estee Lauder Co Inc 6.000% 5/15/37							
06/24/2009 060006871406	S	- 205,000.000	.9188		188,348	148,352	39,996
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/24/2009 060006871406	B	165,000.000	.8484		- 139,992	139,992	
Issue: 337932AB3 - First Energy Corp 6.450% 11/15/11							
07/15/2009 060006871402	S	- 10,000.000	1.0554		10,554	10,599	- 46
Issue: 231266FD4 - Curators Univ Mo Sys 5.960% 11/01/39							
07/16/2009 060006871406	B	195,000.000	1.0000		- 195,000	195,000	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/16/2009 060006871406	S	- 160,000.000	.8501		136,013	136,862	- 849
Issue: 079867AS6 - Bellsouth Telec 0.000% 12/15/95							
07/23/2009 060006871406	B	185,000.000	.5175		- 95,738	95,738	
Issue: 14043CAB9 - Capital One Cap 10.250% 8/15/39							
07/29/2009 060006871406	B	335,000.000	.9885		- 331,134	331,134	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/29/2009 060006871406	S	- 215,000.000	.8352		179,567	180,335	- 768
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
07/31/2009 060006871406	S	- 1,175,000.000	.9688		1,138,281	1,123,821	14,460
Issue: 42307TAH1 - Heinz H J Co 7.125% 8/01/39							
08/06/2009 060006871406	B	180,000.000	1.1131		- 200,363	200,363	
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
08/06/2009 060006871406	S	- 170,000.000	1.1397		193,752	167,751	26,002

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/06/2009 060006871406	B	185,000.000	.8344		- 154,359	154,359	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/06/2009 060006871406	S	- 185,000.000	.8288		153,319	155,357	- 2,038
Issue: 35177PAL1 - France Telecom 8.43071% 3/01/31							
08/12/2009 060006871406	B	140,000.000	1.3320		- 186,483	186,483	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
08/12/2009 060006871406	S	- 855,000.000	.2777		237,468	288,608	- 51,140
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
08/12/2009 060006871406	B	855,000.000	.2743		- 234,484	234,484	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/12/2009 060006871406	S	- 145,000.000	.8428		122,208	120,841	1,367
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/17/2009 060006871406	B	95,000.000	.9825		- 93,338	93,338	
Issue: 74834LAN0 - Quest Diagnostic 6.950% 7/01/37							
08/17/2009 060006871406	S	- 115,000.000	1.0771		123,871	117,945	5,926
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
08/19/2009 060006871406	S	- 915,000.000	.2887		264,133	308,861	- 44,728
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
08/19/2009 060006871406	B	920,000.000	.2851		- 262,329	262,329	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/20/2009 060006871406	S	- 55,000.000	.9970		54,832	54,260	573

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 652482BW9 - News Amer Inc 6.900% 8/15/39							
08/20/2009 060006871406	B	75,000.000	.9980		- 74,852	74,852	
Issue: 3137EABA6 - F H L M C M T N 5.125% 11/17/17							
08/21/2009 060006871402	S	- 190,000.000	1.0870		206,530	194,713	11,817
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/25/2009 060006871406	B	35,000.000	1.0041		- 35,142	35,142	
Issue: 694475AA2 - Pac Life Insur 9.250% 6/15/39							
08/25/2009 060006871406	S	- 55,000.000	1.0442		57,429	54,974	2,455
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
08/25/2009 060006871406	S	- 95,000.000	1.0104		95,991	96,243	- 252
Issue: 26441CAD7 - Duke Energy Corp 5.050% 9/15/19							
08/25/2009 060006871406	B	100,000.000	.9962		- 99,623	99,623	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/31/2009 060006871406	B	650,000.000	1.0124		- 658,049	658,049	
Issue: 912803CG6 - U S Treas Bd Strip 8/15/29							
08/31/2009 060006871406	S	- 4,970,000.000	.4236		2,105,491	2,062,735	42,755
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/10/2009 060006871406	S	- 50,000.000	1.0075		50,375	50,145	230
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
09/10/2009 060006871406	B	80,000.000	1.0171		- 81,364	81,364	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/14/2009 060006871406	B	255,000.000	1.0084		- 257,152	257,152	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/14/2009 060006871406	S	- 255,000.000	1.0084		257,152	256,141	1,011
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
09/14/2009 060006871406	S	- 255,000.000	1.0160		259,084	259,599	- 515
Issue: 126650BR0 - Cvs Caremark 6.125% 9/15/39							
09/14/2009 060006871406	B	310,000.000	1.0173		- 315,354	315,354	
Issue: 25459HAH8 - Directv Hldgs Fn 5.875% 10/01/19							
09/14/2009 060006871406	B	290,000.000	.9926		- 287,851	287,851	
Issue: 126650BJ8 - Cvs Caremark Corp 6.250% 6/01/27							
09/14/2009 060006871406	S	- 375,000.000	1.0607		397,766	358,114	39,653
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/17/2009 060006871406	B	55,000.000	1.0075		- 55,413	55,413	
Issue: 500255AQ7 - Kohls Corp 6.875% 12/15/37							
09/17/2009 060006871406	S	- 65,000.000	1.1029		71,689	65,005	6,684
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/05/2009 060006871406	S	- 90,000.000	1.0400		93,600	92,246	1,354
Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30							
10/05/2009 060006871406	B	115,000.000	1.2854		- 147,816	147,816	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/20/2009 060006871406	S	- 180,000.000	1.0136		182,440	182,316	124
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/20/2009 060006871406	S	- 45,000.000	1.0141		45,633	45,579	54

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 48125BAA2 - Jpm Cap Xxvii 7.000% 11/01/39							
10/20/2009 060006871406	B	60,000.000	1.0104		- 60,626	60,626	
Issue: 48125BAA2 - Jpm Cap Xxvii 7.000% 11/01/39							
10/20/2009 060006871406	B	250,000.000	.9949		- 248,723	248,723	
Issue: 025816BA6 - American Express Co 7.250% 5/20/14							
11/04/2009 060006871402	B	20,000.000	1.1347		- 22,694	22,694	
Issue: 68233JAF1 - Oncor Electric 7.500% 9/01/38							
11/06/2009 060006871406	S	- 80,000.000	1.2021		96,170	79,756	16,414
Issue: 68233DAP2 - Oncor Electric 7.250% 1/15/33							
11/06/2009 060006871406	B	95,000.000	1.1533		- 109,567	109,567	
Issue: 00817YAE8 - Aetna Inc 6.000% 6/15/16							
11/18/2009 060006871402	B	10,000.000	1.0689		- 10,689	10,689	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/20/2009 060006871406	B	50,000.000	1.0334		- 51,672	51,672	
Issue: 24702RAF8 - Dell Inc 6.500% 4/15/38							
11/20/2009 060006871406	S	- 60,000.000	1.0537		63,223	59,961	3,262
Issue: 00817YAE8 - Aetna Inc 6.000% 6/15/16							
11/23/2009 060006871402	B	5,000.000	1.0694		- 5,347	5,347	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/01/2009 060006871406	S	- 110,000.000	1.0362		113,979	114,318	- 340
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/01/2009 060006871406	S	- 125,000.000	1.0386		129,824	129,907	- 83

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 984121CB7 - Xerox Corp 6.750% 12/15/39							
12/01/2009 060006871406	B	150,000.000	.9959		- 149,382	149,382	
Issue: 013716AQ8 - Alcan Inc 7.250% 3/15/31							
12/01/2009 060006871406	S	- 110,000.000	1.1534		126,870	97,021	29,848
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
12/01/2009 060006871406	B	135,000.000	1.1620		- 156,869	156,869	
Issue: 767201AD8 - Rio Tinto Financ 7.125% 7/15/28							
12/01/2009 060006871406	B	110,000.000	1.1350		- 124,849	124,849	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/07/2009 060006871406	S	- 95,000.000	1.0166		96,581	97,663	- 1,083
Issue: 48125BAA2 - Jpm Cap Xxvii 7.000% 11/01/39							
12/07/2009 060006871406	S	- 80,000.000	1.0137		81,099	80,471	628
Issue: 48123QAA1 - Jpm Cap Xxii 6.450% 2/02/37							
12/07/2009 060006871406	B	95,000.000	.9066		- 86,127	86,127	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/08/2009 060006871406	B	120,000.000	1.0214		- 122,569	122,569	
Issue: 039483AX0 - Archer Daniels 6.450% 1/15/38							
12/08/2009 060006871406	S	- 130,000.000	1.1351		147,557	129,420	18,136
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/09/2009 060006871406	S	- 135,000.000	1.0152		137,046	138,390	- 1,344
Issue: 42809HAC1 - Hess Corp 6.000% 1/15/40							
12/09/2009 060006871406	B	165,000.000	.9923		- 163,736	163,736	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 120568AT7 - Bunge Ltd Fin 8.500% 6/15/19							
12/16/2009 060006871406	S	- 60,000.000	1.1468		68,807	59,998	8,809
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
12/16/2009 060006871406	B	55,000.000	.9847		- 54,158	54,158	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
12/17/2009 060006871402	B	6,500.000	1.0278		- 6,681	6,681	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
12/17/2009 060006871402	B	22,400.000	1.0280		- 23,028	23,028	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/30/2009 060006871406	B	4,250,000.000	.2425		- 1,030,753	1,030,753	
Issue: 912803DA8 - U S Treas Bd Strip							
12/30/2009 060006871406	S	- 4,065,000.000	.2742		1,114,664	1,271,220	- 156,557
Total For Chase Securities, Inc.				**0**	**37,098,403**	**36,695,384**	**403,013**
Broker: Citigroup Global Markets Inc.							
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
01/05/2009 060006871406	B	600,000.000	.4821		- 289,266	289,266	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/05/2009 060006871406	S	- 50,000.000	1.2645		63,225	62,281	943
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/05/2009 060006871406	B	20,000.000	1.2634		- 25,269	25,269	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/05/2009 060006871406	S	- 155,000.000	1.2634		195,833	193,087	2,746
Issue: 912795J93 - U S Treasury Bill 1/29/09							
01/05/2009 060006871406	B	1,000,000.000	.0000		- 999,990	999,990	
Issue: 035229CM3 - Anheuser Busch 6.500% 5/01/42							
01/05/2009 060006871406	S	- 45,000.000	.8401		37,804	37,143	661
Issue: 035229CL5 - Anheuser Busch 6.000% 11/01/41							
01/05/2009 060006871406	B	360,000.000	.7966		- 286,780	286,780	
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
01/06/2009 060006871402	B	5,000.000	.0000		- 5,000	5,000	
Issue: 36962G3P7 - Gen Elec Cap Crp 5.875% 1/14/38							
01/06/2009 060006871406	S	- 1,100,000.000	.9059		996,468	1,064,495	- 68,027
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
01/06/2009 060006871406	B	1,040,000.000	.9958		- 1,035,674	1,035,674	
Issue: 67066G104 - Nvidia Corp							
01/07/2009 060006871405	S	- 3,455.000	8.7857	59	30,296	25,270	5,026
Issue: 36962G3A0 - General Elec Cap COR 6.150% 8/07/37							
01/07/2009 060006871406	S	- 285,000.000	.9243		263,417	243,520	19,897
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
01/07/2009 060006871406	B	275,000.000	.9843		- 270,674	270,674	
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
01/09/2009 060006871402	B	5,000.000	1.0300		- 5,150	5,150	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
01/12/2009 060006871406	S	- 700,000.000	.4482		313,712	312,588	1,124
Issue: 912803CK7 - U S Treas Bd Strip							
01/12/2009 060006871406	B	725,000.000	.4698		- 340,583	340,583	
Issue: 949746101 - Wells Fargo Co							
01/12/2009 060006871409	B	600.000	24.4384	30	- 14,693	14,693	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/14/2009 060006871406	S	- 100,000.000	1.2623		126,234	124,563	1,671
Issue: 031162BA7 - Amgen Inc 6.400% 2/01/39							
01/14/2009 060006871406	B	160,000.000	1.0462		- 167,386	167,386	
Issue: 36467W109 - Gamestop Corp Cl A							
01/16/2009 060006871405	B	1,015.000	24.7095	17	- 25,097	25,097	
Issue: 36467W109 - Gamestop Corp Cl A							
01/20/2009 060006871405	B	1,985.000	23.6802	54	- 47,059	47,059	
Issue: 002824100 - Abbott Laboratories							
01/21/2009 060006871404	B	2,450.000	51.9903	98	- 127,474	127,474	
Issue: 166764100 - Chevron Corporation							
01/30/2009 060006871405	B	1,295.000	71.3639	9	- 92,425	92,425	
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
01/30/2009 060006871406	B	3,200,000.000	.4242		- 1,357,408	1,357,408	
Issue: 36962G3A0 - General Elec Cap COR 6.150% 8/07/37							
01/30/2009 060006871406	B	1,715,000.000	.8145		- 1,396,782	1,396,782	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
01/30/2009 060006871406	S	- 1,595,000.000	.8883		1,416,854	1,577,139	- 160,285
Issue: 36962G3P7 - Gen Elec Cap Crp 5.875% 1/14/38							
02/03/2009 060006871406	B	530,000.000	.7750		- 410,745	410,745	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/03/2009 060006871406	S	- 270,000.000	1.1638		314,223	277,106	37,117
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
02/03/2009 060006871406	S	- 480,000.000	.8773		421,104	474,625	- 53,521
Issue: 931142103 - Wal Mart Stores Inc							
02/05/2009 060006871405	B	2,775.000	48.2109	75	- 133,860	133,860	
Issue: 36962G3A0 - General Elec Cap COR 6.150% 8/07/37							
02/05/2009 060006871406	S	- 1,285,000.000	.7969		1,024,042	1,045,993	- 21,950
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
02/05/2009 060006871406	B	615,000.000	1.1266		- 692,836	692,836	
Issue: 931142103 - Wal Mart Stores Inc							
02/06/2009 060006871405	B	2,055.000	49.3378	55	- 101,445	101,445	
Issue: 47102XAF2 - Janus Capital Group 6.950% 6/15/17							
02/06/2009 060006871406	S	- 60,000.000	.5250		31,500	60,380	- 28,880
Issue: 931142103 - Wal Mart Stores Inc							
02/11/2009 060006871405	B	1,885.000	48.1003	32	- 90,701	90,701	
Issue: 25179M103 - Devon Energy Corporation							
02/12/2009 060006871405	B	2,295.000	51.0035	92	- 117,145	117,145	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25179M103 - Devon Energy Corporation							
02/13/2009 060006871405	B	850.000	51.8213	34	- 44,082	44,082	
Issue: 25179M103 - Devon Energy Corporation							
02/17/2009 060006871405	B	210.000	50.5657	8	- 10,627	10,627	
Issue: 867652307 - Sunpower Corp Class B							
02/17/2009 060006871408	B	3,201.000	27.2313	160	- 87,327	87,327	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
02/18/2009 060006871406	S	- 285,000.000	.3786		107,912	94,842	13,071
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/18/2009 060006871406	B	285,000.000	.3696		- 105,322	105,322	
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
02/20/2009 060006871406	S	- 360,000.000	.7403		266,490	337,859	- 71,369
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/20/2009 060006871406	B	150,000.000	1.1694		- 175,406	175,406	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
02/27/2009 060006871406	S	- 700,000.000	.3533		247,275	232,945	14,330
Issue: 136385101 - Canadian Natural Resources Ltd							
03/03/2009 060006871403	S	- 340.000	28.8580	14	9,798	21,633	- 11,835
Issue: 68389X105 - Oracle Corporation							
03/03/2009 060006871408	S	- 4,363.000	15.0750	131	65,641	96,993	- 31,352
Issue: 09067J109 - Biovail Corp							
03/05/2009 060006871403	B	1,942.000	10.8465	78	- 21,142	21,142	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
03/05/2009 060006871406	S	- 270,000.000	.7598		205,141	253,395	- 48,254
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
03/05/2009 060006871406	B	120,000.000	1.1739		- 140,869	140,869	
Issue: 00766T100 - Aecom Technology Corp							
03/05/2009 060006871408	B	3,877.000	20.7464	194	- 80,628	80,628	
Issue: 09067J109 - Biovail Corp							
03/06/2009 060006871403	B	1,458.000	10.7245	58	- 15,695	15,695	
Issue: 364760108 - Gap Inc							
03/10/2009 060006871409	B	1,400.000	10.5664	70	- 14,863	14,863	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
03/11/2009 060006871402	S	- 55,000.000	1.0722		58,970	58,686	284
Issue: 055451AH1 - Bhp Finance USA 6.500% 4/01/19							
03/18/2009 060006871406	B	220,000.000	.9968		- 219,294	219,294	
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
03/18/2009 060006871406	S	- 180,000.000	1.0175		183,150	178,462	4,688
Issue: 00846U101 - Agilent Technologies Inc							
03/20/2009 060006871403	B	678.000	14.4410	27	- 9,818	9,818	
Issue: 582839106 - Mead Johnson Nutrition Co							
03/25/2009 060006871403	B	159.000	26.9545	6	- 4,292	4,292	
Issue: 110122108 - Bristol-Myers Squibb Co							
03/25/2009 060006871409	B	1,700.000	21.1232	85	- 35,994	35,994	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 582839106 - Mead Johnson Nutrition Co							
03/26/2009 060006871403	B	339.000	27.3484	14	- 9,285	9,285	
Issue: 582839106 - Mead Johnson Nutrition Co							
03/27/2009 060006871403	B	247.000	27.4500	10	- 6,790	6,790	
Issue: 69351T106 - P P L Corporation							
03/30/2009 060006871403	S	- 1,350.000	27.7014	54	37,343	58,805	- 21,462
Issue: 001055102 - Aflac Inc							
03/31/2009 060006871403	S	- 761.000	19.2587	31	14,625	20,997	- 6,371
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
04/01/2009 060006871406	B	995,000.000	.3555		- 353,683	353,683	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
04/01/2009 060006871406	S	- 1,990,000.000	.3590		714,330	662,229	52,102
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
04/01/2009 060006871406	B	1,005,000.000	.3521		- 353,891	353,891	
Issue: 31620R105 - Fidelity National Financial, Inc							
04/08/2009 060006871403	S	- 500.000	19.6903	20	9,825	8,831	994
Issue: 912803AV5 - U S Treas Bd Strip 2/15/21							
04/13/2009 060006871402	S	- 8,100.000	.6361		5,152	4,428	724
Issue: 912803AV5 - U S Treas Bd Strip 2/15/21							
04/13/2009 060006871402	S	- 151,900.000	.6361		96,619	83,045	13,574
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/14/2009 060006871406	S	- 45,000.000	1.1494		51,722	52,235	- 513

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 822582AD4 - Shell Intl Fin 6.375% 12/15/38							
04/14/2009 060006871406	B	60,000.000	1.0792		- 64,752	64,752	
Issue: 00846U101 - Agilent Technologies Inc							
04/17/2009 060006871403	B	300.000	16.7946	12	- 5,050	5,050	
Issue: 857477103 - State Str Corp							
04/17/2009 060006871408	S	- 966.000	35.0004	30	33,781	74,810	- 41,029
Issue: 857477103 - State Str Corp							
04/21/2009 060006871408	S	- 2,784.000	35.0948	86	97,618	215,601	- 117,983
Issue: 98385X106 - X T O Energy Inc							
04/22/2009 060006871403	S	- 584.000	33.2170	24	19,375	27,092	- 7,717
Issue: G9144P105 - Tyco Electronics Ltd							
04/22/2009 060006871409	S	- 600.000	16.1638	30	9,668	13,321	- 3,653
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/28/2009 060006871406	S	- 180,000.000	1.1213		201,832	207,595	- 5,763
Issue: 14040EHG0 - Capital One Bk 6.500% 6/13/13							
04/29/2009 060006871402	S	- 12,000.000	.9182		11,019	12,452	- 1,433
Issue: 189754104 - Coach Inc							
04/29/2009 060006871404	S	- 5,330.000	23.7834	110	126,656	90,689	35,967
Issue: 17313YAA9 - Citigroup Inc 0.19813% 5/05/11							
04/30/2009 060006871402	B	175,000.000	1.0000		- 175,000	175,000	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
04/30/2009 060006871406	B	4,700,000.000	.3067		- 1,441,678	1,441,678	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 09067J109 - Biovail Corp							
05/06/2009 060006871403	B	870.000	9.7062	35	- 8,479	8,479	
Issue: 285512109 - Electronic Arts Inc							
05/06/2009 060006871405	B	3,120.000	20.8347	62	- 65,067	65,067	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/07/2009 060006871406	B	805,000.000	.2715		- 218,541	218,541	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/07/2009 060006871406	S	- 795,000.000	.2772		220,382	287,700	- 67,318
Issue: 01741R102 - Allegheny Technologies Inc							
05/08/2009 060006871403	S	- 243.000	38.6025	10	9,370	16,026	- 6,655
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
05/08/2009 060006871406	B	435,000.000	.7125		- 309,938	309,938	
Issue: 74251VAB8 - Principal Finl 7.875% 5/15/14							
05/18/2009 060006871402	B	15,000.000	1.0000		- 15,000	15,000	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/18/2009 060006871406	S	- 110,000.000	.8857		97,432	97,495	- 64
Issue: 126650100 - C V S/Caremark Corp							
05/20/2009 060006871408	S	- 14,824.000	30.0856	753	445,236	502,461	- 57,225
Issue: 969457BG4 - Williams Co 7.875% 9/01/21							
05/27/2009 060006871402	B	7,000.000	.9750		- 6,825	6,825	
Issue: 969457BG4 - Williams Co 7.875% 9/01/21							
05/27/2009 060006871402	B	7,000.000	.9750		- 6,825	6,825	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3128X8B92 - F H L M C M T N 0.38938% 5/04/11							
06/01/2009 060006871402	S	- 120,000.000	1.0011		120,128	120,000	128
Issue: 744320102 - Prudential Financial Inc							
06/02/2009 060006871403	B	2,100.000	41.0095	84	- 86,204	86,204	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
06/02/2009 060006871406	S	- 1,300,000.000	.2721		353,743	447,606	- 93,863
Issue: 774341101 - Rockwell Collins Inc							
06/03/2009 060006871403	B	800.000	45.5700	32	- 36,488	36,488	
Issue: 744320102 - Prudential Financial Inc							
06/03/2009 060006871403	B	3,143.000	40.6269	126	- 127,816	127,816	
Issue: 277432100 - Eastman Chem Co							
06/08/2009 060006871403	S	- 214.000	41.3427	9	8,839	12,501	- 3,663
Issue: 01741R102 - Allegheny Technologies Inc							
06/08/2009 060006871403	S	- 224.000	39.7682	9	8,899	14,773	- 5,874
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/09/2009 060006871406	B	120,000.000	.8145		- 97,739	97,739	
Issue: 912828HP8 - U S Treasury Nt 2.125% 1/31/10							
06/11/2009 060006871402	S	- 100,000.000	1.0105		101,054	100,707	347
Issue: 912828FB1 - U S Treasury I P 2.375% 4/15/11							
06/12/2009 060006871402	S	- 225,309.000	1.0379		233,845	222,176	11,669
Issue: 774341101 - Rockwell Collins Inc							
06/12/2009 060006871403	B	299.000	45.0379	12	- 13,478	13,478	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
06/15/2009 060006871402	S	- 2,961.280	1.0679		3,162	3,272	- 109
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
06/15/2009 060006871402	S	- 7,107.060	1.0679		7,590	7,852	- 263
Issue: 912828JZ4 - U S Treasury Nt 1.750% 1/31/14							
06/15/2009 060006871402	B	195,000.000	.9635		- 187,879	187,879	
Issue: 774341101 - Rockwell Collins Inc							
06/15/2009 060006871403	B	896.000	44.2192	36	- 39,656	39,656	
Issue: 774341101 - Rockwell Collins Inc							
06/17/2009 060006871403	B	88.000	43.7706	4	- 3,855	3,855	
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
06/17/2009 060006871406	S	- 145,000.000	1.0465		151,745	145,663	6,082
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/17/2009 060006871406	B	140,000.000	.8377		- 117,272	117,272	
Issue: 871503108 - Symantec Corp							
06/18/2009 060006871405	B	5,170.000	15.7980	140	- 81,815	81,815	
Issue: 949746NX5 - Wells Fargo Co 5.625% 12/11/17							
06/22/2009 060006871402	B	25,000.000	.9745		- 24,362	24,362	
Issue: 0045614 - Antofagasta Plc							
06/22/2009 060006871403	B	786.000	9.4822	11	- 7,502	7,502	
Issue: 589331AQ0 - Merck & Co Inc 5.850% 6/30/39							
06/22/2009 060006871406	B	85,000.000	.9980		- 84,832	84,832	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/22/2009 060006871406	S	- 80,000.000	.8495		67,959	67,020	939
Issue: H89128104 - Tyco International Ltd							
06/23/2009 060006871409	S	- 800.000	25.7349	41	20,547	28,311	- 7,764
Issue: H89128104 - Tyco International Ltd							
06/25/2009 060006871409	S	- 1,300.000	26.4257	66	34,288	46,006	- 11,718
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/30/2009 060006871406	S	- 245,000.000	.8656		212,069	207,150	4,918
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
07/02/2009 060006871402	B	7,237.890	1.0600		- 7,672	7,672	
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
07/07/2009 060006871402	B	6,883.210	1.0593		- 7,291	7,291	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
07/10/2009 060006871406	S	- 230,000.000	.7556		173,790	163,875	9,915
Issue: 172967CC3 - Citigroup Inc 6.000% 10/31/33							
07/10/2009 060006871406	B	240,000.000	.7463		- 179,110	179,110	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/15/2009 060006871406	B	410,000.000	.8835		- 362,219	362,219	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/15/2009 060006871406	S	- 290,000.000	.8455		245,186	248,062	- 2,876
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
07/20/2009 060006871406	B	85,000.000	.9797		- 83,275	83,275	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/20/2009 060006871406	S	- 65,000.000	.8357		54,323	55,249	- 926
Issue: 278642103 - E Bay Inc							
07/23/2009 060006871409	S	- 2,900.000	21.3029	147	61,632	45,809	15,822
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/31/2009 060006871406	B	3,080,000.000	.2725		- 839,331	839,331	
Issue: 912803CK7 - U S Treas Bd Strip							
07/31/2009 060006871406	B	500,000.000	.3822		- 191,080	191,080	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
08/06/2009 060006871406	S	- 790,000.000	.2831		223,625	234,504	- 10,879
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
08/06/2009 060006871406	B	800,000.000	.2700		- 216,000	216,000	
Issue: 759509102 - Reliance Steel & Aluminum							
08/10/2009 060006871405	B	835.000	35.3990	23	- 29,581	29,581	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
08/12/2009 060006871406	S	- 400,000.000	.9525		381,000	380,913	87
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
08/12/2009 060006871406	S	- 205,000.000	.7646		156,745	146,063	10,683
Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34							
08/12/2009 060006871406	B	195,000.000	.7802		- 152,137	152,137	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/12/2009 060006871406	B	220,000.000	.8340		- 183,477	183,477	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/17/2009 060006871406	B	135,000.000	.9853		- 133,017	133,017	
Issue: 87612EAU0 - Target Corp 7.000% 1/15/38							
08/17/2009 060006871406	S	- 150,000.000	1.1388		170,819	154,260	16,559
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/19/2009 060006871406	S	- 95,000.000	.9909		94,139	93,634	505
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
08/19/2009 060006871406	B	615,000.000	.9775		- 601,132	601,132	
Issue: 031162AY6 - Amgen Inc 6.900% 6/01/38							
08/19/2009 060006871406	B	100,000.000	1.1808		- 118,076	118,076	
Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34							
08/19/2009 060006871406	S	- 740,000.000	.7760		574,262	610,438	- 36,176
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
08/21/2009 060006871406	S	- 240,000.000	.9884		237,218	234,654	2,565
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
08/21/2009 060006871406	B	320,000.000	.7436		- 237,942	237,942	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
08/25/2009 060006871406	S	- 460,000.000	1.0138		466,353	449,753	16,599
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
08/25/2009 060006871406	S	- 895,000.000	.3042		272,250	265,673	6,577
Issue: 912803DA8 - U S Treas Bd Strip							
08/25/2009 060006871406	B	900,000.000	.3001		- 270,090	270,090	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34							
08/25/2009 060006871406	B	580,000.000	.7858		- 455,758	455,758	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/28/2009 060006871406	S	- 220,000.000	.9963		219,175	221,141	- 1,966
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
08/28/2009 060006871406	B	895,000.000	.2806		- 251,092	251,092	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
08/28/2009 060006871406	B	315,000.000	1.0312		- 324,822	324,822	
Issue: 912833XP0 - U S Treas Stripped 8/15/29							
08/28/2009 060006871406	S	- 900,000.000	.4159		374,337	331,641	42,696
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
08/31/2009 060006871404	B	3,470.000	47.0242	174	- 163,347	163,347	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
08/31/2009 060006871406	B	1,055,000.000	.2855		- 301,224	301,224	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
08/31/2009 060006871406	S	- 315,000.000	1.0367		326,570	324,822	1,748
Issue: 912803CG6 - U S Treas Bd Strip 8/15/29							
08/31/2009 060006871406	S	- 4,565,000.000	.4213		1,923,189	1,894,645	28,543
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
08/31/2009 060006871406	B	350,000.000	.9069		- 317,405	317,405	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
08/31/2009 060006871406	B	4,545,000.000	.2865		- 1,302,052	1,302,052	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
09/01/2009 060006871404	B	6,230.000	47.1822	312	- 294,257	294,257	
Issue: 037604105 - Apollo Group Inc Cl A							
09/01/2009 060006871408	S	- 4,142.000	63.7398	214	263,796	261,440	2,356
Issue: 418056107 - Hasbro Inc							
09/03/2009 060006871403	B	14.000	27.7473	1	- 389	389	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/03/2009 060006871406	B	40,000.000	1.0164		- 40,656	40,656	
Issue: 500255AQ7 - Kohls Corp 6.875% 12/15/37							
09/03/2009 060006871406	S	- 50,000.000	1.0961		54,803	50,004	4,799
Issue: 74251V102 - Principal Financial Group Inc							
09/04/2009 060006871403	S	- 2,043.000	26.0154	83	53,066	39,304	13,762
Issue: 74251V102 - Principal Financial Group Inc							
09/08/2009 060006871403	S	- 108.000	26.3371	4	2,840	2,078	762
Issue: 05947UVK1 - Bank Amer Coml Mtg 4.128% 7/10/42							
09/21/2009 060006871402	S	- 21,217.500	.9982		21,179	21,324	- 145
Issue: 903914109 - Ultra Petroleum Corp							
09/22/2009 060006871405	B	650.000	52.8510	18	- 34,371	34,371	
Issue: 46625YXM0 - Jp Morgan Chase 5.198% 12/15/44							
09/23/2009 060006871402	S	- 40,000.000	1.0006		40,025	40,200	- 175
Issue: 681919106 - Omnicom Group Inc							
09/23/2009 060006871408	B	5,823.000	37.8286	291	- 220,567	220,567	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 770323103 - Robert Half Intl Inc							
09/24/2009 060006871405	B	645.000	25.8631	14	- 16,696	16,696	
Issue: 25179M103 - Devon Energy Corporation							
09/25/2009 060006871405	S	- 1,380.000	67.1216	40	92,588	98,660	- 6,072
Issue: 25179M103 - Devon Energy Corporation							
09/28/2009 060006871405	S	- 1,325.000	67.3030	38	89,138	94,728	- 5,589
Issue: 912828LK4 - U S Treasury Nt 2.375% 8/31/14							
09/30/2009 060006871402	B	9,000.000	1.0038		- 9,034	9,034	
Issue: 912833XS4 - U S Treasury Sec 5/15/29							
09/30/2009 060006871406	S	- 3,900,000.000	.4309		1,680,315	1,455,168	225,147
Issue: 247361702 - Delta Air Lines Inc							
10/02/2009 060006871408	B	9,386.000	8.3315	375	- 78,575	78,575	
Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36							
10/05/2009 060006871406	S	- 65,000.000	1.0555		68,607	64,160	4,447
Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39							
10/05/2009 060006871406	B	65,000.000	1.0013		- 65,082	65,082	
Issue: 03523TAF5 - Anheuser Busch 8.000% 11/15/39							
10/07/2009 060006871406	B	130,000.000	1.2819		- 166,642	166,642	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
10/07/2009 060006871406	B	110,000.000	1.1378		- 125,153	125,153	
Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34							
10/07/2009 060006871406	S	- 140,000.000	.8900		124,600	110,011	14,589

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03523TAC2 - Anheuser Busch 8.200% 1/15/39							
10/07/2009 060006871406	S	- 130,000.000	1.3098		170,274	129,667	40,607
Issue: 784774101 - Stec Inc							
10/07/2009 060006871408	B	4,567.000	28.0959	137	- 128,451	128,451	
Issue: 493267108 - Keycorp New							
10/12/2009 060006871403	B	278.000	6.2999	11	- 1,762	1,762	
Issue: 790849103 - ST Jude Med Inc							
10/12/2009 060006871403	B	900.000	33.4466	36	- 30,138	30,138	
Issue: 06849UAA3 - Barrick Australi 5.950% 10/15/39							
10/13/2009 060006871406	B	100,000.000	.9850		- 98,501	98,501	
Issue: 06849RAC6 - Barrick Na Fin 7.500% 9/15/38							
10/13/2009 060006871406	S	- 85,000.000	1.1954		101,610	84,697	16,913
Issue: 031162AW0 - Amgen Inc 6.375% 6/01/37							
10/15/2009 060006871406	B	180,000.000	1.1169		- 201,035	201,035	
Issue: 031162BA7 - Amgen Inc 6.400% 2/01/39							
10/15/2009 060006871406	S	- 180,000.000	1.1265		202,765	182,819	19,945
Issue: 857477103 - State Str Corp							
10/20/2009 060006871403	B	1,600.000	48.4918	64	- 77,651	77,651	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/20/2009 060006871406	S	- 145,000.000	1.0175		147,538	147,610	- 72
Issue: 589331AQ0 - Merck & Co Inc 5.850% 6/30/39							
10/20/2009 060006871406	B	155,000.000	1.1063		- 171,473	171,473	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 857477103 - State Str Corp							
10/21/2009 060006871403	B	1,000.000	48.4483	40	- 48,488	48,488	
Issue: 201615CY5 - Commercial Cr Group 7.875% 2/01/25							
10/21/2009 060006871406	B	385,000.000	1.0602		- 408,177	408,177	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/21/2009 060006871406	B	230,000.000	1.0059		- 231,366	231,366	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/21/2009 060006871406	S	- 220,000.000	1.0056		221,238	222,831	- 1,593
Issue: 03523TAF5 - Anheuser Busch 8.000% 11/15/39							
10/21/2009 060006871406	S	- 130,000.000	1.2289		159,757	166,642	- 6,885
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
10/21/2009 060006871406	S	- 330,000.000	.9090		299,963	309,704	- 9,741
Issue: 58013MEC4 - McDonalds Corp 6.300% 10/15/37							
10/21/2009 060006871406	S	- 290,000.000	1.1378		329,959	289,304	40,655
Issue: 58013MEF7 - McDonalds Corp 6.300% 3/01/38							
10/21/2009 060006871406	B	290,000.000	1.1353		- 329,246	329,246	
Issue: 03523TAC2 - Anheuser Busch 8.200% 1/15/39							
10/21/2009 060006871406	B	130,000.000	1.2532		- 162,910	162,910	
Issue: G6852T105 - Partnerre Ltd							
10/22/2009 060006871403	S	- 27.000	79.1848	1	2,137	1,801	336
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/28/2009 060006871406	S	- 170,000.000	.9967		169,442	170,826	- 1,384

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 30251BAB4 - Fmr L P 6.450% 11/15/39							
10/28/2009 060006871406	B	215,000.000	.9977		- 214,510	214,510	
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
10/28/2009 060006871406	S	- 300,000.000	1.3078		392,334	311,586	80,748
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
10/28/2009 060006871406	B	295,000.000	1.3321		- 392,970	392,970	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/29/2009 060006871406	B	170,000.000	.9853		- 167,503	167,503	
Issue: 58013MEF7 - McDonalds Corp 6.300% 3/01/38							
10/29/2009 060006871406	S	- 180,000.000	1.1158		200,842	204,359	- 3,517
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
10/30/2009 060006871406	S	- 125,000.000	1.0186		127,319	126,729	591
Issue: 912803DA8 - U S Treas Bd Strip							
10/30/2009 060006871406	B	5,000,000.000	.3047		- 1,523,250	1,523,250	
Issue: 912803CK7 - U S Treas Bd Strip							
10/30/2009 060006871406	B	920,000.000	.3902		- 358,993	358,993	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
11/09/2009 060006871406	B	115,000.000	.9747		- 112,089	112,089	
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
11/09/2009 060006871406	S	- 125,000.000	1.0378		129,728	125,459	4,269
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
11/10/2009 060006871406	S	- 135,000.000	.9707		131,045	132,214	- 1,169

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 575634AS9 - Mass Electric Co 5.900% 11/15/39							
11/10/2009 060006871406	B	155,000.000	.9967		- 154,482	154,482	
Issue: 67066G104 - Nvidia Corp							
11/10/2009 060006871408	S	- 8,704.000	13.1038	264	113,791	103,908	9,884
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
11/12/2009 060006871402	S	- 5,042.980	1.0788		5,441	5,335	106
Issue: 07383F5K0 - Bear Stearns Coml 4.933% 2/13/42							
11/12/2009 060006871402	S	- 50,000.000	1.0053		50,266	50,275	- 9
Issue: 696643105 - Palm Inc							
11/16/2009 060006871408	B	29,507.000	11.9781	885	- 354,323	354,323	
Issue: 67066G104 - Nvidia Corp							
11/25/2009 060006871408	S	- 35,632.000	13.0705	1,794	463,934	425,372	38,563
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/30/2009 060006871406	B	115,000.000	1.0503		- 120,781	120,781	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/30/2009 060006871406	B	25,000.000	1.0472		- 26,180	26,180	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/30/2009 060006871406	S	- 170,000.000	1.0503		178,553	176,674	1,879
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
11/30/2009 060006871406	B	205,000.000	.9939		- 203,756	203,756	
Issue: 460146CC5 - Intl Paper Co 8.700% 6/15/38							
11/30/2009 060006871406	S	- 30,000.000	1.1712		35,135	29,852	5,282

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G2554F105 - Covidien Plc							
12/02/2009 060006871403	S	- 500.000	47.5100	21	23,734	16,519	7,215
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/02/2009 060006871406	S	- 65,000.000	1.0406		67,641	67,649	- 9
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/02/2009 060006871406	S	- 70,000.000	1.0369		72,581	72,853	- 272
Issue: 984121CB7 - Xerox Corp 6.750% 12/15/39							
12/02/2009 060006871406	B	90,000.000	1.0130		- 91,171	91,171	
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
12/02/2009 060006871406	B	75,000.000	1.3123		- 98,420	98,420	
Issue: 704326107 - Paychex Inc							
12/04/2009 060006871408	B	17,988.000	32.4055	540	- 583,450	583,450	
Issue: 14043DAB7 - Capital One Cap 8.875% 5/15/40							
12/07/2009 060006871406	B	145,000.000	1.0250		- 148,625	148,625	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
12/08/2009 060006871406	B	85,000.000	1.1250		- 95,626	95,626	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/08/2009 060006871406	S	- 70,000.000	1.0220		71,542	71,799	- 257
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/09/2009 060006871406	B	40,000.000	1.0122		- 40,488	40,488	
Issue: 031162AW0 - Amgen Inc 6.375% 6/01/37							
12/09/2009 060006871406	B	135,000.000	1.1215		- 151,405	151,405	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 031162BA7 - Amgen Inc 6.400% 2/01/39							
12/09/2009 060006871406	S	- 130,000.000	1.1281		146,656	132,036	14,620
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
12/09/2009 060006871406	S	- 45,000.000	1.3319		59,936	59,614	322
Issue: 055921100 - B M C Software Inc							
12/09/2009 060006871409	S	- 400.000	38.1119	20	15,224	9,439	5,785
Issue: 172967EQ0 - Citigroup Inc 5.500% 4/11/13							
12/10/2009 060006871402	S	- 20,000.000	1.0462		20,925	20,361	564
Issue: 055921100 - B M C Software Inc							
12/10/2009 060006871409	S	- 600.000	38.1646	31	22,868	14,159	8,710
Issue: G6852T105 - Partnerre Ltd							
12/14/2009 060006871403	S	- 142.000	75.9595	6	10,780	9,474	1,307
Issue: 269246104 - E*trade Financial Corp							
12/16/2009 060006871403	B	10,629.000	1.6571	213	- 17,826	17,826	
Issue: 172967101 - Citigroup Inc							
12/16/2009 060006871409	B	39,500.000	3.1500		- 124,425	124,425	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
12/17/2009 060006871402	B	300.000	1.0276		- 308	308	
Issue: 269246104 - E*trade Financial Corp							
12/17/2009 060006871403	B	3,544.000	1.6500	71	- 5,918	5,918	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/23/2009 060006871406	B	210,000.000	.9850		- 206,850	206,850	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 742718DB2 - Procter & Gamble Co 5.800% 8/15/34							
12/23/2009 060006871406	S	- 230,000.000	1.0736		246,923	252,561	- 5,637
Issue: 380956409 - Goldcorp Inc							
12/23/2009 060006871408	B	7,988.000	39.6745	399	- 317,319	317,319	
Total For Citigroup Global Markets Inc.				**9,504**	**50,869,314**	**50,975,116**	**- 105,798**
Broker: Deutsche Bank Securities, Inc.							
Issue: G6852T105 - Partnerre Ltd							
01/06/2009 060006871403	B	400.000	72.0546	16	- 28,838	28,838	
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
01/08/2009 060006871402	B	5,000.000	1.0300		- 5,150	5,150	
Issue: 37247DAD8 - Genworth Financial 4.750% 6/15/09							
01/26/2009 060006871402	S	- 5,000.000	.9800		4,900	5,034	- 134
Issue: 001055102 - Aflac Inc							
01/30/2009 060006871403	B	22.000	22.9500	1	- 506	506	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/30/2009 060006871406	S	- 3,500,000.000	.3663		1,281,945	1,164,724	117,221
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/30/2009 060006871406	S	- 2,900,000.000	1.0771		3,123,730	2,994,613	129,118
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
02/03/2009 060006871406	B	15,000.000	1.1381		- 17,072	17,072	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20825CAP9 - Conocophillps 5.900% 5/15/38							
02/03/2009 060006871406	S	- 105,000.000	.9617		100,977	80,552	20,426
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
02/03/2009 060006871406	B	80,000.000	.9930		- 79,436	79,436	
Issue: 589331107 - Merck & Co Inc							
02/04/2009 060006871409	S	- 1,700.000	30.1550	85	51,178	57,344	- 6,165
Issue: 589331107 - Merck & Co Inc							
02/05/2009 060006871409	S	- 2,700.000	29.9934	135	80,847	91,075	- 10,228
Issue: 247916208 - Denbury Resources Inc							
02/06/2009 060006871403	S	- 3,349.000	13.7084	134	45,775	68,742	- 22,967
Issue: 247916208 - Denbury Resources Inc							
02/09/2009 060006871403	S	- 3,767.000	13.8479	151	52,014	77,322	- 25,308
Issue: 847560109 - Spectra Energy Corp							
02/09/2009 060006871403	S	- 1,351.000	15.0490	54	20,277	33,188	- 12,911
Issue: 247916208 - Denbury Resources Inc							
02/10/2009 060006871403	S	- 995.000	13.8976	40	13,788	20,423	- 6,635
Issue: 37247DAD8 - Genworth Financial 4.750% 6/15/09							
02/12/2009 060006871402	S	- 5,000.000	.9875		4,938	5,034	- 96
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
02/17/2009 060006871406	S	- 1,540,000.000	1.1475		1,767,150	1,783,144	- 15,994
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/17/2009 060006871406	B	1,500,000.000	1.1779		- 1,766,804	1,766,804	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59018YN64 - Merrill Lynch 6.875% 4/25/18							
02/20/2009 060006871406	S	- 200,000.000	.8319		166,384	197,920	- 31,536
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
02/20/2009 060006871406	B	120,000.000	.9975		- 119,700	119,700	
Issue: 912795K83 - U S Treasury Bill 3/19/09							
02/27/2009 060006871406	S	- 910,000.000	.9999		909,837	909,837	
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
03/03/2009 060006871406	B	395,000.000	.4304		- 170,013	170,013	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
03/03/2009 060006871406	S	- 340,000.000	.3624		123,213	113,145	10,068
Issue: 001055102 - Aflac Inc							
03/06/2009 060006871403	B	500.000	12.7689	20	- 6,404	6,404	
Issue: 25468PCK0 - Walt Disney Company 5.500% 3/15/19							
03/11/2009 060006871402	B	15,000.000	.9982		- 14,973	14,973	
Issue: 478160AQ7 - Johnson & Johnson 5.550% 8/15/17							
03/18/2009 060006871402	B	15,000.000	1.0931		- 16,396	16,396	
Issue: 478160AQ7 - Johnson & Johnson 5.550% 8/15/17							
03/19/2009 060006871402	B	10,000.000	1.1220		- 11,220	11,220	
Issue: 912803DA8 - U S Treas Bd Strip							
03/19/2009 060006871406	B	7,365,000.000	.3514		- 2,588,107	2,588,107	
Issue: 912803CX9 - U S Treas Bd Strip							
03/19/2009 060006871406	S	- 7,365,000.000	.3666		2,700,308	2,296,486	403,822

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88732JAR9 - Time Warner Cable 7.500% 4/01/14							
03/23/2009 060006871402	B	10,000.000	.9953		- 9,953	9,953	
Issue: 69351T106 - P P L Corporation							
03/25/2009 060006871403	S	- 4,300.000	29.1727	173	125,270	187,304	- 62,034
Issue: 913017BQ1 - United Tech Corp 6.125% 2/01/19							
03/26/2009 060006871406	S	- 315,000.000	1.0677		336,319	314,490	21,830
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
03/26/2009 060006871406	B	290,000.000	.9972		- 289,184	289,184	
Issue: 594918104 - Microsoft Corp							
04/13/2009 060006871408	B	7,371.000	19.5920	369	- 144,781	144,781	
Issue: 00846U101 - Agilent Technologies Inc							
04/16/2009 060006871403	B	2,900.000	16.5095	116	- 47,994	47,994	
Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37							
04/16/2009 060006871406	S	- 315,000.000	.9813		309,110	324,295	- 15,186
Issue: 20030NAX9 - Comcast Corp 6.400% 5/15/38							
04/16/2009 060006871406	B	315,000.000	.9140		- 287,904	287,904	
Issue: 500472AC9 - Philips Electronics 6.875% 3/11/38							
04/21/2009 060006871406	B	145,000.000	1.0011		- 145,165	145,165	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/21/2009 060006871406	S	- 90,000.000	1.1388		102,488	104,190	- 1,702
Issue: 912803CG6 - U S Treas Bd Strip 8/15/29							
04/30/2009 060006871406	B	3,600,000.000	.4160		- 1,497,564	1,497,564	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/06/2009 060006871406	B	110,000.000	1.0698		- 117,683	117,683	
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
05/06/2009 060006871406	S	- 150,000.000	.9546		143,183	149,666	- 6,483
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/08/2009 060006871406	S	- 200,000.000	1.0377		207,547	218,202	- 10,655
Issue: G2552X108 - Covidien Ltd							
05/28/2009 060006871403	B	1,747.000	34.1879	70	- 59,796	59,796	
Issue: 111320107 - Broadcom Corp Cl A							
05/28/2009 060006871404	B	6,660.000	24.5563	266	- 163,811	163,811	
Issue: G2552X108 - Covidien Ltd							
05/29/2009 060006871403	B	600.000	35.1131	24	- 21,092	21,092	
Issue: 111320107 - Broadcom Corp Cl A							
05/29/2009 060006871404	B	7,110.000	25.3086	213	- 180,157	180,157	
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
05/29/2009 060006871406	B	2,900,000.000	.3866		- 1,121,024	1,121,024	
Issue: 111320107 - Broadcom Corp Cl A							
06/01/2009 060006871404	B	3,070.000	26.4393	123	- 81,291	81,291	
Issue: 3137EABZ1 - F H L M C M T N 1.625% 4/26/11							
06/02/2009 060006871402	S	- 80,000.000	1.0109		80,873	80,278	595
Issue: 912828KU3 - U S Treasury Nt 0.875% 5/31/11							
06/02/2009 060006871402	B	75,000.000	.9987		- 74,900	74,900	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/02/2009 060006871406	B	300,000.000	.8400		- 252,012	252,012	
Issue: 337932107 - First Energy Corp							
06/03/2009 060006871403	S	- 2,300.000	40.0029	94	91,912	147,614	- 55,702
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
06/03/2009 060006871406	B	55,000.000	.9620		- 52,912	52,912	
Issue: 452151LE1 - Illinois ST Pension 4.950% 6/01/23							
06/03/2009 060006871406	S	- 50,000.000	.9529		47,643	47,237	406
Issue: 337932107 - First Energy Corp							
06/04/2009 060006871403	S	- 800.000	39.3929	33	31,482	51,344	- 19,862
Issue: G2552X108 - Covidien Ltd							
06/04/2009 060006871403	B	1,489.000	35.3843	60	- 52,747	52,747	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
06/04/2009 060006871406	B	85,000.000	.9519		- 80,909	80,909	
Issue: 452151LE1 - Illinois ST Pension 4.950% 6/01/23							
06/04/2009 060006871406	S	- 80,000.000	.9421		75,369	75,579	- 210
Issue: 337932107 - First Energy Corp							
06/05/2009 060006871403	S	- 1,300.000	39.4087	53	51,178	83,434	- 32,256
Issue: 24702RAF8 - Dell Inc 6.500% 4/15/38							
06/15/2009 060006871406	S	- 45,000.000	.9357		42,107	44,971	- 2,864
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/15/2009 060006871406	B	35,000.000	.8269		- 28,941	28,941	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 0045614 - Antofagasta Plc							
06/23/2009 060006871403	B	2,359.000	9.5505	34	- 22,676	22,676	
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
06/24/2009 060006871406	S	- 255,000.000	1.0508		267,946	254,254	13,692
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/24/2009 060006871406	B	220,000.000	.8602		- 189,234	189,234	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
06/30/2009 060006871406	B	210,000.000	.9762		- 205,000	205,000	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
06/30/2009 060006871406	S	- 210,000.000	.9580		201,184	200,313	872
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
07/02/2009 060006871402	B	21,595.030	1.0603		- 22,897	22,897	
Issue: 00846U101 - Agilent Technologies Inc							
07/02/2009 060006871403	B	500.000	19.7684	20	- 9,904	9,904	
Issue: 0045614 - Antofagasta Plc							
07/06/2009 060006871403	B	4,296.000	9.2612	60	- 40,045	40,045	
Issue: 00846U101 - Agilent Technologies Inc							
07/06/2009 060006871403	B	1,595.000	19.4451	64	- 31,079	31,079	
Issue: 00846U101 - Agilent Technologies Inc							
07/07/2009 060006871403	B	2,738.000	19.1277	110	- 52,481	52,481	
Issue: 00846U101 - Agilent Technologies Inc							
07/08/2009 060006871403	B	2,442.000	18.8230	98	- 46,063	46,063	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 651639AE6 - Newmont Mining Corp 5.875% 4/01/35							
07/08/2009 060006871406	B	195,000.000	.9439		- 184,064	184,064	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/08/2009 060006871406	S	- 155,000.000	.8870		137,490	132,182	5,308
Issue: 00846U101 - Agilent Technologies Inc							
07/09/2009 060006871403	B	997.000	18.8976	40	- 18,881	18,881	
Issue: 00846U101 - Agilent Technologies Inc							
07/10/2009 060006871403	B	332.000	18.8642	13	- 6,276	6,276	
Issue: 29078EAB1 - Embarq Corp 7.082% 6/01/16							
07/15/2009 060006871402	S	- 20,000.000	.9954		19,908	20,304	- 396
Issue: 02209SAD5 - Altria Group Inc 9.700% 11/10/18							
07/16/2009 060006871402	B	5,000.000	1.1618		- 5,809	5,809	
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
07/17/2009 060006871406	B	160,000.000	1.0537		- 168,587	168,587	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/17/2009 060006871406	S	- 145,000.000	.8345		121,007	123,248	- 2,241
Issue: 644239AY1 - New Eng Tel & Tel 7.875% 11/15/29							
07/21/2009 060006871406	B	130,000.000	1.0775		- 140,069	140,069	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/21/2009 060006871406	S	- 100,000.000	.8409		84,094	85,144	- 1,050
Issue: 718172109 - Philip Morris Intl							
07/27/2009 060006871409	S	- 1,000.000	46.6080	51	46,557	49,450	- 2,893

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
07/31/2009 060006871406	B	700,000.000	.2884		- 201,852	201,852	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
08/12/2009 060006871406	B	125,000.000	.9508		- 118,848	118,848	
Issue: 35177PAT4 - France Telecom 5.375% 7/08/19							
08/12/2009 060006871406	S	- 125,000.000	1.0422		130,280	124,360	5,920
Issue: 05947UB49 - Banc Amer Coml Mtg 4.161% 12/10/42							
08/17/2009 060006871402	S	- 41,202.960	1.0006		41,229	41,410	- 182
Issue: 46625YSE4 - J P Morgan Chase Com 4.851% 8/15/42							
08/17/2009 060006871402	S	- 40,000.000	1.0041		40,163	40,199	- 36
Issue: 46625YTY9 - Jp Morgan Chase Co 4.790% 10/15/42							
08/17/2009 060006871402	S	- 31,008.110	1.0050		31,163	31,162	1
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/20/2009 060006871406	B	100,000.000	.9934		- 99,344	99,344	
Issue: 111021AE1 - British Tel P L C 9.625% 12/15/30							
08/20/2009 060006871406	S	- 135,000.000	1.2317		166,274	151,466	14,808
Issue: 3133XMQ87 - F H L B Deb 5.000% 11/17/17							
08/21/2009 060006871402	B	25,000.000	1.0686		- 26,716	26,716	
Issue: 3133XMQ87 - F H L B Deb 5.000% 11/17/17							
08/21/2009 060006871402	B	45,000.000	1.0696		- 48,131	48,131	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/21/2009 060006871406	S	- 120,000.000	.9830		117,956	118,472	- 516

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91324PAX0 - Unitedhealth Group 6.500% 6/15/37							
08/21/2009 060006871406	B	165,000.000	.9636		- 158,992	158,992	
Issue: 91324PBJ0 - United Health Grp 6.000% 2/15/18							
09/14/2009 060006871402	B	5,000.000	1.0361		- 5,181	5,181	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/15/2009 060006871406	S	- 165,000.000	1.0017		165,284	165,479	- 196
Issue: 651639AM8 - Newmont Mining 6.250% 10/01/39							
09/15/2009 060006871406	B	210,000.000	.9881		- 207,497	207,497	
Issue: 744320102 - Prudential Financial Inc							
09/16/2009 060006871409	S	- 300.000	51.3238	15	15,382	9,684	5,697
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/17/2009 060006871406	B	160,000.000	1.0128		- 162,050	162,050	
Issue: 92553PAC6 - Viacom Inc 6.750% 10/05/37							
09/17/2009 060006871406	S	- 205,000.000	1.0556		216,392	202,929	13,463
Issue: 278642103 - E Bay Inc							
09/29/2009 060006871409	S	- 400.000	23.9382	20	9,555	6,319	3,236
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/30/2009 060006871406	B	470,000.000	1.0354		- 486,634	486,634	
Issue: 278642103 - E Bay Inc							
09/30/2009 060006871409	S	- 100.000	23.9500	5	2,390	1,580	810
Issue: 00751Y106 - Advance Auto Parts Inc							
10/01/2009 060006871403	B	191.000	38.2089	8	- 7,306	7,306	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
10/06/2009 060006871406	S	- 120,000.000	1.1001		132,011	121,651	10,360
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/06/2009 060006871406	B	95,000.000	1.0322		- 98,058	98,058	
Issue: 87927VAR9 - Telecom Italia Cap 7.200% 7/18/36							
10/06/2009 060006871406	B	520,000.000	1.1121		- 578,287	578,287	
Issue: 87927VAV0 - Telecom It Cap 7.721% 6/04/38							
10/06/2009 060006871406	S	- 480,000.000	1.1835		568,090	480,976	87,113
Issue: 278642103 - E Bay Inc							
10/07/2009 060006871409	S	- 600.000	23.8797	30	14,297	9,478	4,820
Issue: 92857W209 - Vodafone Group Plc A D R							
10/09/2009 060006871409	B	2,700.000	21.1908	27	- 57,242	57,242	
Issue: 493267108 - Keycorp New							
10/12/2009 060006871403	B	5,929.000	6.3027	237	- 37,606	37,606	
Issue: 844741AY4 - Southwest Airlines 5.750% 12/15/16							
10/15/2009 060006871402	B	5,000.000	.9938		- 4,969	4,969	
Issue: 36828QPU4 - Ge Cap Coml Mtg Corp 4.863% 7/10/45							
10/15/2009 060006871402	S	- 45,000.000	1.0045		45,204	45,225	- 21
Issue: 06849UAA3 - Barrick Australi 5.950% 10/15/39							
10/15/2009 060006871406	B	55,000.000	.9741		- 53,575	53,575	
Issue: 06849RAC6 - Barrick Na Fin 7.500% 9/15/38							
10/15/2009 060006871406	S	- 50,000.000	1.1844		59,219	49,822	9,398

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 493267108 - Keycorp New							
10/16/2009 060006871403	B	8,880.000	6.3785	266	- 56,907	56,907	
Issue: 712704105 - Peoples United Financial Inc							
10/16/2009 060006871403	S	- 2,900.000	15.8124	117	45,739	50,365	- 4,626
Issue: 681919106 - Omnicom Group Inc							
10/19/2009 060006871408	B	2,384.000	38.6366	119	- 92,229	92,229	
Issue: 88031M109 - Tenaris Sa Adr							
10/19/2009 060006871408	B	9,891.000	39.6052	495	- 392,230	392,230	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/23/2009 060006871406	S	- 285,000.000	.9954		283,675	288,667	- 4,992
Issue: 969457BB5 - Williams Cos 7.500% 1/15/31							
10/23/2009 060006871406	B	430,000.000	1.0300		- 442,900	442,900	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/26/2009 060006871406	B	95,000.000	.9814		- 93,234	93,234	
Issue: 111021AE1 - British Tel P L C 9.625% 12/15/30							
10/26/2009 060006871406	S	- 120,000.000	1.2468		149,615	134,637	14,978
Issue: 842400FL2 - Southern Cal Edison 6.050% 3/15/39							
10/27/2009 060006871406	B	75,000.000	1.1123		- 83,421	83,421	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/27/2009 060006871406	S	- 75,000.000	.9864		73,980	75,598	- 1,617
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/29/2009 060006871406	B	135,000.000	.9852		- 132,996	132,996	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/29/2009 060006871406	S	- 95,000.000	.9852		93,590	95,027	- 1,437
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
10/29/2009 060006871406	S	- 180,000.000	.9760		175,675	173,297	2,378
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
10/29/2009 060006871406	B	145,000.000	.9103		- 131,998	131,998	
Issue: 00846U101 - Agilent Technologies Inc							
10/30/2009 060006871403	B	300.000	24.6976	12	- 7,421	7,421	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
11/09/2009 060006871406	S	- 85,000.000	.9788		83,194	83,246	- 52
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
11/09/2009 060006871406	B	440,000.000	.9744		- 428,732	428,732	
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
11/09/2009 060006871406	S	- 325,000.000	1.0386		337,529	326,193	11,336
Issue: 46625H100 - J P Morgan Chase & Co							
11/12/2009 060006871408	S	- 19,058.000	44.1677	975	840,774	677,024	163,749
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/16/2009 060006871406	B	95,000.000	1.0341		- 98,236	98,236	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
11/16/2009 060006871406	S	- 150,000.000	.8996		134,939	138,411	- 3,472
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/17/2009 060006871406	B	160,000.000	1.0411		- 166,575	166,575	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 224044BV8 - Cox Commun Inc 8.375% 3/01/39							
11/17/2009 060006871406	S	- 185,000.000	1.2173		225,195	184,284	40,911
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
11/30/2009 060006871406	B	3,395,000.000	.2762		- 937,563	937,563	
Issue: 912833XT2 - U S Treasury Sec 11/15/29							
11/30/2009 060006871406	S	- 2,675,000.000	.4139		1,107,236	978,462	128,775
Issue: 912833XP0 - U S Treas Stripped 8/15/29							
11/30/2009 060006871406	S	- 1,300,000.000	.4189		544,583	479,037	65,546
Issue: 912803CK7 - U S Treas Bd Strip							
11/30/2009 060006871406	B	3,910,000.000	.3953		- 1,545,740	1,545,740	
Issue: 949746101 - Wells Fargo Co							
12/01/2009 060006871409	B	1,900.000	28.0444	95	- 53,379	53,379	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/02/2009 060006871406	S	- 70,000.000	1.0406		72,844	72,853	- 9
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
12/02/2009 060006871406	B	80,000.000	1.3093		- 104,746	104,746	
Issue: 013817AK7 - Alcoa Inc 5.950% 2/01/37							
12/10/2009 060006871406	B	300,000.000	.8588		- 257,625	257,625	
Issue: 013817AP6 - Alcoa Inc 5.720% 2/23/19							
12/10/2009 060006871406	S	- 465,000.000	.9688		450,469	446,967	3,501
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
12/28/2009 060006871406	B	140,000.000	.9618		- 134,652	134,652	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 906548CF7 - Ameren Union 6.000% 4/01/18							
12/28/2009 060006871406	S	- 160,000.000	1.0533		168,526	159,517	9,010
Issue: 861012102 - Stmicroelectronics N V							
12/31/2009 060006871405	B	310.000	9.2090	8	- 2,863	2,863	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/31/2009 060006871406	S	- 1,250,000.000	.9773		1,221,631	1,230,941	- 9,311
Total For Deutsche Bank Securities, Inc.				**5,149**	**38,927,250**	**37,980,059**	**947,193**
Broker: Goldman, Sachs & Co.							
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/13/2009 060006871406	S	- 170,000.000	1.2609		214,353	211,758	2,595
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/13/2009 060006871406	S	- 140,000.000	1.2687		177,614	174,389	3,225
Issue: 031162BA7 - Amgen Inc 6.400% 2/01/39							
01/13/2009 060006871406	B	240,000.000	.9953		- 238,879	238,879	
Issue: 89837LAB1 - Princeton Univ 5.700% 3/01/39							
01/13/2009 060006871406	B	270,000.000	.9972		- 269,247	269,247	
Issue: 38141EA25 - Goldman Sachs 7.500% 2/15/19							
01/29/2009 060006871402	B	15,000.000	.9808		- 14,712	14,712	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
01/30/2009 060006871406	B	4,100,000.000	.3719		- 1,524,708	1,524,708	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 04621X108 - Assurant Inc							
02/05/2009 060006871403	B	2,407.000	25.3987	96	- 61,231	61,231	
Issue: 04621X108 - Assurant Inc							
02/05/2009 060006871405	B	2,955.000	25.9560	118	- 76,818	76,818	
Issue: 04621X108 - Assurant Inc							
02/06/2009 060006871403	B	785.000	24.9594	31	- 19,625	19,625	
Issue: 04621X108 - Assurant Inc							
02/06/2009 060006871405	B	1,295.000	25.8765	52	- 33,562	33,562	
Issue: 705010AB2 - Pearson Plc 6.250% 5/06/18							
02/09/2009 060006871406	S	- 240,000.000	.9000		216,000	239,558	- 23,558
Issue: 784117103 - S E I Investments Co							
02/10/2009 060006871405	B	4,795.000	13.8959	192	- 66,823	66,823	
Issue: 784117103 - S E I Investments Co							
02/11/2009 060006871405	B	3,735.000	13.7235	149	- 51,407	51,407	
Issue: 540424108 - Loews Corp							
02/18/2009 060006871405	B	5,640.000	21.0514	113	- 118,843	118,843	
Issue: 912795K83 - U S Treasury Bill 3/19/09							
02/18/2009 060006871406	B	910,000.000	.9998		- 909,837	909,837	
Issue: 540424108 - Loews Corp							
02/19/2009 060006871405	B	685.000	21.2501	14	- 14,570	14,570	
Issue: 263534BT5 - Dupont Ei Nemour 6.000% 7/15/18							
02/25/2009 060006871406	S	- 135,000.000	.9928		134,027	134,943	- 917

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
02/25/2009 060006871406	B	110,000.000	.9949		- 109,441	109,441	
Issue: 748356102 - Questar Corp							
03/03/2009 060006871403	S	- 678.000	26.8662	27	18,188	31,949	- 13,761
Issue: 023135106 - Amazon Com Inc							
03/03/2009 060006871404	B	5,500.000	62.2673	165	- 342,635	342,635	
Issue: 38144LAB6 - Goldman Sachs Gp 6.250% 9/01/17							
03/05/2009 060006871406	S	- 40,000.000	.8873		35,490	40,179	- 4,688
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
03/05/2009 060006871406	B	25,000.000	.9944		- 24,859	24,859	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
03/12/2009 060006871406	S	- 70,000.000	1.1558		80,905	81,327	- 422
Issue: 871829AN7 - Sysco Corporation 6.625% 3/17/39							
03/12/2009 060006871406	B	110,000.000	.9806		- 107,867	107,867	
Issue: 278642103 - E Bay Inc							
04/07/2009 060006871403	B	5,911.000	13.5927	236	- 80,583	80,583	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
04/13/2009 060006871402	B	145,000.000	1.0759		- 156,011	156,011	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/14/2009 060006871406	S	- 230,000.000	.7058		162,325	205,412	- 43,088
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/14/2009 060006871406	B	85,000.000	1.1422		- 97,086	97,086	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 62944T105 - Nvr Inc							
04/16/2009 060006871404	B	150.000	483.2459	3	- 72,490	72,490	
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
04/17/2009 060006871403	B	489.000	18.6471	20	- 9,138	9,138	
Issue: 62944T105 - Nvr Inc							
04/17/2009 060006871404	B	260.000	496.2417	5	- 129,028	129,028	
Issue: 406216101 - Halliburton Co							
04/21/2009 060006871405	S	- 3,270.000	19.9260	132	65,026	56,375	8,651
Issue: 98385X106 - X T O Energy Inc							
04/22/2009 060006871403	S	- 584.000	33.0789	24	19,294	27,092	- 7,798
Issue: 04621X108 - Assurant Inc							
04/30/2009 060006871403	B	136.000	24.0908	5	- 3,282	3,282	
Issue: 302182100 - Express Scripts Inc Cl A							
05/08/2009 060006871404	B	1,690.000	61.3518	34	- 103,718	103,718	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/11/2009 060006871406	S	- 785,000.000	1.0448		820,202	856,444	- 36,242
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/11/2009 060006871406	B	870,000.000	.8789		- 764,648	764,648	
Issue: 054937107 - B B & T Corp							
05/12/2009 060006871405	B	10,265.000	20.0000		- 205,300	205,300	
Issue: 74251V102 - Principal Financial Group Inc							
05/13/2009 060006871403	B	198.000	18.8100	8	- 3,732	3,732	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 054937107 - B B & T Corp							
05/13/2009 060006871405	B	4,570.000	20.6509	183	- 94,557	94,557	
Issue: 857477103 - State Str Corp							
05/18/2009 060006871403	B	2,300.000	39.0000		- 89,700	89,700	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
05/18/2009 060006871406	S	- 205,000.000	.9934		203,655	203,129	526
Issue: 001055AC6 - Aflac Inc 8.500% 5/15/19							
05/18/2009 060006871406	B	275,000.000	1.0000		- 275,000	275,000	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
05/19/2009 060006871406	B	200,000.000	.9898		- 197,969	197,969	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/19/2009 060006871406	S	- 110,000.000	.8808		96,886	97,495	- 609
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
05/29/2009 060006871406	S	- 1,090,000.000	.9713		1,058,663	1,041,564	17,098
Issue: 912803DA8 - U S Treas Bd Strip							
05/29/2009 060006871406	B	4,800,000.000	.2902		- 1,392,816	1,392,816	
Issue: 025816109 - American Express Co							
06/01/2009 060006871405	B	4,440.000	25.2500		- 112,110	112,110	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
06/01/2009 060006871406	S	- 120,000.000	.9559		114,713	114,806	- 94
Issue: 61747YCG8 - Morgan Stanley 7.300% 5/13/19							
06/01/2009 060006871406	B	135,000.000	1.0221		- 137,984	137,984	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74432QBG9 - Prudential Fin 7.375% 6/15/19							
06/02/2009 060006871402	B	10,000.000	.0000		- 10,000	10,000	
Issue: 74432QBF1 - Prudential Fin 6.200% 1/15/15							
06/02/2009 060006871402	B	5,000.000	.9994		- 4,997	4,997	
Issue: 744320102 - Prudential Financial Inc							
06/02/2009 060006871403	B	4,600.000	39.0000		- 179,400	179,400	
Issue: 744320102 - Prudential Financial Inc							
06/02/2009 060006871404	B	1,270.000	39.0000		- 49,530	49,530	
Issue: 744320102 - Prudential Financial Inc							
06/02/2009 060006871409	B	1,000.000	39.0000		- 39,000	39,000	
Issue: 744320102 - Prudential Financial Inc							
06/03/2009 060006871403	B	6,157.000	40.7724	246	- 251,282	251,282	
Issue: 694475AA2 - Pac Life Insur 9.250% 6/15/39							
06/16/2009 060006871406	B	285,000.000	.9995		- 284,863	284,863	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
06/16/2009 060006871406	B	60,000.000	.8813		- 52,876	52,876	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/16/2009 060006871406	S	- 45,000.000	.8431		37,941	37,795	146
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/16/2009 060006871406	S	- 200,000.000	.8362		167,242	167,977	- 735
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/23/2009 060006871406	B	40,000.000	.8559		- 34,238	34,238	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 097023AX3 - Boeing Co 6.875% 3/15/39							
06/23/2009 060006871406	S	- 40,000.000	1.1248		44,991	39,165	5,826
Issue: 68389XAE5 - Oracle Corp 6.500% 4/15/38							
06/24/2009 060006871406	S	- 105,000.000	1.1152		117,093	104,819	12,273
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
06/24/2009 060006871406	B	265,000.000	1.0095		- 267,507	267,507	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/24/2009 060006871406	B	110,000.000	.8544		- 93,981	93,981	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/24/2009 060006871406	S	- 255,000.000	.8544		217,866	214,901	2,965
Issue: 74005P104 - Praxair Inc							
07/02/2009 060006871403	B	200.000	70.0477	8	- 14,018	14,018	
Issue: 74005P104 - Praxair Inc							
07/06/2009 060006871403	B	48.000	69.7199	2	- 3,348	3,348	
Issue: 444859AV4 - Humana Inc 6.450% 6/01/16							
07/15/2009 060006871402	B	10,000.000	.8833		- 8,833	8,833	
Issue: 444859AY8 - Humana Inc 7.200% 6/15/18							
07/16/2009 060006871402	B	5,000.000	.9150		- 4,575	4,575	
Issue: 067383109 - Bard C R Inc							
07/21/2009 060006871404	S	- 3,270.000	74.5691	137	243,704	317,703	- 73,999
Issue: 067383109 - Bard C R Inc							
07/22/2009 060006871404	S	- 1,090.000	74.5011	46	81,161	105,901	- 24,740

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 067383109 - Bard C R Inc							
07/23/2009 060006871404	S	- 500.000	72.4934	21	36,226	48,578	- 12,353
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/23/2009 060006871406	S	- 125,000.000	.8322		104,023	105,835	- 1,811
Issue: 247361702 - Delta Air Lines Inc							
07/28/2009 060006871408	B	10,747.000	6.5065	430	- 70,355	70,355	
Issue: 887315BN8 - Time Warner Inc 6.625% 5/15/29							
07/29/2009 060006871406	S	- 400,000.000	.9715		388,588	381,316	7,272
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/29/2009 060006871406	B	290,000.000	.8348		- 242,105	242,105	
Issue: 608190104 - Mohawk Inds Inc							
07/30/2009 060006871405	S	- 3,190.000	48.5885	132	154,866	185,835	- 30,969
Issue: 608190104 - Mohawk Inds Inc							
07/31/2009 060006871405	S	- 810.000	51.1138	33	41,369	47,187	- 5,818
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/31/2009 060006871406	B	910,000.000	.2672		- 243,134	243,134	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/31/2009 060006871406	B	620,000.000	.2696		- 167,158	167,158	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/31/2009 060006871406	B	290,000.000	.2698		- 78,230	78,230	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
07/31/2009 060006871406	B	2,900,000.000	.3014		- 873,973	873,973	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
07/31/2009 060006871406	S	- 900,000.000	.3902		351,180	338,874	12,306
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
07/31/2009 060006871406	S	- 900,000.000	.3872		348,471	338,874	9,597
Issue: 9128337T1 - U S Treas Bd Strip 5/15/33							
07/31/2009 060006871406	B	2,400,000.000	.3428		- 822,768	822,768	
Issue: 66285WFB7 - North Tx Twy Auth 6.718% 1/01/49							
08/03/2009 060006871406	B	390,000.000	1.0000		- 390,000	390,000	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/03/2009 060006871406	S	- 360,000.000	.8492		305,705	302,862	2,842
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
08/12/2009 060006871406	B	170,000.000	.9494		- 161,400	161,400	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
08/12/2009 060006871406	B	955,000.000	.2674		- 255,396	255,396	
Issue: 912803CK7 - U S Treas Bd Strip							
08/12/2009 060006871406	S	- 925,000.000	.3678		340,224	384,729	- 44,505
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
08/14/2009 060006871406	B	2,520,000.000	.2657		- 669,539	669,539	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
08/14/2009 060006871406	S	- 2,455,000.000	.2949		724,053	728,744	- 4,691
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
08/17/2009 060006871406	B	1,025,000.000	.2689		- 275,633	275,633	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
08/17/2009 060006871406	S	- 1,000,000.000	.2982		298,240	296,841	1,399
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
08/18/2009 060006871406	B	1,480,000.000	.2701		- 399,763	399,763	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
08/18/2009 060006871406	S	- 1,445,000.000	.2995		432,749	428,935	3,814
Issue: 30231G102 - Exxon Mobil Corp							
08/24/2009 060006871404	S	- 7,040.000	71.2627	365	501,325	491,014	10,311
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
08/25/2009 060006871406	B	870,000.000	.2747		- 238,954	238,954	
Issue: 912803DA8 - U S Treas Bd Strip							
08/25/2009 060006871406	S	- 850,000.000	.3009		255,782	267,286	- 11,504
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
08/31/2009 060006871406	B	3,835,000.000	.2958		- 1,134,431	1,134,431	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/04/2009 060006871406	B	2,480,000.000	.2784		- 690,521	690,521	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
09/04/2009 060006871406	S	- 2,455,000.000	.2859		701,848	703,308	- 1,461
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
09/08/2009 060006871406	S	- 170,000.000	1.0121		172,065	173,318	- 1,253
Issue: 91911TAJ2 - Vale Overseas 5.625% 9/15/19							
09/08/2009 060006871406	B	190,000.000	.9923		- 188,541	188,541	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 887317303 - Time Warner Inc							
09/10/2009 060006871405	B	4,825.000	29.0229	193	- 140,228	140,228	
Issue: 37247D106 - Genworth Financial Inc Cl A							
09/16/2009 060006871403	B	10,971.000	12.8785	439	- 141,729	141,729	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/16/2009 060006871406	S	- 400,000.000	.9979		399,141	401,162	- 2,021
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
09/16/2009 060006871406	B	385,000.000	1.0393		- 400,114	400,114	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/30/2009 060006871406	B	4,050,000.000	.2969		- 1,202,486	1,202,486	
Issue: 912803DA8 - U S Treas Bd Strip							
09/30/2009 060006871406	S	- 1,800,000.000	.3233		581,994	564,821	17,173
Issue: 912803CX9 - U S Treas Bd Strip							
09/30/2009 060006871406	B	1,795,000.000	.3399		- 610,174	610,174	
Issue: 401378AA2 - Gaurdian Life In 7.375% 9/30/39							
10/01/2009 060006871402	B	10,000.000	.9898		- 9,898	9,898	
Issue: 126650100 - C V S/Caremark Corp							
10/02/2009 060006871405	S	- 3,150.000	35.2954	66	111,115	91,893	19,222
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/08/2009 060006871406	S	- 525,000.000	1.0456		548,933	540,946	7,987
Issue: 13063A7D0 - California ST Build 7.300% 10/01/39							
10/08/2009 060006871406	B	795,000.000	1.0082		- 801,543	801,543	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/14/2009 060006871406	B	240,000.000	1.0041		- 240,975	240,975	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
10/14/2009 060006871406	S	- 210,000.000	1.0669		224,045	204,754	19,291
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
10/14/2009 060006871406	S	- 80,000.000	1.0390		83,122	76,310	6,812
Issue: 747525103 - Qualcomm Inc							
10/20/2009 060006871408	S	- 4,158.000	41.2931	212	171,484	171,587	- 103
Issue: 00751Y106 - Advance Auto Parts Inc							
10/23/2009 060006871403	B	385.000	36.8099	15	- 14,187	14,187	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/23/2009 060006871406	S	- 330,000.000	.9934		327,834	334,246	- 6,412
Issue: 844741AW8 - Southwest Air 5.250% 10/01/14							
10/27/2009 060006871402	B	5,000.000	1.0077		- 5,038	5,038	
Issue: H0023R105 - Ace Ltd							
10/29/2009 060006871403	S	- 50.000	52.8568	2	2,641	2,521	119
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
10/30/2009 060006871406	B	2,300,000.000	.4028		- 926,440	926,440	
Issue: 448579102 - Hyatt Hotels Corp Cl A							
11/04/2009 060006871405	B	3,070.000	25.0000		- 76,750	76,750	
Issue: 571837103 - Marshall & Ilsley Corp New							
11/09/2009 060006871403	B	800.000	5.4098	32	- 4,360	4,360	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
11/09/2009 060006871406	B	70,000.000	.9764		- 68,348	68,348	
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
11/09/2009 060006871406	S	- 75,000.000	1.0439		78,290	75,275	3,014
Issue: 857477103 - State Str Corp							
11/18/2009 060006871403	B	300.000	42.6213	12	- 12,798	12,798	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
11/18/2009 060006871406	B	910,000.000	.2704		- 246,055	246,055	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
11/18/2009 060006871406	S	- 895,000.000	.2894		259,004	302,110	- 43,106
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/20/2009 060006871406	B	155,000.000	1.0327		- 160,062	160,062	
Issue: 097023AX3 - Boeing Co 6.875% 3/15/39							
11/20/2009 060006871406	S	- 165,000.000	1.1785		194,459	161,556	32,903
Issue: 14170T101 - Carefusion Corporation							
11/25/2009 060006871405	S	- 745.000	26.5049	30	19,716	14,568	5,148
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/30/2009 060006871406	B	40,000.000	1.0478		- 41,913	41,913	
Issue: 460146CC5 - Intl Paper Co 8.700% 6/15/38							
11/30/2009 060006871406	S	- 50,000.000	1.1661		58,307	49,754	8,553
Issue: 712704105 - Peoples United Financial Inc							
12/02/2009 060006871403	S	- 5,000.000	16.2169	202	80,882	86,836	- 5,954

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
12/04/2009 060006871406	S	- 185,000.000	1.0118		187,175	187,330	- 155
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
12/04/2009 060006871406	B	185,000.000	.9916		- 183,454	183,454	
Issue: 53071M708 - Liberty Media Starz Sr A							
12/08/2009 060006871405	B	1,360.000	49.1760	54	- 66,934	66,934	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/08/2009 060006871406	B	145,000.000	1.0181		- 147,628	147,628	
Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38							
12/08/2009 060006871406	S	- 175,000.000	1.0377		181,589	157,607	23,982
Issue: 53071M708 - Liberty Media Starz Sr A							
12/09/2009 060006871405	B	640.000	48.2875	26	- 30,930	30,930	
Issue: G6852T105 - Partnerre Ltd							
12/11/2009 060006871403	S	- 863.000	75.9486	36	65,507	57,575	7,932
Issue: G6852T105 - Partnerre Ltd							
12/15/2009 060006871403	S	- 1,080.000	75.1388	45	81,105	72,052	9,052
Issue: 949746101 - Wells Fargo Co							
12/15/2009 060006871405	B	4,110.000	25.0000		- 102,750	102,750	
Issue: 48125BAA2 - Jpm Cap Xxvii 7.000% 11/01/39							
12/15/2009 060006871406	S	- 80,000.000	1.0304		82,430	80,471	1,958
Issue: 48123QAA1 - Jpm Cap Xxii 6.450% 2/02/37							
12/15/2009 060006871406	B	95,000.000	.9209		- 87,486	87,486	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 949746101 - Wells Fargo Co							
12/15/2009 060006871409	B	4,600.000	25.0000		- 115,000	115,000	
Issue: G6852T105 - Partnerre Ltd							
12/16/2009 060006871403	S	- 568.000	74.5739	24	42,334	37,894	4,440
Issue: 861012102 - Stmicroelectronics N V							
12/23/2009 060006871405	B	18,605.000	9.0432	744	- 168,993	168,993	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/31/2009 060006871406	B	7,150,000.000	.2430		- 1,737,164	1,737,164	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
12/31/2009 060006871406	B	2,300,000.000	.2599		- 597,655	597,655	
Issue: 912803CK7 - U S Treas Bd Strip							
12/31/2009 060006871406	B	900,000.000	.3644		- 327,987	327,987	
Total For Goldman, Sachs & Co.				**5,159**	**38,044,804**	**38,179,129**	**- 134,335**
Broker: Morgan Stanley & Co., Incorpor							
Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37							
01/05/2009 060006871406	B	295,000.000	1.0760		- 317,405	317,405	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/05/2009 060006871406	S	- 175,000.000	1.2838		224,656	218,001	6,655
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/06/2009 060006871406	S	- 160,000.000	1.2473		199,575	199,301	274

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 406216AW1 - Halliburton Co 6.700% 9/15/38							
01/06/2009 060006871406	B	250,000.000	1.0435		- 260,873	260,873	
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
01/08/2009 060006871402	B	5,000.000	1.0300		- 5,150	5,150	
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
01/13/2009 060006871402	B	5,000.000	1.0363		- 5,181	5,181	
Issue: 94980VAG3 - Wells Fagro Bank Na 5.950% 8/26/36							
01/16/2009 060006871406	B	350,000.000	.9974		- 349,083	349,083	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/16/2009 060006871406	S	- 205,000.000	1.2725		260,863	255,355	5,508
Issue: 001055102 - Aflac Inc							
01/22/2009 060006871403	B	2,700.000	23.7011	108	- 64,101	64,101	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/27/2009 060006871406	S	- 405,000.000	1.1050		447,509	415,248	32,262
Issue: 29365TAA2 - Entergy Texas Inc 7.125% 2/01/19							
01/27/2009 060006871406	B	525,000.000	.9925		- 521,084	521,084	
Issue: 38141GDK7 - Goldman Sachs Group 4.750% 7/15/13							
01/29/2009 060006871402	B	15,000.000	.9456		- 14,184	14,184	
Issue: 22541LAH6 - Credit Suisse Fb 5.500% 8/15/13							
01/29/2009 060006871402	B	10,000.000	.9976		- 9,976	9,976	
Issue: 6174466Q7 - Morgan Stanley 6.625% 4/01/18							
01/29/2009 060006871402	B	35,000.000	.9170		- 32,094	32,094	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G491BT108 - Invesco Ltd							
01/30/2009 060006871403	B	1,784.000	11.8344	71	- 21,184	21,184	
Issue: 617446HR3 - Morgan Stanley 5.300% 3/01/13							
02/03/2009 060006871402	B	35,000.000	.9473		- 33,157	33,157	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
02/03/2009 060006871406	B	95,000.000	1.0738		- 102,006	102,006	
Issue: 03523TAB4 - Anheuser Busch Inbev 7.750% 1/15/19							
02/03/2009 060006871406	S	- 115,000.000	1.0202		117,317	114,911	2,406
Issue: 36962G3A0 - General Elec Cap COR 6.150% 8/07/37							
02/05/2009 060006871406	B	810,000.000	.7991		- 647,247	647,247	
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
02/05/2009 060006871406	S	- 750,000.000	.8737		655,305	741,602	- 86,297
Issue: 12673P105 - Ca Inc							
02/06/2009 060006871409	S	- 1,700.000	18.3686	85	31,141	40,417	- 9,276
Issue: 12673P105 - Ca Inc							
02/09/2009 060006871409	S	- 700.000	18.5688	35	12,963	16,642	- 3,679
Issue: 582839106 - Mead Johnson Nutrition Co							
02/10/2009 060006871403	B	2,400.000	24.0000		- 57,600	57,600	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
02/11/2009 060006871406	S	- 190,000.000	1.0865		206,439	206,120	319
Issue: 565849AH9 - Marathon Oil Corp 7.500% 2/15/19							
02/11/2009 060006871406	B	225,000.000	.9930		- 223,416	223,416	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 947075AE7 - Weatherford Intl 7.000% 3/15/38							
02/17/2009 060006871406	S	- 65,000.000	.7517		48,860	64,776	- 15,916
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/17/2009 060006871406	B	25,000.000	1.1850		- 29,625	29,625	
Issue: 947075AE7 - Weatherford Intl 7.000% 3/15/38							
02/18/2009 060006871406	S	- 150,000.000	.7455		111,821	149,483	- 37,662
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/18/2009 060006871406	B	55,000.000	1.1742		- 64,582	64,582	
Issue: 582839106 - Mead Johnson Nutrition Co							
02/20/2009 060006871403	S	- 1,700.000	29.2731	68	49,696	40,800	8,896
Issue: 24702R101 - Dell Inc							
02/20/2009 060006871404	B	46,480.000	8.1037	1,394	- 378,054	378,054	
Issue: G2552X108 - Covidien Ltd							
02/27/2009 060006871403	B	3,324.000	31.9141	133	- 106,215	106,215	
Issue: 748356102 - Questar Corp							
03/03/2009 060006871403	S	- 5,083.000	26.3872	204	133,922	239,525	- 105,603
Issue: 00206RAD4 - Att Inc 6.500% 9/01/37							
03/04/2009 060006871406	B	505,000.000	.9198		- 464,489	464,489	
Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39							
03/04/2009 060006871406	S	- 485,000.000	.9362		454,067	476,996	- 22,930
Issue: 713448BG2 - Pepsico Inc 4.650% 2/15/13							
03/12/2009 060006871402	B	3,000.000	1.0556		- 3,167	3,167	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 713448BG2 - Pepsico Inc 4.650% 2/15/13							
03/12/2009 060006871402	B	8,000.000	1.0557		- 8,445	8,445	
Issue: 10138MAH8 - Pepsi Bottling Group 6.950% 3/15/14							
03/13/2009 060006871402	B	10,000.000	1.1300		- 11,300	11,300	
Issue: 10138MAH8 - Pepsi Bottling Group 6.950% 3/15/14							
03/16/2009 060006871402	B	10,000.000	1.1286		- 11,286	11,286	
Issue: 013817101 - Alcoa Inc							
03/18/2009 060006871409	B	17,900.000	5.2500		- 93,975	93,975	
Issue: 02635PSP9 - American Gen Fin 4.625% 5/15/09							
03/27/2009 060006871402	S	- 11,000.000	.9300		10,230	11,136	- 906
Issue: 364760108 - Gap Inc							
03/27/2009 060006871404	S	- 24,460.000	13.0496	491	318,702	505,277	- 186,574
Issue: 364760108 - Gap Inc							
03/30/2009 060006871404	S	- 5,570.000	12.9630	112	72,092	115,061	- 42,969
Issue: 02635PSP9 - American Gen Fin 4.625% 5/15/09							
03/31/2009 060006871402	S	- 14,000.000	.9375		13,125	14,174	- 1,049
Issue: 364760108 - Gap Inc							
03/31/2009 060006871404	S	- 2,700.000	13.0789	54	35,259	55,775	- 20,516
Issue: 055451AH1 - Bhp Finance USA 6.500% 4/01/19							
03/31/2009 060006871406	S	- 140,000.000	1.0076		141,057	139,551	1,506
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
03/31/2009 060006871406	B	120,000.000	1.0038		- 120,450	120,450	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 582839106 - Mead Johnson Nutrition Co							
04/06/2009 060006871403	B	504.000	27.2300	20	- 13,744	13,744	
Issue: 582839106 - Mead Johnson Nutrition Co							
04/07/2009 060006871403	B	282.000	27.4159	11	- 7,743	7,743	
Issue: 582839106 - Mead Johnson Nutrition Co							
04/09/2009 060006871403	B	2,318.000	26.6544	93	- 61,878	61,878	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/14/2009 060006871406	S	- 245,000.000	1.1509		281,980	284,391	- 2,411
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
04/14/2009 060006871406	B	350,000.000	1.0194		- 356,801	356,801	
Issue: 037604105 - Apollo Group Inc Cl A							
04/14/2009 060006871408	B	1,229.000	61.2556	61	- 75,345	75,345	
Issue: 250847EB2 - Detroit Edison Co 6.625% 6/01/36							
04/15/2009 060006871406	B	215,000.000	.9797		- 210,636	210,636	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/15/2009 060006871406	S	- 130,000.000	1.1400		148,200	150,901	- 2,701
Issue: 582839106 - Mead Johnson Nutrition Co							
04/17/2009 060006871403	B	1,668.000	26.5445	67	- 44,343	44,343	
Issue: 646139W35 - New Jersey ST Tpk 7.414% 1/01/40							
04/20/2009 060006871406	B	205,000.000	1.0000		- 205,000	205,000	
Issue: 646139W35 - New Jersey ST Tpk 7.414% 1/01/40							
04/20/2009 060006871406	S	- 205,000.000	1.0495		215,141	205,000	10,141

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/20/2009 060006871406	B	125,000.000	1.1441		- 143,008	143,008	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/20/2009 060006871406	S	- 125,000.000	1.1382		142,280	144,610	- 2,329
Issue: 582839106 - Mead Johnson Nutrition Co							
04/22/2009 060006871403	B	708.000	26.3766	28	- 18,703	18,703	
Issue: 989701AM9 - Zions Bancorp 5.500% 11/16/15							
04/23/2009 060006871402	S	- 10,000.000	.5100		5,100	9,919	- 4,819
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/01/2009 060006871406	B	205,000.000	1.0720		- 219,766	219,766	
Issue: 822582AD4 - Shell Intl Fin 6.375% 12/15/38							
05/01/2009 060006871406	S	- 250,000.000	1.0624		265,598	250,623	14,975
Issue: 55304X104 - Mi Devs Inc Cl A							
05/06/2009 060006871403	S	- 348.000	8.1207	14	2,812	12,276	- 9,464
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/06/2009 060006871406	B	175,000.000	1.0698		- 187,223	187,223	
Issue: 737679DC1 - Potomac Elec Pwr 7.900% 12/15/38							
05/06/2009 060006871406	S	- 215,000.000	1.1729		252,171	215,000	37,171
Issue: 260543103 - Dow Chem Co							
05/06/2009 060006871409	B	4,200.000	15.0000		- 63,000	63,000	
Issue: 141665109 - Career Ed Corp							
05/07/2009 060006871403	B	324.000	18.8000	13	- 6,104	6,104	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 55304X104 - Mi Devs Inc Cl A							
05/08/2009 060006871403	S	- 1,427.000	8.8792	57	12,613	50,338	- 37,725
Issue: 292505AE4 - Encana Corp 6.625% 8/15/37							
05/08/2009 060006871406	B	150,000.000	.9236		- 138,540	138,540	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/08/2009 060006871406	S	- 100,000.000	1.0391		103,906	109,101	- 5,195
Issue: 225458DM7 - Credit Suisse First 5.014% 2/15/38							
05/11/2009 060006871402	B	55,000.000	.8745		- 48,099	48,099	
Issue: 947074AK6 - Weatherford Inc 6.800% 6/15/37							
05/12/2009 060006871406	S	- 330,000.000	.8027		264,894	343,982	- 79,088
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/12/2009 060006871406	B	180,000.000	.8917		- 160,509	160,509	
Issue: 92343VAU8 - Verizon Comm Inc 7.350% 4/01/39							
05/13/2009 060006871406	B	190,000.000	1.0099		- 191,885	191,885	
Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38							
05/13/2009 060006871406	S	- 195,000.000	.9723		189,593	190,300	- 707
Issue: 07386XAH9 - Bear Stearns Alt 5.6935% 1/25/47							
05/14/2009 060006871402	S	- 35,724.040	.4003		14,301	35,897	- 21,596
Issue: 111021AE1 - British Tel P L C 9.625% 12/15/30							
05/21/2009 060006871406	S	- 185,000.000	.9864		182,477	207,565	- 25,089
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/21/2009 060006871406	B	110,000.000	.8628		- 94,909	94,909	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/21/2009 060006871406	S	- 145,000.000	.8633		125,176	128,297	- 3,121
Issue: 020002AT8 - Allstate Corp 5.950% 4/01/36							
05/21/2009 060006871406	B	235,000.000	.8053		- 189,238	189,238	
Issue: 575767AG3 - Mass Mutual Life 8.875% 6/01/39							
05/27/2009 060006871402	B	15,000.000	.9871		- 14,807	14,807	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
05/28/2009 060006871406	B	230,000.000	.9509		- 218,716	218,716	
Issue: 369604BC6 - General Electric Co 5.250% 12/06/17							
05/28/2009 060006871406	S	- 280,000.000	.9737		272,622	277,746	- 5,124
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
06/01/2009 060006871406	B	120,000.000	.9567		- 114,806	114,806	
Issue: 617446H51 - Morgan Stanley 5.550% 4/27/17							
06/01/2009 060006871406	S	- 165,000.000	.9218		152,089	155,671	- 3,582
Issue: 842400FL2 - Southern Cal Edison 6.050% 3/15/39							
06/04/2009 060006871406	S	- 105,000.000	1.0455		109,779	104,140	5,639
Issue: 494550AW6 - Kinder Morgan En 6.950% 1/15/38							
06/04/2009 060006871406	S	- 70,000.000	.9392		65,742	69,068	- 3,326
Issue: 494550AT3 - Kinder Morgan Energy 5.800% 3/15/35							
06/04/2009 060006871406	B	80,000.000	.8104		- 64,830	64,830	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/04/2009 060006871406	B	110,000.000	.8300		- 91,300	91,300	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 316773100 - Fifth Third Bancorp							
06/04/2009 060006871408	B	690.000	6.2500		- 4,313	4,313	
Issue: 411310105 - Hansen Natural Corp							
06/08/2009 060006871404	B	10,910.000	33.1631	218	- 362,028	362,028	
Issue: 704549104 - Peabody Energy Corp							
06/09/2009 060006871403	S	- 1,835.000	35.4981	75	65,064	82,955	- 17,891
Issue: 131347304 - Calpine Corp							
06/09/2009 060006871403	S	- 844.000	11.7897	34	9,916	12,146	- 2,230
Issue: G491BT108 - Invesco Ltd							
06/10/2009 060006871403	S	- 400.000	17.9721	16	7,173	9,081	- 1,909
Issue: G491BT108 - Invesco Ltd							
06/11/2009 060006871403	S	- 246.000	18.0558	10	4,432	5,585	- 1,153
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
06/12/2009 060006871402	S	- 4,382.320	1.0683		4,682	4,842	- 160
Issue: 87927VAW8 - Telecom It Cap 6.175% 6/18/14							
06/15/2009 060006871402	B	20,000.000	1.0000		- 20,000	20,000	
Issue: 251799AA0 - Devon Energy Corp 7.950% 4/15/32							
06/25/2009 060006871406	B	245,000.000	1.2080		- 295,962	295,962	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/25/2009 060006871406	S	- 230,000.000	.8639		198,698	194,468	4,231
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
06/30/2009 060006871406	S	- 820,000.000	.9756		799,976	799,516	459

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
06/30/2009 060006871406	B	850,000.000	.9539		- 810,790	810,790	
Issue: 55304X104 - Mi Devs Inc Cl A							
07/01/2009 060006871403	S	- 305.000	8.0083	12	2,430	10,759	- 8,329
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
07/06/2009 060006871402	B	6,882.570	1.0580		- 7,282	7,282	
Issue: 55304X104 - Mi Devs Inc Cl A							
07/07/2009 060006871403	S	- 255.000	8.0028	10	2,030	8,995	- 6,965
Issue: 481165108 - Joy Global Inc							
07/09/2009 060006871404	B	1,560.000	31.8674	31	- 49,744	49,744	
Issue: 55304X104 - Mi Devs Inc Cl A							
07/10/2009 060006871403	S	- 337.000	8.3460	14	2,799	11,888	- 9,089
Issue: 55304X104 - Mi Devs Inc Cl A							
07/13/2009 060006871403	S	- 273.000	8.5845	11	2,333	9,630	- 7,298
Issue: 61747YCG8 - Morgan Stanley 7.300% 5/13/19							
07/20/2009 060006871406	S	- 135,000.000	1.1117		150,085	137,984	12,101
Issue: 6174466Q7 - Morgan Stanley 6.625% 4/01/18							
07/20/2009 060006871406	B	150,000.000	1.0599		- 158,978	158,978	
Issue: 00184AAC9 - A O L Time Warner 7.625% 4/15/31							
07/23/2009 060006871402	B	15,000.000	1.0154		- 15,231	15,231	
Issue: 268648102 - E M C Corp Mass							
07/28/2009 060006871404	S	- 5,860.000	15.2745	237	89,272	71,572	17,700

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
07/29/2009 060006871406	S	- 80,000.000	1.2173		97,380	79,954	17,426
Issue: 85771SAA4 - Statoilhyrdo Asa 5.250% 4/15/19							
07/29/2009 060006871406	S	- 565,000.000	1.0551		596,115	563,921	32,194
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
07/29/2009 060006871406	B	565,000.000	.9578		- 541,164	541,164	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
07/29/2009 060006871406	B	275,000.000	.9564		- 263,012	263,012	
Issue: 494368BC6 - Kimberly Clark 6.625% 8/01/37							
07/29/2009 060006871406	S	- 200,000.000	1.1628		232,556	196,915	35,641
Issue: 92852EAL9 - Vivendi 6.625% 4/04/18							
07/29/2009 060006871406	S	- 330,000.000	1.0261		338,616	328,928	9,689
Issue: 61166WAG6 - Monsanto Co 5.875% 4/15/38							
07/29/2009 060006871406	S	- 195,000.000	1.0355		201,913	192,134	9,779
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/29/2009 060006871406	B	95,000.000	.8366		- 79,473	79,473	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/29/2009 060006871406	B	220,000.000	.8373		- 184,216	184,216	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/29/2009 060006871406	B	200,000.000	.8342		- 166,844	166,844	
Issue: 33766JAE3 - Firstenergy Solu 6.800% 8/15/39							
08/04/2009 060006871406	B	215,000.000	.9966		- 214,258	214,258	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 86722TAB8 - Suncor Inc 6.850% 6/01/39							
08/04/2009 060006871406	S	- 245,000.000	1.0304		252,455	243,569	8,886
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/04/2009 060006871406	B	225,000.000	.8427		- 189,598	189,598	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/04/2009 060006871406	S	- 185,000.000	.8442		156,173	155,795	378
Issue: 655044105 - Noble Energy Inc							
08/10/2009 060006871405	B	975.000	60.2183	39	- 58,752	58,752	
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
08/19/2009 060006871406	S	- 100,000.000	1.2490		124,895	99,942	24,953
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/19/2009 060006871406	B	105,000.000	.9903		- 103,983	103,983	
Issue: 36962G3A0 - General Elec Cap COR 6.150% 8/07/37							
08/21/2009 060006871406	S	- 155,000.000	.8955		138,801	126,170	12,631
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
08/21/2009 060006871406	B	145,000.000	.9726		- 141,033	141,033	
Issue: 46602UAB4 - Ixis 2006 He3 A2 0.29842% 1/25/37							
08/24/2009 060006871402	S	- 43,951.300	.6503		28,582	43,951	- 15,369
Issue: 20030N101 - Comcast Corp Cl A							
08/24/2009 060006871404	B	3,250.000	15.1219	130	- 49,276	49,276	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/28/2009 060006871406	S	- 115,000.000	1.0067		115,773	115,596	176

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 695114CD8 - Pacificorp 5.750% 4/01/37							
08/28/2009 060006871406	B	130,000.000	1.0633		- 138,228	138,228	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/01/2009 060006871406	B	210,000.000	1.0072		- 211,509	211,509	
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
09/01/2009 060006871406	S	- 240,000.000	1.3080		313,908	249,269	64,639
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/09/2009 060006871406	B	45,000.000	.9869		- 44,409	44,409	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/09/2009 060006871406	S	- 135,000.000	.9872		133,270	135,392	- 2,122
Issue: 656531AJ9 - Norsk Hydro A S 7.150% 1/15/29							
09/09/2009 060006871406	B	165,000.000	1.2047		- 198,767	198,767	
Issue: 962166AW4 - Weyerhaeuser Co 6.950% 10/01/27							
09/09/2009 060006871406	S	- 100,000.000	.8165		81,645	93,801	- 12,156
Issue: 418056107 - Hasbro Inc							
09/10/2009 060006871403	B	153.000	28.4000	6	- 4,351	4,351	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/10/2009 060006871406	S	- 100,000.000	1.0098		100,984	100,291	694
Issue: 21987BAK4 - Corporacion Nacional 5.625% 9/21/35							
09/10/2009 060006871406	B	140,000.000	.9346		- 130,845	130,845	
Issue: 418056107 - Hasbro Inc							
09/11/2009 060006871403	B	818.000	28.3488	33	- 23,222	23,222	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 418056107 - Hasbro Inc							
09/11/2009 060006871403	B	95.000	28.3800	4	- 2,700	2,700	
Issue: 418056107 - Hasbro Inc							
09/14/2009 060006871403	B	239.000	28.3323	10	- 6,781	6,781	
Issue: 418056107 - Hasbro Inc							
09/15/2009 060006871403	B	102.000	28.6000	4	- 2,921	2,921	
Issue: 418056107 - Hasbro Inc							
09/16/2009 060006871403	B	272.000	28.8800	11	- 7,866	7,866	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/16/2009 060006871406	S	- 175,000.000	.9976		174,576	176,311	- 1,735
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
09/16/2009 060006871406	S	- 405,000.000	1.0157		411,344	412,305	- 961
Issue: 30161MAG8 - Exelon Generation 6.250% 10/01/39							
09/16/2009 060006871406	B	225,000.000	.9986		- 224,692	224,692	
Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19							
09/16/2009 060006871406	B	450,000.000	.9959		- 448,133	448,133	
Issue: 418056107 - Hasbro Inc							
09/21/2009 060006871403	B	255.000	28.5000	10	- 7,278	7,278	
Issue: 418056107 - Hasbro Inc							
09/22/2009 060006871403	B	339.000	28.4038	14	- 9,642	9,642	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/24/2009 060006871406	B	60,000.000	1.0166		- 60,994	60,994	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 13342BAD7 - Cameron Internat Cam 7.000% 7/15/38							
09/24/2009 060006871406	S	- 70,000.000	1.0992		76,943	69,621	7,322
Issue: 539830109 - Lockheed Martin Corp							
09/28/2009 060006871409	B	900.000	78.4933	45	- 70,689	70,689	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/29/2009 060006871406	B	330,000.000	1.0388		- 342,788	342,788	
Issue: 8935268Z9 - Trans Canada Pl 7.628% 1/15/39							
09/29/2009 060006871406	S	- 335,000.000	1.2854		430,606	332,146	98,460
Issue: 539830109 - Lockheed Martin Corp							
09/29/2009 060006871409	B	400.000	78.7173	20	- 31,507	31,507	
Issue: 539830109 - Lockheed Martin Corp							
09/30/2009 060006871409	B	900.000	78.1062	45	- 70,341	70,341	
Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36							
10/05/2009 060006871406	S	- 90,000.000	1.0528		94,748	88,837	5,910
Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39							
10/05/2009 060006871406	B	90,000.000	1.0080		- 90,720	90,720	
Issue: 92343VAU8 - Verizon Comm Inc 7.350% 4/01/39							
10/13/2009 060006871406	S	- 180,000.000	1.1966		215,388	180,379	35,009
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/13/2009 060006871406	B	90,000.000	1.0166		- 91,491	91,491	
Issue: 25179SAD2 - Devon Fing Corp U L 7.875% 9/30/31							
10/13/2009 060006871406	S	- 105,000.000	1.2367		129,858	125,236	4,621

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92344GAX4 - Verizon Global Fdg 5.850% 9/15/35							
10/13/2009 060006871406	B	210,000.000	.9999		- 209,987	209,987	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/14/2009 060006871406	S	- 50,000.000	.9997		49,984	51,022	- 1,037
Issue: 03523TAK4 - Anheuser Busch 6.375% 1/15/40							
10/14/2009 060006871406	B	65,000.000	1.0204		- 66,325	66,325	
Issue: 07383F3Z9 - Bear Stearns Coml 5.116% 2/11/41							
10/15/2009 060006871402	S	- 50,000.000	.9841		49,207	50,275	- 1,068
Issue: 36962G3P7 - Gen Elec Cap Crp 5.875% 1/14/38							
10/15/2009 060006871406	S	- 180,000.000	.9065		163,175	139,498	23,677
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
10/15/2009 060006871406	B	165,000.000	1.0210		- 168,467	168,467	
Issue: 501044BM2 - Kroger Co 6.800% 12/15/18							
10/20/2009 060006871402	S	- 10,000.000	1.1431		11,431	10,401	1,030
Issue: 571837103 - Marshall & Ilsley Corp New							
10/21/2009 060006871403	B	55,400.000	5.7500		- 318,550	318,550	
Issue: 571837103 - Marshall & Ilsley Corp New							
10/22/2009 060006871403	B	10,800.000	6.0184	432	- 65,431	65,431	
Issue: H0023R105 - Ace Ltd							
10/22/2009 060006871403	S	- 746.000	54.6698	31	40,753	37,619	3,134
Issue: 73755LAF4 - Potash Corp 6.500% 5/15/19							
10/23/2009 060006871406	S	- 315,000.000	1.1227		353,641	314,735	38,906

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
10/23/2009 060006871406	B	310,000.000	1.0130		- 314,020	314,020	
Issue: 126650BR0 - Cvs Caremark 6.125% 9/15/39							
11/05/2009 060006871406	S	- 115,000.000	.9819		112,916	115,247	- 2,330
Issue: 126650BJ8 - Cvs Caremark Corp 6.250% 6/01/27							
11/05/2009 060006871406	B	140,000.000	1.0139		- 141,950	141,950	
Issue: 233835AT4 - Daimlerchrysler N A 7.300% 1/15/12							
11/06/2009 060006871402	B	6,000.000	1.0988		- 6,593	6,593	
Issue: 493267108 - Keycorp New							
11/06/2009 060006871403	B	5,722.000	5.7072	229	- 32,885	32,885	
Issue: 36962G3A0 - General Elec Cap COR 6.150% 8/07/37							
11/16/2009 060006871406	B	155,000.000	.9747		- 151,082	151,082	
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
11/16/2009 060006871406	S	- 140,000.000	1.0700		149,804	143,792	6,012
Issue: 00751Y106 - Advance Auto Parts Inc							
11/27/2009 060006871403	B	103.000	38.8932	4	- 4,010	4,010	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/02/2009 060006871406	B	320,000.000	1.0420		- 333,450	333,450	
Issue: 494550AW6 - Kinder Morgan En 6.950% 1/15/38							
12/02/2009 060006871406	S	- 420,000.000	1.0755		451,697	414,410	37,288
Issue: 828807BX4 - Simon Ppty Group LP 5.000% 3/01/12							
12/03/2009 060006871402	S	- 20,000.000	1.0384		20,767	19,576	1,191

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/07/2009 060006871406	S	- 145,000.000	1.0157		147,277	149,065	- 1,788
Issue: 90344NAA3 - USB Cap Xiii 6.625% 12/15/39							
12/07/2009 060006871406	B	190,000.000	.9964		- 189,310	189,310	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/09/2009 060006871406	S	- 90,000.000	1.0192		91,730	92,260	- 531
Issue: 023551AM6 - Amerada Hess Corp 7.125% 3/15/33							
12/09/2009 060006871406	B	115,000.000	1.1219		- 129,020	129,020	
Issue: 656531AM2 - Norsk Hydro A S 7.250% 9/23/27							
12/10/2009 060006871406	B	240,000.000	1.2079		- 289,896	289,896	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/10/2009 060006871406	S	- 190,000.000	1.0077		191,455	194,142	- 2,687
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/11/2009 060006871406	B	130,000.000	.9994		- 129,919	129,919	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/11/2009 060006871406	S	- 270,000.000	1.0021		270,570	274,822	- 4,253
Issue: 878091BC0 - Teachers Ins Ann 6.850% 12/16/39							
12/11/2009 060006871406	B	350,000.000	.9987		- 349,556	349,556	
Issue: 927804FG4 - Virginia El Pwr 8.875% 11/15/38							
12/11/2009 060006871406	S	- 115,000.000	1.4188		163,167	120,461	42,705
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/28/2009 060006871406	B	130,000.000	.9694		- 126,019	126,019	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
12/28/2009 060006871406	S	- 150,000.000	.9515		142,718	147,300	- 4,583
Issue: 260543BY8 - Dow Chemical Co 9.400% 5/15/39							
12/29/2009 060006871406	S	- 80,000.000	1.3220		105,762	79,650	26,112
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/29/2009 060006871406	B	80,000.000	.9698		- 77,588	77,588	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
12/30/2009 060006871402	B	40,000.000	1.0028		- 40,113	40,113	
Total For Morgan Stanley & Co., Incorpor				**4,854**	**30,628,790**	**30,765,379**	**- 136,592**
GRAND TOTAL				**94,660**	**325,906,728**	**325,803,746**	**102,972**

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV Line 4(j)—Schedule of Reportable Transactions of the Group Trust

For the Year Ended December 31, 2009

(a) Identity of party involved	(b) Description of assets	(c) Purchase price	(d) Selling Price	(g) Cost of asset	(h) Current value of asset on transaction Date	(i) Net gain or (loss)
Category (ii)—single transactions in excess of 5% of Plan Assets						
US Bank	See Attached.					
Category (iii)—series of transactions in excess of 5% of Plan Assets						
US Bank	Issue: 31846V435 - First Amer Prime Obligation Fund Investment, 1181 buys	various	various	$203,061,289	$203,061,289	$ -
	Issue: 31846V435 - First Amer Prime Obligation Fund Investment, 880 sells	various	various	183,331,187	183,331,187	-

Note 1: *The threshold for reporting transactions under Department of Labor provisions is five percent of the fair value of the Group Trust assets at the beginning of the year of $449,335,318. Five percent of this amount is $22,466,766.*

Note 2: Columns '(e) Lease Rental' and '(f) Expense incurred with transaction' have been omitted, as there are no data to report in these columns. There were no category (i) or (iv) reportable transactions during the Plan year ended December 31, 2009.

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE							
Broker: Banc Of America Securities LLC							
Issue: 00209AAF3 - At & T Wireless 8.750% 3/01/31							
01/05/2009 060006871406	B	100,000.000	1.2732		- 127,324	127,324	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/05/2009 060006871406	S	- 60,000.000	1.2838		77,025	74,743	2,282
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/08/2009 060006871406	S	- 160,000.000	1.1136		178,181	162,711	15,470
Issue: 931422AE9 - Walgreen Co 5.250% 1/15/19							
01/08/2009 060006871406	B	195,000.000	.9948		- 193,980	193,980	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/09/2009 060006871406	S	- 50,000.000	1.2644		63,219	62,282	937
Issue: 338915AH4 - Fleetboston Finl 6.875% 1/15/28							
01/09/2009 060006871406	B	105,000.000	.9839		- 103,307	103,307	
Issue: 46625H100 - J P Morgan Chase & Co							
01/12/2009 060006871409	B	1,500.000	24.9613	75	- 37,517	37,517	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/13/2009 060006871406	B	165,000.000	1.1250		- 185,625	185,625	
Issue: 931422AE9 - Walgreen Co 5.250% 1/15/19							
01/13/2009 060006871406	S	- 195,000.000	1.0148		197,878	193,980	3,898
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/26/2009 060006871406	B	140,000.000	1.0964		- 153,497	153,497	
Issue: 149123BQ3 - Caterpillar Inc 7.900% 12/15/18							
01/26/2009 060006871406	S	- 160,000.000	1.1418		182,680	159,731	22,949
Issue: 060505DL5 - Bank Of America 6.500% 9/15/37							
01/30/2009 060006871406	S	- 475,000.000	.8136		386,479	438,832	- 52,353
Issue: 001957BD0 - AT&T Corp 8.000% 11/15/31							
01/30/2009 060006871406	S	- 415,000.000	1.1958		496,245	486,754	9,491
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/30/2009 060006871406	B	290,000.000	1.1369		- 329,694	329,694	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/30/2009 060006871406	B	225,000.000	1.1394		- 256,359	256,359	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/30/2009 060006871406	S	- 50,000.000	1.1369		56,844	59,019	- 2,175
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/30/2009 060006871406	S	- 385,000.000	1.1388		438,419	454,444	- 16,025
Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39							
01/30/2009 060006871406	B	575,000.000	.9998		- 574,902	574,902	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39							
01/30/2009 060006871406	B	75,000.000	1.0026		- 75,194	75,194	
Issue: 31410GZC0 - F N M A #889139 5.500% 3/01/37							
02/06/2009 060006871402	S	- 159,524.930	1.0226		163,127	158,528	4,599
Issue: 31410GNL3 - F N M A #888795 5.500% 11/01/36							
02/06/2009 060006871402	S	- 133,484.000	1.0226		136,498	132,650	3,848
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
02/09/2009 060006871406	S	- 300,000.000	1.1257		337,711	348,179	- 10,468
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
02/09/2009 060006871406	S	- 60,000.000	1.0586		63,513	63,654	- 141
Issue: 581557AX3 - McKesson Corp 7.500% 2/15/19							
02/09/2009 060006871406	B	75,000.000	.9966		- 74,744	74,744	
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
02/09/2009 060006871406	B	410,000.000	.9978		- 409,086	409,086	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
02/24/2009 060006871406	S	- 340,000.000	.3799		129,180	113,145	16,035
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/24/2009 060006871406	B	340,000.000	.3711		- 126,177	126,177	
Issue: 59018YVV0 - Merrill Lynch & Co 4.790% 8/04/10							
02/25/2009 060006871402	S	- 25,000.000	.9052		22,629	25,000	- 2,371
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/26/2009 060006871406	S	- 245,000.000	1.1483		281,329	288,386	- 7,057

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 002824AV2 - Abbott Labs 6.000% 4/01/39							
02/26/2009 060006871406	B	350,000.000	.9977		- 349,199	349,199	
Issue: 31403DWK1 - F N M A #745950 6.000% 11/01/36							
03/10/2009 060006871402	S	- 192,207.470	1.0359		199,115	198,905	210
Issue: 134429AM1 - Campbell Soup Co 6.750% 2/15/11							
03/12/2009 060006871402	B	5,000.000	1.0787		- 5,394	5,394	
Issue: 134429AM1 - Campbell Soup Co 6.750% 2/15/11							
03/12/2009 060006871402	B	10,000.000	1.0790		- 10,790	10,790	
Issue: 134429AM1 - Campbell Soup Co 6.750% 2/15/11							
03/17/2009 060006871402	B	5,000.000	1.0782		- 5,391	5,391	
Issue: 713448BG2 - Pepsico Inc 4.650% 2/15/13							
03/17/2009 060006871402	B	5,000.000	1.0561		- 5,281	5,281	
Issue: 191216AK6 - Coca Cola Co 5.350% 11/15/17							
03/18/2009 060006871402	B	15,000.000	1.0491		- 15,736	15,736	
Issue: 912795L25 - U S Treasury Bill 4/02/09							
03/18/2009 060006871406	B	515,000.000	.0000		- 514,992	514,992	
Issue: 191216AK6 - Coca Cola Co 5.350% 11/15/17							
03/19/2009 060006871402	B	5,000.000	1.0729		- 5,365	5,365	
Issue: 191216AK6 - Coca Cola Co 5.350% 11/15/17							
03/20/2009 060006871402	B	5,000.000	1.0718		- 5,359	5,359	
Issue: 742718DN6 - Procter & Gamble 4.700% 2/15/19							
03/20/2009 060006871402	B	6,000.000	1.0110		- 6,066	6,066	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3128M4J38 - F H L M C Gd G02682 7.000% 2/01/37							
03/23/2009 060006871402	S	- 89,759.090	1.0538		94,584	92,115	2,468
Issue: 59018YN64 - Merrill Lynch 6.875% 4/25/18							
03/30/2009 060006871406	S	- 460,000.000	.7700		354,209	455,216	- 101,007
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
03/30/2009 060006871406	B	255,000.000	1.0055		- 256,395	256,395	
Issue: 24702RAG6 - Dell Inc 5.625% 4/15/14							
04/01/2009 060006871402	B	15,000.000	.9992		- 14,987	14,987	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/06/2009 060006871406	B	110,000.000	1.1353		- 124,884	124,884	
Issue: 58013MEH3 - McDonalds Corp 5.700% 2/01/39							
04/06/2009 060006871406	S	- 160,000.000	.9474		151,590	159,264	- 7,674
Issue: 50064FAJ3 - Rep Of Korea 7.125% 4/16/19							
04/08/2009 060006871406	B	325,000.000	.9905		- 321,919	321,919	
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
04/08/2009 060006871406	S	- 265,000.000	.9879		261,801	264,742	- 2,941
Issue: 85771SAA4 - Statoilhyrdo Asa 5.250% 4/15/19							
04/16/2009 060006871406	B	820,000.000	.9981		- 818,434	818,434	
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
04/16/2009 060006871406	S	- 740,000.000	.9933		735,057	739,280	- 4,223
Issue: 73755LAF4 - Potash Corp 6.500% 5/15/19							
04/28/2009 060006871406	B	315,000.000	.9992		- 314,735	314,735	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
04/28/2009 060006871406	S	- 255,000.000	.9778		249,342	251,101	- 1,759
Issue: 55264TDL2 - Mbna Credit Card 0.28223% 4/15/13							
04/29/2009 060006871402	B	55,000.000	.9664		- 53,150	53,150	
Issue: 260543BY8 - Dow Chemical Co 9.400% 5/15/39							
05/07/2009 060006871406	B	320,000.000	.9956		- 318,598	318,598	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/07/2009 060006871406	S	- 185,000.000	1.0291		190,384	201,837	- 11,453
Issue: 025816BB4 - American Express 8.125% 5/20/19							
05/13/2009 060006871402	B	20,000.000	.9968		- 19,935	19,935	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
05/13/2009 060006871406	S	- 155,000.000	.9999		154,982	155,242	- 260
Issue: 025816BB4 - American Express 8.125% 5/20/19							
05/13/2009 060006871406	B	195,000.000	.9968		- 194,366	194,366	
Issue: 59022CAB9 - Merrill Lynch Co 6.220% 9/15/26							
05/18/2009 060006871406	B	270,000.000	.6848		- 184,893	184,893	
Issue: 060505DL5 - Bank Of America 6.500% 9/15/37							
05/18/2009 060006871406	S	- 210,000.000	.7363		154,629	194,010	- 39,380
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/28/2009 060006871406	B	135,000.000	.8330		- 112,451	112,451	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/29/2009 060006871406	B	120,000.000	.8403		- 100,838	100,838	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 984121BY8 - Xerox Corp 8.250% 5/15/14							
06/08/2009 060006871402	B	15,000.000	1.0133		- 15,200	15,200	
Issue: 740816AB9 - Pres Fellows 6.300% 10/01/37							
06/09/2009 060006871406	S	- 120,000.000	1.0232		122,779	121,200	1,579
Issue: 31403DDX4 - F N M A #745418 5.500% 4/01/36							
06/15/2009 060006871402	S	- 199,447.710	1.0316		205,743	194,719	11,024
Issue: 3128M54E7 - F H L M C Gd G04121 5.500% 4/01/38							
06/15/2009 060006871402	S	- 27,893.250	1.0284		28,686	27,322	1,364
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
06/18/2009 060006871406	B	350,000.000	.9416		- 329,547	329,547	
Issue: 80589MAB8 - Scana Corp 6.250% 4/01/20							
06/18/2009 060006871406	S	- 340,000.000	1.0405		353,753	338,817	14,936
Issue: 06051GDY2 - Bank Of America 7.375% 5/15/14							
06/22/2009 060006871402	B	10,000.000	1.0267		- 10,267	10,267	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
06/24/2009 060006871406	B	100,000.000	.9713		- 97,131	97,131	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/24/2009 060006871406	S	- 85,000.000	.8543		72,619	71,634	985
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
06/29/2009 060006871406	S	- 400,000.000	.9693		387,719	382,163	5,556
Issue: 35177PAT4 - France Telecom 5.375% 7/08/19							
06/29/2009 060006871406	B	425,000.000	.9949		- 422,824	422,824	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 68389XAH8 - Oracle Corp 6.125% 7/08/39							
06/30/2009 060006871406	B	260,000.000	.9933		- 258,268	258,268	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/30/2009 060006871406	S	- 235,000.000	.8625		202,688	198,695	3,992
Issue: 565849AE6 - Marathon Oil Corp 6.600% 10/01/37							
07/08/2009 060006871406	S	- 205,000.000	.9782		200,535	185,601	14,934
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/08/2009 060006871406	B	165,000.000	.8831		- 145,716	145,716	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
08/04/2009 060006871406	S	- 1,485,000.000	.2883		428,140	440,809	- 12,668
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
08/04/2009 060006871406	B	1,530,000.000	.2799		- 428,247	428,247	
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
08/05/2009 060006871402	B	15,000.000	.0000		- 15,000	15,000	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/21/2009 060006871406	B	70,000.000	.9788		- 68,513	68,513	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/21/2009 060006871406	S	- 140,000.000	.9866		138,119	138,217	- 99
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/21/2009 060006871406	S	- 60,000.000	.9788		58,725	59,236	- 511
Issue: 694475AA2 - Pac Life Insur 9.250% 6/15/39							
08/21/2009 060006871406	S	- 105,000.000	1.0226		107,373	104,950	2,423

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
08/21/2009 060006871406	B	105,000.000	.9800		- 102,900	102,900	
Issue: 94973VAH0 - Wellpoint Inc 5.950% 12/15/34							
08/21/2009 060006871406	B	190,000.000	.9403		- 178,655	178,655	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/24/2009 060006871406	B	125,000.000	.9967		- 124,585	124,585	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/24/2009 060006871406	S	- 140,000.000	.8707		121,904	116,674	5,230
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/26/2009 060006871406	S	- 250,000.000	1.0048		251,211	248,059	3,152
Issue: 234667JL8 - Dallas Cnty Tx Hosp 5.621% 8/15/44							
08/27/2009 060006871406	B	295,000.000	1.0000		- 295,000	295,000	
Issue: 912803DA8 - U S Treas Bd Strip							
08/31/2009 060006871406	B	5,700,000.000	.3098		- 1,766,031	1,766,031	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/03/2009 060006871406	B	80,000.000	1.0159		- 81,275	81,275	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/03/2009 060006871406	S	- 70,000.000	1.0159		71,116	70,511	604
Issue: 694475AA2 - Pac Life Insur 9.250% 6/15/39							
09/03/2009 060006871406	S	- 125,000.000	1.0409		130,111	124,940	5,171
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
09/03/2009 060006871406	B	125,000.000	.9840		- 123,001	123,001	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/15/2009 060006871406	S	- 100,000.000	.9951		99,508	100,291	- 783
Issue: 15135UAE9 - Cenovus Energy 6.750% 11/15/39							
09/15/2009 060006871406	B	130,000.000	.9962		- 129,506	129,506	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/21/2009 060006871406	B	115,000.000	1.0041		- 115,467	115,467	
Issue: 008916AG3 - Agrium Inc 7.125% 5/23/36							
09/21/2009 060006871406	S	- 150,000.000	1.0619		159,291	144,221	15,071
Issue: 88319QL84 - Textron Fin Corp 5.125% 11/01/10							
09/23/2009 060006871402	S	- 10,000.000	.9930		9,930	10,148	- 218
Issue: 00209TAB1 - At & T Broadband 9.455% 11/15/22							
09/23/2009 060006871402	S	- 15,000.000	1.2760		19,141	19,581	- 440
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
09/29/2009 060006871406	S	- 135,000.000	1.0273		138,686	137,435	1,251
Issue: 502413AX5 - L 3 Comms Corp 5.200% 10/15/19							
09/29/2009 060006871406	B	150,000.000	.9964		- 149,463	149,463	
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
09/30/2009 060006871406	B	135,000.000	1.0256		- 138,459	138,459	
Issue: 502413AX5 - L 3 Comms Corp 5.200% 10/15/19							
09/30/2009 060006871406	S	- 150,000.000	1.0048		150,717	149,463	1,254
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
11/05/2009 060006871406	S	- 275,000.000	1.0068		276,858	278,803	- 1,944

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 879403AU7 - Telefonos Mexico 5.500% 11/15/19							
11/05/2009 060006871406	B	300,000.000	.9973		- 299,199	299,199	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
11/09/2009 060006871406	B	235,000.000	.9788		- 230,025	230,025	
Issue: 969457BK5 - Williams Cos Inc 8.125% 3/15/12							
11/12/2009 060006871402	B	5,000.000	1.0925		- 5,463	5,463	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
11/12/2009 060006871406	S	- 125,000.000	.9730		121,621	122,420	- 799
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
11/12/2009 060006871406	S	- 95,000.000	1.0117		96,110	96,197	- 87
Issue: 755111BR1 - Raytheon Co 4.400% 2/15/20							
11/12/2009 060006871406	B	95,000.000	.9976		- 94,767	94,767	
Issue: 98956PAB8 - Zimmer Hldgs 5.750% 11/30/39							
11/12/2009 060006871406	B	140,000.000	.9983		- 139,756	139,756	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/16/2009 060006871406	S	- 80,000.000	1.0370		82,956	82,980	- 24
Issue: 26442CAH7 - Duke Energy Car 5.300% 2/15/40							
11/16/2009 060006871406	B	90,000.000	.9957		- 89,616	89,616	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/30/2009 060006871406	S	- 95,000.000	1.0509		99,832	98,730	1,102
Issue: 460146CF8 - Intl Paper Co 7.300% 11/15/39							
11/30/2009 060006871406	B	135,000.000	.9974		- 134,650	134,650	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 444859AY8 - Humana Inc 7.200% 6/15/18							
12/10/2009 060006871402	S	- 5,000.000	1.0366		5,183	4,575	608
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
12/17/2009 060006871406	B	145,000.000	1.1161		- 161,837	161,837	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
12/17/2009 060006871406	S	- 145,000.000	1.1281		163,576	164,066	- 490
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/17/2009 060006871406	B	120,000.000	1.0025		- 120,300	120,300	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/17/2009 060006871406	S	- 120,000.000	1.0045		120,544	121,514	- 970
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/23/2009 060006871406	S	- 205,000.000	.9906		203,078	205,133	- 2,055
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/23/2009 060006871406	S	- 70,000.000	.9850		68,950	70,046	- 1,096
Issue: 478160AT1 - Johnson Johnson 5.850% 7/15/38							
12/23/2009 060006871406	B	210,000.000	1.0917		- 229,251	229,251	
Issue: 478160AT1 - Johnson Johnson 5.850% 7/15/38							
12/23/2009 060006871406	B	70,000.000	1.0862		- 76,033	76,033	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
12/29/2009 060006871406	S	- 135,000.000	1.1347		153,178	152,751	426
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/29/2009 060006871406	B	120,000.000	.9739		- 116,864	116,864	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/30/2009 060006871406	B	165,000.000	.9800		- 161,700	161,700	
Issue: 110122AQ1 - Bristol Myers 6.125% 5/01/38							
12/30/2009 060006871406	S	- 170,000.000	1.0855		184,528	162,569	21,959
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
12/31/2009 060006871406	S	- 745,000.000	.9621		716,771	732,214	- 15,443
Total For Banc Of America Securities LLC				**75**	**24,769,409**	**24,871,514**	**- 102,106**
Broker: Barclays Capital Inc. Fixed In							
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/06/2009 060006871406	S	- 830,000.000	1.2660		1,050,793	1,033,876	16,917
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
01/06/2009 060006871406	B	1,510,000.000	.9848		- 1,487,018	1,487,018	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/07/2009 060006871406	S	- 65,000.000	1.2431		80,803	80,966	- 163
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/07/2009 060006871406	S	- 85,000.000	1.1071		94,101	86,268	7,833
Issue: 03523TAB4 - Anheuser Busch Inbev 7.750% 1/15/19							
01/07/2009 060006871406	B	115,000.000	.9992		- 114,911	114,911	
Issue: 03523TAC2 - Anheuser Busch 8.200% 1/15/39							
01/07/2009 060006871406	B	130,000.000	.9974		- 129,667	129,667	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/08/2009 060006871406	S	- 615,000.000	.4385		269,653	204,659	64,994
Issue: 912803CK7 - U S Treas Bd Strip							
01/08/2009 060006871406	B	765,000.000	.4666		- 356,980	356,980	
Issue: 912803AV5 - U S Treas Bd Strip 2/15/21							
01/12/2009 060006871402	S	- 235,000.000	.6587		154,790	128,477	26,313
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
01/14/2009 060006871406	S	- 500,000.000	.4965		248,240	185,133	63,107
Issue: 912803CK7 - U S Treas Bd Strip							
01/14/2009 060006871406	B	495,000.000	.4844		- 239,763	239,763	
Issue: 912795K42 - U S Treasury Bill 2/19/09							
01/15/2009 060006871406	B	900,000.000	.0000		- 899,979	899,979	
Issue: 912803DA8 - U S Treas Bd Strip							
01/22/2009 060006871406	B	315,000.000	.4138		- 130,338	130,338	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/22/2009 060006871406	S	- 305,000.000	.4119		125,636	101,497	24,138
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/22/2009 060006871406	S	- 820,000.000	.4107		336,799	272,878	63,921
Issue: 912803CX9 - U S Treas Bd Strip							
01/22/2009 060006871406	B	880,000.000	.4180		- 367,866	367,866	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/27/2009 060006871406	S	- 625,000.000	.4003		250,188	207,986	42,201

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CX9 - U S Treas Bd Strip							
01/27/2009 060006871406	B	665,000.000	.4104		- 272,929	272,929	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/28/2009 060006871406	S	- 830,000.000	.4097		340,034	276,206	63,829
Issue: 912803CX9 - U S Treas Bd Strip							
01/28/2009 060006871406	B	885,000.000	.4193		- 371,072	371,072	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/29/2009 060006871406	S	- 150,000.000	1.1266		168,990	179,955	- 10,965
Issue: 912795K42 - U S Treasury Bill 2/19/09							
01/29/2009 060006871406	S	- 900,000.000	.0000		899,975	899,979	- 4
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
01/29/2009 060006871406	B	225,000.000	.9856		- 221,760	221,760	
Issue: 912803CG6 - U S Treas Bd Strip 8/15/29							
01/30/2009 060006871406	B	2,100,000.000	.4381		- 920,031	920,031	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
01/30/2009 060006871406	S	- 1,750,000.000	1.1609		2,031,572	1,796,056	235,516
Issue: 912803CK7 - U S Treas Bd Strip							
01/30/2009 060006871406	B	5,750,000.000	.4152		- 2,387,170	2,387,170	
Issue: 912803CX9 - U S Treas Bd Strip							
01/30/2009 060006871406	B	5,100,000.000	.3781		- 1,928,514	1,928,514	
Issue: 31403DWK1 - F N M A #745950 6.000% 11/01/36							
02/01/2009 060006871402	B	197,717.370	1.0348		- 204,607	204,607	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
02/03/2009 060006871402	B	75,000.000	1.0772		- 80,789	80,789	
Issue: 912803CX9 - U S Treas Bd Strip							
02/03/2009 060006871406	B	1,500,000.000	.3784		- 567,630	567,630	
Issue: 292505AG9 - Encana Corp 6.500% 2/01/38							
02/10/2009 060006871406	S	- 250,000.000	.8097		202,428	165,988	36,440
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
02/10/2009 060006871406	B	115,000.000	1.1680		- 134,316	134,316	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
02/12/2009 060006871406	B	340,000.000	.3822		- 129,962	129,962	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
02/12/2009 060006871406	S	- 690,000.000	.3773		260,344	274,019	- 13,675
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/12/2009 060006871406	B	350,000.000	.3703		- 129,591	129,591	
Issue: 912828JZ4 - U S Treasury Nt 1.750% 1/31/14							
03/10/2009 060006871402	B	105,000.000	.9905		- 103,999	103,999	
Issue: 31416BL89 - F N M A #995051 6.000% 3/01/37							
03/10/2009 060006871402	S	- 23,585.370	1.0363		24,440	24,337	103
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
03/10/2009 060006871406	B	595,000.000	1.0486		- 623,923	623,923	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
03/10/2009 060006871406	S	- 595,000.000	1.0195		606,614	605,627	987

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 097023AW5 - Boeing Co 6.000% 3/15/19							
03/11/2009 060006871402	B	5,000.000	.9978		- 4,989	4,989	
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
03/11/2009 060006871406	B	75,000.000	.9836		- 73,770	73,770	
Issue: 25243YAN9 - Diageo Plc 7.375% 1/15/14							
03/13/2009 060006871402	B	10,000.000	1.0975		- 10,975	10,975	
Issue: 906548CH3 - Union Electric Co 8.450% 3/15/39							
03/13/2009 060006871406	B	210,000.000	.9967		- 209,301	209,301	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
03/13/2009 060006871406	S	- 115,000.000	1.1502		132,268	133,028	- 760
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
03/17/2009 060006871406	B	680,000.000	.9994		- 679,606	679,606	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
03/17/2009 060006871406	S	- 435,000.000	1.1310		491,992	503,192	- 11,201
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
03/18/2009 060006871402	S	- 45,000.000	1.1089		49,902	48,016	1,886
Issue: 912803DA8 - U S Treas Bd Strip							
03/23/2009 060006871406	B	1,155,000.000	.3410		- 393,843	393,843	
Issue: 912803CX9 - U S Treas Bd Strip							
03/23/2009 060006871406	S	- 1,155,000.000	.3569		412,243	360,141	52,101
Issue: 24422EQW2 - John Deere Cap 5.250% 10/01/12							
03/25/2009 060006871402	B	25,000.000	.9975		- 24,938	24,938	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3137EABZ1 - F H L M C M T N 1.625% 4/26/11							
04/29/2009 060006871402	B	310,000.000	1.0059		- 311,815	311,815	
Issue: 3128X8B92 - F H L M C M T N 0.38938% 5/04/11							
04/29/2009 060006871402	B	120,000.000	1.0000		- 120,000	120,000	
Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36							
04/29/2009 060006871406	B	80,000.000	.7532		- 60,258	60,258	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/29/2009 060006871406	S	- 35,000.000	1.0964		38,374	39,604	- 1,230
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/06/2009 060006871406	B	1,445,000.000	.2938		- 424,512	424,512	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/06/2009 060006871406	B	1,645,000.000	.2819		- 463,791	463,791	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/06/2009 060006871406	S	- 1,425,000.000	.2981		424,721	515,688	- 90,967
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/07/2009 060006871406	S	- 1,625,000.000	.2870		466,326	588,066	- 121,740
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
05/14/2009 060006871402	S	- 60,000.000	1.0538		63,229	64,205	- 975
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
05/18/2009 060006871406	B	205,000.000	.9919		- 203,334	203,334	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
05/19/2009 060006871406	S	- 200,000.000	.9909		198,188	198,174	13

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06739FFS5 - Barclays Bk Plc 6.750% 5/22/19							
05/19/2009 060006871406	B	235,000.000	.9979		- 234,495	234,495	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/29/2009 060006871406	S	- 2,100,000.000	.8618		1,809,691	1,812,750	- 3,058
Issue: 767201AH9 - Rio Tinto Financ 9.000% 5/01/19							
06/03/2009 060006871406	S	- 115,000.000	1.0750		123,625	112,224	11,401
Issue: 912828KE9 - U S Treasury Nt 0.875% 2/28/11							
06/11/2009 060006871402	S	- 50,000.000	.9943		49,715	50,058	- 343
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
06/12/2009 060006871402	S	- 4,263.880	1.0691		4,559	4,711	- 152
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
06/12/2009 060006871402	S	- 7,698.670	1.0683		8,224	8,506	- 281
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
06/12/2009 060006871402	S	- 7,106.460	1.0686		7,594	7,851	- 257
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
06/15/2009 060006871402	S	- 4,145.790	1.0673		4,425	4,580	- 156
Issue: 23383FBU8 - Daimlerchrys Na 5.750% 9/08/11							
06/23/2009 060006871402	B	5,000.000	1.0175		- 5,088	5,088	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
06/30/2009 060006871406	B	2,700,000.000	.2749		- 742,311	742,311	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
07/15/2009 060006871406	S	- 225,000.000	.9612		216,264	219,164	- 2,900

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 779382AK6 - Rowan Companies Inc 7.875% 8/01/19							
07/15/2009 060006871406	B	270,000.000	.9934		- 268,221	268,221	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/31/2009 060006871406	S	- 1,375,000.000	.8636		1,187,495	1,153,306	34,189
Issue: 46625YJF1 - Jp Morgan Chase Coml 5.335% 8/12/37							
08/17/2009 060006871402	S	- 30,000.000	.9856		29,569	29,480	89
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
08/17/2009 060006871406	S	- 335,000.000	.9717		325,513	319,015	6,498
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
08/17/2009 060006871406	B	320,000.000	1.0131		- 324,188	324,188	
Issue: 3133XMQ87 - F H L B Deb 5.000% 11/17/17							
08/21/2009 060006871402	B	40,000.000	1.0695		- 42,779	42,779	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
09/04/2009 060006871406	B	555,000.000	.3090		- 171,489	171,489	
Issue: 912803CX9 - U S Treas Bd Strip							
09/04/2009 060006871406	S	- 550,000.000	.3227		177,491	171,356	6,134
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/08/2009 060006871406	B	70,000.000	.9895		- 69,267	69,267	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/08/2009 060006871406	S	- 205,000.000	.9957		204,119	205,992	- 1,873
Issue: 126650BR0 - Cvs Caremark 6.125% 9/15/39							
09/08/2009 060006871406	B	255,000.000	.9967		- 254,164	254,164	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 126650BJ8 - Cvs Caremark Corp 6.250% 6/01/27							
09/08/2009 060006871406	S	- 100,000.000	1.0422		104,219	95,497	8,722
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
09/08/2009 060006871406	B	4,035,000.000	.3019		- 1,218,126	1,218,126	
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
09/08/2009 060006871406	S	- 4,000,000.000	.3053		1,221,200	1,247,400	- 26,200
Issue: 31410GRA3 - F N M A #888881 6.500% 12/01/37							
09/10/2009 060006871402	S	- 59,402.400	1.0728		63,725	60,723	3,003
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/11/2009 060006871406	S	- 75,000.000	1.0137		76,025	75,218	807
Issue: 494550BD7 - Kinder Morgan En 6.500% 9/01/39							
09/11/2009 060006871406	B	100,000.000	.9912		- 99,118	99,118	
Issue: 52108MAF0 - Lb Ubs Coml Mtg Tr 5.197% 11/15/30							
09/15/2009 060006871402	S	- 35,000.000	.9693		33,925	35,174	- 1,249
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
09/16/2009 060006871406	S	- 385,000.000	1.0373		399,377	400,114	- 737
Issue: 880591EH1 - T V A 5.250% 9/15/39							
09/16/2009 060006871406	B	450,000.000	.9888		- 444,969	444,969	
Issue: 61745MW41 - Morgan Stanley Cap I 4.780% 12/13/41							
09/17/2009 060006871402	S	- 60,000.000	.9613		57,677	59,370	- 1,692
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/18/2009 060006871406	S	- 30,000.000	1.0064		30,192	30,225	- 33

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 416515AP9 - Hartford Finl Svcs 6.100% 10/01/41							
09/18/2009 060006871406	B	50,000.000	.8095		- 40,474	40,474	
Issue: 91324PBJ0 - United Health Grp 6.000% 2/15/18							
09/29/2009 060006871402	B	5,000.000	1.0541		- 5,270	5,270	
Issue: 94973VAR8 - Wellpoint Inc 7.000% 2/15/19							
09/29/2009 060006871402	B	5,000.000	1.1405		- 5,703	5,703	
Issue: 912828LK4 - U S Treasury Nt 2.375% 8/31/14							
09/30/2009 060006871402	B	26,500.000	1.0038		- 26,599	26,599	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/01/2009 060006871406	S	- 390,000.000	1.0448		407,489	399,734	7,755
Issue: 575767AG3 - Mass Mutual Life 8.875% 6/01/39							
10/01/2009 060006871406	B	475,000.000	1.2270		- 582,820	582,820	
Issue: 94973VAM9 - Wellpoint Inc 5.875% 6/15/17							
10/05/2009 060006871402	B	5,000.000	1.0608		- 5,304	5,304	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/05/2009 060006871406	S	- 185,000.000	1.0399		192,386	189,618	2,768
Issue: 64952GAF5 - New York Life Ins 6.750% 11/15/39							
10/05/2009 060006871406	B	255,000.000	.9977		- 254,411	254,411	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/06/2009 060006871406	B	390,000.000	1.0388		- 405,113	405,113	
Issue: 126650BR0 - Cvs Caremark 6.125% 9/15/39							
10/06/2009 060006871406	S	- 170,000.000	1.0265		174,510	171,359	3,151

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 126650BJ8 - Cvs Caremark Corp 6.250% 6/01/27							
10/06/2009 060006871406	B	215,000.000	1.0476		- 225,238	225,238	
Issue: 01F0626A4 - FNMA Tba 30Yr 6.500% 10/01/35							
10/09/2009 060006871402	B	50,000.000	1.0684		- 53,422	53,422	
Issue: 01F0626A4 - FNMA Tba 30Yr 6.500% 10/01/35							
10/09/2009 060006871402	S	- 50,000.000	1.0716		53,578	53,422	156
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/13/2009 060006871406	B	65,000.000	1.0121		- 65,790	65,790	
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
10/13/2009 060006871406	S	- 135,000.000	1.0248		138,355	138,459	- 105
Issue: 844741AW8 - Southwest Air 5.250% 10/01/14							
10/15/2009 060006871402	B	5,000.000	1.0093		- 5,046	5,046	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/20/2009 060006871406	B	125,000.000	1.0186		- 127,324	127,324	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/20/2009 060006871406	B	330,000.000	1.0166		- 335,466	335,466	
Issue: 912828JU5 - U S Treasury Nt 1.750% 11/15/11							
10/21/2009 060006871402	B	165,000.000	1.0147		- 167,423	167,423	
Issue: 059438AH4 - Banc One Corp 7.625% 10/15/26							
10/21/2009 060006871406	S	- 600,000.000	1.1550		693,024	682,860	10,164
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/21/2009 060006871406	B	415,000.000	1.0016		- 415,648	415,648	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 844741AY4 - Southwest Airlines 5.750% 12/15/16							
10/28/2009 060006871402	B	5,000.000	.9903		- 4,952	4,952	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
10/30/2009 060006871402	B	65,000.000	1.0306		- 66,988	66,988	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/30/2009 060006871406	S	- 1,130,000.000	1.0022		1,132,472	1,130,317	2,155
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/30/2009 060006871406	B	1,800,000.000	.2773		- 499,194	499,194	
Issue: 912833XS4 - U S Treasury Sec 5/15/29							
10/30/2009 060006871406	S	- 1,500,000.000	.4147		622,110	559,680	62,430
Issue: 912833XP0 - U S Treas Stripped 8/15/29							
10/30/2009 060006871406	S	- 500,000.000	.4105		205,245	184,245	21,000
Issue: 01F0626B2 - FNMA Pl Tba 6.500% 11/01/35							
11/01/2009 060006871402	B	50,000.000	1.0680		- 53,402	53,402	
Issue: 233835AP2 - Daimler Chrysler N A 7.750% 1/18/11							
11/04/2009 060006871402	B	3,000.000	1.0650		- 3,195	3,195	
Issue: 59156RAT5 - Metlife Inc 7.717% 2/15/19							
11/04/2009 060006871402	B	9,000.000	1.1693		- 10,524	10,524	
Issue: 126650BR0 - Cvs Caremark 6.125% 9/15/39							
11/05/2009 060006871406	S	- 220,000.000	.9818		215,985	220,472	- 4,487
Issue: 126650BJ8 - Cvs Caremark Corp 6.250% 6/01/27							
11/05/2009 060006871406	B	270,000.000	1.0128		- 273,443	273,443	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0626B2 - FNMA Pl Tba 6.500% 11/01/35							
11/09/2009 060006871402	S	- 50,000.000	1.0738		53,688	53,402	285
Issue: 912828LK4 - U S Treasury Nt 2.375% 8/31/14							
11/12/2009 060006871402	B	70,000.000	1.0076		- 70,531	70,531	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
11/16/2009 060006871406	S	- 325,000.000	.9958		323,644	318,293	5,351
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/16/2009 060006871406	B	150,000.000	1.0377		- 155,648	155,648	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/16/2009 060006871406	B	315,000.000	1.0379		- 326,929	326,929	
Issue: 880591EH1 - T V A 5.250% 9/15/39							
11/16/2009 060006871406	S	- 170,000.000	1.0151		172,564	168,099	4,464
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
11/18/2009 060006871402	S	- 25,000.000	1.0345		25,863	25,787	76
Issue: 912803DA8 - U S Treas Bd Strip							
11/18/2009 060006871406	S	- 3,300,000.000	.2971		980,364	1,031,987	- 51,623
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
11/18/2009 060006871406	B	3,340,000.000	.2835		- 946,723	946,723	
Issue: 912833XT2 - U S Treasury Sec 11/15/29							
11/30/2009 060006871406	S	- 1,375,000.000	.4126		567,256	502,948	64,309
Issue: 01F0626C0 - FNMA Pl Tba 6.500% 12/01/34							
12/01/2009 060006871402	B	50,000.000	1.0697		- 53,484	53,484	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
12/01/2009 060006871406	B	160,000.000	1.0086		- 161,375	161,375	
Issue: 149123BQ3 - Caterpillar Inc 7.900% 12/15/18							
12/01/2009 060006871406	S	- 160,000.000	1.2481		199,691	194,555	5,136
Issue: 06739FFS5 - Barclays Bk Plc 6.750% 5/22/19							
12/07/2009 060006871406	S	- 235,000.000	1.1325		266,138	234,495	31,643
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
12/07/2009 060006871406	B	225,000.000	.9958		- 224,051	224,051	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
12/08/2009 060006871406	B	280,000.000	1.0343		- 289,612	289,612	
Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37							
12/08/2009 060006871406	S	- 280,000.000	1.0495		293,868	282,911	10,957
Issue: 01F0626C0 - FNMA Pl Tba 6.500% 12/01/34							
12/09/2009 060006871402	S	- 50,000.000	1.0813		54,064	53,484	580
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/10/2009 060006871406	B	100,000.000	.9986		- 99,859	99,859	
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
12/10/2009 060006871406	S	- 210,000.000	.9926		208,441	209,587	- 1,146
Issue: 030288AA2 - Amer Trans Syst 5.250% 1/15/22							
12/10/2009 060006871406	B	200,000.000	.9991		- 199,828	199,828	
Issue: 00206RAD4 - Att Inc 6.500% 9/01/37							
12/10/2009 060006871406	S	- 120,000.000	1.0478		125,737	115,180	10,557

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
12/11/2009 060006871406	B	1,545,000.000	.2801		- 432,693	432,693	
Issue: 912803DA8 - U S Treas Bd Strip							
12/11/2009 060006871406	S	- 1,545,000.000	.2777		429,108	483,158	- 54,049
Issue: 912828LK4 - U S Treasury Nt 2.375% 8/31/14							
12/17/2009 060006871402	B	17,400.000	1.0116		- 17,602	17,602	
Issue: 912803DA8 - U S Treas Bd Strip							
12/31/2009 060006871406	S	- 1,240,000.000	.2726		338,036	387,777	- 49,741
Issue: 9128337S3 - U S Treas Bd Strip 11/15/32							
12/31/2009 060006871406	B	3,210,000.000	.3263		- 1,047,391	1,047,391	
Issue: 912803CK7 - U S Treas Bd Strip							
12/31/2009 060006871406	S	- 1,970,000.000	.3604		710,047	801,332	- 91,285
Total For Barclays Capital Inc. Fixed In				**0**	**50,457,567**	**49,986,533**	**471,032**
Broker: Bny Convergex / Ljr							
Issue: 002824100 - Abbott Laboratories							
01/05/2009 060006871408	S	- 2,341.000	52.8209	118	123,536	124,423	- 887
Issue: 336433107 - First Solar Inc							
01/05/2009 060006871408	B	1,481.000	158.2826	74	- 234,491	234,491	
Issue: 30249U101 - Fmc Technologies Inc							
01/08/2009 060006871404	B	5,120.000	27.8880	102	- 142,889	142,889	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 717081103 - Pfizer Inc							
01/28/2009 060006871404	S	- 24,270.000	15.2054	487	368,548	444,553	- 76,006
Issue: 655844108 - Norfolk Southn Corp							
01/28/2009 060006871404	B	1,950.000	39.5264	39	- 77,115	77,115	
Issue: 17275R102 - Cisco Sys Inc							
01/28/2009 060006871408	B	7,079.000	17.0299	354	- 120,909	120,909	
Issue: 61945A107 - The Mosaic Co							
02/06/2009 060006871408	B	2,631.000	43.6996	132	- 115,105	115,105	
Issue: 91529Y106 - U N U M Group							
02/10/2009 060006871404	S	- 12,170.000	13.3315	244	162,000	311,092	- 149,092
Issue: 00766T100 - Aecom Technology Corp							
02/10/2009 060006871408	B	1,445.000	27.8466	72	- 40,311	40,311	
Issue: 91529Y106 - U N U M Group							
02/11/2009 060006871404	S	- 410.000	13.0178	8	5,329	10,481	- 5,151
Issue: 343412102 - Fluor Corp							
02/11/2009 060006871404	B	1,620.000	42.0963	32	- 68,228	68,228	
Issue: 91529Y106 - U N U M Group							
02/12/2009 060006871404	S	- 2,580.000	12.9671	52	33,403	65,950	- 32,547
Issue: 343412102 - Fluor Corp							
02/12/2009 060006871404	B	7,830.000	41.1305	157	- 322,208	322,208	
Issue: 91529Y106 - U N U M Group							
02/13/2009 060006871404	S	- 2,430.000	13.0187	49	31,587	62,116	- 30,530

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91529Y106 - U N U M Group							
02/17/2009 060006871404	S	- 3,240.000	11.6331	65	37,626	82,822	- 45,195
Issue: 91529Y106 - U N U M Group							
02/18/2009 060006871404	S	- 1,590.000	11.7296	32	18,618	40,644	- 22,026
Issue: 91529Y106 - U N U M Group							
02/19/2009 060006871404	S	- 1,650.000	11.2141	33	18,470	42,178	- 23,707
Issue: 931142103 - Wal Mart Stores Inc							
02/26/2009 060006871404	B	9,390.000	49.2476	188	- 462,623	462,623	
Issue: H27178104 - Foster Wheeler Ltd							
02/26/2009 060006871404	S	- 7,350.000	15.0933	148	110,788	492,593	- 381,805
Issue: 594918104 - Microsoft Corp							
02/27/2009 060006871404	S	- 8,480.000	16.3241	170	138,258	168,235	- 29,977
Issue: 949746101 - Wells Fargo Co							
02/27/2009 060006871404	B	25,120.000	13.5958	502	- 342,029	342,029	
Issue: H27178104 - Foster Wheeler Ltd							
02/27/2009 060006871404	S	- 4,190.000	15.2695	84	63,895	280,812	- 216,917
Issue: 110122108 - Bristol-Myers Squibb Co							
03/03/2009 060006871404	B	5,310.000	17.5332	106	- 93,207	93,207	
Issue: 302182100 - Express Scripts Inc Cl A							
03/03/2009 060006871404	S	- 3,170.000	47.1812	64	149,500	234,854	- 85,354
Issue: 539830109 - Lockheed Martin Corp							
03/03/2009 060006871404	S	- 2,700.000	59.6533	55	161,009	189,488	- 28,479

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037604105 - Apollo Group Inc Cl A							
03/03/2009 060006871404	S	- 2,330.000	71.9555	48	167,609	137,374	30,235
Issue: 91324P102 - United Health Group Incorporated							
03/03/2009 060006871404	S	- 7,510.000	17.8194	151	133,673	220,601	- 86,928
Issue: 20030N101 - Comcast Corp Cl A							
03/03/2009 060006871404	B	27,070.000	12.6505	541	- 342,990	342,990	
Issue: H27178104 - Foster Wheeler Ltd							
03/03/2009 060006871404	S	- 1,100.000	13.3065	22	14,615	73,721	- 59,106
Issue: 039483102 - Archer Daniels Midland Co							
03/05/2009 060006871404	B	13,720.000	25.8131	274	- 354,430	354,430	
Issue: 38141G104 - Goldman Sachs Group Inc							
03/05/2009 060006871408	B	1,536.000	85.0479	77	- 130,710	130,710	
Issue: 053015103 - Automatic Data Processing							
03/06/2009 060006871404	B	10,280.000	32.7254	206	- 336,623	336,623	
Issue: 501044101 - Kroger Co							
03/10/2009 060006871404	B	1,700.000	21.4063	34	- 36,425	36,425	
Issue: 235851102 - Danaher Corp							
03/11/2009 060006871404	B	6,820.000	51.8647	136	- 353,854	353,854	
Issue: 617446448 - Morgan Stanley Group Inc							
03/24/2009 060006871404	S	- 1,900.000	25.0024	38	47,466	44,537	2,929
Issue: 156708109 - Cephalon Inc							
03/25/2009 060006871404	B	4,550.000	67.2414	91	- 306,039	306,039	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617446448 - Morgan Stanley Group Inc							
03/25/2009 060006871404	S	- 3,250.000	25.8796	65	84,043	76,182	7,862
Issue: 18683K101 - Cliffs Natural Resources Inc							
03/25/2009 060006871404	B	10,180.000	17.9695	204	- 183,133	183,133	
Issue: 156708109 - Cephalon Inc							
03/26/2009 060006871404	B	1,150.000	67.9382	23	- 78,152	78,152	
Issue: 111320107 - Broadcom Corp Cl A							
03/26/2009 060006871404	S	- 12,850.000	20.7887	259	266,876	339,678	- 72,802
Issue: 731572103 - Polo Ralph Lauren Corp							
03/27/2009 060006871404	B	4,910.000	44.1184	98	- 216,720	216,720	
Issue: 111320107 - Broadcom Corp Cl A							
03/27/2009 060006871404	S	- 770.000	20.9950	16	16,151	20,354	- 4,204
Issue: 731572103 - Polo Ralph Lauren Corp							
03/30/2009 060006871404	B	2,260.000	42.3663	45	- 95,793	95,793	
Issue: 111320107 - Broadcom Corp Cl A							
03/30/2009 060006871404	S	- 950.000	20.2037	19	19,174	25,112	- 5,938
Issue: 731572103 - Polo Ralph Lauren Corp							
03/31/2009 060006871404	B	1,820.000	42.3993	36	- 77,203	77,203	
Issue: 857477103 - State Str Corp							
03/31/2009 060006871408	S	- 4,718.000	30.1229	237	141,883	365,376	- 223,493
Issue: G5876H105 - Marvell Technology Group Ltd							
04/03/2009 060006871408	B	9,298.000	9.9900	465	- 93,352	93,352	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46625H100 - J P Morgan Chase & Co							
04/09/2009 060006871408	B	5,528.000	30.5789	276	- 169,317	169,317	
Issue: 039483102 - Archer Daniels Midland Co							
04/14/2009 060006871404	S	- 13,720.000	25.7714	283	353,300	354,430	- 1,130
Issue: 46625H100 - J P Morgan Chase & Co							
04/14/2009 060006871408	B	1,997.000	31.1000	100	- 62,207	62,207	
Issue: 38259P508 - Google Inc Cl A							
04/15/2009 060006871404	S	- 1,200.000	368.6513	35	442,346	391,394	50,953
Issue: 46625H100 - J P Morgan Chase & Co							
04/16/2009 060006871408	B	1,337.000	32.7977	67	- 43,917	43,917	
Issue: H27013103 - Weatherford International Ltd							
04/17/2009 060006871408	B	2,363.000	14.4939	118	- 34,367	34,367	
Issue: 747525103 - Qualcomm Inc							
05/01/2009 060006871404	B	9,490.000	42.4195	190	- 402,751	402,751	
Issue: 055921100 - B M C Software Inc							
05/01/2009 060006871404	S	- 2,920.000	34.5181	61	100,732	78,457	22,275
Issue: 021441100 - Altera Corp							
05/01/2009 060006871404	B	6,640.000	16.0589	133	- 106,764	106,764	
Issue: G5876H105 - Marvell Technology Group Ltd							
05/01/2009 060006871404	B	33,140.000	11.2545	663	- 373,637	373,637	
Issue: G24182100 - Cooper Industries Ltd Cl A							
05/01/2009 060006871404	B	4,260.000	33.2543	85	- 141,749	141,749	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 055921100 - B M C Software Inc							
05/04/2009 060006871404	S	- 1,620.000	34.5094	34	55,871	43,528	12,344
Issue: 021441100 - Altera Corp							
05/04/2009 060006871404	B	820.000	16.4972	16	- 13,544	13,544	
Issue: G5876H105 - Marvell Technology Group Ltd							
05/04/2009 060006871404	B	2,610.000	11.6511	52	- 30,462	30,462	
Issue: 24702R101 - Dell Inc							
05/05/2009 060006871404	S	- 36,320.000	11.8052	737	428,027	295,416	132,611
Issue: 552715104 - M E M C Electr Matls Inc							
05/06/2009 060006871408	B	13,029.000	18.6076	651	- 243,090	243,090	
Issue: 46625H100 - J P Morgan Chase & Co							
05/11/2009 060006871408	B	1,046.000	37.5748	52	- 39,356	39,356	
Issue: 552715104 - M E M C Electr Matls Inc							
05/20/2009 060006871408	B	3,981.000	18.2451	199	- 72,833	72,833	
Issue: 67066G104 - Nvidia Corp							
05/22/2009 060006871408	B	7,601.000	9.7195	380	- 74,258	74,258	
Issue: 855244109 - Starbucks Corp							
05/28/2009 060006871404	B	12,740.000	13.7073	255	- 174,886	174,886	
Issue: 443683107 - Hudson City Bancorp Inc							
06/02/2009 060006871404	S	- 9,000.000	12.9884	183	116,713	166,488	- 49,775
Issue: 744320102 - Prudential Financial Inc							
06/02/2009 060006871404	B	2,550.000	41.9655	51	- 107,063	107,063	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 441060100 - Hospira Inc							
06/02/2009 060006871404	B	4,860.000	36.1065	97	- 175,575	175,575	
Issue: 443683107 - Hudson City Bancorp Inc							
06/03/2009 060006871404	S	- 14,730.000	12.7117	299	186,944	272,485	- 85,541
Issue: 744320102 - Prudential Financial Inc							
06/03/2009 060006871404	B	6,620.000	40.7101	132	- 269,633	269,633	
Issue: 441060100 - Hospira Inc							
06/03/2009 060006871404	B	4,990.000	35.9410	100	- 179,445	179,445	
Issue: 443683107 - Hudson City Bancorp Inc							
06/04/2009 060006871404	S	- 8,270.000	12.8437	168	106,049	152,984	- 46,934
Issue: 441060100 - Hospira Inc							
06/04/2009 060006871404	B	2,390.000	35.5344	48	- 84,975	84,975	
Issue: 481165108 - Joy Global Inc							
06/08/2009 060006871404	B	8,290.000	39.8386	166	- 330,428	330,428	
Issue: 461202103 - Intuit Inc							
06/09/2009 060006871404	B	8,030.000	28.5917	161	- 229,752	229,752	
Issue: 481165108 - Joy Global Inc							
06/09/2009 060006871404	B	2,500.000	41.1163	50	- 102,841	102,841	
Issue: 461202103 - Intuit Inc							
06/10/2009 060006871404	B	2,110.000	28.6408	42	- 60,474	60,474	
Issue: 532457108 - Eli Lilly & Co							
06/24/2009 060006871404	B	12,000.000	33.6939	240	- 404,567	404,567	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: H5833N103 - Noble Corp							
06/24/2009 060006871404	S	- 9,000.000	30.8346	187	277,324	185,623	91,701
Issue: 988498101 - Yum Brands Inc							
06/24/2009 060006871404	S	- 11,660.000	32.6822	243	380,831	322,209	58,623
Issue: 101137107 - Boston Scientific Corp							
06/25/2009 060006871404	B	13,840.000	10.2468	277	- 142,093	142,093	
Issue: H5833N103 - Noble Corp							
06/25/2009 060006871404	S	- 6,700.000	31.7020	139	212,264	138,186	74,078
Issue: 101137107 - Boston Scientific Corp							
06/26/2009 060006871404	B	13,090.000	10.3476	262	- 135,712	135,712	
Issue: 101137107 - Boston Scientific Corp							
06/29/2009 060006871404	B	12,800.000	10.3648	256	- 132,925	132,925	
Issue: 87236Y108 - Td Ameritrade Hldg Corp							
06/29/2009 060006871404	S	- 3,400.000	18.0064	70	61,152	68,338	- 7,186
Issue: 09062X103 - Biogen Idec Inc							
06/30/2009 060006871404	S	- 8,590.000	45.4704	182	390,409	431,681	- 41,272
Issue: 87236Y108 - Td Ameritrade Hldg Corp							
06/30/2009 060006871404	S	- 4,810.000	17.3725	98	83,463	96,678	- 13,215
Issue: 086516101 - Best Buy Co Inc							
07/02/2009 060006871404	S	- 11,860.000	32.3949	247	383,956	429,417	- 45,460
Issue: 747525103 - Qualcomm Inc							
07/02/2009 060006871408	S	- 3,122.000	44.3600	160	138,332	124,893	13,439

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: H0023R105 - Ace Ltd							
07/02/2009 060006871408	S	- 600.000	43.7600	31	26,225	33,288	- 7,062
Issue: 696643105 - Palm Inc							
07/02/2009 060006871408	B	23,936.000	15.9695	1,197	- 383,443	383,443	
Issue: 494368103 - Kimberly Clark Corp							
07/07/2009 060006871404	B	7,590.000	53.1817	152	- 403,801	403,801	
Issue: 637071101 - National Oilwell Varco Inc							
07/07/2009 060006871404	S	- 12,670.000	29.6554	263	375,471	532,753	- 157,282
Issue: 718172109 - Philip Morris Intl							
07/07/2009 060006871404	B	11,350.000	44.2596	227	- 502,573	502,573	
Issue: 45865V100 - Intercontinentalexchange Inc							
07/08/2009 060006871408	S	- 2,314.000	91.4715	121	211,544	263,900	- 52,356
Issue: 459200101 - International Business Machines Corp							
07/13/2009 060006871408	S	- 2,491.000	100.6622	131	250,619	287,650	- 37,032
Issue: 591708102 - Metropcs Communications Inc							
07/13/2009 060006871408	B	19,465.000	12.4869	973	- 244,031	244,031	
Issue: 002824100 - Abbott Laboratories							
07/15/2009 060006871404	S	- 7,930.000	44.9284	168	356,114	446,059	- 89,945
Issue: 002824100 - Abbott Laboratories							
07/16/2009 060006871404	S	- 4,410.000	44.9982	93	198,349	248,061	- 49,712
Issue: 806605101 - Schering Plough Corp							
07/16/2009 060006871404	B	4,430.000	25.3593	89	- 112,430	112,430	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 949746101 - Wells Fargo Co							
07/16/2009 060006871404	B	7,040.000	24.9077	141	- 175,491	175,491	
Issue: 302182100 - Express Scripts Inc Cl A							
07/17/2009 060006871404	S	- 2,740.000	66.3471	59	181,732	193,953	- 12,221
Issue: 002824100 - Abbott Laboratories							
07/17/2009 060006871408	S	- 6,213.000	44.3713	318	275,361	330,217	- 54,856
Issue: 302182100 - Express Scripts Inc Cl A							
07/21/2009 060006871404	S	- 3,770.000	67.1992	82	253,259	266,862	- 13,603
Issue: 075896100 - Bed Bath & Beyond Inc							
07/22/2009 060006871404	B	12,750.000	34.0878	255	- 434,874	434,874	
Issue: 35671D857 - Freeport McMoran Copper							
07/24/2009 060006871408	S	- 2,537.000	59.0443	131	149,665	69,914	79,751
Issue: 039483102 - Archer Daniels Midland Co							
07/27/2009 060006871404	B	5,780.000	31.9645	116	- 184,870	184,870	
Issue: 38141G104 - Goldman Sachs Group Inc							
07/28/2009 060006871408	S	- 1,685.000	160.4268	91	270,228	177,183	93,045
Issue: 871503108 - Symantec Corp							
07/30/2009 060006871404	S	- 26,600.000	15.1720	542	403,033	480,973	- 77,940
Issue: 110122108 - Bristol-Myers Squibb Co							
08/03/2009 060006871404	B	11,280.000	21.7709	226	- 245,801	245,801	
Issue: 110122108 - Bristol-Myers Squibb Co							
08/04/2009 060006871404	B	2,260.000	21.7795	45	- 49,267	49,267	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 742718109 - Procter & Gamble Co							
08/05/2009 060006871408	S	- 6,297.000	53.5058	324	336,603	369,792	- 33,190
Issue: 364760108 - Gap Inc							
08/06/2009 060006871404	B	16,630.000	18.0578	333	- 300,634	300,634	
Issue: 731572103 - Polo Ralph Lauren Corp							
08/06/2009 060006871404	S	- 2,400.000	68.0896	52	163,363	104,040	59,323
Issue: 478366107 - Johnson Ctls Inc							
08/07/2009 060006871408	S	- 8,261.000	27.1009	419	223,462	179,894	43,568
Issue: 008474108 - Agnico Eagle Mines Ltd							
08/10/2009 060006871408	S	- 4,672.000	56.5517	240	263,969	238,043	25,927
Issue: 903236107 - U R S Corp New							
08/14/2009 060006871408	S	- 5,075.000	47.2159	260	239,361	189,683	49,678
Issue: N07059186 - Asml Holding Nv Ny Reg Shs							
08/17/2009 060006871408	S	- 10,855.000	24.9346	550	270,115	181,603	88,512
Issue: G5876H105 - Marvell Technology Group Ltd							
08/18/2009 060006871408	B	9,349.000	13.6799	467	- 128,361	128,361	
Issue: 79466L302 - Salesforce Com Inc							
08/21/2009 060006871408	B	7,957.000	52.9686	398	- 421,869	421,869	
Issue: 580645109 - McGraw Hill Companies Inc							
08/24/2009 060006871404	B	3,010.000	30.3409	60	- 91,386	91,386	
Issue: 38141G104 - Goldman Sachs Group Inc							
08/24/2009 060006871404	B	1,650.000	165.0011	33	- 272,285	272,285	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74251V102 - Principal Financial Group Inc							
08/24/2009 060006871404	B	11,270.000	28.0818	225	- 316,707	316,707	
Issue: 74251V102 - Principal Financial Group Inc							
08/25/2009 060006871404	B	2,270.000	28.0189	45	- 63,648	63,648	
Issue: 74251V102 - Principal Financial Group Inc							
08/25/2009 060006871404	B	1,730.000	28.2500	35	- 48,907	48,907	
Issue: 413086109 - Harman International							
08/25/2009 060006871408	B	9,207.000	29.6712	460	- 273,643	273,643	
Issue: 74251V102 - Principal Financial Group Inc							
08/26/2009 060006871404	B	90.000	27.8451	2	- 2,508	2,508	
Issue: 74251V102 - Principal Financial Group Inc							
08/27/2009 060006871404	B	390.000	27.6946	8	- 10,809	10,809	
Issue: 872540109 - T J X Cos Inc							
08/27/2009 060006871408	S	- 6,465.000	36.4915	329	235,588	183,302	52,287
Issue: 002824100 - Abbott Laboratories							
09/02/2009 060006871408	S	- 5,869.000	45.2544	300	265,298	311,933	- 46,636
Issue: 620076109 - Motorola Inc							
09/02/2009 060006871408	B	11,549.000	7.2948	577	- 84,825	84,825	
Issue: 655664100 - Nordstrom Inc							
09/03/2009 060006871404	B	10,450.000	28.4967	209	- 298,000	298,000	
Issue: 655664100 - Nordstrom Inc							
09/04/2009 060006871404	B	2,000.000	29.0856	40	- 58,211	58,211	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 655664100 - Nordstrom Inc							
09/04/2009 060006871404	B	1,140.000	29.2150	23	- 33,328	33,328	
Issue: 655664100 - Nordstrom Inc							
09/08/2009 060006871404	B	2,580.000	29.1651	52	- 75,298	75,298	
Issue: 316773100 - Fifth Third Bancorp							
09/11/2009 060006871408	S	- 16,471.000	9.8000	828	160,588	130,237	30,351
Issue: 247361702 - Delta Air Lines Inc							
09/16/2009 060006871408	S	- 14,145.000	9.4400	711	132,818	119,382	13,436
Issue: 808513105 - Schwab Charles Corp							
09/18/2009 060006871408	S	- 9,472.000	17.2001	478	162,442	228,342	- 65,900
Issue: 73755L107 - Potash Corp Of Saskatchewan							
09/21/2009 060006871408	S	- 1,976.000	92.1553	103	181,995	186,715	- 4,719
Issue: 617446448 - Morgan Stanley Group Inc							
09/23/2009 060006871408	B	4,117.000	32.4700	206	- 133,885	133,885	
Issue: 037833100 - Apple Inc							
09/30/2009 060006871408	B	1,594.000	185.1200	80	- 295,161	295,161	
Issue: 071813109 - Baxter Intl Inc							
09/30/2009 060006871408	B	4,554.000	56.8668	228	- 259,199	259,199	
Issue: 194162103 - Colgate Palmolive Co							
09/30/2009 060006871408	B	1,316.000	76.1264	66	- 100,248	100,248	
Issue: 478366107 - Johnson Ctls Inc							
09/30/2009 060006871408	B	3,478.000	25.4444	174	- 88,670	88,670	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 620076109 - Motorola Inc							
09/30/2009 060006871408	B	18,094.000	8.5645	905	- 155,871	155,871	
Issue: 674599105 - Occidental Petroleum Corporation							
09/30/2009 060006871408	B	1,916.000	78.0569	96	- 149,653	149,653	
Issue: 713448108 - Pepsico Inc							
09/30/2009 060006871408	B	3,328.000	58.4482	166	- 194,682	194,682	
Issue: 845467109 - Southwestern Energy Co							
09/30/2009 060006871408	B	5,115.000	42.5868	256	- 218,087	218,087	
Issue: 931142103 - Wal Mart Stores Inc							
09/30/2009 060006871408	B	4,081.000	49.0256	204	- 200,278	200,278	
Issue: 872540109 - T J X Cos Inc							
09/30/2009 060006871408	B	5,199.000	37.0767	260	- 193,022	193,022	
Issue: 594918104 - Microsoft Corp							
09/30/2009 060006871408	B	16,505.000	25.7460	825	- 425,763	425,763	
Issue: 681919106 - Omnicom Group Inc							
09/30/2009 060006871408	B	2,005.000	36.8860	100	- 74,057	74,057	
Issue: 032511107 - Anadarko Petroleum Corp							
09/30/2009 060006871408	B	4,629.000	62.5485	231	- 289,768	289,768	
Issue: 268648102 - E M C Corp Mass							
09/30/2009 060006871408	B	12,261.000	17.0251	613	- 209,358	209,358	
Issue: 790849103 - ST Jude Med Inc							
09/30/2009 060006871408	B	3,160.000	38.9750	158	- 123,319	123,319	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 372917104 - Genzyme Corp							
09/30/2009 060006871408	B	1,465.000	56.2889	73	- 82,536	82,536	
Issue: 17275R102 - Cisco Sys Inc							
09/30/2009 060006871408	B	16,749.000	23.5199	837	- 394,772	394,772	
Issue: 92532F100 - Vertex Pharmaceuticals Inc							
09/30/2009 060006871408	B	3,352.000	37.7064	168	- 126,559	126,559	
Issue: 747525103 - Qualcomm Inc							
09/30/2009 060006871408	B	5,959.000	44.8720	298	- 267,690	267,690	
Issue: 808513105 - Schwab Charles Corp							
09/30/2009 060006871408	B	5,837.000	19.0523	292	- 111,500	111,500	
Issue: 73755L107 - Potash Corp Of Saskatchewan							
09/30/2009 060006871408	B	1,034.000	90.2028	52	- 93,321	93,321	
Issue: 500255104 - Kohls Corp							
09/30/2009 060006871408	B	5,635.000	57.0200	282	- 321,589	321,589	
Issue: 375558103 - Gilead Sciences Inc							
09/30/2009 060006871408	B	4,171.000	46.4118	209	- 193,792	193,792	
Issue: 413086109 - Harman International							
09/30/2009 060006871408	B	3,179.000	34.0037	159	- 108,257	108,257	
Issue: 881624209 - Teva Pharmaceutical Inds Ltd A D R							
09/30/2009 060006871408	B	4,853.000	50.4398	243	- 245,027	245,027	
Issue: 552715104 - M E M C Electr Matls Inc							
09/30/2009 060006871408	B	9,219.000	16.5972	461	- 153,471	153,471	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 35671D857 - Freeport McMoran Copper							
09/30/2009 060006871408	B	2,002.000	68.4200	100	- 137,077	137,077	
Issue: 037604105 - Apollo Group Inc Cl A							
09/30/2009 060006871408	B	1,472.000	73.6843	74	- 108,537	108,537	
Issue: 984332106 - Yahoo! Inc							
09/30/2009 060006871408	B	5,950.000	17.8091	298	- 106,262	106,262	
Issue: 617446448 - Morgan Stanley Group Inc							
09/30/2009 060006871408	B	4,671.000	30.7888	234	- 144,048	144,048	
Issue: 203372107 - Commscope Inc							
09/30/2009 060006871408	B	5,004.000	29.8774	250	- 149,757	149,757	
Issue: 82481R106 - Shire Plc A D R							
09/30/2009 060006871408	B	3,027.000	52.1267	151	- 157,939	157,939	
Issue: 74762E102 - Quanta Svcs Inc							
09/30/2009 060006871408	B	11,916.000	22.0472	596	- 263,310	263,310	
Issue: 903236107 - U R S Corp New							
09/30/2009 060006871408	B	2,010.000	43.7070	101	- 87,952	87,952	
Issue: 151020104 - Celgene Corp							
09/30/2009 060006871408	B	3,346.000	55.7655	167	- 186,759	186,759	
Issue: 67066G104 - Nvidia Corp							
09/30/2009 060006871408	B	13,081.000	15.0346	654	- 197,322	197,322	
Issue: 38141G104 - Goldman Sachs Group Inc							
09/30/2009 060006871408	B	2,002.000	183.3924	100	- 367,252	367,252	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 22160K105 - Costco Whsl Corp							
09/30/2009 060006871408	B	875.000	56.2785	44	- 49,287	49,287	
Issue: G5876H105 - Marvell Technology Group Ltd							
09/30/2009 060006871408	B	10,011.000	16.1598	501	- 162,276	162,276	
Issue: 336433107 - First Solar Inc							
09/30/2009 060006871408	B	700.000	153.5900	35	- 107,548	107,548	
Issue: 46625H100 - J P Morgan Chase & Co							
09/30/2009 060006871408	B	4,882.000	43.7637	244	- 213,898	213,898	
Issue: 784774101 - Stec Inc							
09/30/2009 060006871408	B	3,187.000	29.3578	159	- 93,723	93,723	
Issue: 591708102 - Metropcs Communications Inc							
09/30/2009 060006871408	B	6,715.000	9.4200	336	- 63,591	63,591	
Issue: 247361702 - Delta Air Lines Inc							
09/30/2009 060006871408	B	18,217.000	9.0199	911	- 165,226	165,226	
Issue: 00766T100 - Aecom Technology Corp							
09/30/2009 060006871408	B	5,069.000	27.3775	253	- 139,030	139,030	
Issue: 98584B103 - Yingli Green Energy Hldg Co A D R							
09/30/2009 060006871408	B	10,057.000	12.4838	503	- 126,052	126,052	
Issue: N07059186 - Asml Holding Nv Ny Reg Shs							
09/30/2009 060006871408	B	3,723.000	29.4966	186	- 110,002	110,002	
Issue: 62913F201 - N I I Holdings Inc							
09/30/2009 060006871408	B	6,207.000	30.0527	310	- 186,847	186,847	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58405U102 - Medco Health Solutions Inc							
09/30/2009 060006871408	B	3,212.000	54.9924	161	- 176,796	176,796	
Issue: 79466L302 - Salesforce Com Inc							
09/30/2009 060006871408	B	2,747.000	56.7763	137	- 156,102	156,102	
Issue: 579064106 - McAfee Inc							
09/30/2009 060006871408	B	3,512.000	43.6563	176	- 153,497	153,497	
Issue: 38259P508 - Google Inc Cl A							
09/30/2009 060006871408	B	625.000	495.0360	31	- 309,429	309,429	
Issue: 61945A107 - The Mosaic Co							
09/30/2009 060006871408	B	3,704.000	48.5145	185	- 179,883	179,883	
Issue: 696643105 - Palm Inc							
09/30/2009 060006871408	B	6,619.000	17.4880	331	- 116,084	116,084	
Issue: H8817H100 - Transocean Ltd							
09/30/2009 060006871408	B	1,209.000	86.1407	60	- 104,205	104,205	
Issue: H27013103 - Weatherford International Ltd							
09/30/2009 060006871408	B	12,307.000	20.8350	615	- 257,032	257,032	
Issue: 037833100 - Apple Inc							
10/01/2009 060006871404	B	840.000	183.9909	17	- 154,569	154,569	
Issue: 039483102 - Archer Daniels Midland Co							
10/01/2009 060006871404	B	2,150.000	28.8993	43	- 62,177	62,177	
Issue: 110122108 - Bristol-Myers Squibb Co							
10/01/2009 060006871404	B	2,600.000	22.3900	52	- 58,266	58,266	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 189054109 - Clorox Co							
10/01/2009 060006871404	B	1,010.000	57.7872	20	- 58,385	58,385	
Issue: 382388106 - Goodrich Corp.							
10/01/2009 060006871404	B	1,150.000	53.5413	23	- 61,596	61,596	
Issue: 384802104 - Grainger W W Inc							
10/01/2009 060006871404	B	690.000	87.6512	14	- 60,493	60,493	
Issue: 428236103 - Hewlett Packard Co							
10/01/2009 060006871404	B	1,740.000	46.2951	35	- 80,588	80,588	
Issue: 459200101 - International Business Machines Corp							
10/01/2009 060006871404	B	820.000	118.9744	16	- 97,575	97,575	
Issue: 478366107 - Johnson Ctls Inc							
10/01/2009 060006871404	B	2,500.000	25.0994	50	- 62,799	62,799	
Issue: 494368103 - Kimberly Clark Corp							
10/01/2009 060006871404	B	970.000	58.4969	19	- 56,761	56,761	
Issue: 532457108 - Eli Lilly & Co							
10/01/2009 060006871404	B	1,540.000	32.7251	31	- 50,427	50,427	
Issue: 580135101 - McDonalds Corp							
10/01/2009 060006871404	B	1,130.000	56.7046	23	- 64,099	64,099	
Issue: 601073109 - Millipore Corp							
10/01/2009 060006871404	B	760.000	70.4378	15	- 53,548	53,548	
Issue: 674599105 - Occidental Petroleum Corporation							
10/01/2009 060006871404	B	770.000	76.6555	15	- 59,040	59,040	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 364760108 - Gap Inc							
10/01/2009 060006871404	B	2,770.000	21.2207	55	- 58,837	58,837	
Issue: 806605101 - Schering Plough Corp							
10/01/2009 060006871404	B	2,100.000	28.0500	42	- 58,947	58,947	
Issue: 871829107 - Sysco Corp							
10/01/2009 060006871404	B	2,330.000	24.6978	47	- 57,592	57,592	
Issue: 882508104 - Texas Instruments Inc							
10/01/2009 060006871404	B	2,630.000	23.0600	53	- 60,700	60,700	
Issue: 370334104 - General Mills Inc							
10/01/2009 060006871404	B	990.000	64.0455	20	- 63,425	63,425	
Issue: 931142103 - Wal Mart Stores Inc							
10/01/2009 060006871404	B	1,720.000	49.0400	34	- 84,383	84,383	
Issue: 655844108 - Norfolk Southn Corp							
10/01/2009 060006871404	B	1,310.000	43.5777	26	- 57,113	57,113	
Issue: 655664100 - Nordstrom Inc							
10/01/2009 060006871404	B	2,070.000	30.1406	41	- 62,432	62,432	
Issue: 437076102 - Home Depot Inc							
10/01/2009 060006871404	B	2,150.000	26.3477	43	- 56,691	56,691	
Issue: 268648102 - E M C Corp Mass							
10/01/2009 060006871404	B	3,720.000	16.6750	74	- 62,105	62,105	
Issue: 68389X105 - Oracle Corporation							
10/01/2009 060006871404	B	3,700.000	20.3400	74	- 75,332	75,332	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 665859104 - Northern Tr Corp							
10/01/2009 060006871404	B	1,130.000	57.9147	23	- 65,466	65,466	
Issue: 031162100 - Amgen Inc							
10/01/2009 060006871404	B	900.000	59.6533	18	- 53,706	53,706	
Issue: 17275R102 - Cisco Sys Inc							
10/01/2009 060006871404	B	5,170.000	23.3152	103	- 120,643	120,643	
Issue: 747525103 - Qualcomm Inc							
10/01/2009 060006871404	B	1,500.000	43.8150	30	- 65,753	65,753	
Issue: 055921100 - B M C Software Inc							
10/01/2009 060006871404	B	1,490.000	36.7653	30	- 54,810	54,810	
Issue: 101137107 - Boston Scientific Corp							
10/01/2009 060006871404	B	5,090.000	10.2108	102	- 52,075	52,075	
Issue: 855244109 - Starbucks Corp							
10/01/2009 060006871404	B	3,040.000	20.0840	61	- 61,116	61,116	
Issue: 075896100 - Bed Bath & Beyond Inc							
10/01/2009 060006871404	B	1,640.000	37.1733	33	- 60,997	60,997	
Issue: 375558103 - Gilead Sciences Inc							
10/01/2009 060006871404	B	1,270.000	45.9753	25	- 58,414	58,414	
Issue: 461202103 - Intuit Inc							
10/01/2009 060006871404	B	1,960.000	27.9052	39	- 54,733	54,733	
Issue: 62944T105 - Nvr Inc							
10/01/2009 060006871404	B	70.000	631.4800	1	- 44,205	44,205	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 14040H105 - Capital One Financial Corp							
10/01/2009 060006871404	B	1,700.000	34.6911	34	- 59,009	59,009	
Issue: 302130109 - Expeditors Intl Wash Inc							
10/01/2009 060006871404	B	1,650.000	34.5966	33	- 57,117	57,117	
Issue: 25271C102 - Diamond Offshore Drilling Inc							
10/01/2009 060006871404	B	620.000	94.7255	12	- 58,742	58,742	
Issue: 820280105 - Shaw Group Inc							
10/01/2009 060006871404	B	1,960.000	31.2657	39	- 61,320	61,320	
Issue: 941848103 - Waters Corp							
10/01/2009 060006871404	B	1,030.000	55.4390	21	- 57,123	57,123	
Issue: 731572103 - Polo Ralph Lauren Corp							
10/01/2009 060006871404	B	850.000	74.9459	17	- 63,721	63,721	
Issue: 111320107 - Broadcom Corp Cl A							
10/01/2009 060006871404	B	2,160.000	29.6321	43	- 64,049	64,049	
Issue: 278642103 - E Bay Inc							
10/01/2009 060006871404	B	2,940.000	23.3971	59	- 68,846	68,846	
Issue: 13342B105 - Cameron Intl Corp							
10/01/2009 060006871404	B	1,770.000	37.3127	35	- 66,079	66,079	
Issue: 949746101 - Wells Fargo Co							
10/01/2009 060006871404	B	2,290.000	27.5052	46	- 63,033	63,033	
Issue: 58155Q103 - McKesson Corporation							
10/01/2009 060006871404	B	1,120.000	59.0653	22	- 66,176	66,176	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141G104 - Goldman Sachs Group Inc							
10/01/2009 060006871404	B	360.000	182.4900	7	- 65,704	65,704	
Issue: 411310105 - Hansen Natural Corp							
10/01/2009 060006871404	B	1,770.000	36.0476	35	- 63,840	63,840	
Issue: 09247X101 - Blackrock Inc							
10/01/2009 060006871404	B	350.000	214.2943	7	- 75,010	75,010	
Issue: G24140108 - Cooper Industries Plc							
10/01/2009 060006871404	B	1,590.000	37.3647	32	- 59,442	59,442	
Issue: G5876H105 - Marvell Technology Group Ltd							
10/01/2009 060006871404	B	3,590.000	15.4716	72	- 55,615	55,615	
Issue: 189754104 - Coach Inc							
10/01/2009 060006871404	B	2,160.000	32.5012	43	- 70,246	70,246	
Issue: 30161N101 - Exelon Corporation							
10/01/2009 060006871404	B	950.000	49.3152	19	- 46,868	46,868	
Issue: 343412102 - Fluor Corp							
10/01/2009 060006871404	B	1,210.000	49.9691	24	- 60,487	60,487	
Issue: 755111507 - Raytheon Company							
10/01/2009 060006871404	B	1,220.000	47.3251	24	- 57,761	57,761	
Issue: 481165108 - Joy Global Inc							
10/01/2009 060006871404	B	1,580.000	47.3848	32	- 74,900	74,900	
Issue: 74251V102 - Principal Financial Group Inc							
10/01/2009 060006871404	B	2,090.000	26.5617	42	- 55,556	55,556	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 744320102 - Prudential Financial Inc							
10/01/2009 060006871404	B	1,340.000	48.9290	27	- 65,592	65,592	
Issue: 88579Y101 - 3M Co							
10/01/2009 060006871404	B	810.000	73.1938	16	- 59,303	59,303	
Issue: 20030N101 - Comcast Corp Cl A							
10/01/2009 060006871404	B	3,890.000	15.8799	78	- 61,851	61,851	
Issue: 228368106 - Crown Holdings Inc							
10/01/2009 060006871404	B	2,270.000	26.9932	45	- 61,320	61,320	
Issue: 741503403 - Priceline Com Inc							
10/01/2009 060006871404	B	380.000	162.1974	8	- 61,643	61,643	
Issue: 58405U102 - Medco Health Solutions Inc							
10/01/2009 060006871404	B	1,170.000	54.7859	23	- 64,123	64,123	
Issue: 64110D104 - Netapp Inc							
10/01/2009 060006871404	B	2,620.000	26.2050	52	- 68,710	68,710	
Issue: 718172109 - Philip Morris Intl							
10/01/2009 060006871404	B	1,460.000	48.3852	29	- 70,672	70,672	
Issue: 441060100 - Hospira Inc							
10/01/2009 060006871404	B	1,570.000	43.9418	31	- 69,020	69,020	
Issue: 52602E102 - Lender Processing Svcs Inc							
10/01/2009 060006871404	B	1,960.000	38.0637	39	- 74,644	74,644	
Issue: 38259P508 - Google Inc Cl A							
10/01/2009 060006871404	B	130.000	491.3323	3	- 63,876	63,876	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 94973V107 - Wellpoint Inc							
10/01/2009 060006871404	B	1,070.000	47.9331	21	- 51,310	51,310	
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
10/01/2009 060006871404	B	1,240.000	48.2650	25	- 59,873	59,873	
Issue: 18683K101 - Cliffs Natural Resources Inc							
10/01/2009 060006871404	B	2,040.000	31.5274	41	- 64,357	64,357	
Issue: 125269100 - Cf Industries Holdings Inc							
10/01/2009 060006871404	B	720.000	86.0458	14	- 61,967	61,967	
Issue: 87236Y108 - Td Ameritrade Hldg Corp							
10/01/2009 060006871404	B	2,950.000	19.5941	59	- 57,862	57,862	
Issue: 12673P105 - Ca Inc							
10/01/2009 060006871404	B	3,290.000	21.6373	66	- 71,253	71,253	
Issue: 151020104 - Celgene Corp							
10/02/2009 060006871408	B	2,428.000	54.8580	121	- 133,317	133,317	
Issue: 790849103 - ST Jude Med Inc							
10/07/2009 060006871408	S	- 12,367.000	33.7570	629	416,844	488,447	- 71,603
Issue: 591708102 - Metropcs Communications Inc							
10/07/2009 060006871408	S	- 26,180.000	8.3891	1,315	218,312	307,622	- 89,310
Issue: 682189105 - O N Semiconductor Corporation							
10/14/2009 060006871408	B	47,295.000	8.3353	2,365	- 396,583	396,583	
Issue: G54050102 - Lazard Ltd Cl A							
10/15/2009 060006871404	B	4,560.000	42.6847	91	- 194,733	194,733	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617446448 - Morgan Stanley Group Inc							
10/15/2009 060006871408	B	6,150.000	32.3983	308	- 199,557	199,557	
Issue: 31428X106 - Fed Ex Corp							
10/15/2009 060006871408	B	2,421.000	80.9500	121	- 196,101	196,101	
Issue: 00766T100 - Aecom Technology Corp							
10/15/2009 060006871408	S	- 19,719.000	25.8053	999	507,856	526,326	- 18,470
Issue: G54050102 - Lazard Ltd Cl A							
10/16/2009 060006871404	B	2,570.000	41.9417	51	- 107,842	107,842	
Issue: G54050102 - Lazard Ltd Cl A							
10/19/2009 060006871404	B	1,830.000	41.2311	37	- 75,490	75,490	
Issue: 037604105 - Apollo Group Inc Cl A							
10/19/2009 060006871408	S	- 5,752.000	74.0544	299	425,662	378,687	46,975
Issue: G54050102 - Lazard Ltd Cl A							
10/20/2009 060006871404	B	3,880.000	41.3268	78	- 160,426	160,426	
Issue: 58405U102 - Medco Health Solutions Inc							
10/20/2009 060006871408	S	- 2,499.000	56.9968	129	142,306	92,164	50,142
Issue: G7945J104 - Seagate Technology							
10/21/2009 060006871404	B	19,000.000	15.1927	380	- 289,041	289,041	
Issue: 701094104 - Parker Hannifin Corp							
10/21/2009 060006871408	B	3,445.000	56.8987	172	- 196,188	196,188	
Issue: 716495106 - Petrohawk Energy Corp							
10/21/2009 060006871408	B	6,525.000	28.2306	326	- 184,531	184,531	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 931142103 - Wal Mart Stores Inc							
10/26/2009 060006871408	S	- 4,353.000	50.4798	223	219,515	221,644	- 2,129
Issue: 747525103 - Qualcomm Inc							
10/26/2009 060006871408	S	- 4,877.000	41.2678	249	201,014	201,258	- 244
Issue: 73755L107 - Potash Corp Of Saskatchewan							
10/26/2009 060006871408	B	5,537.000	102.2906	277	- 566,660	566,660	
Issue: 375558103 - Gilead Sciences Inc							
10/26/2009 060006871408	S	- 7,388.000	43.8648	378	323,695	238,591	85,104
Issue: 74762E102 - Quanta Svcs Inc							
10/26/2009 060006871408	S	- 12,512.000	22.2260	633	277,459	300,558	- 23,099
Issue: 620076109 - Motorola Inc							
10/27/2009 060006871408	B	31,240.000	7.9643	1,250	- 250,054	250,054	
Issue: 696643105 - Palm Inc							
10/27/2009 060006871408	S	- 25,855.000	13.4362	1,302	346,091	415,497	- 69,406
Issue: 579064106 - McAfee Inc							
11/02/2009 060006871408	S	- 7,017.000	41.8436	358	293,258	268,140	25,119
Issue: 731572103 - Polo Ralph Lauren Corp							
11/03/2009 060006871404	S	- 1,910.000	78.8060	42	150,477	89,697	60,780
Issue: 478366107 - Johnson Ctls Inc							
11/03/2009 060006871408	S	- 13,548.000	24.6012	686	332,611	307,957	24,654
Issue: 701094104 - Parker Hannifin Corp							
11/03/2009 060006871408	B	4,890.000	55.1653	245	- 270,003	270,003	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 444903108 - Human Genome Sciences Inc							
11/04/2009 060006871408	B	6,008.000	26.9773	300	- 162,380	162,380	
Issue: 500255104 - Kohls Corp							
11/06/2009 060006871408	S	- 1,765.000	56.5225	91	99,671	108,668	- 8,997
Issue: 194162103 - Colgate Palmolive Co							
11/12/2009 060006871408	S	- 5,139.000	81.1893	268	416,964	345,583	71,381
Issue: 03076C106 - Ameriprise Finl Inc							
11/12/2009 060006871408	B	15,061.000	38.9125	753	- 586,814	586,814	
Issue: 071813109 - Baxter Intl Inc							
11/13/2009 060006871408	S	- 3,846.000	54.9539	198	211,155	196,087	15,068
Issue: 594918104 - Microsoft Corp							
11/13/2009 060006871408	S	- 5,248.000	29.5301	266	154,708	156,623	- 1,915
Issue: 17275R102 - Cisco Sys Inc							
11/13/2009 060006871408	S	- 8,015.000	23.5610	406	188,436	163,594	24,842
Issue: 749685103 - Rpm International Inc							
11/17/2009 060006871404	B	2,970.000	20.2031	59	- 60,063	60,063	
Issue: 749685103 - Rpm International Inc							
11/18/2009 060006871404	B	4,450.000	20.1524	89	- 89,767	89,767	
Issue: 749685103 - Rpm International Inc							
11/19/2009 060006871404	B	1,970.000	19.7875	39	- 39,021	39,021	
Issue: 00766T100 - Aecom Technology Corp							
11/19/2009 060006871408	B	14,093.000	27.2307	705	- 384,467	384,467	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58405U102 - Medco Health Solutions Inc							
11/19/2009 060006871408	S	- 3,912.000	61.4268	202	240,100	144,276	95,824
Issue: 749685103 - Rpm International Inc							
11/20/2009 060006871404	B	1,970.000	19.7771	39	- 39,000	39,000	
Issue: 749685103 - Rpm International Inc							
11/23/2009 060006871404	B	2,290.000	20.1537	46	- 46,198	46,198	
Issue: 749685103 - Rpm International Inc							
11/24/2009 060006871404	B	1,540.000	19.9493	31	- 30,753	30,753	
Issue: 001547108 - A K Steel Hldg Corp							
11/25/2009 060006871408	B	29,527.000	19.8778	1,476	- 588,408	588,408	
Issue: 38141G104 - Goldman Sachs Group Inc							
11/25/2009 060006871408	S	- 2,076.000	169.4178	113	351,599	278,241	73,358
Issue: 912909108 - United States Steel Corp							
11/25/2009 060006871408	B	27,123.000	43.6635	1,356	- 1,185,641	1,185,641	
Issue: 749685103 - Rpm International Inc							
11/30/2009 060006871404	B	1,460.000	19.4694	29	- 28,455	28,455	
Issue: 87236Y108 - Td Ameritrade Hldg Corp							
11/30/2009 060006871404	S	- 5,670.000	19.6171	116	111,113	113,651	- 2,538
Issue: 912909108 - United States Steel Corp							
11/30/2009 060006871408	B	3,223.000	44.3759	161	- 143,185	143,185	
Issue: 87236Y108 - Td Ameritrade Hldg Corp							
12/01/2009 060006871404	S	- 540.000	19.8569	11	10,712	10,824	- 112

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 87236Y108 - Td Ameritrade Hldg Corp							
12/02/2009 060006871404	S	- 5,670.000	19.5208	116	110,567	113,651	- 3,084
Issue: 857477103 - State Str Corp							
12/02/2009 060006871408	B	9,192.000	43.1288	460	- 396,900	396,900	
Issue: 617446448 - Morgan Stanley Group Inc							
12/02/2009 060006871408	S	- 8,600.000	30.8034	437	264,472	271,514	- 7,042
Issue: 73755L107 - Potash Corp Of Saskatchewan							
12/04/2009 060006871408	S	- 1,552.000	116.2912	82	180,402	154,403	25,998
Issue: 00766T100 - Aecom Technology Corp							
12/15/2009 060006871408	B	8,101.000	26.9958	405	- 219,098	219,098	
Issue: 406216101 - Halliburton Co							
12/18/2009 060006871408	B	12,899.000	29.9458	645	- 386,916	386,916	
Issue: H27013103 - Weatherford International Ltd							
12/18/2009 060006871408	S	- 10,935.000	16.9200	552	184,469	185,016	- 548
Issue: 984332106 - Yahoo! Inc							
12/23/2009 060006871408	B	30,568.000	16.6643	1,528	- 510,923	510,923	
Total For Bny Convergex / Ljr				**69,919**	**55,111,191**	**56,350,632**	**- 1,239,435**
Broker: Chase Securities, Inc.							
Issue: 057224AY3 - Baker Hughes Inc 7.500% 11/15/18							
01/07/2009 060006871406	S	- 270,000.000	1.1114		300,086	268,499	31,587

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/07/2009 060006871406	B	230,000.000	1.1100		- 255,300	255,300	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/13/2009 060006871406	S	- 100,000.000	1.2584		125,836	124,563	1,273
Issue: 58013MEH3 - McDonalds Corp 5.700% 2/01/39							
01/13/2009 060006871406	B	160,000.000	.9954		- 159,264	159,264	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/15/2009 060006871406	S	- 230,000.000	1.1337		260,754	235,100	25,654
Issue: 291011AY0 - Emerson Electric 4.875% 10/15/19							
01/15/2009 060006871406	B	265,000.000	.9962		- 263,990	263,990	
Issue: 912803DA8 - U S Treas Bd Strip							
01/29/2009 060006871406	B	2,515,000.000	.3851		- 968,577	968,577	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/29/2009 060006871406	S	- 180,000.000	1.1398		205,172	215,946	- 10,774
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/29/2009 060006871406	S	- 2,430,000.000	.3846		934,602	808,651	125,951
Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39							
01/29/2009 060006871406	B	275,000.000	.9944		- 273,452	273,452	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
02/04/2009 060006871406	S	- 255,000.000	1.0715		273,238	273,831	- 593
Issue: 66989GAA8 - Novartis Sec Inv 5.125% 2/10/19							
02/04/2009 060006871406	B	290,000.000	.9982		- 289,484	289,484	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
02/12/2009 060006871406	S	- 165,000.000	1.1560		190,743	191,578	- 835
Issue: 224044BV8 - Cox Commun Inc 8.375% 3/01/39							
02/12/2009 060006871406	B	300,000.000	.9961		- 298,839	298,839	
Issue: 581557AX3 - McKesson Corp 7.500% 2/15/19							
02/17/2009 060006871406	S	- 75,000.000	1.0630		79,725	74,744	4,981
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
02/17/2009 060006871406	B	65,000.000	1.0020		- 65,132	65,132	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/19/2009 060006871406	S	- 80,000.000	1.1573		92,581	94,228	- 1,647
Issue: 912803DA8 - U S Treas Bd Strip							
02/24/2009 060006871406	B	700,000.000	.3778		- 264,446	264,446	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/25/2009 060006871406	S	- 275,000.000	1.1791		324,242	323,698	544
Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39							
02/25/2009 060006871406	B	470,000.000	.9541		- 448,432	448,432	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/25/2009 060006871406	B	1,605,000.000	.3571		- 573,097	573,097	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
03/04/2009 060006871402	B	80,000.000	1.0639		- 85,116	85,116	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
03/06/2009 060006871402	S	- 110,000.000	1.0775		118,529	117,739	790

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 41283DAB9 - Harley David Fdg 6.800% 6/15/18							
03/11/2009 060006871406	S	- 170,000.000	.6400		108,800	169,669	- 60,869
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
03/12/2009 060006871406	S	- 80,000.000	1.1508		92,063	92,945	- 882
Issue: 91913YAP5 - Valero Energy Corp 10.500% 3/15/39							
03/12/2009 060006871406	B	175,000.000	.9975		- 174,559	174,559	
Issue: 717081DA8 - Pfizer Inc 5.350% 3/15/15							
03/17/2009 060006871402	B	25,000.000	.9988		- 24,969	24,969	
Issue: 742718DN6 - Procter & Gamble 4.700% 2/15/19							
03/18/2009 060006871402	B	9,000.000	.9900		- 8,910	8,910	
Issue: 291011AY0 - Emerson Electric 4.875% 10/15/19							
03/26/2009 060006871406	S	- 265,000.000	.9955		263,813	263,990	- 178
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
03/26/2009 060006871406	B	255,000.000	.9931		- 253,247	253,247	
Issue: 912803CG6 - U S Treas Bd Strip 8/15/29							
03/31/2009 060006871406	S	- 2,700,000.000	.4629		1,249,776	1,119,041	130,735
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
03/31/2009 060006871406	B	1,225,000.000	1.1700		- 1,433,250	1,433,250	
Issue: 205887BF8 - Conagra Inc 7.000% 4/15/19							
04/06/2009 060006871406	B	385,000.000	.9960		- 383,445	383,445	
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
04/06/2009 060006871406	S	- 325,000.000	.9840		319,808	324,684	- 4,876

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 291011BB9 - Emerson Electric Co 6.125% 4/15/39							
04/14/2009 060006871406	B	110,000.000	.9950		- 109,447	109,447	
Issue: 767201AH9 - Rio Tinto Financ 9.000% 5/01/19							
04/14/2009 060006871406	B	615,000.000	.9759		- 600,154	600,154	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/14/2009 060006871406	S	- 75,000.000	1.1488		86,162	87,058	- 896
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
04/14/2009 060006871406	S	- 455,000.000	.9961		453,240	454,558	- 1,317
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
04/22/2009 060006871406	B	700,000.000	1.0138		- 709,632	709,632	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/22/2009 060006871406	S	- 440,000.000	1.1249		494,948	509,026	- 14,078
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
04/24/2009 060006871402	B	115,000.000	1.0627		- 122,210	122,210	
Issue: 205887BF8 - Conagra Inc 7.000% 4/15/19							
04/28/2009 060006871406	S	- 385,000.000	1.0525		405,213	383,445	21,768
Issue: 079867AS6 - Bellsouth Telec 0.000% 12/15/95							
04/28/2009 060006871406	B	515,000.000	.3950		- 203,425	203,425	
Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38							
04/28/2009 060006871406	S	- 290,000.000	.9365		271,594	261,177	10,417
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
04/28/2009 060006871406	B	3,600,000.000	.3256		- 1,172,124	1,172,124	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/28/2009 060006871406	B	180,000.000	1.1216		- 201,881	201,881	
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
04/28/2009 060006871406	B	345,000.000	.9788		- 337,669	337,669	
Issue: 912803CX9 - U S Treas Bd Strip							
04/28/2009 060006871406	S	- 3,600,000.000	.3492		1,257,192	1,122,519	134,673
Issue: 912803CK7 - U S Treas Bd Strip							
04/30/2009 060006871406	B	3,300,000.000	.3905		- 1,288,683	1,288,683	
Issue: 912803CX9 - U S Treas Bd Strip							
05/07/2009 060006871406	B	1,800,000.000	.3083		- 554,886	554,886	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/12/2009 060006871406	S	- 365,000.000	1.0523		384,105	398,219	- 14,114
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/12/2009 060006871406	B	405,000.000	.8858		- 358,737	358,737	
Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38							
05/15/2009 060006871406	S	- 150,000.000	.9978		149,663	149,571	91
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/15/2009 060006871406	B	115,000.000	.9019		- 103,716	103,716	
Issue: 42307TAG3 - Heinz Hj Co 6.750% 3/15/32							
05/27/2009 060006871406	S	- 300,000.000	.9202		276,045	269,934	6,111
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/27/2009 060006871406	B	220,000.000	.8250		- 181,500	181,500	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
05/28/2009 060006871406	S	- 190,000.000	.9785		185,923	190,869	- 4,947
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/28/2009 060006871406	B	170,000.000	.8347		- 141,897	141,897	
Issue: 3137EABZ1 - F H L M C M T N 1.625% 4/26/11							
06/02/2009 060006871402	S	- 85,000.000	1.0110		85,934	85,295	639
Issue: 912828KU3 - U S Treasury Nt 0.875% 5/31/11							
06/02/2009 060006871402	B	80,000.000	.9988		- 79,900	79,900	
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
06/03/2009 060006871406	S	- 155,000.000	.8599		133,280	125,098	8,182
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
06/03/2009 060006871406	S	- 80,000.000	.8609		68,870	64,567	4,303
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/03/2009 060006871406	B	105,000.000	.8413		- 88,331	88,331	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/03/2009 060006871406	B	55,000.000	.8463		- 46,544	46,544	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
06/04/2009 060006871406	S	- 110,000.000	.9514		104,650	105,145	- 495
Issue: 120568AT7 - Bunge Ltd Fin 8.500% 6/15/19							
06/04/2009 060006871406	B	135,000.000	.0000		- 134,996	134,996	
Issue: 534187AX7 - Lincoln Natl Crp 8.750% 7/01/19							
06/17/2009 060006871402	B	8,000.000	.9903		- 7,923	7,923	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29736RAC4 - Estee Lauder Co Inc 6.000% 5/15/37							
06/24/2009 060006871406	S	- 205,000.000	.9188		188,348	148,352	39,996
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/24/2009 060006871406	B	165,000.000	.8484		- 139,992	139,992	
Issue: 337932AB3 - First Energy Corp 6.450% 11/15/11							
07/15/2009 060006871402	S	- 10,000.000	1.0554		10,554	10,599	- 46
Issue: 231266FD4 - Curators Univ Mo Sys 5.960% 11/01/39							
07/16/2009 060006871406	B	195,000.000	1.0000		- 195,000	195,000	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/16/2009 060006871406	S	- 160,000.000	.8501		136,013	136,862	- 849
Issue: 079867AS6 - Bellsouth Telec 0.000% 12/15/95							
07/23/2009 060006871406	B	185,000.000	.5175		- 95,738	95,738	
Issue: 14043CAB9 - Capital One Cap 10.250% 8/15/39							
07/29/2009 060006871406	B	335,000.000	.9885		- 331,134	331,134	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/29/2009 060006871406	S	- 215,000.000	.8352		179,567	180,335	- 768
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
07/31/2009 060006871406	S	- 1,175,000.000	.9688		1,138,281	1,123,821	14,460
Issue: 42307TAH1 - Heinz H J Co 7.125% 8/01/39							
08/06/2009 060006871406	B	180,000.000	1.1131		- 200,363	200,363	
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
08/06/2009 060006871406	S	- 170,000.000	1.1397		193,752	167,751	26,002

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/06/2009 060006871406	B	185,000.000	.8344		- 154,359	154,359	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/06/2009 060006871406	S	- 185,000.000	.8288		153,319	155,357	- 2,038
Issue: 35177PAL1 - France Telecom 8.43071% 3/01/31							
08/12/2009 060006871406	B	140,000.000	1.3320		- 186,483	186,483	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
08/12/2009 060006871406	S	- 855,000.000	.2777		237,468	288,608	- 51,140
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
08/12/2009 060006871406	B	855,000.000	.2743		- 234,484	234,484	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/12/2009 060006871406	S	- 145,000.000	.8428		122,208	120,841	1,367
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/17/2009 060006871406	B	95,000.000	.9825		- 93,338	93,338	
Issue: 74834LAN0 - Quest Diagnostic 6.950% 7/01/37							
08/17/2009 060006871406	S	- 115,000.000	1.0771		123,871	117,945	5,926
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
08/19/2009 060006871406	S	- 915,000.000	.2887		264,133	308,861	- 44,728
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
08/19/2009 060006871406	B	920,000.000	.2851		- 262,329	262,329	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/20/2009 060006871406	S	- 55,000.000	.9970		54,832	54,260	573

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 652482BW9 - News Amer Inc 6.900% 8/15/39							
08/20/2009 060006871406	B	75,000.000	.9980		- 74,852	74,852	
Issue: 3137EABA6 - F H L M C M T N 5.125% 11/17/17							
08/21/2009 060006871402	S	- 190,000.000	1.0870		206,530	194,713	11,817
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/25/2009 060006871406	B	35,000.000	1.0041		- 35,142	35,142	
Issue: 694475AA2 - Pac Life Insur 9.250% 6/15/39							
08/25/2009 060006871406	S	- 55,000.000	1.0442		57,429	54,974	2,455
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
08/25/2009 060006871406	S	- 95,000.000	1.0104		95,991	96,243	- 252
Issue: 26441CAD7 - Duke Energy Corp 5.050% 9/15/19							
08/25/2009 060006871406	B	100,000.000	.9962		- 99,623	99,623	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/31/2009 060006871406	B	650,000.000	1.0124		- 658,049	658,049	
Issue: 912803CG6 - U S Treas Bd Strip 8/15/29							
08/31/2009 060006871406	S	- 4,970,000.000	.4236		2,105,491	2,062,735	42,755
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/10/2009 060006871406	S	- 50,000.000	1.0075		50,375	50,145	230
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
09/10/2009 060006871406	B	80,000.000	1.0171		- 81,364	81,364	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/14/2009 060006871406	B	255,000.000	1.0084		- 257,152	257,152	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/14/2009 060006871406	S	- 255,000.000	1.0084		257,152	256,141	1,011
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
09/14/2009 060006871406	S	- 255,000.000	1.0160		259,084	259,599	- 515
Issue: 126650BR0 - Cvs Caremark 6.125% 9/15/39							
09/14/2009 060006871406	B	310,000.000	1.0173		- 315,354	315,354	
Issue: 25459HAH8 - Directv Hldgs Fn 5.875% 10/01/19							
09/14/2009 060006871406	B	290,000.000	.9926		- 287,851	287,851	
Issue: 126650BJ8 - Cvs Caremark Corp 6.250% 6/01/27							
09/14/2009 060006871406	S	- 375,000.000	1.0607		397,766	358,114	39,653
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/17/2009 060006871406	B	55,000.000	1.0075		- 55,413	55,413	
Issue: 500255AQ7 - Kohls Corp 6.875% 12/15/37							
09/17/2009 060006871406	S	- 65,000.000	1.1029		71,689	65,005	6,684
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/05/2009 060006871406	S	- 90,000.000	1.0400		93,600	92,246	1,354
Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30							
10/05/2009 060006871406	B	115,000.000	1.2854		- 147,816	147,816	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/20/2009 060006871406	S	- 180,000.000	1.0136		182,440	182,316	124
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/20/2009 060006871406	S	- 45,000.000	1.0141		45,633	45,579	54

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 48125BAA2 - Jpm Cap Xxvii 7.000% 11/01/39							
10/20/2009 060006871406	B	60,000.000	1.0104		- 60,626	60,626	
Issue: 48125BAA2 - Jpm Cap Xxvii 7.000% 11/01/39							
10/20/2009 060006871406	B	250,000.000	.9949		- 248,723	248,723	
Issue: 025816BA6 - American Express Co 7.250% 5/20/14							
11/04/2009 060006871402	B	20,000.000	1.1347		- 22,694	22,694	
Issue: 68233JAF1 - Oncor Electric 7.500% 9/01/38							
11/06/2009 060006871406	S	- 80,000.000	1.2021		96,170	79,756	16,414
Issue: 68233DAP2 - Oncor Electric 7.250% 1/15/33							
11/06/2009 060006871406	B	95,000.000	1.1533		- 109,567	109,567	
Issue: 00817YAE8 - Aetna Inc 6.000% 6/15/16							
11/18/2009 060006871402	B	10,000.000	1.0689		- 10,689	10,689	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/20/2009 060006871406	B	50,000.000	1.0334		- 51,672	51,672	
Issue: 24702RAF8 - Dell Inc 6.500% 4/15/38							
11/20/2009 060006871406	S	- 60,000.000	1.0537		63,223	59,961	3,262
Issue: 00817YAE8 - Aetna Inc 6.000% 6/15/16							
11/23/2009 060006871402	B	5,000.000	1.0694		- 5,347	5,347	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/01/2009 060006871406	S	- 110,000.000	1.0362		113,979	114,318	- 340
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/01/2009 060006871406	S	- 125,000.000	1.0386		129,824	129,907	- 83

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 984121CB7 - Xerox Corp 6.750% 12/15/39							
12/01/2009 060006871406	B	150,000.000	.9959		- 149,382	149,382	
Issue: 013716AQ8 - Alcan Inc 7.250% 3/15/31							
12/01/2009 060006871406	S	- 110,000.000	1.1534		126,870	97,021	29,848
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
12/01/2009 060006871406	B	135,000.000	1.1620		- 156,869	156,869	
Issue: 767201AD8 - Rio Tinto Financ 7.125% 7/15/28							
12/01/2009 060006871406	B	110,000.000	1.1350		- 124,849	124,849	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/07/2009 060006871406	S	- 95,000.000	1.0166		96,581	97,663	- 1,083
Issue: 48125BAA2 - Jpm Cap Xxvii 7.000% 11/01/39							
12/07/2009 060006871406	S	- 80,000.000	1.0137		81,099	80,471	628
Issue: 48123QAA1 - Jpm Cap Xxii 6.450% 2/02/37							
12/07/2009 060006871406	B	95,000.000	.9066		- 86,127	86,127	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/08/2009 060006871406	B	120,000.000	1.0214		- 122,569	122,569	
Issue: 039483AX0 - Archer Daniels 6.450% 1/15/38							
12/08/2009 060006871406	S	- 130,000.000	1.1351		147,557	129,420	18,136
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/09/2009 060006871406	S	- 135,000.000	1.0152		137,046	138,390	- 1,344
Issue: 42809HAC1 - Hess Corp 6.000% 1/15/40							
12/09/2009 060006871406	B	165,000.000	.9923		- 163,736	163,736	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 120568AT7 - Bunge Ltd Fin 8.500% 6/15/19							
12/16/2009 060006871406	S	- 60,000.000	1.1468		68,807	59,998	8,809
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
12/16/2009 060006871406	B	55,000.000	.9847		- 54,158	54,158	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
12/17/2009 060006871402	B	6,500.000	1.0278		- 6,681	6,681	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
12/17/2009 060006871402	B	22,400.000	1.0280		- 23,028	23,028	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/30/2009 060006871406	B	4,250,000.000	.2425		- 1,030,753	1,030,753	
Issue: 912803DA8 - U S Treas Bd Strip							
12/30/2009 060006871406	S	- 4,065,000.000	.2742		1,114,664	1,271,220	- 156,557
Total For Chase Securities, Inc.				**0**	**37,098,403**	**36,695,384**	**403,013**
Broker: Citigroup Global Markets Inc.							
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
01/05/2009 060006871406	B	600,000.000	.4821		- 289,266	289,266	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/05/2009 060006871406	S	- 50,000.000	1.2645		63,225	62,281	943
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/05/2009 060006871406	B	20,000.000	1.2634		- 25,269	25,269	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/05/2009 060006871406	S	- 155,000.000	1.2634		195,833	193,087	2,746
Issue: 912795J93 - U S Treasury Bill 1/29/09							
01/05/2009 060006871406	B	1,000,000.000	.0000		- 999,990	999,990	
Issue: 035229CM3 - Anheuser Busch 6.500% 5/01/42							
01/05/2009 060006871406	S	- 45,000.000	.8401		37,804	37,143	661
Issue: 035229CL5 - Anheuser Busch 6.000% 11/01/41							
01/05/2009 060006871406	B	360,000.000	.7966		- 286,780	286,780	
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
01/06/2009 060006871402	B	5,000.000	.0000		- 5,000	5,000	
Issue: 36962G3P7 - Gen Elec Cap Crp 5.875% 1/14/38							
01/06/2009 060006871406	S	- 1,100,000.000	.9059		996,468	1,064,495	- 68,027
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
01/06/2009 060006871406	B	1,040,000.000	.9958		- 1,035,674	1,035,674	
Issue: 67066G104 - Nvidia Corp							
01/07/2009 060006871405	S	- 3,455.000	8.7857	59	30,296	25,270	5,026
Issue: 36962G3A0 - General Elec Cap COR 6.150% 8/07/37							
01/07/2009 060006871406	S	- 285,000.000	.9243		263,417	243,520	19,897
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
01/07/2009 060006871406	B	275,000.000	.9843		- 270,674	270,674	
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
01/09/2009 060006871402	B	5,000.000	1.0300		- 5,150	5,150	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
01/12/2009 060006871406	S	- 700,000.000	.4482		313,712	312,588	1,124
Issue: 912803CK7 - U S Treas Bd Strip							
01/12/2009 060006871406	B	725,000.000	.4698		- 340,583	340,583	
Issue: 949746101 - Wells Fargo Co							
01/12/2009 060006871409	B	600.000	24.4384	30	- 14,693	14,693	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/14/2009 060006871406	S	- 100,000.000	1.2623		126,234	124,563	1,671
Issue: 031162BA7 - Amgen Inc 6.400% 2/01/39							
01/14/2009 060006871406	B	160,000.000	1.0462		- 167,386	167,386	
Issue: 36467W109 - Gamestop Corp Cl A							
01/16/2009 060006871405	B	1,015.000	24.7095	17	- 25,097	25,097	
Issue: 36467W109 - Gamestop Corp Cl A							
01/20/2009 060006871405	B	1,985.000	23.6802	54	- 47,059	47,059	
Issue: 002824100 - Abbott Laboratories							
01/21/2009 060006871404	B	2,450.000	51.9903	98	- 127,474	127,474	
Issue: 166764100 - Chevron Corporation							
01/30/2009 060006871405	B	1,295.000	71.3639	9	- 92,425	92,425	
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
01/30/2009 060006871406	B	3,200,000.000	.4242		- 1,357,408	1,357,408	
Issue: 36962G3A0 - General Elec Cap COR 6.150% 8/07/37							
01/30/2009 060006871406	B	1,715,000.000	.8145		- 1,396,782	1,396,782	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
01/30/2009 060006871406	S	- 1,595,000.000	.8883		1,416,854	1,577,139	- 160,285
Issue: 36962G3P7 - Gen Elec Cap Crp 5.875% 1/14/38							
02/03/2009 060006871406	B	530,000.000	.7750		- 410,745	410,745	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/03/2009 060006871406	S	- 270,000.000	1.1638		314,223	277,106	37,117
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
02/03/2009 060006871406	S	- 480,000.000	.8773		421,104	474,625	- 53,521
Issue: 931142103 - Wal Mart Stores Inc							
02/05/2009 060006871405	B	2,775.000	48.2109	75	- 133,860	133,860	
Issue: 36962G3A0 - General Elec Cap COR 6.150% 8/07/37							
02/05/2009 060006871406	S	- 1,285,000.000	.7969		1,024,042	1,045,993	- 21,950
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
02/05/2009 060006871406	B	615,000.000	1.1266		- 692,836	692,836	
Issue: 931142103 - Wal Mart Stores Inc							
02/06/2009 060006871405	B	2,055.000	49.3378	55	- 101,445	101,445	
Issue: 47102XAF2 - Janus Capital Group 6.950% 6/15/17							
02/06/2009 060006871406	S	- 60,000.000	.5250		31,500	60,380	- 28,880
Issue: 931142103 - Wal Mart Stores Inc							
02/11/2009 060006871405	B	1,885.000	48.1003	32	- 90,701	90,701	
Issue: 25179M103 - Devon Energy Corporation							
02/12/2009 060006871405	B	2,295.000	51.0035	92	- 117,145	117,145	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25179M103 - Devon Energy Corporation							
02/13/2009 060006871405	B	850.000	51.8213	34	- 44,082	44,082	
Issue: 25179M103 - Devon Energy Corporation							
02/17/2009 060006871405	B	210.000	50.5657	8	- 10,627	10,627	
Issue: 867652307 - Sunpower Corp Class B							
02/17/2009 060006871408	B	3,201.000	27.2313	160	- 87,327	87,327	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
02/18/2009 060006871406	S	- 285,000.000	.3786		107,912	94,842	13,071
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/18/2009 060006871406	B	285,000.000	.3696		- 105,322	105,322	
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
02/20/2009 060006871406	S	- 360,000.000	.7403		266,490	337,859	- 71,369
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/20/2009 060006871406	B	150,000.000	1.1694		- 175,406	175,406	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
02/27/2009 060006871406	S	- 700,000.000	.3533		247,275	232,945	14,330
Issue: 136385101 - Canadian Natural Resources Ltd							
03/03/2009 060006871403	S	- 340.000	28.8580	14	9,798	21,633	- 11,835
Issue: 68389X105 - Oracle Corporation							
03/03/2009 060006871408	S	- 4,363.000	15.0750	131	65,641	96,993	- 31,352
Issue: 09067J109 - Biovail Corp							
03/05/2009 060006871403	B	1,942.000	10.8465	78	- 21,142	21,142	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
03/05/2009 060006871406	S	- 270,000.000	.7598		205,141	253,395	- 48,254
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
03/05/2009 060006871406	B	120,000.000	1.1739		- 140,869	140,869	
Issue: 00766T100 - Aecom Technology Corp							
03/05/2009 060006871408	B	3,877.000	20.7464	194	- 80,628	80,628	
Issue: 09067J109 - Biovail Corp							
03/06/2009 060006871403	B	1,458.000	10.7245	58	- 15,695	15,695	
Issue: 364760108 - Gap Inc							
03/10/2009 060006871409	B	1,400.000	10.5664	70	- 14,863	14,863	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
03/11/2009 060006871402	S	- 55,000.000	1.0722		58,970	58,686	284
Issue: 055451AH1 - Bhp Finance USA 6.500% 4/01/19							
03/18/2009 060006871406	B	220,000.000	.9968		- 219,294	219,294	
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
03/18/2009 060006871406	S	- 180,000.000	1.0175		183,150	178,462	4,688
Issue: 00846U101 - Agilent Technologies Inc							
03/20/2009 060006871403	B	678.000	14.4410	27	- 9,818	9,818	
Issue: 582839106 - Mead Johnson Nutrition Co							
03/25/2009 060006871403	B	159.000	26.9545	6	- 4,292	4,292	
Issue: 110122108 - Bristol-Myers Squibb Co							
03/25/2009 060006871409	B	1,700.000	21.1232	85	- 35,994	35,994	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 582839106 - Mead Johnson Nutrition Co							
03/26/2009 060006871403	B	339.000	27.3484	14	- 9,285	9,285	
Issue: 582839106 - Mead Johnson Nutrition Co							
03/27/2009 060006871403	B	247.000	27.4500	10	- 6,790	6,790	
Issue: 69351T106 - P P L Corporation							
03/30/2009 060006871403	S	- 1,350.000	27.7014	54	37,343	58,805	- 21,462
Issue: 001055102 - Aflac Inc							
03/31/2009 060006871403	S	- 761.000	19.2587	31	14,625	20,997	- 6,371
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
04/01/2009 060006871406	B	995,000.000	.3555		- 353,683	353,683	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
04/01/2009 060006871406	S	- 1,990,000.000	.3590		714,330	662,229	52,102
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
04/01/2009 060006871406	B	1,005,000.000	.3521		- 353,891	353,891	
Issue: 31620R105 - Fidelity National Financial, Inc							
04/08/2009 060006871403	S	- 500.000	19.6903	20	9,825	8,831	994
Issue: 912803AV5 - U S Treas Bd Strip 2/15/21							
04/13/2009 060006871402	S	- 8,100.000	.6361		5,152	4,428	724
Issue: 912803AV5 - U S Treas Bd Strip 2/15/21							
04/13/2009 060006871402	S	- 151,900.000	.6361		96,619	83,045	13,574
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/14/2009 060006871406	S	- 45,000.000	1.1494		51,722	52,235	- 513

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 822582AD4 - Shell Intl Fin 6.375% 12/15/38							
04/14/2009 060006871406	B	60,000.000	1.0792		- 64,752	64,752	
Issue: 00846U101 - Agilent Technologies Inc							
04/17/2009 060006871403	B	300.000	16.7946	12	- 5,050	5,050	
Issue: 857477103 - State Str Corp							
04/17/2009 060006871408	S	- 966.000	35.0004	30	33,781	74,810	- 41,029
Issue: 857477103 - State Str Corp							
04/21/2009 060006871408	S	- 2,784.000	35.0948	86	97,618	215,601	- 117,983
Issue: 98385X106 - X T O Energy Inc							
04/22/2009 060006871403	S	- 584.000	33.2170	24	19,375	27,092	- 7,717
Issue: G9144P105 - Tyco Electronics Ltd							
04/22/2009 060006871409	S	- 600.000	16.1638	30	9,668	13,321	- 3,653
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/28/2009 060006871406	S	- 180,000.000	1.1213		201,832	207,595	- 5,763
Issue: 14040EHG0 - Capital One Bk 6.500% 6/13/13							
04/29/2009 060006871402	S	- 12,000.000	.9182		11,019	12,452	- 1,433
Issue: 189754104 - Coach Inc							
04/29/2009 060006871404	S	- 5,330.000	23.7834	110	126,656	90,689	35,967
Issue: 17313YAA9 - Citigroup Inc 0.19813% 5/05/11							
04/30/2009 060006871402	B	175,000.000	1.0000		- 175,000	175,000	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
04/30/2009 060006871406	B	4,700,000.000	.3067		- 1,441,678	1,441,678	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 09067J109 - Biovail Corp							
05/06/2009 060006871403	B	870.000	9.7062	35	- 8,479	8,479	
Issue: 285512109 - Electronic Arts Inc							
05/06/2009 060006871405	B	3,120.000	20.8347	62	- 65,067	65,067	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/07/2009 060006871406	B	805,000.000	.2715		- 218,541	218,541	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/07/2009 060006871406	S	- 795,000.000	.2772		220,382	287,700	- 67,318
Issue: 01741R102 - Allegheny Technologies Inc							
05/08/2009 060006871403	S	- 243.000	38.6025	10	9,370	16,026	- 6,655
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
05/08/2009 060006871406	B	435,000.000	.7125		- 309,938	309,938	
Issue: 74251VAB8 - Principal Finl 7.875% 5/15/14							
05/18/2009 060006871402	B	15,000.000	1.0000		- 15,000	15,000	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/18/2009 060006871406	S	- 110,000.000	.8857		97,432	97,495	- 64
Issue: 126650100 - C V S/Caremark Corp							
05/20/2009 060006871408	S	- 14,824.000	30.0856	753	445,236	502,461	- 57,225
Issue: 969457BG4 - Williams Co 7.875% 9/01/21							
05/27/2009 060006871402	B	7,000.000	.9750		- 6,825	6,825	
Issue: 969457BG4 - Williams Co 7.875% 9/01/21							
05/27/2009 060006871402	B	7,000.000	.9750		- 6,825	6,825	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3128X8B92 - F H L M C M T N 0.38938% 5/04/11							
06/01/2009 060006871402	S	- 120,000.000	1.0011		120,128	120,000	128
Issue: 744320102 - Prudential Financial Inc							
06/02/2009 060006871403	B	2,100.000	41.0095	84	- 86,204	86,204	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
06/02/2009 060006871406	S	- 1,300,000.000	.2721		353,743	447,606	- 93,863
Issue: 774341101 - Rockwell Collins Inc							
06/03/2009 060006871403	B	800.000	45.5700	32	- 36,488	36,488	
Issue: 744320102 - Prudential Financial Inc							
06/03/2009 060006871403	B	3,143.000	40.6269	126	- 127,816	127,816	
Issue: 277432100 - Eastman Chem Co							
06/08/2009 060006871403	S	- 214.000	41.3427	9	8,839	12,501	- 3,663
Issue: 01741R102 - Allegheny Technologies Inc							
06/08/2009 060006871403	S	- 224.000	39.7682	9	8,899	14,773	- 5,874
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/09/2009 060006871406	B	120,000.000	.8145		- 97,739	97,739	
Issue: 912828HP8 - U S Treasury Nt 2.125% 1/31/10							
06/11/2009 060006871402	S	- 100,000.000	1.0105		101,054	100,707	347
Issue: 912828FB1 - U S Treasury I P 2.375% 4/15/11							
06/12/2009 060006871402	S	- 225,309.000	1.0379		233,845	222,176	11,669
Issue: 774341101 - Rockwell Collins Inc							
06/12/2009 060006871403	B	299.000	45.0379	12	- 13,478	13,478	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
06/15/2009 060006871402	S	- 2,961.280	1.0679		3,162	3,272	- 109
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
06/15/2009 060006871402	S	- 7,107.060	1.0679		7,590	7,852	- 263
Issue: 912828JZ4 - U S Treasury Nt 1.750% 1/31/14							
06/15/2009 060006871402	B	195,000.000	.9635		- 187,879	187,879	
Issue: 774341101 - Rockwell Collins Inc							
06/15/2009 060006871403	B	896.000	44.2192	36	- 39,656	39,656	
Issue: 774341101 - Rockwell Collins Inc							
06/17/2009 060006871403	B	88.000	43.7706	4	- 3,855	3,855	
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
06/17/2009 060006871406	S	- 145,000.000	1.0465		151,745	145,663	6,082
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/17/2009 060006871406	B	140,000.000	.8377		- 117,272	117,272	
Issue: 871503108 - Symantec Corp							
06/18/2009 060006871405	B	5,170.000	15.7980	140	- 81,815	81,815	
Issue: 949746NX5 - Wells Fargo Co 5.625% 12/11/17							
06/22/2009 060006871402	B	25,000.000	.9745		- 24,362	24,362	
Issue: 0045614 - Antofagasta Plc							
06/22/2009 060006871403	B	786.000	9.4822	11	- 7,502	7,502	
Issue: 589331AQ0 - Merck & Co Inc 5.850% 6/30/39							
06/22/2009 060006871406	B	85,000.000	.9980		- 84,832	84,832	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/22/2009 060006871406	S	- 80,000.000	.8495		67,959	67,020	939
Issue: H89128104 - Tyco International Ltd							
06/23/2009 060006871409	S	- 800.000	25.7349	41	20,547	28,311	- 7,764
Issue: H89128104 - Tyco International Ltd							
06/25/2009 060006871409	S	- 1,300.000	26.4257	66	34,288	46,006	- 11,718
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/30/2009 060006871406	S	- 245,000.000	.8656		212,069	207,150	4,918
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
07/02/2009 060006871402	B	7,237.890	1.0600		- 7,672	7,672	
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
07/07/2009 060006871402	B	6,883.210	1.0593		- 7,291	7,291	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
07/10/2009 060006871406	S	- 230,000.000	.7556		173,790	163,875	9,915
Issue: 172967CC3 - Citigroup Inc 6.000% 10/31/33							
07/10/2009 060006871406	B	240,000.000	.7463		- 179,110	179,110	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/15/2009 060006871406	B	410,000.000	.8835		- 362,219	362,219	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/15/2009 060006871406	S	- 290,000.000	.8455		245,186	248,062	- 2,876
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
07/20/2009 060006871406	B	85,000.000	.9797		- 83,275	83,275	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/20/2009 060006871406	S	- 65,000.000	.8357		54,323	55,249	- 926
Issue: 278642103 - E Bay Inc							
07/23/2009 060006871409	S	- 2,900.000	21.3029	147	61,632	45,809	15,822
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/31/2009 060006871406	B	3,080,000.000	.2725		- 839,331	839,331	
Issue: 912803CK7 - U S Treas Bd Strip							
07/31/2009 060006871406	B	500,000.000	.3822		- 191,080	191,080	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
08/06/2009 060006871406	S	- 790,000.000	.2831		223,625	234,504	- 10,879
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
08/06/2009 060006871406	B	800,000.000	.2700		- 216,000	216,000	
Issue: 759509102 - Reliance Steel & Aluminum							
08/10/2009 060006871405	B	835.000	35.3990	23	- 29,581	29,581	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
08/12/2009 060006871406	S	- 400,000.000	.9525		381,000	380,913	87
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
08/12/2009 060006871406	S	- 205,000.000	.7646		156,745	146,063	10,683
Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34							
08/12/2009 060006871406	B	195,000.000	.7802		- 152,137	152,137	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/12/2009 060006871406	B	220,000.000	.8340		- 183,477	183,477	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/17/2009 060006871406	B	135,000.000	.9853		- 133,017	133,017	
Issue: 87612EAU0 - Target Corp 7.000% 1/15/38							
08/17/2009 060006871406	S	- 150,000.000	1.1388		170,819	154,260	16,559
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/19/2009 060006871406	S	- 95,000.000	.9909		94,139	93,634	505
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
08/19/2009 060006871406	B	615,000.000	.9775		- 601,132	601,132	
Issue: 031162AY6 - Amgen Inc 6.900% 6/01/38							
08/19/2009 060006871406	B	100,000.000	1.1808		- 118,076	118,076	
Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34							
08/19/2009 060006871406	S	- 740,000.000	.7760		574,262	610,438	- 36,176
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
08/21/2009 060006871406	S	- 240,000.000	.9884		237,218	234,654	2,565
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
08/21/2009 060006871406	B	320,000.000	.7436		- 237,942	237,942	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
08/25/2009 060006871406	S	- 460,000.000	1.0138		466,353	449,753	16,599
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
08/25/2009 060006871406	S	- 895,000.000	.3042		272,250	265,673	6,577
Issue: 912803DA8 - U S Treas Bd Strip							
08/25/2009 060006871406	B	900,000.000	.3001		- 270,090	270,090	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34							
08/25/2009 060006871406	B	580,000.000	.7858		- 455,758	455,758	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/28/2009 060006871406	S	- 220,000.000	.9963		219,175	221,141	- 1,966
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
08/28/2009 060006871406	B	895,000.000	.2806		- 251,092	251,092	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
08/28/2009 060006871406	B	315,000.000	1.0312		- 324,822	324,822	
Issue: 912833XP0 - U S Treas Stripped 8/15/29							
08/28/2009 060006871406	S	- 900,000.000	.4159		374,337	331,641	42,696
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
08/31/2009 060006871404	B	3,470.000	47.0242	174	- 163,347	163,347	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
08/31/2009 060006871406	B	1,055,000.000	.2855		- 301,224	301,224	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
08/31/2009 060006871406	S	- 315,000.000	1.0367		326,570	324,822	1,748
Issue: 912803CG6 - U S Treas Bd Strip 8/15/29							
08/31/2009 060006871406	S	- 4,565,000.000	.4213		1,923,189	1,894,645	28,543
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
08/31/2009 060006871406	B	350,000.000	.9069		- 317,405	317,405	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
08/31/2009 060006871406	B	4,545,000.000	.2865		- 1,302,052	1,302,052	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
09/01/2009 060006871404	B	6,230.000	47.1822	312	- 294,257	294,257	
Issue: 037604105 - Apollo Group Inc Cl A							
09/01/2009 060006871408	S	- 4,142.000	63.7398	214	263,796	261,440	2,356
Issue: 418056107 - Hasbro Inc							
09/03/2009 060006871403	B	14.000	27.7473	1	- 389	389	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/03/2009 060006871406	B	40,000.000	1.0164		- 40,656	40,656	
Issue: 500255AQ7 - Kohls Corp 6.875% 12/15/37							
09/03/2009 060006871406	S	- 50,000.000	1.0961		54,803	50,004	4,799
Issue: 74251V102 - Principal Financial Group Inc							
09/04/2009 060006871403	S	- 2,043.000	26.0154	83	53,066	39,304	13,762
Issue: 74251V102 - Principal Financial Group Inc							
09/08/2009 060006871403	S	- 108.000	26.3371	4	2,840	2,078	762
Issue: 05947UVK1 - Bank Amer Coml Mtg 4.128% 7/10/42							
09/21/2009 060006871402	S	- 21,217.500	.9982		21,179	21,324	- 145
Issue: 903914109 - Ultra Petroleum Corp							
09/22/2009 060006871405	B	650.000	52.8510	18	- 34,371	34,371	
Issue: 46625YXM0 - Jp Morgan Chase 5.198% 12/15/44							
09/23/2009 060006871402	S	- 40,000.000	1.0006		40,025	40,200	- 175
Issue: 681919106 - Omnicom Group Inc							
09/23/2009 060006871408	B	5,823.000	37.8286	291	- 220,567	220,567	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 770323103 - Robert Half Intl Inc							
09/24/2009 060006871405	B	645.000	25.8631	14	- 16,696	16,696	
Issue: 25179M103 - Devon Energy Corporation							
09/25/2009 060006871405	S	- 1,380.000	67.1216	40	92,588	98,660	- 6,072
Issue: 25179M103 - Devon Energy Corporation							
09/28/2009 060006871405	S	- 1,325.000	67.3030	38	89,138	94,728	- 5,589
Issue: 912828LK4 - U S Treasury Nt 2.375% 8/31/14							
09/30/2009 060006871402	B	9,000.000	1.0038		- 9,034	9,034	
Issue: 912833XS4 - U S Treasury Sec 5/15/29							
09/30/2009 060006871406	S	- 3,900,000.000	.4309		1,680,315	1,455,168	225,147
Issue: 247361702 - Delta Air Lines Inc							
10/02/2009 060006871408	B	9,386.000	8.3315	375	- 78,575	78,575	
Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36							
10/05/2009 060006871406	S	- 65,000.000	1.0555		68,607	64,160	4,447
Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39							
10/05/2009 060006871406	B	65,000.000	1.0013		- 65,082	65,082	
Issue: 03523TAF5 - Anheuser Busch 8.000% 11/15/39							
10/07/2009 060006871406	B	130,000.000	1.2819		- 166,642	166,642	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
10/07/2009 060006871406	B	110,000.000	1.1378		- 125,153	125,153	
Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34							
10/07/2009 060006871406	S	- 140,000.000	.8900		124,600	110,011	14,589

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03523TAC2 - Anheuser Busch 8.200% 1/15/39							
10/07/2009 060006871406	S	- 130,000.000	1.3098		170,274	129,667	40,607
Issue: 784774101 - Stec Inc							
10/07/2009 060006871408	B	4,567.000	28.0959	137	- 128,451	128,451	
Issue: 493267108 - Keycorp New							
10/12/2009 060006871403	B	278.000	6.2999	11	- 1,762	1,762	
Issue: 790849103 - ST Jude Med Inc							
10/12/2009 060006871403	B	900.000	33.4466	36	- 30,138	30,138	
Issue: 06849UAA3 - Barrick Australi 5.950% 10/15/39							
10/13/2009 060006871406	B	100,000.000	.9850		- 98,501	98,501	
Issue: 06849RAC6 - Barrick Na Fin 7.500% 9/15/38							
10/13/2009 060006871406	S	- 85,000.000	1.1954		101,610	84,697	16,913
Issue: 031162AW0 - Amgen Inc 6.375% 6/01/37							
10/15/2009 060006871406	B	180,000.000	1.1169		- 201,035	201,035	
Issue: 031162BA7 - Amgen Inc 6.400% 2/01/39							
10/15/2009 060006871406	S	- 180,000.000	1.1265		202,765	182,819	19,945
Issue: 857477103 - State Str Corp							
10/20/2009 060006871403	B	1,600.000	48.4918	64	- 77,651	77,651	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/20/2009 060006871406	S	- 145,000.000	1.0175		147,538	147,610	- 72
Issue: 589331AQ0 - Merck & Co Inc 5.850% 6/30/39							
10/20/2009 060006871406	B	155,000.000	1.1063		- 171,473	171,473	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 857477103 - State Str Corp							
10/21/2009 060006871403	B	1,000.000	48.4483	40	- 48,488	48,488	
Issue: 201615CY5 - Commercial Cr Group 7.875% 2/01/25							
10/21/2009 060006871406	B	385,000.000	1.0602		- 408,177	408,177	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/21/2009 060006871406	B	230,000.000	1.0059		- 231,366	231,366	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/21/2009 060006871406	S	- 220,000.000	1.0056		221,238	222,831	- 1,593
Issue: 03523TAF5 - Anheuser Busch 8.000% 11/15/39							
10/21/2009 060006871406	S	- 130,000.000	1.2289		159,757	166,642	- 6,885
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
10/21/2009 060006871406	S	- 330,000.000	.9090		299,963	309,704	- 9,741
Issue: 58013MEC4 - McDonalds Corp 6.300% 10/15/37							
10/21/2009 060006871406	S	- 290,000.000	1.1378		329,959	289,304	40,655
Issue: 58013MEF7 - McDonalds Corp 6.300% 3/01/38							
10/21/2009 060006871406	B	290,000.000	1.1353		- 329,246	329,246	
Issue: 03523TAC2 - Anheuser Busch 8.200% 1/15/39							
10/21/2009 060006871406	B	130,000.000	1.2532		- 162,910	162,910	
Issue: G6852T105 - Partnerre Ltd							
10/22/2009 060006871403	S	- 27.000	79.1848	1	2,137	1,801	336
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/28/2009 060006871406	S	- 170,000.000	.9967		169,442	170,826	- 1,384

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 30251BAB4 - Fmr L P 6.450% 11/15/39							
10/28/2009 060006871406	B	215,000.000	.9977		- 214,510	214,510	
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
10/28/2009 060006871406	S	- 300,000.000	1.3078		392,334	311,586	80,748
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
10/28/2009 060006871406	B	295,000.000	1.3321		- 392,970	392,970	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/29/2009 060006871406	B	170,000.000	.9853		- 167,503	167,503	
Issue: 58013MEF7 - McDonalds Corp 6.300% 3/01/38							
10/29/2009 060006871406	S	- 180,000.000	1.1158		200,842	204,359	- 3,517
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
10/30/2009 060006871406	S	- 125,000.000	1.0186		127,319	126,729	591
Issue: 912803DA8 - U S Treas Bd Strip							
10/30/2009 060006871406	B	5,000,000.000	.3047		- 1,523,250	1,523,250	
Issue: 912803CK7 - U S Treas Bd Strip							
10/30/2009 060006871406	B	920,000.000	.3902		- 358,993	358,993	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
11/09/2009 060006871406	B	115,000.000	.9747		- 112,089	112,089	
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
11/09/2009 060006871406	S	- 125,000.000	1.0378		129,728	125,459	4,269
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
11/10/2009 060006871406	S	- 135,000.000	.9707		131,045	132,214	- 1,169

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 575634AS9 - Mass Electric Co 5.900% 11/15/39							
11/10/2009 060006871406	B	155,000.000	.9967		- 154,482	154,482	
Issue: 67066G104 - Nvidia Corp							
11/10/2009 060006871408	S	- 8,704.000	13.1038	264	113,791	103,908	9,884
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
11/12/2009 060006871402	S	- 5,042.980	1.0788		5,441	5,335	106
Issue: 07383F5K0 - Bear Stearns Coml 4.933% 2/13/42							
11/12/2009 060006871402	S	- 50,000.000	1.0053		50,266	50,275	- 9
Issue: 696643105 - Palm Inc							
11/16/2009 060006871408	B	29,507.000	11.9781	885	- 354,323	354,323	
Issue: 67066G104 - Nvidia Corp							
11/25/2009 060006871408	S	- 35,632.000	13.0705	1,794	463,934	425,372	38,563
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/30/2009 060006871406	B	115,000.000	1.0503		- 120,781	120,781	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/30/2009 060006871406	B	25,000.000	1.0472		- 26,180	26,180	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/30/2009 060006871406	S	- 170,000.000	1.0503		178,553	176,674	1,879
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
11/30/2009 060006871406	B	205,000.000	.9939		- 203,756	203,756	
Issue: 460146CC5 - Intl Paper Co 8.700% 6/15/38							
11/30/2009 060006871406	S	- 30,000.000	1.1712		35,135	29,852	5,282

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G2554F105 - Covidien Plc							
12/02/2009 060006871403	S	- 500.000	47.5100	21	23,734	16,519	7,215
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/02/2009 060006871406	S	- 65,000.000	1.0406		67,641	67,649	- 9
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/02/2009 060006871406	S	- 70,000.000	1.0369		72,581	72,853	- 272
Issue: 984121CB7 - Xerox Corp 6.750% 12/15/39							
12/02/2009 060006871406	B	90,000.000	1.0130		- 91,171	91,171	
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
12/02/2009 060006871406	B	75,000.000	1.3123		- 98,420	98,420	
Issue: 704326107 - Paychex Inc							
12/04/2009 060006871408	B	17,988.000	32.4055	540	- 583,450	583,450	
Issue: 14043DAB7 - Capital One Cap 8.875% 5/15/40							
12/07/2009 060006871406	B	145,000.000	1.0250		- 148,625	148,625	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
12/08/2009 060006871406	B	85,000.000	1.1250		- 95,626	95,626	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/08/2009 060006871406	S	- 70,000.000	1.0220		71,542	71,799	- 257
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/09/2009 060006871406	B	40,000.000	1.0122		- 40,488	40,488	
Issue: 031162AW0 - Amgen Inc 6.375% 6/01/37							
12/09/2009 060006871406	B	135,000.000	1.1215		- 151,405	151,405	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 031162BA7 - Amgen Inc 6.400% 2/01/39							
12/09/2009 060006871406	S	- 130,000.000	1.1281		146,656	132,036	14,620
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
12/09/2009 060006871406	S	- 45,000.000	1.3319		59,936	59,614	322
Issue: 055921100 - B M C Software Inc							
12/09/2009 060006871409	S	- 400.000	38.1119	20	15,224	9,439	5,785
Issue: 172967EQ0 - Citigroup Inc 5.500% 4/11/13							
12/10/2009 060006871402	S	- 20,000.000	1.0462		20,925	20,361	564
Issue: 055921100 - B M C Software Inc							
12/10/2009 060006871409	S	- 600.000	38.1646	31	22,868	14,159	8,710
Issue: G6852T105 - Partnerre Ltd							
12/14/2009 060006871403	S	- 142.000	75.9595	6	10,780	9,474	1,307
Issue: 269246104 - E*trade Financial Corp							
12/16/2009 060006871403	B	10,629.000	1.6571	213	- 17,826	17,826	
Issue: 172967101 - Citigroup Inc							
12/16/2009 060006871409	B	39,500.000	3.1500		- 124,425	124,425	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
12/17/2009 060006871402	B	300.000	1.0276		- 308	308	
Issue: 269246104 - E*trade Financial Corp							
12/17/2009 060006871403	B	3,544.000	1.6500	71	- 5,918	5,918	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/23/2009 060006871406	B	210,000.000	.9850		- 206,850	206,850	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 742718DB2 - Procter & Gamble Co 5.800% 8/15/34							
12/23/2009 060006871406	S	- 230,000.000	1.0736		246,923	252,561	- 5,637
Issue: 380956409 - Goldcorp Inc							
12/23/2009 060006871408	B	7,988.000	39.6745	399	- 317,319	317,319	
Total For Citigroup Global Markets Inc.				**9,504**	**50,869,314**	**50,975,116**	**- 105,798**
Broker: Deutsche Bank Securities, Inc.							
Issue: G6852T105 - Partnerre Ltd							
01/06/2009 060006871403	B	400.000	72.0546	16	- 28,838	28,838	
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
01/08/2009 060006871402	B	5,000.000	1.0300		- 5,150	5,150	
Issue: 37247DAD8 - Genworth Financial 4.750% 6/15/09							
01/26/2009 060006871402	S	- 5,000.000	.9800		4,900	5,034	- 134
Issue: 001055102 - Aflac Inc							
01/30/2009 060006871403	B	22.000	22.9500	1	- 506	506	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/30/2009 060006871406	S	- 3,500,000.000	.3663		1,281,945	1,164,724	117,221
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/30/2009 060006871406	S	- 2,900,000.000	1.0771		3,123,730	2,994,613	129,118
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
02/03/2009 060006871406	B	15,000.000	1.1381		- 17,072	17,072	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20825CAP9 - Conocophillps 5.900% 5/15/38							
02/03/2009 060006871406	S	- 105,000.000	.9617		100,977	80,552	20,426
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
02/03/2009 060006871406	B	80,000.000	.9930		- 79,436	79,436	
Issue: 589331107 - Merck & Co Inc							
02/04/2009 060006871409	S	- 1,700.000	30.1550	85	51,178	57,344	- 6,165
Issue: 589331107 - Merck & Co Inc							
02/05/2009 060006871409	S	- 2,700.000	29.9934	135	80,847	91,075	- 10,228
Issue: 247916208 - Denbury Resources Inc							
02/06/2009 060006871403	S	- 3,349.000	13.7084	134	45,775	68,742	- 22,967
Issue: 247916208 - Denbury Resources Inc							
02/09/2009 060006871403	S	- 3,767.000	13.8479	151	52,014	77,322	- 25,308
Issue: 847560109 - Spectra Energy Corp							
02/09/2009 060006871403	S	- 1,351.000	15.0490	54	20,277	33,188	- 12,911
Issue: 247916208 - Denbury Resources Inc							
02/10/2009 060006871403	S	- 995.000	13.8976	40	13,788	20,423	- 6,635
Issue: 37247DAD8 - Genworth Financial 4.750% 6/15/09							
02/12/2009 060006871402	S	- 5,000.000	.9875		4,938	5,034	- 96
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
02/17/2009 060006871406	S	- 1,540,000.000	1.1475		1,767,150	1,783,144	- 15,994
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/17/2009 060006871406	B	1,500,000.000	1.1779		- 1,766,804	1,766,804	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59018YN64 - Merrill Lynch 6.875% 4/25/18							
02/20/2009 060006871406	S	- 200,000.000	.8319		166,384	197,920	- 31,536
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
02/20/2009 060006871406	B	120,000.000	.9975		- 119,700	119,700	
Issue: 912795K83 - U S Treasury Bill 3/19/09							
02/27/2009 060006871406	S	- 910,000.000	.9999		909,837	909,837	
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
03/03/2009 060006871406	B	395,000.000	.4304		- 170,013	170,013	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
03/03/2009 060006871406	S	- 340,000.000	.3624		123,213	113,145	10,068
Issue: 001055102 - Aflac Inc							
03/06/2009 060006871403	B	500.000	12.7689	20	- 6,404	6,404	
Issue: 25468PCK0 - Walt Disney Company 5.500% 3/15/19							
03/11/2009 060006871402	B	15,000.000	.9982		- 14,973	14,973	
Issue: 478160AQ7 - Johnson & Johnson 5.550% 8/15/17							
03/18/2009 060006871402	B	15,000.000	1.0931		- 16,396	16,396	
Issue: 478160AQ7 - Johnson & Johnson 5.550% 8/15/17							
03/19/2009 060006871402	B	10,000.000	1.1220		- 11,220	11,220	
Issue: 912803DA8 - U S Treas Bd Strip							
03/19/2009 060006871406	B	7,365,000.000	.3514		- 2,588,107	2,588,107	
Issue: 912803CX9 - U S Treas Bd Strip							
03/19/2009 060006871406	S	- 7,365,000.000	.3666		2,700,308	2,296,486	403,822

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88732JAR9 - Time Warner Cable 7.500% 4/01/14							
03/23/2009 060006871402	B	10,000.000	.9953		- 9,953	9,953	
Issue: 69351T106 - P P L Corporation							
03/25/2009 060006871403	S	- 4,300.000	29.1727	173	125,270	187,304	- 62,034
Issue: 913017BQ1 - United Tech Corp 6.125% 2/01/19							
03/26/2009 060006871406	S	- 315,000.000	1.0677		336,319	314,490	21,830
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
03/26/2009 060006871406	B	290,000.000	.9972		- 289,184	289,184	
Issue: 594918104 - Microsoft Corp							
04/13/2009 060006871408	B	7,371.000	19.5920	369	- 144,781	144,781	
Issue: 00846U101 - Agilent Technologies Inc							
04/16/2009 060006871403	B	2,900.000	16.5095	116	- 47,994	47,994	
Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37							
04/16/2009 060006871406	S	- 315,000.000	.9813		309,110	324,295	- 15,186
Issue: 20030NAX9 - Comcast Corp 6.400% 5/15/38							
04/16/2009 060006871406	B	315,000.000	.9140		- 287,904	287,904	
Issue: 500472AC9 - Philips Electronics 6.875% 3/11/38							
04/21/2009 060006871406	B	145,000.000	1.0011		- 145,165	145,165	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/21/2009 060006871406	S	- 90,000.000	1.1388		102,488	104,190	- 1,702
Issue: 912803CG6 - U S Treas Bd Strip 8/15/29							
04/30/2009 060006871406	B	3,600,000.000	.4160		- 1,497,564	1,497,564	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/06/2009 060006871406	B	110,000.000	1.0698		- 117,683	117,683	
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
05/06/2009 060006871406	S	- 150,000.000	.9546		143,183	149,666	- 6,483
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/08/2009 060006871406	S	- 200,000.000	1.0377		207,547	218,202	- 10,655
Issue: G2552X108 - Covidien Ltd							
05/28/2009 060006871403	B	1,747.000	34.1879	70	- 59,796	59,796	
Issue: 111320107 - Broadcom Corp Cl A							
05/28/2009 060006871404	B	6,660.000	24.5563	266	- 163,811	163,811	
Issue: G2552X108 - Covidien Ltd							
05/29/2009 060006871403	B	600.000	35.1131	24	- 21,092	21,092	
Issue: 111320107 - Broadcom Corp Cl A							
05/29/2009 060006871404	B	7,110.000	25.3086	213	- 180,157	180,157	
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
05/29/2009 060006871406	B	2,900,000.000	.3866		- 1,121,024	1,121,024	
Issue: 111320107 - Broadcom Corp Cl A							
06/01/2009 060006871404	B	3,070.000	26.4393	123	- 81,291	81,291	
Issue: 3137EABZ1 - F H L M C M T N 1.625% 4/26/11							
06/02/2009 060006871402	S	- 80,000.000	1.0109		80,873	80,278	595
Issue: 912828KU3 - U S Treasury Nt 0.875% 5/31/11							
06/02/2009 060006871402	B	75,000.000	.9987		- 74,900	74,900	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/02/2009 060006871406	B	300,000.000	.8400		- 252,012	252,012	
Issue: 337932107 - First Energy Corp							
06/03/2009 060006871403	S	- 2,300.000	40.0029	94	91,912	147,614	- 55,702
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
06/03/2009 060006871406	B	55,000.000	.9620		- 52,912	52,912	
Issue: 452151LE1 - Illinois ST Pension 4.950% 6/01/23							
06/03/2009 060006871406	S	- 50,000.000	.9529		47,643	47,237	406
Issue: 337932107 - First Energy Corp							
06/04/2009 060006871403	S	- 800.000	39.3929	33	31,482	51,344	- 19,862
Issue: G2552X108 - Covidien Ltd							
06/04/2009 060006871403	B	1,489.000	35.3843	60	- 52,747	52,747	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
06/04/2009 060006871406	B	85,000.000	.9519		- 80,909	80,909	
Issue: 452151LE1 - Illinois ST Pension 4.950% 6/01/23							
06/04/2009 060006871406	S	- 80,000.000	.9421		75,369	75,579	- 210
Issue: 337932107 - First Energy Corp							
06/05/2009 060006871403	S	- 1,300.000	39.4087	53	51,178	83,434	- 32,256
Issue: 24702RAF8 - Dell Inc 6.500% 4/15/38							
06/15/2009 060006871406	S	- 45,000.000	.9357		42,107	44,971	- 2,864
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/15/2009 060006871406	B	35,000.000	.8269		- 28,941	28,941	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 0045614 - Antofagasta Plc							
06/23/2009 060006871403	B	2,359.000	9.5505	34	- 22,676	22,676	
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
06/24/2009 060006871406	S	- 255,000.000	1.0508		267,946	254,254	13,692
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/24/2009 060006871406	B	220,000.000	.8602		- 189,234	189,234	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
06/30/2009 060006871406	B	210,000.000	.9762		- 205,000	205,000	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
06/30/2009 060006871406	S	- 210,000.000	.9580		201,184	200,313	872
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
07/02/2009 060006871402	B	21,595.030	1.0603		- 22,897	22,897	
Issue: 00846U101 - Agilent Technologies Inc							
07/02/2009 060006871403	B	500.000	19.7684	20	- 9,904	9,904	
Issue: 0045614 - Antofagasta Plc							
07/06/2009 060006871403	B	4,296.000	9.2612	60	- 40,045	40,045	
Issue: 00846U101 - Agilent Technologies Inc							
07/06/2009 060006871403	B	1,595.000	19.4451	64	- 31,079	31,079	
Issue: 00846U101 - Agilent Technologies Inc							
07/07/2009 060006871403	B	2,738.000	19.1277	110	- 52,481	52,481	
Issue: 00846U101 - Agilent Technologies Inc							
07/08/2009 060006871403	B	2,442.000	18.8230	98	- 46,063	46,063	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 651639AE6 - Newmont Mining Corp 5.875% 4/01/35							
07/08/2009 060006871406	B	195,000.000	.9439		- 184,064	184,064	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/08/2009 060006871406	S	- 155,000.000	.8870		137,490	132,182	5,308
Issue: 00846U101 - Agilent Technologies Inc							
07/09/2009 060006871403	B	997.000	18.8976	40	- 18,881	18,881	
Issue: 00846U101 - Agilent Technologies Inc							
07/10/2009 060006871403	B	332.000	18.8642	13	- 6,276	6,276	
Issue: 29078EAB1 - Embarq Corp 7.082% 6/01/16							
07/15/2009 060006871402	S	- 20,000.000	.9954		19,908	20,304	- 396
Issue: 02209SAD5 - Altria Group Inc 9.700% 11/10/18							
07/16/2009 060006871402	B	5,000.000	1.1618		- 5,809	5,809	
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
07/17/2009 060006871406	B	160,000.000	1.0537		- 168,587	168,587	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/17/2009 060006871406	S	- 145,000.000	.8345		121,007	123,248	- 2,241
Issue: 644239AY1 - New Eng Tel & Tel 7.875% 11/15/29							
07/21/2009 060006871406	B	130,000.000	1.0775		- 140,069	140,069	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/21/2009 060006871406	S	- 100,000.000	.8409		84,094	85,144	- 1,050
Issue: 718172109 - Philip Morris Intl							
07/27/2009 060006871409	S	- 1,000.000	46.6080	51	46,557	49,450	- 2,893

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
07/31/2009 060006871406	B	700,000.000	.2884		- 201,852	201,852	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
08/12/2009 060006871406	B	125,000.000	.9508		- 118,848	118,848	
Issue: 35177PAT4 - France Telecom 5.375% 7/08/19							
08/12/2009 060006871406	S	- 125,000.000	1.0422		130,280	124,360	5,920
Issue: 05947UB49 - Banc Amer Coml Mtg 4.161% 12/10/42							
08/17/2009 060006871402	S	- 41,202.960	1.0006		41,229	41,410	- 182
Issue: 46625YSE4 - J P Morgan Chase Com 4.851% 8/15/42							
08/17/2009 060006871402	S	- 40,000.000	1.0041		40,163	40,199	- 36
Issue: 46625YTY9 - Jp Morgan Chase Co 4.790% 10/15/42							
08/17/2009 060006871402	S	- 31,008.110	1.0050		31,163	31,162	1
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/20/2009 060006871406	B	100,000.000	.9934		- 99,344	99,344	
Issue: 111021AE1 - British Tel P L C 9.625% 12/15/30							
08/20/2009 060006871406	S	- 135,000.000	1.2317		166,274	151,466	14,808
Issue: 3133XMQ87 - F H L B Deb 5.000% 11/17/17							
08/21/2009 060006871402	B	25,000.000	1.0686		- 26,716	26,716	
Issue: 3133XMQ87 - F H L B Deb 5.000% 11/17/17							
08/21/2009 060006871402	B	45,000.000	1.0696		- 48,131	48,131	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/21/2009 060006871406	S	- 120,000.000	.9830		117,956	118,472	- 516

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91324PAX0 - Unitedhealth Group 6.500% 6/15/37							
08/21/2009 060006871406	B	165,000.000	.9636		- 158,992	158,992	
Issue: 91324PBJ0 - United Health Grp 6.000% 2/15/18							
09/14/2009 060006871402	B	5,000.000	1.0361		- 5,181	5,181	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/15/2009 060006871406	S	- 165,000.000	1.0017		165,284	165,479	- 196
Issue: 651639AM8 - Newmont Mining 6.250% 10/01/39							
09/15/2009 060006871406	B	210,000.000	.9881		- 207,497	207,497	
Issue: 744320102 - Prudential Financial Inc							
09/16/2009 060006871409	S	- 300.000	51.3238	15	15,382	9,684	5,697
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/17/2009 060006871406	B	160,000.000	1.0128		- 162,050	162,050	
Issue: 92553PAC6 - Viacom Inc 6.750% 10/05/37							
09/17/2009 060006871406	S	- 205,000.000	1.0556		216,392	202,929	13,463
Issue: 278642103 - E Bay Inc							
09/29/2009 060006871409	S	- 400.000	23.9382	20	9,555	6,319	3,236
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/30/2009 060006871406	B	470,000.000	1.0354		- 486,634	486,634	
Issue: 278642103 - E Bay Inc							
09/30/2009 060006871409	S	- 100.000	23.9500	5	2,390	1,580	810
Issue: 00751Y106 - Advance Auto Parts Inc							
10/01/2009 060006871403	B	191.000	38.2089	8	- 7,306	7,306	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
10/06/2009 060006871406	S	- 120,000.000	1.1001		132,011	121,651	10,360
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/06/2009 060006871406	B	95,000.000	1.0322		- 98,058	98,058	
Issue: 87927VAR9 - Telecom Italia Cap 7.200% 7/18/36							
10/06/2009 060006871406	B	520,000.000	1.1121		- 578,287	578,287	
Issue: 87927VAV0 - Telecom It Cap 7.721% 6/04/38							
10/06/2009 060006871406	S	- 480,000.000	1.1835		568,090	480,976	87,113
Issue: 278642103 - E Bay Inc							
10/07/2009 060006871409	S	- 600.000	23.8797	30	14,297	9,478	4,820
Issue: 92857W209 - Vodafone Group Plc A D R							
10/09/2009 060006871409	B	2,700.000	21.1908	27	- 57,242	57,242	
Issue: 493267108 - Keycorp New							
10/12/2009 060006871403	B	5,929.000	6.3027	237	- 37,606	37,606	
Issue: 844741AY4 - Southwest Airlines 5.750% 12/15/16							
10/15/2009 060006871402	B	5,000.000	.9938		- 4,969	4,969	
Issue: 36828QPU4 - Ge Cap Coml Mtg Corp 4.863% 7/10/45							
10/15/2009 060006871402	S	- 45,000.000	1.0045		45,204	45,225	- 21
Issue: 06849UAA3 - Barrick Australi 5.950% 10/15/39							
10/15/2009 060006871406	B	55,000.000	.9741		- 53,575	53,575	
Issue: 06849RAC6 - Barrick Na Fin 7.500% 9/15/38							
10/15/2009 060006871406	S	- 50,000.000	1.1844		59,219	49,822	9,398

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 493267108 - Keycorp New							
10/16/2009 060006871403	B	8,880.000	6.3785	266	- 56,907	56,907	
Issue: 712704105 - Peoples United Financial Inc							
10/16/2009 060006871403	S	- 2,900.000	15.8124	117	45,739	50,365	- 4,626
Issue: 681919106 - Omnicom Group Inc							
10/19/2009 060006871408	B	2,384.000	38.6366	119	- 92,229	92,229	
Issue: 88031M109 - Tenaris Sa Adr							
10/19/2009 060006871408	B	9,891.000	39.6052	495	- 392,230	392,230	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/23/2009 060006871406	S	- 285,000.000	.9954		283,675	288,667	- 4,992
Issue: 969457BB5 - Williams Cos 7.500% 1/15/31							
10/23/2009 060006871406	B	430,000.000	1.0300		- 442,900	442,900	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/26/2009 060006871406	B	95,000.000	.9814		- 93,234	93,234	
Issue: 111021AE1 - British Tel P L C 9.625% 12/15/30							
10/26/2009 060006871406	S	- 120,000.000	1.2468		149,615	134,637	14,978
Issue: 842400FL2 - Southern Cal Edison 6.050% 3/15/39							
10/27/2009 060006871406	B	75,000.000	1.1123		- 83,421	83,421	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/27/2009 060006871406	S	- 75,000.000	.9864		73,980	75,598	- 1,617
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/29/2009 060006871406	B	135,000.000	.9852		- 132,996	132,996	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/29/2009 060006871406	S	- 95,000.000	.9852		93,590	95,027	- 1,437
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
10/29/2009 060006871406	S	- 180,000.000	.9760		175,675	173,297	2,378
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
10/29/2009 060006871406	B	145,000.000	.9103		- 131,998	131,998	
Issue: 00846U101 - Agilent Technologies Inc							
10/30/2009 060006871403	B	300.000	24.6976	12	- 7,421	7,421	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
11/09/2009 060006871406	S	- 85,000.000	.9788		83,194	83,246	- 52
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
11/09/2009 060006871406	B	440,000.000	.9744		- 428,732	428,732	
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
11/09/2009 060006871406	S	- 325,000.000	1.0386		337,529	326,193	11,336
Issue: 46625H100 - J P Morgan Chase & Co							
11/12/2009 060006871408	S	- 19,058.000	44.1677	975	840,774	677,024	163,749
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/16/2009 060006871406	B	95,000.000	1.0341		- 98,236	98,236	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
11/16/2009 060006871406	S	- 150,000.000	.8996		134,939	138,411	- 3,472
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/17/2009 060006871406	B	160,000.000	1.0411		- 166,575	166,575	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 224044BV8 - Cox Commun Inc 8.375% 3/01/39							
11/17/2009 060006871406	S	- 185,000.000	1.2173		225,195	184,284	40,911
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
11/30/2009 060006871406	B	3,395,000.000	.2762		- 937,563	937,563	
Issue: 912833XT2 - U S Treasury Sec 11/15/29							
11/30/2009 060006871406	S	- 2,675,000.000	.4139		1,107,236	978,462	128,775
Issue: 912833XP0 - U S Treas Stripped 8/15/29							
11/30/2009 060006871406	S	- 1,300,000.000	.4189		544,583	479,037	65,546
Issue: 912803CK7 - U S Treas Bd Strip							
11/30/2009 060006871406	B	3,910,000.000	.3953		- 1,545,740	1,545,740	
Issue: 949746101 - Wells Fargo Co							
12/01/2009 060006871409	B	1,900.000	28.0444	95	- 53,379	53,379	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/02/2009 060006871406	S	- 70,000.000	1.0406		72,844	72,853	- 9
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
12/02/2009 060006871406	B	80,000.000	1.3093		- 104,746	104,746	
Issue: 013817AK7 - Alcoa Inc 5.950% 2/01/37							
12/10/2009 060006871406	B	300,000.000	.8588		- 257,625	257,625	
Issue: 013817AP6 - Alcoa Inc 5.720% 2/23/19							
12/10/2009 060006871406	S	- 465,000.000	.9688		450,469	446,967	3,501
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
12/28/2009 060006871406	B	140,000.000	.9618		- 134,652	134,652	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 906548CF7 - Ameren Union 6.000% 4/01/18							
12/28/2009 060006871406	S	- 160,000.000	1.0533		168,526	159,517	9,010
Issue: 861012102 - Stmicroelectronics N V							
12/31/2009 060006871405	B	310.000	9.2090	8	- 2,863	2,863	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/31/2009 060006871406	S	- 1,250,000.000	.9773		1,221,631	1,230,941	- 9,311
Total For Deutsche Bank Securities, Inc.				**5,149**	**38,927,250**	**37,980,059**	**947,193**
Broker: Goldman, Sachs & Co.							
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/13/2009 060006871406	S	- 170,000.000	1.2609		214,353	211,758	2,595
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/13/2009 060006871406	S	- 140,000.000	1.2687		177,614	174,389	3,225
Issue: 031162BA7 - Amgen Inc 6.400% 2/01/39							
01/13/2009 060006871406	B	240,000.000	.9953		- 238,879	238,879	
Issue: 89837LAB1 - Princeton Univ 5.700% 3/01/39							
01/13/2009 060006871406	B	270,000.000	.9972		- 269,247	269,247	
Issue: 38141EA25 - Goldman Sachs 7.500% 2/15/19							
01/29/2009 060006871402	B	15,000.000	.9808		- 14,712	14,712	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
01/30/2009 060006871406	B	4,100,000.000	.3719		- 1,524,708	1,524,708	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 04621X108 - Assurant Inc							
02/05/2009 060006871403	B	2,407.000	25.3987	96	- 61,231	61,231	
Issue: 04621X108 - Assurant Inc							
02/05/2009 060006871405	B	2,955.000	25.9560	118	- 76,818	76,818	
Issue: 04621X108 - Assurant Inc							
02/06/2009 060006871403	B	785.000	24.9594	31	- 19,625	19,625	
Issue: 04621X108 - Assurant Inc							
02/06/2009 060006871405	B	1,295.000	25.8765	52	- 33,562	33,562	
Issue: 705010AB2 - Pearson Plc 6.250% 5/06/18							
02/09/2009 060006871406	S	- 240,000.000	.9000		216,000	239,558	- 23,558
Issue: 784117103 - S E I Investments Co							
02/10/2009 060006871405	B	4,795.000	13.8959	192	- 66,823	66,823	
Issue: 784117103 - S E I Investments Co							
02/11/2009 060006871405	B	3,735.000	13.7235	149	- 51,407	51,407	
Issue: 540424108 - Loews Corp							
02/18/2009 060006871405	B	5,640.000	21.0514	113	- 118,843	118,843	
Issue: 912795K83 - U S Treasury Bill 3/19/09							
02/18/2009 060006871406	B	910,000.000	.9998		- 909,837	909,837	
Issue: 540424108 - Loews Corp							
02/19/2009 060006871405	B	685.000	21.2501	14	- 14,570	14,570	
Issue: 263534BT5 - Dupont Ei Nemour 6.000% 7/15/18							
02/25/2009 060006871406	S	- 135,000.000	.9928		134,027	134,943	- 917

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
02/25/2009 060006871406	B	110,000.000	.9949		- 109,441	109,441	
Issue: 748356102 - Questar Corp							
03/03/2009 060006871403	S	- 678.000	26.8662	27	18,188	31,949	- 13,761
Issue: 023135106 - Amazon Com Inc							
03/03/2009 060006871404	B	5,500.000	62.2673	165	- 342,635	342,635	
Issue: 38144LAB6 - Goldman Sachs Gp 6.250% 9/01/17							
03/05/2009 060006871406	S	- 40,000.000	.8873		35,490	40,179	- 4,688
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
03/05/2009 060006871406	B	25,000.000	.9944		- 24,859	24,859	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
03/12/2009 060006871406	S	- 70,000.000	1.1558		80,905	81,327	- 422
Issue: 871829AN7 - Sysco Corporation 6.625% 3/17/39							
03/12/2009 060006871406	B	110,000.000	.9806		- 107,867	107,867	
Issue: 278642103 - E Bay Inc							
04/07/2009 060006871403	B	5,911.000	13.5927	236	- 80,583	80,583	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
04/13/2009 060006871402	B	145,000.000	1.0759		- 156,011	156,011	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/14/2009 060006871406	S	- 230,000.000	.7058		162,325	205,412	- 43,088
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/14/2009 060006871406	B	85,000.000	1.1422		- 97,086	97,086	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 62944T105 - Nvr Inc							
04/16/2009 060006871404	B	150.000	483.2459	3	- 72,490	72,490	
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
04/17/2009 060006871403	B	489.000	18.6471	20	- 9,138	9,138	
Issue: 62944T105 - Nvr Inc							
04/17/2009 060006871404	B	260.000	496.2417	5	- 129,028	129,028	
Issue: 406216101 - Halliburton Co							
04/21/2009 060006871405	S	- 3,270.000	19.9260	132	65,026	56,375	8,651
Issue: 98385X106 - X T O Energy Inc							
04/22/2009 060006871403	S	- 584.000	33.0789	24	19,294	27,092	- 7,798
Issue: 04621X108 - Assurant Inc							
04/30/2009 060006871403	B	136.000	24.0908	5	- 3,282	3,282	
Issue: 302182100 - Express Scripts Inc Cl A							
05/08/2009 060006871404	B	1,690.000	61.3518	34	- 103,718	103,718	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/11/2009 060006871406	S	- 785,000.000	1.0448		820,202	856,444	- 36,242
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/11/2009 060006871406	B	870,000.000	.8789		- 764,648	764,648	
Issue: 054937107 - B B & T Corp							
05/12/2009 060006871405	B	10,265.000	20.0000		- 205,300	205,300	
Issue: 74251V102 - Principal Financial Group Inc							
05/13/2009 060006871403	B	198.000	18.8100	8	- 3,732	3,732	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 054937107 - B B & T Corp							
05/13/2009 060006871405	B	4,570.000	20.6509	183	- 94,557	94,557	
Issue: 857477103 - State Str Corp							
05/18/2009 060006871403	B	2,300.000	39.0000		- 89,700	89,700	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
05/18/2009 060006871406	S	- 205,000.000	.9934		203,655	203,129	526
Issue: 001055AC6 - Aflac Inc 8.500% 5/15/19							
05/18/2009 060006871406	B	275,000.000	1.0000		- 275,000	275,000	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
05/19/2009 060006871406	B	200,000.000	.9898		- 197,969	197,969	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/19/2009 060006871406	S	- 110,000.000	.8808		96,886	97,495	- 609
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
05/29/2009 060006871406	S	- 1,090,000.000	.9713		1,058,663	1,041,564	17,098
Issue: 912803DA8 - U S Treas Bd Strip							
05/29/2009 060006871406	B	4,800,000.000	.2902		- 1,392,816	1,392,816	
Issue: 025816109 - American Express Co							
06/01/2009 060006871405	B	4,440.000	25.2500		- 112,110	112,110	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
06/01/2009 060006871406	S	- 120,000.000	.9559		114,713	114,806	- 94
Issue: 61747YCG8 - Morgan Stanley 7.300% 5/13/19							
06/01/2009 060006871406	B	135,000.000	1.0221		- 137,984	137,984	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74432QBG9 - Prudential Fin 7.375% 6/15/19							
06/02/2009 060006871402	B	10,000.000	.0000		- 10,000	10,000	
Issue: 74432QBF1 - Prudential Fin 6.200% 1/15/15							
06/02/2009 060006871402	B	5,000.000	.9994		- 4,997	4,997	
Issue: 744320102 - Prudential Financial Inc							
06/02/2009 060006871403	B	4,600.000	39.0000		- 179,400	179,400	
Issue: 744320102 - Prudential Financial Inc							
06/02/2009 060006871404	B	1,270.000	39.0000		- 49,530	49,530	
Issue: 744320102 - Prudential Financial Inc							
06/02/2009 060006871409	B	1,000.000	39.0000		- 39,000	39,000	
Issue: 744320102 - Prudential Financial Inc							
06/03/2009 060006871403	B	6,157.000	40.7724	246	- 251,282	251,282	
Issue: 694475AA2 - Pac Life Insur 9.250% 6/15/39							
06/16/2009 060006871406	B	285,000.000	.9995		- 284,863	284,863	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
06/16/2009 060006871406	B	60,000.000	.8813		- 52,876	52,876	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/16/2009 060006871406	S	- 45,000.000	.8431		37,941	37,795	146
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/16/2009 060006871406	S	- 200,000.000	.8362		167,242	167,977	- 735
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/23/2009 060006871406	B	40,000.000	.8559		- 34,238	34,238	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 097023AX3 - Boeing Co 6.875% 3/15/39							
06/23/2009 060006871406	S	- 40,000.000	1.1248		44,991	39,165	5,826
Issue: 68389XAE5 - Oracle Corp 6.500% 4/15/38							
06/24/2009 060006871406	S	- 105,000.000	1.1152		117,093	104,819	12,273
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
06/24/2009 060006871406	B	265,000.000	1.0095		- 267,507	267,507	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/24/2009 060006871406	B	110,000.000	.8544		- 93,981	93,981	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/24/2009 060006871406	S	- 255,000.000	.8544		217,866	214,901	2,965
Issue: 74005P104 - Praxair Inc							
07/02/2009 060006871403	B	200.000	70.0477	8	- 14,018	14,018	
Issue: 74005P104 - Praxair Inc							
07/06/2009 060006871403	B	48.000	69.7199	2	- 3,348	3,348	
Issue: 444859AV4 - Humana Inc 6.450% 6/01/16							
07/15/2009 060006871402	B	10,000.000	.8833		- 8,833	8,833	
Issue: 444859AY8 - Humana Inc 7.200% 6/15/18							
07/16/2009 060006871402	B	5,000.000	.9150		- 4,575	4,575	
Issue: 067383109 - Bard C R Inc							
07/21/2009 060006871404	S	- 3,270.000	74.5691	137	243,704	317,703	- 73,999
Issue: 067383109 - Bard C R Inc							
07/22/2009 060006871404	S	- 1,090.000	74.5011	46	81,161	105,901	- 24,740

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 067383109 - Bard C R Inc							
07/23/2009 060006871404	S	- 500.000	72.4934	21	36,226	48,578	- 12,353
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/23/2009 060006871406	S	- 125,000.000	.8322		104,023	105,835	- 1,811
Issue: 247361702 - Delta Air Lines Inc							
07/28/2009 060006871408	B	10,747.000	6.5065	430	- 70,355	70,355	
Issue: 887315BN8 - Time Warner Inc 6.625% 5/15/29							
07/29/2009 060006871406	S	- 400,000.000	.9715		388,588	381,316	7,272
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/29/2009 060006871406	B	290,000.000	.8348		- 242,105	242,105	
Issue: 608190104 - Mohawk Inds Inc							
07/30/2009 060006871405	S	- 3,190.000	48.5885	132	154,866	185,835	- 30,969
Issue: 608190104 - Mohawk Inds Inc							
07/31/2009 060006871405	S	- 810.000	51.1138	33	41,369	47,187	- 5,818
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/31/2009 060006871406	B	910,000.000	.2672		- 243,134	243,134	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/31/2009 060006871406	B	620,000.000	.2696		- 167,158	167,158	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/31/2009 060006871406	B	290,000.000	.2698		- 78,230	78,230	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
07/31/2009 060006871406	B	2,900,000.000	.3014		- 873,973	873,973	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
07/31/2009 060006871406	S	- 900,000.000	.3902		351,180	338,874	12,306
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
07/31/2009 060006871406	S	- 900,000.000	.3872		348,471	338,874	9,597
Issue: 9128337T1 - U S Treas Bd Strip 5/15/33							
07/31/2009 060006871406	B	2,400,000.000	.3428		- 822,768	822,768	
Issue: 66285WFB7 - North Tx Twy Auth 6.718% 1/01/49							
08/03/2009 060006871406	B	390,000.000	1.0000		- 390,000	390,000	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/03/2009 060006871406	S	- 360,000.000	.8492		305,705	302,862	2,842
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
08/12/2009 060006871406	B	170,000.000	.9494		- 161,400	161,400	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
08/12/2009 060006871406	B	955,000.000	.2674		- 255,396	255,396	
Issue: 912803CK7 - U S Treas Bd Strip							
08/12/2009 060006871406	S	- 925,000.000	.3678		340,224	384,729	- 44,505
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
08/14/2009 060006871406	B	2,520,000.000	.2657		- 669,539	669,539	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
08/14/2009 060006871406	S	- 2,455,000.000	.2949		724,053	728,744	- 4,691
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
08/17/2009 060006871406	B	1,025,000.000	.2689		- 275,633	275,633	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
08/17/2009 060006871406	S	- 1,000,000.000	.2982		298,240	296,841	1,399
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
08/18/2009 060006871406	B	1,480,000.000	.2701		- 399,763	399,763	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
08/18/2009 060006871406	S	- 1,445,000.000	.2995		432,749	428,935	3,814
Issue: 30231G102 - Exxon Mobil Corp							
08/24/2009 060006871404	S	- 7,040.000	71.2627	365	501,325	491,014	10,311
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
08/25/2009 060006871406	B	870,000.000	.2747		- 238,954	238,954	
Issue: 912803DA8 - U S Treas Bd Strip							
08/25/2009 060006871406	S	- 850,000.000	.3009		255,782	267,286	- 11,504
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
08/31/2009 060006871406	B	3,835,000.000	.2958		- 1,134,431	1,134,431	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/04/2009 060006871406	B	2,480,000.000	.2784		- 690,521	690,521	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
09/04/2009 060006871406	S	- 2,455,000.000	.2859		701,848	703,308	- 1,461
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
09/08/2009 060006871406	S	- 170,000.000	1.0121		172,065	173,318	- 1,253
Issue: 91911TAJ2 - Vale Overseas 5.625% 9/15/19							
09/08/2009 060006871406	B	190,000.000	.9923		- 188,541	188,541	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 887317303 - Time Warner Inc							
09/10/2009 060006871405	B	4,825.000	29.0229	193	- 140,228	140,228	
Issue: 37247D106 - Genworth Financial Inc Cl A							
09/16/2009 060006871403	B	10,971.000	12.8785	439	- 141,729	141,729	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/16/2009 060006871406	S	- 400,000.000	.9979		399,141	401,162	- 2,021
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
09/16/2009 060006871406	B	385,000.000	1.0393		- 400,114	400,114	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/30/2009 060006871406	B	4,050,000.000	.2969		- 1,202,486	1,202,486	
Issue: 912803DA8 - U S Treas Bd Strip							
09/30/2009 060006871406	S	- 1,800,000.000	.3233		581,994	564,821	17,173
Issue: 912803CX9 - U S Treas Bd Strip							
09/30/2009 060006871406	B	1,795,000.000	.3399		- 610,174	610,174	
Issue: 401378AA2 - Gaurdian Life In 7.375% 9/30/39							
10/01/2009 060006871402	B	10,000.000	.9898		- 9,898	9,898	
Issue: 126650100 - C V S/Caremark Corp							
10/02/2009 060006871405	S	- 3,150.000	35.2954	66	111,115	91,893	19,222
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/08/2009 060006871406	S	- 525,000.000	1.0456		548,933	540,946	7,987
Issue: 13063A7D0 - California ST Build 7.300% 10/01/39							
10/08/2009 060006871406	B	795,000.000	1.0082		- 801,543	801,543	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/14/2009 060006871406	B	240,000.000	1.0041		- 240,975	240,975	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
10/14/2009 060006871406	S	- 210,000.000	1.0669		224,045	204,754	19,291
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
10/14/2009 060006871406	S	- 80,000.000	1.0390		83,122	76,310	6,812
Issue: 747525103 - Qualcomm Inc							
10/20/2009 060006871408	S	- 4,158.000	41.2931	212	171,484	171,587	- 103
Issue: 00751Y106 - Advance Auto Parts Inc							
10/23/2009 060006871403	B	385.000	36.8099	15	- 14,187	14,187	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/23/2009 060006871406	S	- 330,000.000	.9934		327,834	334,246	- 6,412
Issue: 844741AW8 - Southwest Air 5.250% 10/01/14							
10/27/2009 060006871402	B	5,000.000	1.0077		- 5,038	5,038	
Issue: H0023R105 - Ace Ltd							
10/29/2009 060006871403	S	- 50.000	52.8568	2	2,641	2,521	119
Issue: 912803CH4 - U S Treas Bd Strip 5/15/30							
10/30/2009 060006871406	B	2,300,000.000	.4028		- 926,440	926,440	
Issue: 448579102 - Hyatt Hotels Corp Cl A							
11/04/2009 060006871405	B	3,070.000	25.0000		- 76,750	76,750	
Issue: 571837103 - Marshall & Ilsley Corp New							
11/09/2009 060006871403	B	800.000	5.4098	32	- 4,360	4,360	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
11/09/2009 060006871406	B	70,000.000	.9764		- 68,348	68,348	
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
11/09/2009 060006871406	S	- 75,000.000	1.0439		78,290	75,275	3,014
Issue: 857477103 - State Str Corp							
11/18/2009 060006871403	B	300.000	42.6213	12	- 12,798	12,798	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
11/18/2009 060006871406	B	910,000.000	.2704		- 246,055	246,055	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
11/18/2009 060006871406	S	- 895,000.000	.2894		259,004	302,110	- 43,106
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/20/2009 060006871406	B	155,000.000	1.0327		- 160,062	160,062	
Issue: 097023AX3 - Boeing Co 6.875% 3/15/39							
11/20/2009 060006871406	S	- 165,000.000	1.1785		194,459	161,556	32,903
Issue: 14170T101 - Carefusion Corporation							
11/25/2009 060006871405	S	- 745.000	26.5049	30	19,716	14,568	5,148
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
11/30/2009 060006871406	B	40,000.000	1.0478		- 41,913	41,913	
Issue: 460146CC5 - Intl Paper Co 8.700% 6/15/38							
11/30/2009 060006871406	S	- 50,000.000	1.1661		58,307	49,754	8,553
Issue: 712704105 - Peoples United Financial Inc							
12/02/2009 060006871403	S	- 5,000.000	16.2169	202	80,882	86,836	- 5,954

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
12/04/2009 060006871406	S	- 185,000.000	1.0118		187,175	187,330	- 155
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
12/04/2009 060006871406	B	185,000.000	.9916		- 183,454	183,454	
Issue: 53071M708 - Liberty Media Starz Sr A							
12/08/2009 060006871405	B	1,360.000	49.1760	54	- 66,934	66,934	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/08/2009 060006871406	B	145,000.000	1.0181		- 147,628	147,628	
Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38							
12/08/2009 060006871406	S	- 175,000.000	1.0377		181,589	157,607	23,982
Issue: 53071M708 - Liberty Media Starz Sr A							
12/09/2009 060006871405	B	640.000	48.2875	26	- 30,930	30,930	
Issue: G6852T105 - Partnerre Ltd							
12/11/2009 060006871403	S	- 863.000	75.9486	36	65,507	57,575	7,932
Issue: G6852T105 - Partnerre Ltd							
12/15/2009 060006871403	S	- 1,080.000	75.1388	45	81,105	72,052	9,052
Issue: 949746101 - Wells Fargo Co							
12/15/2009 060006871405	B	4,110.000	25.0000		- 102,750	102,750	
Issue: 48125BAA2 - Jpm Cap Xxvii 7.000% 11/01/39							
12/15/2009 060006871406	S	- 80,000.000	1.0304		82,430	80,471	1,958
Issue: 48123QAA1 - Jpm Cap Xxii 6.450% 2/02/37							
12/15/2009 060006871406	B	95,000.000	.9209		- 87,486	87,486	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 949746101 - Wells Fargo Co							
12/15/2009 060006871409	B	4,600.000	25.0000		- 115,000	115,000	
Issue: G6852T105 - Partnerre Ltd							
12/16/2009 060006871403	S	- 568.000	74.5739	24	42,334	37,894	4,440
Issue: 861012102 - Stmicroelectronics N V							
12/23/2009 060006871405	B	18,605.000	9.0432	744	- 168,993	168,993	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/31/2009 060006871406	B	7,150,000.000	.2430		- 1,737,164	1,737,164	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
12/31/2009 060006871406	B	2,300,000.000	.2599		- 597,655	597,655	
Issue: 912803CK7 - U S Treas Bd Strip							
12/31/2009 060006871406	B	900,000.000	.3644		- 327,987	327,987	
Total For Goldman, Sachs & Co.				**5,159**	**38,044,804**	**38,179,129**	**- 134,335**
Broker: Morgan Stanley & Co., Incorpor							
Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37							
01/05/2009 060006871406	B	295,000.000	1.0760		- 317,405	317,405	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/05/2009 060006871406	S	- 175,000.000	1.2838		224,656	218,001	6,655
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/06/2009 060006871406	S	- 160,000.000	1.2473		199,575	199,301	274

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 406216AW1 - Halliburton Co 6.700% 9/15/38							
01/06/2009 060006871406	B	250,000.000	1.0435		- 260,873	260,873	
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
01/08/2009 060006871402	B	5,000.000	1.0300		- 5,150	5,150	
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
01/13/2009 060006871402	B	5,000.000	1.0363		- 5,181	5,181	
Issue: 94980VAG3 - Wells Fagro Bank Na 5.950% 8/26/36							
01/16/2009 060006871406	B	350,000.000	.9974		- 349,083	349,083	
Issue: 912810PW2 - U S Treasury Bd 4.375% 2/15/38							
01/16/2009 060006871406	S	- 205,000.000	1.2725		260,863	255,355	5,508
Issue: 001055102 - Aflac Inc							
01/22/2009 060006871403	B	2,700.000	23.7011	108	- 64,101	64,101	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
01/27/2009 060006871406	S	- 405,000.000	1.1050		447,509	415,248	32,262
Issue: 29365TAA2 - Entergy Texas Inc 7.125% 2/01/19							
01/27/2009 060006871406	B	525,000.000	.9925		- 521,084	521,084	
Issue: 38141GDK7 - Goldman Sachs Group 4.750% 7/15/13							
01/29/2009 060006871402	B	15,000.000	.9456		- 14,184	14,184	
Issue: 22541LAH6 - Credit Suisse Fb 5.500% 8/15/13							
01/29/2009 060006871402	B	10,000.000	.9976		- 9,976	9,976	
Issue: 6174466Q7 - Morgan Stanley 6.625% 4/01/18							
01/29/2009 060006871402	B	35,000.000	.9170		- 32,094	32,094	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G491BT108 - Invesco Ltd							
01/30/2009 060006871403	B	1,784.000	11.8344	71	- 21,184	21,184	
Issue: 617446HR3 - Morgan Stanley 5.300% 3/01/13							
02/03/2009 060006871402	B	35,000.000	.9473		- 33,157	33,157	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
02/03/2009 060006871406	B	95,000.000	1.0738		- 102,006	102,006	
Issue: 03523TAB4 - Anheuser Busch Inbev 7.750% 1/15/19							
02/03/2009 060006871406	S	- 115,000.000	1.0202		117,317	114,911	2,406
Issue: 36962G3A0 - General Elec Cap COR 6.150% 8/07/37							
02/05/2009 060006871406	B	810,000.000	.7991		- 647,247	647,247	
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
02/05/2009 060006871406	S	- 750,000.000	.8737		655,305	741,602	- 86,297
Issue: 12673P105 - Ca Inc							
02/06/2009 060006871409	S	- 1,700.000	18.3686	85	31,141	40,417	- 9,276
Issue: 12673P105 - Ca Inc							
02/09/2009 060006871409	S	- 700.000	18.5688	35	12,963	16,642	- 3,679
Issue: 582839106 - Mead Johnson Nutrition Co							
02/10/2009 060006871403	B	2,400.000	24.0000		- 57,600	57,600	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
02/11/2009 060006871406	S	- 190,000.000	1.0865		206,439	206,120	319
Issue: 565849AH9 - Marathon Oil Corp 7.500% 2/15/19							
02/11/2009 060006871406	B	225,000.000	.9930		- 223,416	223,416	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 947075AE7 - Weatherford Intl 7.000% 3/15/38							
02/17/2009 060006871406	S	- 65,000.000	.7517		48,860	64,776	- 15,916
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/17/2009 060006871406	B	25,000.000	1.1850		- 29,625	29,625	
Issue: 947075AE7 - Weatherford Intl 7.000% 3/15/38							
02/18/2009 060006871406	S	- 150,000.000	.7455		111,821	149,483	- 37,662
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
02/18/2009 060006871406	B	55,000.000	1.1742		- 64,582	64,582	
Issue: 582839106 - Mead Johnson Nutrition Co							
02/20/2009 060006871403	S	- 1,700.000	29.2731	68	49,696	40,800	8,896
Issue: 24702R101 - Dell Inc							
02/20/2009 060006871404	B	46,480.000	8.1037	1,394	- 378,054	378,054	
Issue: G2552X108 - Covidien Ltd							
02/27/2009 060006871403	B	3,324.000	31.9141	133	- 106,215	106,215	
Issue: 748356102 - Questar Corp							
03/03/2009 060006871403	S	- 5,083.000	26.3872	204	133,922	239,525	- 105,603
Issue: 00206RAD4 - Att Inc 6.500% 9/01/37							
03/04/2009 060006871406	B	505,000.000	.9198		- 464,489	464,489	
Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39							
03/04/2009 060006871406	S	- 485,000.000	.9362		454,067	476,996	- 22,930
Issue: 713448BG2 - Pepsico Inc 4.650% 2/15/13							
03/12/2009 060006871402	B	3,000.000	1.0556		- 3,167	3,167	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 713448BG2 - Pepsico Inc 4.650% 2/15/13							
03/12/2009 060006871402	B	8,000.000	1.0557		- 8,445	8,445	
Issue: 10138MAH8 - Pepsi Bottling Group 6.950% 3/15/14							
03/13/2009 060006871402	B	10,000.000	1.1300		- 11,300	11,300	
Issue: 10138MAH8 - Pepsi Bottling Group 6.950% 3/15/14							
03/16/2009 060006871402	B	10,000.000	1.1286		- 11,286	11,286	
Issue: 013817101 - Alcoa Inc							
03/18/2009 060006871409	B	17,900.000	5.2500		- 93,975	93,975	
Issue: 02635PSP9 - American Gen Fin 4.625% 5/15/09							
03/27/2009 060006871402	S	- 11,000.000	.9300		10,230	11,136	- 906
Issue: 364760108 - Gap Inc							
03/27/2009 060006871404	S	- 24,460.000	13.0496	491	318,702	505,277	- 186,574
Issue: 364760108 - Gap Inc							
03/30/2009 060006871404	S	- 5,570.000	12.9630	112	72,092	115,061	- 42,969
Issue: 02635PSP9 - American Gen Fin 4.625% 5/15/09							
03/31/2009 060006871402	S	- 14,000.000	.9375		13,125	14,174	- 1,049
Issue: 364760108 - Gap Inc							
03/31/2009 060006871404	S	- 2,700.000	13.0789	54	35,259	55,775	- 20,516
Issue: 055451AH1 - Bhp Finance USA 6.500% 4/01/19							
03/31/2009 060006871406	S	- 140,000.000	1.0076		141,057	139,551	1,506
Issue: 912828KD1 - U S Treasury Nt 2.750% 2/15/19							
03/31/2009 060006871406	B	120,000.000	1.0038		- 120,450	120,450	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 582839106 - Mead Johnson Nutrition Co							
04/06/2009 060006871403	B	504.000	27.2300	20	- 13,744	13,744	
Issue: 582839106 - Mead Johnson Nutrition Co							
04/07/2009 060006871403	B	282.000	27.4159	11	- 7,743	7,743	
Issue: 582839106 - Mead Johnson Nutrition Co							
04/09/2009 060006871403	B	2,318.000	26.6544	93	- 61,878	61,878	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/14/2009 060006871406	S	- 245,000.000	1.1509		281,980	284,391	- 2,411
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
04/14/2009 060006871406	B	350,000.000	1.0194		- 356,801	356,801	
Issue: 037604105 - Apollo Group Inc Cl A							
04/14/2009 060006871408	B	1,229.000	61.2556	61	- 75,345	75,345	
Issue: 250847EB2 - Detroit Edison Co 6.625% 6/01/36							
04/15/2009 060006871406	B	215,000.000	.9797		- 210,636	210,636	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/15/2009 060006871406	S	- 130,000.000	1.1400		148,200	150,901	- 2,701
Issue: 582839106 - Mead Johnson Nutrition Co							
04/17/2009 060006871403	B	1,668.000	26.5445	67	- 44,343	44,343	
Issue: 646139W35 - New Jersey ST Tpk 7.414% 1/01/40							
04/20/2009 060006871406	B	205,000.000	1.0000		- 205,000	205,000	
Issue: 646139W35 - New Jersey ST Tpk 7.414% 1/01/40							
04/20/2009 060006871406	S	- 205,000.000	1.0495		215,141	205,000	10,141

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/20/2009 060006871406	B	125,000.000	1.1441		- 143,008	143,008	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
04/20/2009 060006871406	S	- 125,000.000	1.1382		142,280	144,610	- 2,329
Issue: 582839106 - Mead Johnson Nutrition Co							
04/22/2009 060006871403	B	708.000	26.3766	28	- 18,703	18,703	
Issue: 989701AM9 - Zions Bancorp 5.500% 11/16/15							
04/23/2009 060006871402	S	- 10,000.000	.5100		5,100	9,919	- 4,819
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/01/2009 060006871406	B	205,000.000	1.0720		- 219,766	219,766	
Issue: 822582AD4 - Shell Intl Fin 6.375% 12/15/38							
05/01/2009 060006871406	S	- 250,000.000	1.0624		265,598	250,623	14,975
Issue: 55304X104 - Mi Devs Inc Cl A							
05/06/2009 060006871403	S	- 348.000	8.1207	14	2,812	12,276	- 9,464
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/06/2009 060006871406	B	175,000.000	1.0698		- 187,223	187,223	
Issue: 737679DC1 - Potomac Elec Pwr 7.900% 12/15/38							
05/06/2009 060006871406	S	- 215,000.000	1.1729		252,171	215,000	37,171
Issue: 260543103 - Dow Chem Co							
05/06/2009 060006871409	B	4,200.000	15.0000		- 63,000	63,000	
Issue: 141665109 - Career Ed Corp							
05/07/2009 060006871403	B	324.000	18.8000	13	- 6,104	6,104	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 55304X104 - Mi Devs Inc Cl A							
05/08/2009 060006871403	S	- 1,427.000	8.8792	57	12,613	50,338	- 37,725
Issue: 292505AE4 - Encana Corp 6.625% 8/15/37							
05/08/2009 060006871406	B	150,000.000	.9236		- 138,540	138,540	
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
05/08/2009 060006871406	S	- 100,000.000	1.0391		103,906	109,101	- 5,195
Issue: 225458DM7 - Credit Suisse First 5.014% 2/15/38							
05/11/2009 060006871402	B	55,000.000	.8745		- 48,099	48,099	
Issue: 947074AK6 - Weatherford Inc 6.800% 6/15/37							
05/12/2009 060006871406	S	- 330,000.000	.8027		264,894	343,982	- 79,088
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/12/2009 060006871406	B	180,000.000	.8917		- 160,509	160,509	
Issue: 92343VAU8 - Verizon Comm Inc 7.350% 4/01/39							
05/13/2009 060006871406	B	190,000.000	1.0099		- 191,885	191,885	
Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38							
05/13/2009 060006871406	S	- 195,000.000	.9723		189,593	190,300	- 707
Issue: 07386XAH9 - Bear Stearns Alt 5.6935% 1/25/47							
05/14/2009 060006871402	S	- 35,724.040	.4003		14,301	35,897	- 21,596
Issue: 111021AE1 - British Tel P L C 9.625% 12/15/30							
05/21/2009 060006871406	S	- 185,000.000	.9864		182,477	207,565	- 25,089
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/21/2009 060006871406	B	110,000.000	.8628		- 94,909	94,909	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
05/21/2009 060006871406	S	- 145,000.000	.8633		125,176	128,297	- 3,121
Issue: 020002AT8 - Allstate Corp 5.950% 4/01/36							
05/21/2009 060006871406	B	235,000.000	.8053		- 189,238	189,238	
Issue: 575767AG3 - Mass Mutual Life 8.875% 6/01/39							
05/27/2009 060006871402	B	15,000.000	.9871		- 14,807	14,807	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
05/28/2009 060006871406	B	230,000.000	.9509		- 218,716	218,716	
Issue: 369604BC6 - General Electric Co 5.250% 12/06/17							
05/28/2009 060006871406	S	- 280,000.000	.9737		272,622	277,746	- 5,124
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
06/01/2009 060006871406	B	120,000.000	.9567		- 114,806	114,806	
Issue: 617446H51 - Morgan Stanley 5.550% 4/27/17							
06/01/2009 060006871406	S	- 165,000.000	.9218		152,089	155,671	- 3,582
Issue: 842400FL2 - Southern Cal Edison 6.050% 3/15/39							
06/04/2009 060006871406	S	- 105,000.000	1.0455		109,779	104,140	5,639
Issue: 494550AW6 - Kinder Morgan En 6.950% 1/15/38							
06/04/2009 060006871406	S	- 70,000.000	.9392		65,742	69,068	- 3,326
Issue: 494550AT3 - Kinder Morgan Energy 5.800% 3/15/35							
06/04/2009 060006871406	B	80,000.000	.8104		- 64,830	64,830	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/04/2009 060006871406	B	110,000.000	.8300		- 91,300	91,300	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 316773100 - Fifth Third Bancorp							
06/04/2009 060006871408	B	690.000	6.2500		- 4,313	4,313	
Issue: 411310105 - Hansen Natural Corp							
06/08/2009 060006871404	B	10,910.000	33.1631	218	- 362,028	362,028	
Issue: 704549104 - Peabody Energy Corp							
06/09/2009 060006871403	S	- 1,835.000	35.4981	75	65,064	82,955	- 17,891
Issue: 131347304 - Calpine Corp							
06/09/2009 060006871403	S	- 844.000	11.7897	34	9,916	12,146	- 2,230
Issue: G491BT108 - Invesco Ltd							
06/10/2009 060006871403	S	- 400.000	17.9721	16	7,173	9,081	- 1,909
Issue: G491BT108 - Invesco Ltd							
06/11/2009 060006871403	S	- 246.000	18.0558	10	4,432	5,585	- 1,153
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
06/12/2009 060006871402	S	- 4,382.320	1.0683		4,682	4,842	- 160
Issue: 87927VAW8 - Telecom It Cap 6.175% 6/18/14							
06/15/2009 060006871402	B	20,000.000	1.0000		- 20,000	20,000	
Issue: 251799AA0 - Devon Energy Corp 7.950% 4/15/32							
06/25/2009 060006871406	B	245,000.000	1.2080		- 295,962	295,962	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
06/25/2009 060006871406	S	- 230,000.000	.8639		198,698	194,468	4,231
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
06/30/2009 060006871406	S	- 820,000.000	.9756		799,976	799,516	459

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
06/30/2009 060006871406	B	850,000.000	.9539		- 810,790	810,790	
Issue: 55304X104 - Mi Devs Inc Cl A							
07/01/2009 060006871403	S	- 305.000	8.0083	12	2,430	10,759	- 8,329
Issue: 912828AF7 - U S Treasury I P 3.000% 7/15/12							
07/06/2009 060006871402	B	6,882.570	1.0580		- 7,282	7,282	
Issue: 55304X104 - Mi Devs Inc Cl A							
07/07/2009 060006871403	S	- 255.000	8.0028	10	2,030	8,995	- 6,965
Issue: 481165108 - Joy Global Inc							
07/09/2009 060006871404	B	1,560.000	31.8674	31	- 49,744	49,744	
Issue: 55304X104 - Mi Devs Inc Cl A							
07/10/2009 060006871403	S	- 337.000	8.3460	14	2,799	11,888	- 9,089
Issue: 55304X104 - Mi Devs Inc Cl A							
07/13/2009 060006871403	S	- 273.000	8.5845	11	2,333	9,630	- 7,298
Issue: 61747YCG8 - Morgan Stanley 7.300% 5/13/19							
07/20/2009 060006871406	S	- 135,000.000	1.1117		150,085	137,984	12,101
Issue: 6174466Q7 - Morgan Stanley 6.625% 4/01/18							
07/20/2009 060006871406	B	150,000.000	1.0599		- 158,978	158,978	
Issue: 00184AAC9 - A O L Time Warner 7.625% 4/15/31							
07/23/2009 060006871402	B	15,000.000	1.0154		- 15,231	15,231	
Issue: 268648102 - E M C Corp Mass							
07/28/2009 060006871404	S	- 5,860.000	15.2745	237	89,272	71,572	17,700

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
07/29/2009 060006871406	S	- 80,000.000	1.2173		97,380	79,954	17,426
Issue: 85771SAA4 - Statoilhyrdo Asa 5.250% 4/15/19							
07/29/2009 060006871406	S	- 565,000.000	1.0551		596,115	563,921	32,194
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
07/29/2009 060006871406	B	565,000.000	.9578		- 541,164	541,164	
Issue: 912828KQ2 - U S Treasury Nt 3.125% 5/15/19							
07/29/2009 060006871406	B	275,000.000	.9564		- 263,012	263,012	
Issue: 494368BC6 - Kimberly Clark 6.625% 8/01/37							
07/29/2009 060006871406	S	- 200,000.000	1.1628		232,556	196,915	35,641
Issue: 92852EAL9 - Vivendi 6.625% 4/04/18							
07/29/2009 060006871406	S	- 330,000.000	1.0261		338,616	328,928	9,689
Issue: 61166WAG6 - Monsanto Co 5.875% 4/15/38							
07/29/2009 060006871406	S	- 195,000.000	1.0355		201,913	192,134	9,779
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/29/2009 060006871406	B	95,000.000	.8366		- 79,473	79,473	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/29/2009 060006871406	B	220,000.000	.8373		- 184,216	184,216	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
07/29/2009 060006871406	B	200,000.000	.8342		- 166,844	166,844	
Issue: 33766JAE3 - Firstenergy Solu 6.800% 8/15/39							
08/04/2009 060006871406	B	215,000.000	.9966		- 214,258	214,258	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 86722TAB8 - Suncor Inc 6.850% 6/01/39							
08/04/2009 060006871406	S	- 245,000.000	1.0304		252,455	243,569	8,886
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/04/2009 060006871406	B	225,000.000	.8427		- 189,598	189,598	
Issue: 912810QA9 - U S Treasury Bd 3.500% 2/15/39							
08/04/2009 060006871406	S	- 185,000.000	.8442		156,173	155,795	378
Issue: 655044105 - Noble Energy Inc							
08/10/2009 060006871405	B	975.000	60.2183	39	- 58,752	58,752	
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
08/19/2009 060006871406	S	- 100,000.000	1.2490		124,895	99,942	24,953
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/19/2009 060006871406	B	105,000.000	.9903		- 103,983	103,983	
Issue: 36962G3A0 - General Elec Cap COR 6.150% 8/07/37							
08/21/2009 060006871406	S	- 155,000.000	.8955		138,801	126,170	12,631
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
08/21/2009 060006871406	B	145,000.000	.9726		- 141,033	141,033	
Issue: 46602UAB4 - Ixis 2006 He3 A2 0.29842% 1/25/37							
08/24/2009 060006871402	S	- 43,951.300	.6503		28,582	43,951	- 15,369
Issue: 20030N101 - Comcast Corp Cl A							
08/24/2009 060006871404	B	3,250.000	15.1219	130	- 49,276	49,276	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
08/28/2009 060006871406	S	- 115,000.000	1.0067		115,773	115,596	176

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 695114CD8 - Pacificorp 5.750% 4/01/37							
08/28/2009 060006871406	B	130,000.000	1.0633		- 138,228	138,228	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/01/2009 060006871406	B	210,000.000	1.0072		- 211,509	211,509	
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
09/01/2009 060006871406	S	- 240,000.000	1.3080		313,908	249,269	64,639
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/09/2009 060006871406	B	45,000.000	.9869		- 44,409	44,409	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/09/2009 060006871406	S	- 135,000.000	.9872		133,270	135,392	- 2,122
Issue: 656531AJ9 - Norsk Hydro A S 7.150% 1/15/29							
09/09/2009 060006871406	B	165,000.000	1.2047		- 198,767	198,767	
Issue: 962166AW4 - Weyerhaeuser Co 6.950% 10/01/27							
09/09/2009 060006871406	S	- 100,000.000	.8165		81,645	93,801	- 12,156
Issue: 418056107 - Hasbro Inc							
09/10/2009 060006871403	B	153.000	28.4000	6	- 4,351	4,351	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/10/2009 060006871406	S	- 100,000.000	1.0098		100,984	100,291	694
Issue: 21987BAK4 - Corporacion Nacional 5.625% 9/21/35							
09/10/2009 060006871406	B	140,000.000	.9346		- 130,845	130,845	
Issue: 418056107 - Hasbro Inc							
09/11/2009 060006871403	B	818.000	28.3488	33	- 23,222	23,222	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 418056107 - Hasbro Inc							
09/11/2009 060006871403	B	95.000	28.3800	4	- 2,700	2,700	
Issue: 418056107 - Hasbro Inc							
09/14/2009 060006871403	B	239.000	28.3323	10	- 6,781	6,781	
Issue: 418056107 - Hasbro Inc							
09/15/2009 060006871403	B	102.000	28.6000	4	- 2,921	2,921	
Issue: 418056107 - Hasbro Inc							
09/16/2009 060006871403	B	272.000	28.8800	11	- 7,866	7,866	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/16/2009 060006871406	S	- 175,000.000	.9976		174,576	176,311	- 1,735
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
09/16/2009 060006871406	S	- 405,000.000	1.0157		411,344	412,305	- 961
Issue: 30161MAG8 - Exelon Generation 6.250% 10/01/39							
09/16/2009 060006871406	B	225,000.000	.9986		- 224,692	224,692	
Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19							
09/16/2009 060006871406	B	450,000.000	.9959		- 448,133	448,133	
Issue: 418056107 - Hasbro Inc							
09/21/2009 060006871403	B	255.000	28.5000	10	- 7,278	7,278	
Issue: 418056107 - Hasbro Inc							
09/22/2009 060006871403	B	339.000	28.4038	14	- 9,642	9,642	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/24/2009 060006871406	B	60,000.000	1.0166		- 60,994	60,994	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 13342BAD7 - Cameron Internat Cam 7.000% 7/15/38							
09/24/2009 060006871406	S	- 70,000.000	1.0992		76,943	69,621	7,322
Issue: 539830109 - Lockheed Martin Corp							
09/28/2009 060006871409	B	900.000	78.4933	45	- 70,689	70,689	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
09/29/2009 060006871406	B	330,000.000	1.0388		- 342,788	342,788	
Issue: 8935268Z9 - Trans Canada Pl 7.628% 1/15/39							
09/29/2009 060006871406	S	- 335,000.000	1.2854		430,606	332,146	98,460
Issue: 539830109 - Lockheed Martin Corp							
09/29/2009 060006871409	B	400.000	78.7173	20	- 31,507	31,507	
Issue: 539830109 - Lockheed Martin Corp							
09/30/2009 060006871409	B	900.000	78.1062	45	- 70,341	70,341	
Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36							
10/05/2009 060006871406	S	- 90,000.000	1.0528		94,748	88,837	5,910
Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39							
10/05/2009 060006871406	B	90,000.000	1.0080		- 90,720	90,720	
Issue: 92343VAU8 - Verizon Comm Inc 7.350% 4/01/39							
10/13/2009 060006871406	S	- 180,000.000	1.1966		215,388	180,379	35,009
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/13/2009 060006871406	B	90,000.000	1.0166		- 91,491	91,491	
Issue: 25179SAD2 - Devon Fing Corp U L 7.875% 9/30/31							
10/13/2009 060006871406	S	- 105,000.000	1.2367		129,858	125,236	4,621

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92344GAX4 - Verizon Global Fdg 5.850% 9/15/35							
10/13/2009 060006871406	B	210,000.000	.9999		- 209,987	209,987	
Issue: 912810QB7 - U S Treasury Bd 4.250% 5/15/39							
10/14/2009 060006871406	S	- 50,000.000	.9997		49,984	51,022	- 1,037
Issue: 03523TAK4 - Anheuser Busch 6.375% 1/15/40							
10/14/2009 060006871406	B	65,000.000	1.0204		- 66,325	66,325	
Issue: 07383F3Z9 - Bear Stearns Coml 5.116% 2/11/41							
10/15/2009 060006871402	S	- 50,000.000	.9841		49,207	50,275	- 1,068
Issue: 36962G3P7 - Gen Elec Cap Crp 5.875% 1/14/38							
10/15/2009 060006871406	S	- 180,000.000	.9065		163,175	139,498	23,677
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
10/15/2009 060006871406	B	165,000.000	1.0210		- 168,467	168,467	
Issue: 501044BM2 - Kroger Co 6.800% 12/15/18							
10/20/2009 060006871402	S	- 10,000.000	1.1431		11,431	10,401	1,030
Issue: 571837103 - Marshall & Ilsley Corp New							
10/21/2009 060006871403	B	55,400.000	5.7500		- 318,550	318,550	
Issue: 571837103 - Marshall & Ilsley Corp New							
10/22/2009 060006871403	B	10,800.000	6.0184	432	- 65,431	65,431	
Issue: H0023R105 - Ace Ltd							
10/22/2009 060006871403	S	- 746.000	54.6698	31	40,753	37,619	3,134
Issue: 73755LAF4 - Potash Corp 6.500% 5/15/19							
10/23/2009 060006871406	S	- 315,000.000	1.1227		353,641	314,735	38,906

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828LJ7 - U S Treasury Nt 3.625% 8/15/19							
10/23/2009 060006871406	B	310,000.000	1.0130		- 314,020	314,020	
Issue: 126650BR0 - Cvs Caremark 6.125% 9/15/39							
11/05/2009 060006871406	S	- 115,000.000	.9819		112,916	115,247	- 2,330
Issue: 126650BJ8 - Cvs Caremark Corp 6.250% 6/01/27							
11/05/2009 060006871406	B	140,000.000	1.0139		- 141,950	141,950	
Issue: 233835AT4 - Daimlerchrysler N A 7.300% 1/15/12							
11/06/2009 060006871402	B	6,000.000	1.0988		- 6,593	6,593	
Issue: 493267108 - Keycorp New							
11/06/2009 060006871403	B	5,722.000	5.7072	229	- 32,885	32,885	
Issue: 36962G3A0 - General Elec Cap COR 6.150% 8/07/37							
11/16/2009 060006871406	B	155,000.000	.9747		- 151,082	151,082	
Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39							
11/16/2009 060006871406	S	- 140,000.000	1.0700		149,804	143,792	6,012
Issue: 00751Y106 - Advance Auto Parts Inc							
11/27/2009 060006871403	B	103.000	38.8932	4	- 4,010	4,010	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/02/2009 060006871406	B	320,000.000	1.0420		- 333,450	333,450	
Issue: 494550AW6 - Kinder Morgan En 6.950% 1/15/38							
12/02/2009 060006871406	S	- 420,000.000	1.0755		451,697	414,410	37,288
Issue: 828807BX4 - Simon Ppty Group LP 5.000% 3/01/12							
12/03/2009 060006871402	S	- 20,000.000	1.0384		20,767	19,576	1,191

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/07/2009 060006871406	S	- 145,000.000	1.0157		147,277	149,065	- 1,788
Issue: 90344NAA3 - USB Cap Xiii 6.625% 12/15/39							
12/07/2009 060006871406	B	190,000.000	.9964		- 189,310	189,310	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/09/2009 060006871406	S	- 90,000.000	1.0192		91,730	92,260	- 531
Issue: 023551AM6 - Amerada Hess Corp 7.125% 3/15/33							
12/09/2009 060006871406	B	115,000.000	1.1219		- 129,020	129,020	
Issue: 656531AM2 - Norsk Hydro A S 7.250% 9/23/27							
12/10/2009 060006871406	B	240,000.000	1.2079		- 289,896	289,896	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/10/2009 060006871406	S	- 190,000.000	1.0077		191,455	194,142	- 2,687
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/11/2009 060006871406	B	130,000.000	.9994		- 129,919	129,919	
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/11/2009 060006871406	S	- 270,000.000	1.0021		270,570	274,822	- 4,253
Issue: 878091BC0 - Teachers Ins Ann 6.850% 12/16/39							
12/11/2009 060006871406	B	350,000.000	.9987		- 349,556	349,556	
Issue: 927804FG4 - Virginia El Pwr 8.875% 11/15/38							
12/11/2009 060006871406	S	- 115,000.000	1.4188		163,167	120,461	42,705
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/28/2009 060006871406	B	130,000.000	.9694		- 126,019	126,019	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
12/28/2009 060006871406	S	- 150,000.000	.9515		142,718	147,300	- 4,583
Issue: 260543BY8 - Dow Chemical Co 9.400% 5/15/39							
12/29/2009 060006871406	S	- 80,000.000	1.3220		105,762	79,650	26,112
Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39							
12/29/2009 060006871406	B	80,000.000	.9698		- 77,588	77,588	
Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18							
12/30/2009 060006871402	B	40,000.000	1.0028		- 40,113	40,113	
Total For Morgan Stanley & Co., Incorpor				**4,854**	**30,628,790**	**30,765,379**	**- 136,592**
GRAND TOTAL				**94,660**	**325,906,728**	**325,803,746**	**102,972**

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2009

This Form is Open to Public Inspection

For calendar plan year 2009 or fiscal plan year beginning 01/01/2009 and ending 12/31/2009

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan

MLB Pension Plan for Non-Uniformed Personnel

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF

Houston McLane Company Inc.

D Employer Identification Number (EIN)

74-2051157

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 1 Day 1 Year 2009

2	Assets:			
	a Market value		**2a**	28,078,004
	b Actuarial value		**2b**	30,885,802
3	Funding target/participant count breakdown		**(1)** Number of participants	**(2)** Funding Target
	a For retired participants and beneficiaries receiving payment	**3a**	125	7,494,217
	b For terminated vested participants	**3b**	463	8,835,254
	c For active participants:			
	(1) Non-vested benefits	**3c(1)**		143,578
	(2) Vested benefits	**3c(2)**		9,588,537
	(3) Total active	**3c(3)**	194	9,732,115
	d Total	**3d**	782	26,061,586
4	If the plan is at-risk, check the box and complete items (a) and (b) [ ]			
	a Funding target disregarding prescribed at-risk assumptions		**4a**	
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been at-risk for fewer than five consecutive years and disregarding loading factor		**4b**	
5	Effective interest rate		**5**	8.06 %
6	Target normal cost		**6**	1,238,507

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE Mark Gengenbach MBG — 10/7/10

Signature of actuary — Date

Mark Gengenbach — 08-07102

Type or print name of actuary — Most recent enrollment number

Towers Watson Pennsylvania, Inc. — (212)309-3400

Firm name — Telephone number (including area code)

335 MADISON AVENUE

NEW YORK NY 10017-4605

Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of year carryover and prefunding balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (Item 13 from prior year)	8,973,537	0
8	Portion used to offset prior year's funding requirement (Item 35 from prior year)	1,189,788	0
9	Amount remaining (Item 7 minus item 8)	7,783,749	0
10	Interest on item 9 using prior year's actual return of (19.87)%	(1,546,631)	
11	Prior year's excess contributions to be added to prefunding balance:		
	a Excess contributions (Item 38 from prior year)		1,011,562
	b Interest on (a) using prior year's effective rate of 6.14 %		62,110
	c Total available at beginning of current plan year to add to prefunding balance		1,073,672
	d Portion of (c) to be added to prefunding balance		0
12	Reduction in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (item 9 + item 10 + item 11d - item 12)	6,237,118	0

Part III Funding percentages

14	Funding target attainment percentage	14	94.57 %
15	Adjusted funding target attainment percentage	15	118.51 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	98.76 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and liquidity shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
09/10/2010	2,400,000				
			Totals ► 18(b)	2,400,000	18(c) 0

19	Discounted employer contributions - see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contribution from prior years.	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	2,105,336

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] Yes [ ] No

c If 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of Quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions used to determine funding target and target normal cost

21 Discount rate:

a Segment rates:

1st segment: %	2nd segment: %	3rd segment: %	[X] N/A, full yield curve used

b Applicable month (enter code) — **21b**: 3

22 Weighted average retirement age — **22**: 65

23 Mortality table(s) (see instructions) [ ] Prescribed - combined [X] Prescribed - separate [ ] Substitute

Part VI Miscellaneous items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. [X] Yes [ ] No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. [X] Yes [ ] No

26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment [X] Yes [ ] No

27 If the plan is eligible for (and is using) alternative funding rules, enter applicable code and see instructions regarding attachment — **27**:

Part VII Reconciliation of unpaid minimum required contributions for prior years

28 Unpaid minimum required contribution for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (item 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (item 28 minus item 29)	**30**	0

Part VIII Minimum required contribution for current year

31 Target normal cost, adjusted, if applicable (see instructions)	**31**		1,238,507
32 Amortization installments:		Outstanding Balance	Installment
a Net shortfall amortization installment		0	0
b Waiver amortization installment		0	0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**		
34 Total funding requirement before reflecting carryover/prefunding balances (item 31 + item 32a + item 32b - item 33)	**34**		1,238,507

	Carryover balance	Prefunding balance	Total balance
35 Balances used to offset funding requirement	1,114,656	0	1,114,656

36 Additional cash requirement (item 34 minus item 35)	**36**	123,851
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (Item 19c)	**37**	2,105,336
38 Interest-adjusted excess contributions for current year (see instructions)	**38**	1,981,485
39 Unpaid minimum required contribution for current year (excess, if any, of item 36 over item 37)	**39**	0
40 Unpaid minimum required contribution for all years	**40**	0

Plan Provisions

Effective Date	January 1, 1981. Amended and restated effective January 1, 2007. Most recent amendment December 10, 2007.
Covered Employees	Any person employed by a participating Major League Baseball Club (excluding any person who is an active participant in the Major League Baseball Players Benefit Plan, a member of a collective bargaining unit not participating, a person compensated on a per-day or per-game basis, employed full-time in Canada, a self-employed partner, proprietor or shareholder-employee, or a member of a group designated not eligible for participation), and who has attained age 21 and completed one year of eligibility service. Effective January 1, 2008, all active minor league employees are covered under the Minor League Players Pension Plan.
Participation Date	Date of becoming a covered employee.

Definitions

Eligibility service	The 12-consecutive month period, starting at date of employment, in which an employee completes 1,000 hours of service.
Baseball service	Employment in baseball with any Major League Baseball Club, as designated by the Pension Committee.
Vesting service	Completed years from a participant's employment date to the termination of baseball service.
Pension service	Years and months of service as a covered employee (not before January 1, 1981 for Office Employees and not before January 1, 1989 for Minor League Players).
Pensionable pay	W-2 earnings, expressed on an annual basis.

Average earnings	The greater of 1) or 2): 1) The average of an employee's highest five consecutive plan years of annual earnings, during the ten-year period which ends on the earlier of the participant's termination date or retirement date. If the employee does not have five consecutive plan years of annual earnings, the average earnings will be determined by using the greatest number of consecutive plan years in which the employee accrued pension service. 2) The average of an employee's last five plan years of annual earnings (which would not necessarily be the highest 5 plan years), whether or not consecutive, during the ten-year period which ends on the earlier of the participant's termination date or retirement date. In plan years where a participant completed a partial year of pension service, the annual earnings will be prorated by the number of completed months of pension service. This is applicable for both 1) and 2) above.
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65.
Pension benefit	2% of average earnings for each year of pension service up to 30 years. (Not less than the minimum pension benefit.)
Preretirement death benefit	If not eligible for early or normal retirement, 50% of the pension benefit as of the date of death, reduced for the 50% joint and survivor election and reduced for payment as early as the participant's 55th birthday. If eligible for early or normal retirement, 100% of the pension benefit as of the date of death, reduced for the 100% joint and survivor election and reduced for early commencement of payment.
Minimum pension benefit	The benefit accrued through December 31, 1993, in accordance with prior plan provisions.

Eligibility for Benefits

Normal retirement	Retirement on NRD.
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing ten years of vesting service.
Postponed retirement	Retirement after NRD.
Deferred vested	Termination for reasons other than death or retirement after completing five years of vesting service.
Preretirement death benefit	Death while eligible for normal, early, postponed or deferred vested retirement benefits, with a surviving spouse or designated beneficiary.

Benefits Paid Upon the Following Events

Normal retirement	Pension benefit determined as of NRD.
Early retirement	Pension benefit determined as of early retirement date, reduced 7/12% for each of the first 60 months and 1/3% for each of the next 60 months by which payment precedes NRD.
Postponed retirement	Pension benefit determined as of actual retirement date.
Termination with deferred vested benefit	Pension benefit determined as of termination date, payable at NRD. A participant who terminates with 10 or more years of vesting service, may elect to retire as early as age 55 (reduction is 7/12% for each of the first 60 months and 1/3% for each of the next 60 months by which payment precedes NRD).
Death with preretirement benefits	Preretirement death benefit is payable to a spouse or designated beneficiary.
Forms of payment	Preretirement death benefits are payable only as described above. Monthly pension benefits are paid as described above, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of the 50% joint and survivor annuity option or, if the participant elects and the spouse consents, another actuarially equivalent optional form offered by the plan. Optional forms are a 50%, 75% or 100% joint and survivor annuity, a ten-year certain and life annuity, or (for married participants) a life annuity. The normal form of payment is converted to an optional form using an interest rate of 6% and GAR-94 Mortality (unisex).
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective.

Plan Provisions Effective After January 1, 2009

No future plan provisions were recognized in determining pension cost or in determining minimum and maximum contributions.

Changes in Plan Provisions Since Prior Year

There have been no changes in benefits valued since the prior year.

Economic Assumptions

Funding interest rate basis:	
▸ Applicable month	October 2008 (rates published in November 2008)
▸ Yield curve basis	Full Yield Curve
▸ Transition from current liability rates	No
Funding interest rates:	
▸ 10-year rate	8.81%[1]
▸ 20-year rate	8.22%[1]
▸ 30-year rate	7.50%[1]
▸ Effective interest rate	8.06%[1]
Annual rates of increase	
▸ Salaries:	5.50%[1]
▸ Statutory limits on compensation and benefits	N/A
Expected rate of return on plan assets	8.00% (limited to third segment rate)

Demographic Assumptions

Mortality for contributions and FAS 35

Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2024 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2016 using Scale AA). This is the IRS-prescribed static mortality table for 2009.

Termination

Rates varying by years of service

Sample rates per 1,000 participants:

Service	*Rate*	*Service*	*Rate*
less than 1	150	*3*	120
1	140	4	100
2	130	5 and up	80

Retirement	Age 65, or age on the next valuation date if greater than 65
Form of payment	100% assumed to elect a life annuity
Administrative expense	Expense load equal to 0.75% of fair value of assets with a minimum of $75,000; included in target normal cost.
Percentage married	100%
Spouse age	Wives 3 years younger than husbands
Covered pay	January 1, 2009 base salary increased by 7.50% to reflect overtime, commissions, World Series share bonuses, etc.

Actuarial Methods

Contributions:

▸ Valuation date	First day of plan year
▸ Funding target and target normal cost	Present value of accrued benefits
▸ Actuarial value of assets	Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22) . The average asset value must be within 10% of fair market value, including contributions receivable. The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a bias to produce an actuarial value of assets that is below the market value of assets.

Benefits Not Valued	All benefits were valued.

2009 Form 5500, Schedule SB, Line 26 - Schedule of Active Participant Data
Major League Baseball Pension Plan for Non-Uniformed Personnel
Houston Mclane Company Inc.
EIN: 74-2051157 PN: 001

		Total Years of Credited Service									
Attained Age		**<1**	**1 to 4**	**5 to 9**	**10 to 14**	**15 to 19**	**20 to 24**	**25 to 29**	**30 to 34**	**35 to 39**	**40 & up**
<25	**Count**	0	2	0	0	0	0	0	0	0	0
25 to 29	**Count**	1	22	2	0	0	0	0	0	0	0
30 to 34	**Count**	0	11	12	0	0	0	0	0	0	0
35 to 39	**Count**	1	14	11	4	7	0	0	0	0	0
40 to 44	**Count**	0	3	3	3	4	2	0	0	0	0
45 to 49	**Count**	1	6	6	4	4	1	2	0	0	0
50 to 54	**Count**	1	7	3	2	5	2	3	1	0	0
55 to 59	**Count**	0	1	7	2	2	1	1	0	0	0
60 to 64	**Count**	0	2	1	2	0	5	1	0	1	0
65 to 69	**Count**	0	0	3	1	0	0	2	0	0	0
70 & up	**Count**	0	0	2	1	2	3	1	1	0	2

2009 Form 5500, Schedule SB, Line 25 – Change in Method
Major League Baseball Pension Plan for Non-Uniformed Personnel
Houston McLane Company Inc.
EIN 74 2051157 PN: 001

The valuation software used to produce the actuarial information submitted on this schedule has been refined to reflect evolving understanding of PPA requirements, and such modifications may be considered to be a method change. The percentage changes in funding target, target normal cost and plan assets due to the refinements in the software are each less than 2% (disregarding the effects of any changes that are automatically approved under final IRC 430 regulations), and the modifications to the software were designed to produce results no less accurate than the results produced by the software prior to the change. Therefore the change in funding method due to a change in valuation software receives automatic approval under IRS Announcement 2010-3.

Aspect of the Valuation	2008 Plan Year	2009 Plan Year
Actuarial Value of Assets	Average of the fair market value of assets on the valuation date and the 2 immediately preceding dates, adjusted for contributions, benefit payments, and administrative expenses. The actuarial value must be within 10% of fair market value, including contributions receivable.	The method for calculating actuarial value of assets now includes an adjustment for expected earnings, with such expected earnings limited as described in IRS Notice 2009-22.
Funding Interest Rate for Contributions	IRS prescribed segment rates without 3-year transition, as of January 2008	Full corporate bond yield curve with October 2008 lookback (rates published November 2008)

NOTE: Under section 430 and regulatory guidance to date, some aspects of a valuation that have not previously been viewed as funding methods are now treated as funding methods by the IRS. An example is the valuation interest rate: the plan sponsor's selection among the various prescribed interest-rate approaches is now treated as a funding method. Note also that it is not yet always clear which aspects of the valuation are now viewed as funding methods under section 430 and regulatory guidance to date. For example, it is not clear if the sponsor's choice among prescribed mortality tables is viewed as a funding method or not. Pending further guidance from the IRS, the summary above takes a comprehensive approach and describes key changes that have been made, whether they are clearly funding methods or not (other than changes in non-prescribed assumptions, which are covered in the attachment for line 24). To the degree that the items above are funding methods, the changes are not inconsistent with the requirements of Code Section 430, and thus do not need IRS approval.

2009 Form 5500, Schedule SB, Line 24 – Change in Actuarial Assumptions
Major League Baseball Pension Plan for Non-Uniformed Personnel
Houston McLane Company Inc.
EIN 74 2051157 PN: 001

The non-prescribed actuarial assumptions were reviewed and modified to reflect my best estimate of future plan experience. As a result, the following changes were made:

- The administrative expense load was changed from $40,000 to 0.75% of fair value of assets with a minimum of $75,000; included in target normal cost.

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2009

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2009 or fiscal plan year beginning and ending

A This return/report is for: [ ] a multiemployer plan; [ ] a multiple-employer plan; or [X] a single-employer plan; [ ] a DFE (specify)____

B This return/report is: [ ] the first return/report; [ ] the final return/report; [ ] an amended return/report; [ ] a short plan year return/report (less than 12 months).

C If the plan is a collectively-bargained plan, check here . . . . . ▶ [ ]

D Check box if filing under: [X] Form 5558; [ ] automatic extension; [ ] the DFVC program; [ ] special extension (enter description)

Part II Basic Plan Information -enter all requested information

1a Name of plan
MAJOR LEAGUE BASEBALL PENSION PLAN
FOR NON-UNIFORMED PERSONNEL

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 01/01/1981

2a Plan sponsor's name and address (employer, if for a single-employer plan) (Address should include room or suite no.)
HOUSTON MCLANE COMPANY, LLC

501 CRAWFORD STREET, SUITE 500
HOUSTON TX 77002-0000

2b Employer Identification Number (EIN) 74-2051157

2c Sponsor's telephone number 713-259-8000

2d Business code (see instructions) 711210

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	[signature]	10/1/10	Jonathan Mariner
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3 a Plan administrator's name and address (If same as plan sponsor, enter "Same")
SAME

3b Administrator's EIN

3c Administrator's telephone number

4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report:
a Sponsor's name

4b EIN

4c PN

5	Total number of participants at the beginning of the plan year	**5**	782
6	Number of participants as of the end of the plan year (welfare plans complete only lines **6a, 6b, 6c,** and **6d**).		
a	Active participants	**6a**	212
b	Retired or separated participants receiving benefits	**6b**	129
c	Other retired or separated participants entitled to future benefits	**6c**	442
d	Subtotal. Add lines **6a, 6b,** and **6c**	**6d**	783
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	0
f	Total. Add lines **6d** and **6e**	**6f**	783
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	0
h	Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	7
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristic Codes in the instructions:
1A 1G

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristic Codes in the instructions:

9 a Plan funding arrangement (check all that apply)

(1)		Insurance
(2)		Code section 412(e)(3) insurance contracts
(3)	X	Trust
(4)		General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

(1)		Insurance
(2)		Code section 412(e)(3) insurance contracts
(3)	X	Trust
(4)		General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

(1)	X	**R** (Retirement Plan information)
(2)		**MB** (Multiemployer Defined Benefit and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
(3)	X	**SB** (Single - Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

(1)	X	**H** (Financial Information)
(2)		**I** (Financial Information – Small Plan)
(3)		**A** (Insurance Information)
(4)	X	**C** (Service Provider Information)
(5)		**D** (DFE/Participating Plan Information)
(6)		**G** (Financial Transaction Schedules)

SUPPLEMENTAL SCHEDULES

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Money Markets			
First Amer Prime Oblig Fd Inv Cl	51,672,380.44	$ 51,672,380.44	$ 51,672,380.44
Total Money Markets		**$ 51,672,380.44**	**$ 51,672,380.44**
Government Issues			
F H L B Deb	5.000% 11/17/17	$ 600,273.62	$ 622,081.00
F H L M C M T N	5.125% 11/17/17	220,332.90	234,081.25
F H L M C Gd A47055	4.500% 9/01/35	41,739.71	44,203.77
F H L M C Gd G01953	4.500% 10/01/35	82,236.20	86,931.32
F H L M C Gd G03205	5.500% 7/01/35	28,646.19	30,749.51
F N M A #254693	5.500% 4/01/33	59,279.37	61,790.45
F N M A #255364	6.000% 9/01/34	82,760.99	88,463.06
F N M A #725027	5.000% 11/01/33	30,422.20	32,823.18
F N M A #725424	5.500% 4/01/34	33,066.04	34,469.49
F N M A #725946	5.500% 11/01/34	85,373.54	90,741.37
F N M A #735224	5.500% 2/01/35	165,119.39	172,138.11
F N M A #745044	4.500% 8/01/35	93,006.53	99,232.07
F N M A #745275	5.000% 2/01/36	214,999.20	228,982.83
F N M A #745418	5.500% 4/01/36	159,237.59	171,328.71
F N M A #888789	5.000% 7/01/36	32,706.56	35,367.03
F N M A #888794	4.500% 9/01/35	67,831.37	72,905.91
F N M A #889139	5.500% 3/01/37	125,326.20	132,473.08
F N M A #928373	4.500% 3/01/36	32,175.76	35,768.33
F N M A #995051	6.000% 3/01/37	228,313.69	235,434.97
F N M A Deb	6.250% 5/15/29	124,316.54	120,061.20
F N M A Deb	6.625%11/15/30	47,938.91	48,075.20
F N M A M T N	5.375% 6/12/17	255,600.34	271,643.75
S L M A M T N	5.375% 1/15/13	26,250.00	28,299.90
T V A	5.250% 9/15/39	276,869.60	277,438.00
U S Treas Bd Strip	2/15/31	5,885,923.99	5,245,664.40
U S Treas Bd Strip	2/15/36	7,079,655.86	6,596,544.00
U S Treas Bd Strip	5/15/37	10,232,308.04	8,951,537.60

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
U S Treas Bd Strip	8/15/32	$ 1,483,649.40	$ 1,497,274.90
U S Treas Bd Strip	8/15/33	567,324.55	535,611.70
U S Treas Bd Strip	5/15/30	1,622,025.75	1,516,432.50
U S Treas Bd Strip	2/15/31	867,325.00	888,475.00
U S Treas Bd Strip	2/15/32	1,562,469.10	1,187,670.90
U S Treas Bd Strip	2/15/33	1,701,374.08	1,236,383.10
U S Treas Bd Strip	2/15/37	4,839,163.61	4,533,364.50
U S Treas Bd Strip	2/15/37	428,247.03	411,921.90
U S Treas Bd Strip	2/15/38	3,718,150.85	2,893,860.80
U S Treas Bd Strip	5/15/30	14,217,838.92	14,091,352.00
U S Treas Bd Strip	5/15/32	179,428.20	171,298.80
U S Treas Bd Strip	5/15/33	822,768.00	769,680.00
U S Treas Bd Strip	5/15/34	752,775.00	766,200.00
U S Treas Bd Strip	5/15/35	1,637,488.00	1,547,812.00
U S Treas Bd Strip	5/15/36	1,218,126.15	1,126,370.25
U S Treas Bd Strip	5/15/38	4,297,657.18	3,853,473.60
U S Treas Bd Strip	5/15/39	7,666,610.10	6,958,804.40
U S Treas Bd Strip	8/15/39	4,255,666.88	3,815,578.55
U S Treas Bd Strip	11/15/32	1,047,390.90	1,053,618.30
U S Treas Bd Strip	11/15/39	1,737,164.00	1,720,504.50
U S Treasury Bd	4.500% 2/15/36	343,044.07	347,705.00
U S Treasury Bd	4.500% 8/15/39	290,502.19	288,315.30
U S Treasury I P	3.000% 7/15/12	108,102.18	109,874.68
U S Treasury Nt	0.875% 2/28/11	45,052.07	45,108.90
U S Treasury Nt	0.875% 5/31/11	463,982.81	465,562.65
U S Treasury Nt	1.750% 1/31/14	411,925.15	416,933.50
U S Treasury Nt	1.750% 11/15/11	736,173.44	734,149.50
U S Treasury Nt	2.375% 8/31/14	283,105.86	277,944.80
U S Treasury Nt	2.625% 7/31/14	116,239.84	115,575.00
U S Treasury Nt	3.750% 11/15/18	463,277.62	449,964.00
United States Treas Sec Str	8/15/31	129,342.50	121,621.50
Total Government Issues		**$ 84,325,100.76**	**$ 77,997,672.02**

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Domestic Corporate Issues			
AOL Time Warner	7.625% 4/15/31	$ 20,169.40	$ 23,232.60
Abbott Labs	6.000% 4/01/39	349,198.50	368,949.00
Aetna Inc	6.000% 6/15/16	16,036.10	15,748.20
Aetna Inc	6.750% 12/15/37	99,322.00	104,273.00
Alcoa Inc	5.950% 2/01/37	257,625.00	257,466.00
Allstate Corp	5.950% 4/01/36	189,238.45	237,632.00
Allstate Corp	6.125% 5/15/37	23,817.75	21,750.00
Altria Group Inc	9.700% 11/10/18	17,447.20	18,542.55
Altria Group Inc	9.950% 11/10/38	166,179.31	208,561.60
Altria Group Inc	10.200% 2/06/39	536,522.53	540,286.20
Amer Trans Syst	5.250% 1/15/22	199,828.00	197,490.00
Amerada Hess Corp	7.875% 10/01/29	23,250.00	23,987.00
American Express	8.125% 5/20/19	19,935.00	23,701.20
American Express	8.125% 5/20/19	194,366.25	231,086.70
American Express Co	7.250% 5/20/14	22,694.40	22,567.40
Amgen Inc	6.375% 6/01/37	352,440.00	343,819.35
Amgen Inc	6.900% 6/01/38	118,076.00	116,308.00
Anadarko Petroleum	6.450% 9/15/36	393,739.23	454,300.95
Anheuser Busch	6.000% 11/01/41	286,779.60	342,363.60
Anheuser Busch	6.375% 1/15/40	168,624.70	172,071.90
Anheuser Busch	8.200% 1/15/39	162,909.50	164,385.00
AOL Time Warner	7.700% 5/01/32	99,057.34	111,562.30
Apache Corporation	5.250% 4/15/13	15,569.05	16,075.20
Asset Backed Fdg	1.356% 12/25/32	10,489.34	8,007.61
Assurant Inc	5.625% 2/15/14	10,439.20	10,253.20
Assurant Inc	6.750% 2/15/34	407,143.60	369,926.60
AT & T Wireless	8.750% 3/01/31	1,160,010.72	1,260,002.25
AT&T Corp	8.000% 11/15/31	6,186.10	6,102.60
Att Inc	6.500% 9/01/37	508,711.73	549,345.00
Avon Products	6.500% 3/01/19	24,686.50	27,939.50
Baker Hughes Inc	6.500% 11/15/13	16,214.25	16,931.55
Banc Of America Co	5.178% 9/10/47	70,222.53	68,745.60
Banc One Corp	7.625% 10/15/26	324,358.50	323,403.75
Bank of America	7.375% 5/15/14	10,266.70	11,347.10
Bank of America Corp	4.500% 8/01/10	54,919.15	56,150.60
Bankamerica Cap Ii	8.000% 12/15/26	11,383.46	10,780.00
Bear Stearns & Co	5.700% 11/15/14	18,966.78	22,006.60
Bear Stearns Co Inc	5.300% 10/30/15	9,053.30	10,576.60
Bellsouth Corp	6.550% 6/15/34	131,452.20	138,474.90
Bellsouth Telec	0.000% 12/15/95	299,162.50	413,301.00
Berkshire Hathaway	4.200% 12/15/10	25,006.75	25,882.00
Boeing Co	6.000% 3/15/19	24,739.35	27,129.00

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
British Aerospace Fi	7.500% 7/01/27	$ 393,103.35	$ 373,510.80
Bunge Ltd Fin Corp	5.100% 7/15/15	8,285.76	8,923.05
Burlington North	6.150% 5/01/37	252,882.00	283,996.80
Cameron Internat Cam	7.000% 7/15/38	213,836.85	227,704.35
Campbell Soup Co	6.750% 2/15/11	26,971.75	26,599.50
Capital One Cap	8.875% 5/15/40	504,488.00	537,825.00
Carolina P & L	6.500% 7/15/12	26,785.50	27,409.50
Centurytel Inc	7.600% 9/15/39	155,801.90	158,850.20
Chubb Corp	6.500% 5/15/38	123,517.50	137,651.25
Cincinnati Finl Corp	6.125% 11/01/34	323,610.00	295,741.35
Cintas Corp No 2	6.150% 8/15/36	156,812.70	155,538.90
Cisco Sys Inc	5.250% 2/22/11	26,471.41	26,233.25
Cisco Systems	5.500% 1/15/40	584,291.00	568,944.95
Citigroup Coml Mtg	5.370% 4/15/40	24,519.53	25,017.25
Citigroup Inc	5.850% 12/11/34	345,747.60	388,198.80
Citigroup Inc	6.000% 10/31/33	179,109.60	206,500.80
Citigroup Inc	6.125% 8/25/36	378,329.35	415,931.15
Citigroup Inc	6.500% 8/19/13	24,218.25	26,629.75
Citigroup Inc	8.125% 7/15/39	322,475.18	321,665.25
Citigroup Inc	0.198% 5/05/11	175,000.00	174,893.25
Coca Cola Co	5.350% 11/15/17	26,459.90	26,930.50
Coca Cola Enterprises	6.750% 9/15/28	56,666.35	73,019.70
Coca Cola Enterprises	6.950% 11/15/26	146,893.75	140,897.50
Comcast Corp	6.450% 3/15/37	414,263.02	422,738.70
Comcast Corp	6.950% 8/15/37	241,934.38	256,124.15
Comm Mtg Pass Throu	5.306% 12/10/46	9,476.95	8,534.70
Commercial Cr Group	7.875% 2/01/25	408,177.00	376,487.65
Compass Bank	5.500% 4/01/20	29,312.10	27,673.80
Computer Sciences	5.500% 3/15/13	15,218.70	15,902.55
Conagra Foods Inc	7.125% 10/01/26	228,580.00	238,816.60
Conagra Inc	7.875% 9/15/10	1,135.35	1,046.83
Conocophillips	6.500% 2/01/39	135,617.60	149,828.40
Countrywide Finl	5.800% 6/07/12	24,234.71	27,599.26
Credit Based Svc	0.035% 1/25/33	22,072.58	18,969.77
Credit Suisse Coml	5.826% 6/15/38	56,407.23	47,264.80
Credit Suisse Fb	5.500% 8/15/13	9,976.40	10,863.50
Credit Suisse First	4.742% 1/25/36	383.73	382.68
Credit Suisse First	5.014% 2/15/38	93,324.22	98,142.00
Credit Suisse Mtg	5.311% 12/15/39	30,127.73	25,026.60
CRH America Inc	6.950% 3/15/12	26,247.25	27,080.25
CS First Boston Mtg	4.750% 1/15/37	23,396.48	24,685.25
CSX Corp	6.150% 5/01/37	366,883.35	349,547.10
CVS Caremark Corp	6.250% 6/01/27	420,253.94	416,949.50

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Daimler Chrysler N A	7.750% 1/18/11	$ 3,195.00	$ 3,189.54
Daimlerchrys NA	5.750% 9/08/11	5,087.50	5,252.05
Daimlerchrysler N A	7.300% 1/15/12	6,592.50	6,522.84
Daimlerchrysler NA	4.875% 6/15/10	9,981.85	10,164.20
Darden Restaurants	6.800% 10/15/37	128,347.80	145,164.60
Dell Inc	5.625% 4/15/14	14,987.40	16,341.60
Devon Fing Corp U L	7.875% 9/30/31	298,181.87	313,227.50
Directv Hldgs Fn	5.875% 10/01/19	168,740.30	172,907.00
Donnelley & Sons Co	5.500% 5/15/15	18,663.80	19,364.40
Donnelley R R & Sons	4.950% 4/01/14	8,921.30	10,003.00
Dow Chemical Co	9.400% 5/15/39	238,948.80	317,316.00
Dr Pepper Snappl	6.820% 5/01/18	114,982.75	129,009.30
Dr Pepper Snappl	7.450% 5/01/38	149,964.00	176,211.00
Duke Energy Car	5.300% 2/15/40	89,615.70	86,453.10
Duke Energy Car	6.000% 1/15/38	343,941.60	370,135.50
Duke Energy Corp	5.050% 9/15/19	99,623.00	99,667.00
Duke Energy Field Sr	7.875% 8/16/10	11,393.55	10,396.20
Dupont Ei Nemour Dd	5.875% 1/15/14	20,085.28	20,988.16
El Paso Nat Gas	8.375% 6/15/32	308,227.40	308,770.80
Elec Data System	7.450% 10/15/29	15,051.15	17,749.50
Electronic Data Sy	6.000% 8/01/13	35,101.71	38,689.70
Eli Lilly & Co	5.500% 3/15/27	195,988.80	211,285.20
Embarq Corp	7.082% 6/01/16	25,380.00	27,614.50
Emerson Electric Co	6.125% 4/15/39	109,446.70	119,090.40
Energy East Corp	6.750% 7/15/36	305,024.60	352,064.00
Energy Tran	9.700% 3/15/19	214,845.20	265,546.50
Entergy Texas Inc	7.125% 2/01/19	521,083.50	581,920.50
Enterprise Prods	5.600% 10/15/14	10,308.13	10,648.30
Enterprise Products	6.650% 10/15/34	223,096.50	232,197.75
Erp Operating LP	5.250% 9/15/14	28,269.30	30,511.50
Erp Operating LP Nt	7.570% 8/15/26	133,942.80	124,947.60
Estee Lauder Co Inc	6.000% 5/15/37	68,748.65	91,656.00
Exelon Generation	6.250% 10/01/39	224,691.75	229,236.75
Fifth Third Bank	8.250% 3/01/38	269,319.60	256,713.30
First Energy Corp	7.375% 11/15/31	17,402.55	16,258.50
Firstenergy Solu	6.800% 8/15/39	214,258.25	217,150.00
Fleetboston Finl	6.875% 1/15/28	419,793.70	406,392.00
Florida Power Corp	6.400% 6/15/38	225,303.78	245,652.75
Florida Power Light	5.850% 5/01/37	350,791.20	372,945.60
FMR Corp	7.490% 6/15/19	632,625.90	623,403.30
FMR L P	6.450% 11/15/39	214,509.80	200,521.90
Fortune Brands Inc	4.875% 12/01/13	28,483.20	30,642.90
G E Global Insurance	7.750% 6/15/30	440,929.75	442,182.75

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Gaurdian Life In	7.375% 9/30/39	$ 9,897.70	$ 10,227.70
Gen Elec Cap Corp	4.800% 5/01/13	53,982.50	57,489.85
Gen Elec Cap Crp	5.875% 1/14/38	131,899.44	138,882.00
General Dynamics	4.500% 8/15/10	30,008.40	30,774.30
General Elec Cap Cor	6.150% 8/07/37	1,262,194.39	1,435,366.40
General Elec Cap Crp	6.875% 1/10/39	361,319.48	361,438.00
Genworth Fin Inc	6.515% 5/22/18	25,053.75	22,877.25
Goldman Sachs	7.500% 2/15/19	24,678.35	29,145.00
Goldman Sachs Group	4.750% 7/15/13	28,433.85	31,387.20
Goldman Sachs Group	5.125% 1/15/15	15,051.15	15,761.25
Goldman Sachs Group	5.950% 1/15/27	759,379.15	803,044.55
Goldman Sachs Group	6.750% 10/01/37	818,252.41	945,658.80
GS Mortgage Sec Co	5.396% 8/10/38	34,243.95	34,393.80
GTE Corp	6.940% 4/15/28	380,947.50	384,708.75
Halliburton Co	6.700% 9/15/38	104,349.00	112,955.00
Hartford Finl Svcs	6.100% 10/01/41	24,187.50	19,979.50
Hartford Finl Svcs	6.100% 10/01/41	264,445.58	223,770.40
Health Caer Properti	5.950% 9/15/11	24,974.00	25,793.00
Heinz H J Co	7.125% 8/01/39	439,976.87	446,563.30
Hess Corp	6.000% 1/15/40	278,424.45	277,270.00
Home Depot Inc	5.875% 12/16/36	425,053.60	448,845.90
Honeywell Intl	5.700% 3/15/37	233,954.85	260,673.75
Household Fin Co	7.000% 5/15/12	16,743.75	16,310.40
Household Home Equ	0.603% 7/20/36	55,000.00	19,478.25
HSBC Bk USA	5.875% 11/01/34	670,245.10	666,203.60
HSBC Bk USA N A	7.000% 1/15/39	244,093.30	268,860.00
Humana Inc	6.300% 8/01/18	18,948.64	19,369.80
Humana Inc	6.450% 6/01/16	8,833.20	10,108.10
IBM Corp	5.600% 11/30/39	194,545.45	215,228.36
IBM Corporation	6.220% 8/01/27	404,844.00	423,332.00
International Paper	5.300% 4/01/15	24,528.00	25,772.50
Intl Paper Co	7.300% 11/15/39	134,650.35	143,216.10
J P Morgan Chase Com	5.429% 12/12/43	55,906.64	51,955.20
Jefferies Group	6.450% 6/08/27	200,942.50	213,060.00
Jefferies Group Inc	6.250% 1/15/36	165,978.00	143,440.20
John Deere Cap	5.250% 10/01/12	24,937.50	26,998.50
Johnson & Johnson	5.550% 8/15/17	27,616.25	27,575.25
Johnson Johnson	5.850% 7/15/38	470,150.50	463,914.10
JP Morgan Chase	5.814% 6/12/43	51,308.59	48,117.00
JP Morgan Chase	6.750% 2/01/11	38,486.00	36,919.75
JP Morgan Chase	5.818% 6/15/49	52,368.16	47,896.75
JP Morgan Chase Com	5.038% 3/15/46	79,774.56	77,195.20
JPM Cap XXII	6.450% 2/02/37	173,613.45	174,370.60

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
JPM Cap XXVII	7.000% 11/01/39	$ 316,855.81	$ 317,680.65
JPM Chase Capital	6.800% 10/01/37	477,196.80	476,908.80
Kerr Mcgee Corp	6.950% 7/01/24	168,692.45	222,012.95
Kimberly Clark	6.625% 8/01/37	118,149.17	137,911.20
Kinder Morgan Energy	5.800% 3/15/35	172,706.15	180,665.55
Kraft Foods Inc	5.250% 10/01/13	24,483.75	26,418.50
Kraft Foods Inc	6.875% 1/26/39	128,280.10	136,498.70
Kroger Co	6.900% 4/15/38	124,302.50	139,107.50
LB UBS Coml Mtg Tr	4.166% 5/17/32	41,479.10	44,589.60
LB UBS Coml Mtg Tr	5.223% 6/15/29	24,302.73	24,908.50
LB UBS Commercial	4.742% 2/15/30	35,174.85	34,302.10
LB UBS Commercial	5.372% 9/15/39	59,414.07	57,195.00
Liberty Mutual Group	5.750% 3/15/14	14,590.05	14,785.05
Lincoln Natl Corp	6.150% 4/07/36	112,280.00	112,436.25
Lincoln Natl Corp	6.300% 10/09/37	97,188.00	96,160.05
Lincoln Natl Crp	8.750% 7/01/19	7,922.64	9,140.80
Lockheed Martin Corp	6.150% 9/01/36	109,263.00	111,127.80
Lockheed Martin Corp	7.750% 5/01/26	224,198.10	226,337.50
Marathon Oil Corp	6.600% 10/01/37	203,889.00	201,550.10
Markel Corp	7.350% 8/15/34	167,110.35	154,507.65
Marshall Ilsley	5.000% 1/17/17	18,899.34	15,557.00
Mass Electric Co	5.900% 11/15/39	154,482.30	157,373.05
Mass Mutual Life	8.875% 6/01/39	14,806.50	18,396.75
Mass Mutual Life	8.875% 6/01/39	582,820.25	582,563.75
Mbna Credit Card	0.291% 4/15/13	53,150.20	54,613.35
McDonalds Corp	6.300% 3/01/38	124,886.30	121,336.60
Merck & Co Inc	5.850% 6/30/39	256,305.10	252,568.80
Merrill Lynch Co	6.220% 9/15/26	281,896.95	368,040.75
Merrill Lynch Mtge	5.250% 8/25/36	19,925.87	18,631.64
Merrill Lynch Mtge	5.233% 11/12/37	29,993.99	29,697.00
Metlife Inc	7.717% 2/15/19	10,523.70	10,576.26
Midamerican Energy	6.125% 4/01/36	157,588.25	163,870.40
Morgan Stanley	5.300% 3/01/13	33,156.55	36,890.00
Morgan Stanley	5.625% 9/23/19	448,132.50	453,289.50
Morgan Stanley	6.625% 4/01/18	32,094.30	37,840.95
Morgan Stanley	6.625% 4/01/18	158,977.50	162,175.50
Motorola Inc	6.500% 9/01/25	15,360.70	13,032.15
Motorola Inc	7.625% 11/15/10	3,422.32	3,108.06
Motorola Inc Deb	7.500% 5/15/25	5,614.95	4,784.25
National Rural Util	10.375% 11/01/18	243,130.65	324,644.60
Nationwide Mutl	9.375% 8/15/39	14,999.55	15,834.90
Nationwide Mutl	9.375% 8/15/39	516,531.50	543,664.90
New Eng Tel & Tel	7.875% 11/15/29	362,235.90	371,960.00

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
New York Life Ins	6.750% 11/15/39	$ 254,410.95	$ 260,780.85
Newcastle Mortgag	0.337% 4/25/37	31,582.72	20,872.70
Newmont Mining	6.250% 10/01/39	148,212.00	150,180.00
Newmont Mining Corp	5.875% 4/01/35	184,064.40	184,867.80
News Amer Inc	6.200% 12/15/34	42,441.42	50,250.50
News Amer Inc	6.550% 3/15/33	10,241.00	10,242.30
News Amer Inc	6.900% 8/15/39	239,968.50	245,445.75
News America Hldgs	7.750% 12/01/45	385,655.45	552,558.60
News America Inc	6.400% 12/15/35	79,180.00	82,147.20
Nisource Fin Corp	6.400% 3/15/18	476,598.40	504,089.60
Nisource Finance Crp	6.800% 1/15/19	24,988.70	26,736.25
Oncor Electric	7.250% 1/15/33	109,567.30	107,891.50
Oncor Electric	7.500% 9/01/38	199,390.00	236,414.00
Oneok Inc New	6.000% 6/15/35	90,300.00	130,666.20
Oracle Corp	4.950% 4/15/13	15,348.60	16,095.90
Oracle Corp	5.250% 1/15/16	44,751.15	48,593.70
Oracle Corp	6.125% 7/08/39	169,401.65	178,505.10
Pacific Bell Deb	6.625% 10/15/34	34,455.75	34,679.75
Pacific Gas & Elec	6.050% 3/01/34	127,744.80	156,604.50
Pacific Gas Elec	4.800% 3/01/14	24,617.00	26,550.00
Pacificorp	5.750% 4/01/37	287,954.10	294,344.20
Pacificorp	6.250% 10/15/37	723,726.75	760,638.60
Packaging Corp	5.750% 8/01/13	14,685.15	16,075.50
Pactiv Corp	6.400% 1/15/18	244,174.35	257,627.30
Parker Hannifin	6.250% 5/15/38	219,881.20	240,517.20
Pemex Master Tr	6.625% 6/15/38	233,633.81	251,243.10
Pepsi Bottling Group	6.950% 3/15/14	22,586.30	23,012.20
PepsiCo Inc	4.650% 2/15/13	26,393.25	26,704.25
Pfizer Inc	5.350% 3/15/15	24,968.75	27,322.50
Philip Morris Inc	6.375% 5/16/38	338,466.60	367,516.20
Polar Tankers Inc	5.951% 5/10/37	698,506.60	724,326.80
Potomac Elec Pwr Co	6.500% 11/15/37	335,053.14	373,109.20
Princeton Univ	5.700% 3/01/39	179,497.80	184,919.40
Principal Finl	7.875% 5/15/14	15,000.00	16,555.35
Procter & Gamble	4.700% 2/15/19	23,007.67	23,544.64
Progress Energy	6.000% 12/01/39	214,815.10	210,856.95
Progress Energy Car	6.300% 4/01/38	192,049.20	194,491.80
Progress Energy Inc	7.100% 3/01/11	10,036.53	9,525.78
Prudential Fin	5.150% 1/15/13	25,029.65	26,299.50
Prudential Fin	6.200% 1/15/15	4,996.85	5,379.35
Prudential Fin	7.375% 6/15/19	9,999.70	11,211.70
Prudential Fin Inc	5.700% 12/14/36	392,783.15	393,031.20
Public Serv Co	7.875% 10/01/12	11,931.30	11,474.00

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
RAAC Series	0.290% 8/25/36	$ 1,039.67	$ 1,020.38
Raytheon Co	4.400% 2/15/20	94,767.25	93,570.25
Regions Finl	6.375% 5/15/12	20,725.44	19,048.00
Residential Asst	0.776% 5/25/33	1,155.65	851.50
Roche Hldgs Inc	7.000% 3/01/39	218,995.20	217,774.80
Rowan Companies Inc	7.875% 8/01/19	268,220.70	300,399.30
Scana Corp	6.250% 4/01/20	234,182.20	250,660.40
Schering Plough	6.550% 9/15/37	79,512.00	90,856.80
Simon Ppty Group Lp	5.000% 3/01/12	9,788.03	10,336.10
Simon Ppty Group Lp	5.625% 8/15/14	21,287.20	22,658.68
Southern Cal Edison	6.050% 3/15/39	273,396.79	287,706.60
Southern Co	5.300% 1/15/12	11,409.90	11,785.62
Southern Copper Corp	7.500% 7/27/35	250,638.08	237,801.60
Southern Union Co	7.600% 2/01/24	149,893.75	153,483.95
Southwest Air	5.250% 10/01/14	10,084.70	10,128.70
Southwest Airlines	5.750% 12/15/16	14,910.10	14,824.80
Spectra Energy	7.500% 9/15/38	154,719.45	171,606.70
Target Corp	6.500% 10/15/37	114,887.50	137,067.50
Teachers Ins Ann	6.850% 12/16/39	349,555.50	361,809.00
Tele-Communications	7.875% 2/15/26	520,713.90	588,493.50
Time Warner Cabl	7.300% 7/01/38	168,587.20	177,379.20
Time Warner Cable	6.550% 5/01/37	823,779.60	855,960.00
Time Warner Cable	7.500% 4/01/14	9,953.40	11,521.80
Time Warner Entmt Lp	8.375% 3/15/23	35,220.00	35,537.70
Time Warner Inc	6.625% 5/15/29	319,352.15	349,304.50
Toll Bros Fin Corp	6.875% 11/15/12	1,007.08	1,047.39
Union Electric Co	5.300% 8/01/37	121,161.30	175,708.65
Union Electric Co	6.700% 2/01/19	5,632.10	5,520.25
Union Electric Co	8.450% 3/15/39	209,300.70	277,187.40
Union Planters Corp	7.750% 3/01/11	19,517.04	17,896.50
United Health Grp	6.000% 2/15/18	15,652.00	15,494.25
United Tech Corp	4.875% 5/01/15	16,522.11	17,174.24
United Tech Corp	7.500% 9/15/29	204,774.50	213,360.00
United Technologies	5.400% 5/01/35	103,866.85	111,998.50
United Technologies	6.050% 6/01/36	213,581.30	217,921.15
UnitedHealth Group	5.250% 3/15/11	10,058.60	10,362.10
UnitedHealth Group	6.500% 6/15/37	321,270.75	320,482.50
US Cellular Corp	6.700% 12/15/33	27,969.00	29,503.50
USA Waste Svcs Inc	7.000% 7/15/28	118,500.80	172,321.60
USB Cap XIII	6.625% 12/15/39	189,310.30	193,108.40
Valero Energy	6.875% 4/15/12	22,124.96	21,837.60
Valero Energy Corp	6.625% 6/15/37	131,997.85	136,057.85
Valero Energy Corp	10.500% 3/15/39	174,559.00	224,834.75

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Verizon Comm Inc	5.250% 4/15/13	$ 19,931.50	$ 21,559.40
Verizon Comm Inc	6.900% 4/15/38	229,335.49	260,459.90
Verizon Comm Inc	7.350% 4/01/39	75,157.96	87,008.25
Verizon Comm Inc	8.950% 3/01/39	263,204.10	365,323.50
Verizon Global Fdg	4.900% 9/15/15	14,418.45	15,921.00
Verizon Global Fdg	5.850% 9/15/35	209,987.40	204,777.30
Verizon New Jersey	5.875% 1/17/12	20,114.00	21,308.80
Viacom Inc	6.750% 10/05/37	257,373.81	268,236.80
Viacom Inc	6.875% 4/30/36	179,683.35	178,416.15
Virginia El Pwr	8.875% 11/15/38	125,698.90	169,388.40
Wachovia Bank	5.509% 4/15/47	54,067.58	44,135.30
Wachovia Bk Natl As	5.850% 2/01/37	313,174.75	320,464.35
Wachovia Corp	5.500% 5/01/13	24,943.50	26,558.25
Wal Mart Stores	4.250% 4/15/13	9,975.90	10,602.70
Wal Mart Stores	5.250% 9/01/35	210,677.50	231,080.20
Wal Mart Stores Inc	6.500% 8/15/37	780,791.60	830,725.40
Walt Disney Company	5.500% 3/15/19	14,972.70	16,071.30
Washington Mutual	6.875% 5/15/11	56,105.00	52,536.00
Wellpoint Inc	5.875% 6/15/17	10,544.00	10,302.50
Wellpoint Inc	5.950% 12/15/34	178,655.10	180,085.80
Wellpoint Inc	7.000% 2/15/19	11,326.25	11,184.30
Wells Fargo Bank Na	5.950% 8/26/36	349,083.00	341,610.50
Wells Fargo & Co	4.200% 1/15/10	19,974.20	20,017.40
Wells Fargo Co	5.625% 12/11/17	24,361.75	26,004.00
Wells Fargo Home	0.496% 4/25/34	44,695.08	35,566.78
Westar Energy	8.625% 12/01/18	69,421.80	85,269.10
Westvaco Corp	8.200% 1/15/30	5,457.15	5,143.95
Weyerhaeuser Co	7.375% 3/15/32	25,189.50	23,701.75
Williams Co	7.875% 9/01/21	13,650.00	16,058.28
Williams Cos	7.500% 1/15/31	442,900.00	463,853.90
Williams Cos Inc	8.125% 3/15/12	5,462.50	5,467.30
Wyeth	5.500% 2/01/14	17,497.61	18,520.99
Wyeth	5.950% 4/01/37	301,795.20	291,978.40
Wyeth	6.450% 2/01/24	202,392.45	217,237.80
Wyeth	6.500% 2/01/34	230,415.50	237,663.15
Xerox Corp	6.750% 12/15/39	382,542.05	382,861.40
Xerox Corp	7.625% 6/15/13	10,412.50	10,199.50
Xerox Corp	8.250% 5/15/14	15,199.80	17,206.80
ZFSFinance USA	6.500% 5/09/37	117,794.88	106,470.00
Zimmer Hldgs	5.750% 11/30/39	228,344.40	225,471.30
Total Domestic Corporate Issues		**$ 54,436,457.99**	**$ 57,535,619.74**

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Foreign Corporate Issues			
AEGON Nv	4.750% 6/01/13	$ 9,819.00	$ 10,054.60
Alcan Inc	7.250% 3/15/31	101,431.28	130,746.95
Astrazeneca PLC	6.450% 9/15/37	515,672.35	546,250.65
Barrick Australia	5.950% 10/15/39	186,394.85	185,432.40
BHP Fin Usa Ltd	7.250% 3/01/16	21,442.33	21,654.11
Brazil Rep	8.250% 1/20/34	875,780.00	932,575.00
British Tel PLC	9.625% 12/15/30	67,318.44	76,453.20
Bskyb Fin U K PLC	5.625% 10/15/15	19,643.80	21,828.80
Canadian Natl	6.250% 3/15/38	387,497.62	470,897.70
Canadian Natl Res	5.150% 2/01/13	9,997.10	10,643.00
Canadian Pac Rr Co	5.950% 5/15/37	163,825.53	166,148.50
Corporacion Nacional	5.625% 9/21/35	130,845.40	134,192.80
Deutsche Telekom In	8.250% 6/15/30	657,272.05	688,068.85
Diageo PLC	7.375% 1/15/14	21,939.56	23,136.20
Euro Inv Bank	4.875% 2/15/36	14,961.70	14,284.50
Fed Republic Brazi	7.184% 1/20/37	451,605.00	441,787.50
France Telecom	8.431% 3/01/31	186,482.80	186,313.40
Glaxosmithkline	6.375% 5/15/38	540,001.20	598,255.20
HSBC Hldgs PLC	6.500% 9/15/37	171,628.80	167,166.40
Hydro-Quebec Deb	8.500% 12/01/29	250,107.05	245,069.50
Israel St Bd	8/1/14	100,000.00	99,998.00
Israel St Dlr Bd	4.000% 8/01/14	2,000,000.00	2,000,000.00
K P N N V	8.375% 10/01/30	170,100.30	213,006.60
Landwirtschaftliche	5.125% 2/01/17	10,337.20	10,722.80
Mexican Utd Sts	7.500% 4/08/33	825,738.50	786,037.50
Nexen Inc	6.400% 5/15/37	163,669.50	171,278.40
Norsk Hydro A S	7.150% 1/15/29	198,767.25	192,753.00
Norsk Hydro A S	7.250% 9/23/27	289,896.00	282,873.60
Petro Canada	6.800% 5/15/38	385,771.04	424,385.50
Petrobras Intl	6.875% 1/20/40	438,111.40	457,282.00
Philips Electronics	6.875% 3/11/38	145,165.30	164,486.55
Potash Corp	5.875% 12/01/36	83,293.60	88,607.70
Quebec Province	7.500% 9/15/29	549,539.78	515,821.00
Rep of Korea	7.125% 4/16/19	321,919.00	372,017.75
Republic of Italy	5.375% 6/15/33	160,637.40	162,274.20
Rio Tinto Financ	7.125% 7/15/28	310,671.90	311,272.50
Royal Bank Scotland	5.000% 10/01/14	29,295.55	26,512.80
Royal Bk Scotlnd	1.450% 10/20/11	104,916.00	104,764.80
Sabmiller PLC	6.500% 7/15/18	224,919.00	245,904.75
Shell Intl Fin	6.375% 12/15/38	275,685.00	310,029.50

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Siemens Finan	6.125% 8/17/26		$ 441,517.50	$ 476,757.00
Suncor Inc	6.850% 6/01/39		193,861.20	214,833.45
Telecom It Cap	6.175% 6/18/14		20,000.00	21,677.80
Telecom Italia Cap	6.375% 11/15/33		4,896.50	4,929.60
Telecom Italia Cap	7.200% 7/18/36		707,527.70	712,502.45
Telefonica Emisiones	7.045% 6/20/36		277,450.61	308,313.00
Telefonos Mexico	5.500% 11/15/19		299,199.00	292,128.00
Trans Canada Pipe	6.200% 10/15/37		267,568.41	306,254.50
Trans Canada Pl	7.628% 1/15/39		203,253.40	252,480.05
Transocean Inc	6.800% 3/15/38		185,116.90	214,694.40
Tyco Intl Financ	8.500% 1/15/19		25,631.10	30,193.75
Tyco Intl Group	6.000% 11/15/13		20,622.70	21,907.60
Ufj Fin Aruba AEC	6.750% 7/15/13		110,859.00	111,336.00
Vale Overseas Ltd	6.875% 11/21/36		437,789.74	424,643.00
Veolia Envrnmt	6.000% 6/01/18		15,000.25	15,838.95
Vivendi	6.625% 4/04/18		69,772.50	75,865.30
Vodafone Group PLC	5.500% 6/15/11		24,925.75	26,366.50
Wpp Finance	5.875% 6/15/14		15,169.65	15,490.50
Xl Capital Ltd	5.250% 9/15/14		4,794.40	4,896.60
Xl Capital Ltd	6.250% 5/15/27		23,458.75	22,733.75
Total Foreign Corporate Issues			**$ 14,920,514.64**	**$ 15,564,830.41**
Municipal Obligations				
California St Build	7.550% 4/01/39		$ 81,100.80	$ 78,598.40
California St Build	7.300% 10/01/39		801,542.85	751,338.60
Curators Univ Mo Sys	5.960% 11/01/39		195,000.00	199,664.40
Dallas Cnty TX Hosp	5.621% 8/15/44		295,000.00	289,418.60
Illinois St	5.100% 6/01/33		931,966.60	844,228.70
North TX Twy Auth	6.718% 1/01/49		390,000.00	410,159.10
Wisconsin St Gen	5.700% 5/01/26		289,318.30	286,132.30
Total Municipal Obligations			**$ 2,983,928.55**	**$ 2,859,540.10**
Domestic Common Stocks				
3m Co	7,140.00	Shares	$ 500,682.85	$ 590,263.80
A K Steel Hldg Corp	37,030.00	Shares	746,608.91	790,590.50
Abbott Laboratories	5,035.00	Shares	231,834.57	271,839.65
Advance Auto Parts Inc	21,759.00	Shares	768,717.99	880,804.32
Aecom Technology Corp	22,194.00	Shares	603,564.94	610,335.00
Aflac Inc	21,840.00	Shares	611,226.25	1,010,100.00
Agilent Technologies Inc	60,251.00	Shares	1,115,175.76	1,871,998.57
Air Prods Chemicals Inc	4,765.00	Shares	394,002.13	386,250.90
Alexandria Real Estate Equities Inc	12,401.00	Shares	1,013,474.07	797,260.29

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Allegheny Technologies Inc	22,582.00	Shares	$ 1,453,066.13	$ 1,010,996.14
Allegheny Technologies Inc	9,940.00	Shares	254,370.75	445,013.80
Allstate Corp	15,100.00	Shares	413,396.55	453,604.00
American Express Co	14,925.00	Shares	392,149.58	604,761.00
Ameriprise Finl Inc	30,498.00	Shares	1,055,506.45	1,183,932.36
Ameriprise Finl Inc	15,061.00	Shares	586,814.21	584,668.02
AmerisourceBergen Corp	22,070.00	Shares	551,175.59	575,364.90
Amgen Inc	9,790.00	Shares	599,863.60	553,820.30
Anadarko Petroleum Corp	18,074.00	Shares	817,181.57	1,128,179.08
Analog Devices Inc	5,900.00	Shares	183,167.95	186,322.00
Annaly Cap Mgmt Inc	27,150.00	Shares	385,773.77	471,052.50
Aon Corp	20,746.00	Shares	876,617.17	795,401.64
Apollo Group Inc Cl A	7,760.00	Shares	433,673.76	470,100.80
Apollo Group Inc Cl A	8,490.00	Shares	614,335.37	514,324.20
Apollo Group Inc Cl A	3,570.00	Shares	240,566.95	216,270.60
Apple Inc	6,310.00	Shares	631,992.10	1,329,718.92
Apple Inc	6,240.00	Shares	745,066.69	1,314,967.68
Arch Cap Group Ltd	6,070.00	Shares	358,972.30	434,308.50
Archer Daniels Midland Co	18,900.00	Shares	564,746.89	591,759.00
Ashland Inc	11,995.00	Shares	424,361.72	475,241.90
Assurant Inc	27,676.00	Shares	1,177,840.41	815,888.48
Atmel Corp	216,303.00	Shares	970,507.69	997,156.83
B B & T Corp	14,835.00	Shares	299,857.41	376,363.95
B M C Software Inc	13,090.00	Shares	366,488.57	524,909.00
Bank of America Corp	80,380.00	Shares	1,019,151.12	1,210,522.80
Bank of America Corp	63,008.00	Shares	1,193,566.06	948,900.48
Baxter Intl Inc	14,056.00	Shares	716,639.91	824,806.08
Beckman Coulter Inc	7,730.00	Shares	517,021.75	505,851.20
Bed Bath & Beyond Inc	14,390.00	Shares	495,871.46	555,597.90
Berkshire Hathaway Inc Cl B	397.00	Shares	1,697,528.22	1,304,542.00
Biogen Idec Inc	12,300.00	Shares	529,825.02	658,050.00
Blackrock Inc	2,360.00	Shares	370,377.62	547,992.00
Boeing Co	2,100.00	Shares	63,265.62	113,673.00
Bristol-Myers Squibb Co	22,910.00	Shares	500,629.75	578,477.50
Bristol-Myers Squibb Co	22,100.00	Shares	525,391.89	558,025.00
Broadcom Corp Cl A	19,000.00	Shares	489,308.80	597,930.00
CA Inc	28,920.00	Shares	725,861.99	649,543.20
CA Inc	38,477.00	Shares	878,488.52	864,193.42
CA Inc	36.00	Shares	1,014.84	808.56
Calpine Corp	73,541.00	Shares	1,049,286.16	808,951.00
Cameron Intl Corp	15,610.00	Shares	474,364.16	652,498.00
Capital One Financial Corp	14,950.00	Shares	510,241.47	573,183.00

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Cardinal Health Inc	8,870.00	Shares	$ 218,853.14	$ 285,968.80
Career Ed Corp	56,882.00	Shares	1,219,089.24	1,325,919.42
Celanese Corp Ser A	3,800.00	Shares	110,329.33	121,980.00
Celgene Corp	15,496.00	Shares	866,748.42	862,817.28
CF Industries Holdings Inc	6,350.00	Shares	456,645.95	576,453.00
Chevron Corporation	23,870.00	Shares	1,635,193.37	1,837,751.30
Cisco Sys Inc	45,530.00	Shares	823,520.65	1,089,988.20
Cisco Sys Inc	44,996.00	Shares	918,410.11	1,077,204.24
Citigroup Inc	131,784.00	Shares	350,936.66	436,205.04
Cliffs Natural Resources Inc	11,910.00	Shares	329,274.49	548,931.90
Clorox Co	9,750.00	Shares	547,089.56	594,750.00
Coach Inc	13,200.00	Shares	247,815.87	482,196.00
Comcast Corp Cl A	34,210.00	Shares	454,117.23	576,780.60
Comcast Corp Cl A	27,955.00	Shares	478,360.21	471,321.30
Comcast Corp Special Cl A	37,500.00	Shares	590,380.85	600,375.00
Commscope Inc	19,495.00	Shares	535,045.02	517,202.35
Comverse Technology Inc	175,670.00	Shares	2,306,374.15	1,660,081.50
Conocophillips	12,600.00	Shares	546,480.18	643,482.00
Costco Whsl Corp	10,085.00	Shares	590,897.53	596,729.45
Crown Holdings Inc	20,000.00	Shares	480,031.36	511,600.00
Cummins Inc	24,039.00	Shares	768,242.67	1,102,428.54
Cummins Inc	10,600.00	Shares	323,168.67	486,116.00
Davita Inc	10,840.00	Shares	539,908.46	636,741.60
Devon Energy Corporation	4,400.00	Shares	314,567.55	323,400.00
Diamond Offshore Drilling Inc	5,420.00	Shares	497,719.97	533,436.40
Directv Cl A	15,167.00	Shares	312,461.50	505,819.45
Discover Finl Svcs	33,270.00	Shares	345,651.04	489,401.70
Dover Corp	13,560.00	Shares	547,614.95	564,231.60
Dr Pepper Snapple Group	20,980.00	Shares	519,717.54	593,734.00
eBay Inc	16,729.00	Shares	250,621.37	393,633.37
eBay Inc	25,900.00	Shares	470,921.79	609,427.00
eBay Inc	26,680.00	Shares	645,891.71	627,780.40
E M C Corp Mass	32,770.00	Shares	416,909.53	572,491.90
E M C Corp Mass	36,780.00	Shares	565,815.47	642,546.60
E M C Corp Mass	48,644.00	Shares	823,812.60	849,810.68
E O G Res Inc	6,755.00	Shares	592,425.37	657,261.50
E*Trade Financial Corp	440,372.00	Shares	746,566.37	775,054.72
Eastman Chem Co	11,408.00	Shares	664,341.46	687,217.92
Edison Intl	16,155.00	Shares	658,033.76	561,870.90
Edison Intl	9,300.00	Shares	269,707.79	323,454.00
Electronic Arts Inc	9,900.00	Shares	192,285.78	175,725.00
Eli Lilly & Co	17,800.00	Shares	726,916.48	635,638.00

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Equifax Inc	21,015.00	Shares	$ 526,717.15	$ 649,153.35
Exelon Corporation	17,800.00	Shares	978,120.79	869,886.00
Exxon Mobil Corp	30,755.00	Shares	2,504,626.89	2,097,183.45
Family Dollar Stores	10,515.00	Shares	309,121.61	292,632.45
Fed Ex Corp	13,141.00	Shares	1,049,182.29	1,096,616.45
Fidelity Natl Information Svcs Inc	34,151.00	Shares	651,254.73	800,499.44
First Horizon National Corp	58,900.00	Shares	802,394.38	789,260.00
Fortune Brands Inc	2,400.00	Shares	83,255.60	103,680.00
FPL Group Inc	8,200.00	Shares	376,666.84	433,124.00
Franklin Res Inc	2,145.00	Shares	198,709.94	225,975.75
Freeport Mcmoran Copper	6,951.00	Shares	264,479.97	558,095.79
Gap Inc	24,340.00	Shares	449,215.80	509,923.00
Gap Inc	23,490.00	Shares	294,988.36	492,115.50
Gap Inc	4,800.00	Shares	68,682.24	100,560.00
General Mills Inc	8,720.00	Shares	527,062.50	617,463.20
Genworth Financial Inc Cl A	43,659.00	Shares	502,061.78	495,529.65
Genworth Financial Inc Cl A	27,300.00	Shares	704,297.66	309,855.00
Genzyme Corp	9,529.00	Shares	526,402.88	467,016.29
Gilead Sciences Inc	11,140.00	Shares	506,097.90	482,027.80
Gilead Sciences Inc	8,859.00	Shares	286,096.03	383,328.93
Goldman Sachs Group Inc	3,150.00	Shares	529,048.09	531,846.00
Goldman Sachs Group Inc	5,750.00	Shares	511,282.81	970,830.00
Goldman Sachs Group Inc	5,720.00	Shares	766,636.71	965,764.80
Goodrich Corp.	7,550.00	Shares	369,633.66	485,087.50
Google Inc Cl A	1,120.00	Shares	506,196.51	694,377.60
Google Inc Cl A	2,968.00	Shares	1,476,010.01	1,840,100.64
Grainger W W Inc	6,030.00	Shares	491,056.26	583,884.90
Halliburton Co	26,474.00	Shares	800,031.58	796,602.66
Harley Davidson Inc	5,000.00	Shares	79,584.72	126,000.00
Harman International	12,386.00	Shares	381,899.80	436,978.08
Harris Corp Del	19,845.00	Shares	867,330.11	943,629.75
Hasbro Inc	30,988.00	Shares	874,762.39	993,475.28
Hewitt Associates Inc Cl A	10,890.00	Shares	382,946.78	460,211.40
Hewlett Packard Co	15,340.00	Shares	648,567.19	790,163.40
Hewlett Packard Co	25,965.00	Shares	1,197,051.30	1,337,457.15
Home Depot Inc	18,900.00	Shares	515,748.54	546,777.00
Home Depot Inc	20,614.00	Shares	680,951.02	596,363.02
Honeywell International Inc	13,160.00	Shares	646,463.34	515,872.00
Hospira Inc	10,600.00	Shares	390,699.60	540,600.00
Human Genome Sciences Inc	20,899.00	Shares	530,766.98	639,091.42
I M S Health Inc	7,175.00	Shares	150,488.00	151,105.50
Illumina Inc	13,900.00	Shares	391,640.24	426,452.00

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
IntercontinentalExchange Inc	1,933.00	Shares	$ 198,773.10	$ 217,075.90
International Business Machines Corp	7,230.00	Shares	690,053.04	946,407.00
International Business Machines Corp	3,240.00	Shares	310,932.76	424,116.00
International Business Machines Corp	1,700.00	Shares	216,736.20	222,530.00
Interval Leisure Group Inc	35,629.00	Shares	368,956.27	444,293.63
J P Morgan Chase & Co	48,080.00	Shares	1,643,567.43	2,003,493.60
J P Morgan Chase & Co	24,700.00	Shares	866,434.63	1,029,249.00
Johnson & Johnson	27,835.00	Shares	1,807,457.57	1,792,852.35
Johnson Ctls Inc	22,010.00	Shares	491,217.79	599,552.40
Jones Apparel Group Inc	14,200.00	Shares	461,436.25	228,052.00
Joy Global Inc	8,140.00	Shares	326,016.33	419,779.80
Keycorp New	128,800.00	Shares	819,074.34	714,840.00
KeyCorp New	39,700.00	Shares	355,908.62	220,335.00
Kimberly Clark Corp	8,560.00	Shares	460,562.29	545,357.60
Kohls Corp	14,805.00	Shares	911,517.89	798,433.65
Leggett & Platt Inc	26,430.00	Shares	553,989.13	539,172.00
Lender Processing Svcs Inc	10,950.00	Shares	335,330.84	445,227.00
Liberty Global Inc Ser C	48,700.00	Shares	1,628,674.70	1,064,582.00
Liberty Media Starz Sr A	3,815.00	Shares	139,416.58	176,062.25
Life Technologies Corp	11,170.00	Shares	522,130.20	583,297.40
Limited Brands	24,300.00	Shares	334,227.43	467,532.00
Lincare Hldgs Inc	7,660.00	Shares	222,548.67	284,454.10
Lockheed Martin Corp	8,600.00	Shares	645,523.11	648,010.00
Loews Corp	15,625.00	Shares	573,414.41	567,968.75
M E M C Electr Matls Inc	35,986.00	Shares	643,377.84	490,129.32
Manpower Inc	7,880.00	Shares	393,182.87	430,090.40
Marshall & Ilsley Corp New	72,400.00	Shares	417,317.06	394,580.00
Martin Marietta Matls Inc	13,766.00	Shares	1,346,158.81	1,230,818.06
McDonalds Corp	9,910.00	Shares	554,209.81	618,780.40
McKesson Corporation	9,870.00	Shares	527,059.77	616,875.00
McKesson Corporation	17,520.00	Shares	924,649.00	1,095,000.00
Medco Health Solutions Inc	8,020.00	Shares	356,149.78	512,558.20
Medco Health Solutions Inc	6,415.00	Shares	236,588.07	409,982.65
Medtronic Inc	12,400.00	Shares	435,625.72	545,352.00
Merck & Co Inc New	15,123.00	Shares	433,592.42	552,594.42
Merck & Co Inc New	21,228.00	Shares	477,253.11	775,671.12
Merck & Co Inc New	7,467.00	Shares	220,020.72	272,844.18
MetLife Inc	10,285.00	Shares	327,432.72	363,574.75
Micron Technology Inc	58,500.00	Shares	442,061.18	617,760.00
Microsoft Corp	31,250.00	Shares	551,713.41	952,500.00
Microsoft Corp	19,960.00	Shares	1,169,209.20	608,380.80
Microsoft Corp	39,177.00	Shares	497,534.46	1,194,114.96

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Microsoft Corp	19,200.00	Shares	$ 884,393.18	$ 585,216.00
Millipore Corp	6,650.00	Shares	465,839.68	481,127.50
Molson Coors Brewing Co Cl B	10,940.00	Shares	517,477.48	494,050.40
Morgan Stanley Group Inc	15,790.00	Shares	498,513.04	467,384.00
Motorola Inc	98,567.00	Shares	759,109.26	764,879.92
N I I Holdings Inc	24,187.00	Shares	1,171,009.46	812,199.46
NetApp Inc	15,150.00	Shares	309,684.49	520,554.00
Noble Energy Inc	10,820.00	Shares	652,703.26	770,600.40
Nordstrom Inc	18,240.00	Shares	527,268.62	685,459.20
Norfolk Southn Corp	11,500.00	Shares	731,705.10	602,830.00
Northern Tr Corp	9,950.00	Shares	594,443.60	521,380.00
Northrop Grumman Corporation	7,000.00	Shares	425,950.71	390,950.00
NVR Inc	620.00	Shares	320,834.19	440,640.20
O N Semiconductor Corporation	73,373.00	Shares	607,955.38	647,149.86
Occidental Petroleum Corporation	6,810.00	Shares	435,801.08	553,993.50
Occidental Petroleum Corporation	4,935.00	Shares	369,484.05	401,462.25
Omnicare Inc	17,345.00	Shares	429,691.25	419,402.10
Omnicom Group Inc	9,410.00	Shares	415,963.62	368,401.50
Omnicom Group Inc	10,212.00	Shares	386,852.62	399,799.80
Oracle Corporation	32,580.00	Shares	615,081.59	799,187.40
Oracle Corporation	44,935.00	Shares	891,486.2	1,102,255.55
Owens Corning Inc	22,580.00	Shares	545,623.30	578,951.20
P G & E Corp	9,575.00	Shares	358,026.97	427,523.75
P N C Financial Services Group Inc	8,100.00	Shares	274,522.53	427,599.00
P P G Inds Inc	7,200.00	Shares	242,788.10	421,488.00
Paccar Inc	14,900.00	Shares	612,416.51	540,423.00
Parker Hannifin Corp	10,129.00	Shares	565,160.69	545,750.52
Paychex Inc	17,988.00	Shares	583,449.77	551,152.32
Peabody Energy Corp	21,200.00	Shares	951,580.11	958,452.00
Penney J C Company Inc	13,500.00	Shares	416,505.29	359,235.00
PepsiCo Inc	13,332.00	Shares	776,891.03	810,585.60
Petrohawk Energy Corp	21,008.00	Shares	584,623.80	503,981.92
Pfizer Inc	15,300.00	Shares	352,638.07	278,307.00
Philip Morris Intl	12,810.00	Shares	573,245.05	617,313.90
Philip Morris Intl	16,925.00	Shares	828,386.76	815,615.75
Philip Morris Intl	8,900.00	Shares	438,168.05	428,891.00
Polo Ralph Lauren Corp	5,530.00	Shares	259,699.61	447,819.40
Praxair Inc	12,775.00	Shares	760,307.93	1,025,960.25
Precision Castparts Corp	2,175.00	Shares	129,758.44	240,011.25
Principal Financial Group Inc	14,300.00	Shares	276,900.23	343,772.00
Prudential Financial Inc	17,900.00	Shares	720,786.90	890,704.00
Prudential Financial Inc	11,780.00	Shares	491,817.95	586,172.80

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Qualcomm Inc	13,160.00	Shares	$ 568,243.72	$ 608,781.60
Qualcomm Inc	13,090.00	Shares	553,121.18	605,543.40
Quanta Svcs Inc	21,379.00	Shares	513,557.80	445,538.36
Range Resources Corp	8,024.00	Shares	402,660.40	399,996.40
Raytheon Company	10,730.00	Shares	503,678.21	552,809.60
Regions Finl Corp	81,084.00	Shares	330,080.24	428,934.36
Regions Finl Corp	43,600.00	Shares	179,830.06	230,644.00
Reinsurance Group America	10,510.00	Shares	506,613.68	500,801.50
Reliance Steel & Aluminum	13,630.00	Shares	517,953.13	589,088.60
Robert Half Intl Inc	9,535.00	Shares	241,057.67	254,870.55
Rockwell Collins Inc	15,800.00	Shares	696,198.28	874,688.00
RPM International Inc	27,820.00	Shares	560,580.34	565,580.60
S E I Investments Co	13,515.00	Shares	193,008.20	236,782.80
Safeway Inc	25,900.00	Shares	618,702.96	551,411.00
Salesforce Com Inc	8,195.00	Shares	442,495.43	604,545.15
Scientific Games Corporation Cl A	79,344.00	Shares	1,858,055.66	1,154,455.20
SLM Corp	37,005.00	Shares	266,861.05	417,046.35
Southwestern Energy Co	25,600.00	Shares	859,849.95	1,233,920.00
Southwestern Energy Co	16,497.00	Shares	424,777.16	795,155.40
St Jude Med Inc	21,715.00	Shares	720,277.04	798,677.70
Starbucks Corp	26,770.00	Shares	391,175.52	617,316.20
State Str Corp	18,692.00	Shares	764,726.70	813,849.68
State Str Corp	7,245.00	Shares	324,027.76	315,447.30
State Str Corp	9,192.00	Shares	396,899.53	400,219.68
Symantec Corp	13,995.00	Shares	240,339.12	250,370.55
Synopsys Inc	27,513.00	Shares	560,907.93	612,989.64
T J X Cos Inc	11,300.00	Shares	372,505.59	413,015.00
T J X Cos Inc	20,250.00	Shares	619,761.46	740,137.50
Texas Instruments Inc	23,110.00	Shares	486,364.47	602,246.60
Texas Instruments Inc	15,350.00	Shares	397,476.51	400,021.00
The Mosaic Co	4,210.00	Shares	226,239.48	251,463.30
The Mosaic Co	10,447.00	Shares	497,348.14	623,999.31
Thermo Fisher Scientific Inc	11,430.00	Shares	538,394.15	545,096.70
Time Warner Inc	14,978.00	Shares	357,290.46	436,458.92
Travelers Cos Inc	17,155.00	Shares	793,757.55	855,348.30
Travelers Cos Inc	3,100.00	Shares	124,765.62	154,566.00
U N U M Group	7,200.00	Shares	127,615.50	140,544.00
Union Pacific Corp	4,065.00	Shares	188,769.31	259,753.50
United Parcel Service Inc Cl B	9,560.00	Shares	546,281.18	548,457.20
United States Steel Corp	30,346.00	Shares	1,328,825.94	1,672,671.52
United Technologies Corp	6,300.00	Shares	302,093.09	437,283.00
United Technologies Corp	8,656.00	Shares	575,562.11	600,812.96

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Vertex Pharmaceuticals Inc	13,121.00	Shares	$ 377,124.32	$ 562,234.85
Wal Mart Stores Inc	15,120.00	Shares	750,331.81	808,164.00
Wal Mart Stores Inc	13,545.00	Shares	674,650.26	723,980.25
Wal Mart Stores Inc	7,165.00	Shares	364,824.58	382,969.25
Walgreen Co	13,550.00	Shares	518,660.08	497,556.00
Walter Energy Inc	11,344.00	Shares	740,272.44	854,316.64
Washington Mut Inc	68,700.00	Shares	974,297.56	9,583.65
Waters Corp	9,050.00	Shares	461,949.39	560,738.00
Wells Fargo Co	20,120.00	Shares	501,002.34	543,038.80
Wells Fargo Co	47,335.00	Shares	1,179,262.13	1,277,571.65
Wells Fargo Co	40,477.00	Shares	1,965,671.21	1,092,474.23
Western Union Co	20,055.00	Shares	259,299.79	378,036.75
Wisconsin Energy Corporation	4,900.00	Shares	200,585.52	244,167.00
Yahoo! Inc	30,568.00	Shares	510,922.72	512,931.04
Bk Amer 10.0% Cv Pfd Var	10,110.00	Shares	151,650.00	150,841.20
Total Domestic Preferred Stocks			**$ 160,178,555.05**	**$ 173,161,522.71**
Foreign Stocks				
Ace Ltd	10,445.00	Shares	$ 499,277.93	$ 526,428.00
Amdocs Ltd	12,370.00	Shares	342,670.44	352,916.10
Anheuser Busch Inbev Nv A D R	7,215.00	Shares	365,983.36	375,396.45
ASML Holding NV NY Reg Shs	14,508.00	Shares	290,434.20	494,577.72
Bce Inc	8,695.00	Shares	171,705.75	240,068.95
Biovail Corp	111,430.00	Shares	1,394,580.15	1,555,562.80
Brookfield Asset Manage Cl A	18,595.00	Shares	319,898.73	412,437.10
Canadian Natural Resources Ltd	5,462.00	Shares	257,511.03	392,990.90
Canadian Natural Resources Ltd	3,820.00	Shares	262,524.96	274,849.00
Cooper Industries Plc	13,980.00	Shares	466,008.89	596,107.20
Covidien Plc	23,028.00	Shares	760,800.03	1,102,810.92
Embraer Empresa Brasileira De A D R	12,400.00	Shares	303,010.16	274,164.00
Goldcorp Inc	20,898.00	Shares	849,880.86	822,127.32
Invesco Ltd	28,887.00	Shares	655,173.64	678,555.63
Lazard Ltd Cl A	12,840.00	Shares	538,490.09	487,534.80
Marvell Technology Group Ltd	31,560.00	Shares	371,772.46	654,870.00
Marvell Technology Group Ltd	40,087.00	Shares	599,142.92	831,805.25
McDermott Intl Inc	6,185.00	Shares	147,075.37	148,501.85
Potash Corp Of Saskatchewan	7,086.00	Shares	704,963.05	768,831.00
Royal Dutch Shell A D R	18,400.00	Shares	1,124,002.67	1,069,592.00
Seagate Technology	36,770.00	Shares	568,046.94	668,846.30
Siemens A G A D R	3,400.00	Shares	388,377.00	311,780.00
STMicroelectronics N V	37,980.00	Shares	344,329.11	352,074.60
Taiwan Semiconductor Mfg Spon ADR	16,825.00	Shares	169,946.33	192,478.00

Major League Baseball
Pension Plan For Non-Uniformed Personnel –
Selected Retirement Plans
Schedule H, Part IV Line 4(i) Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2009

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Talisman Energy Inc	70,300.00	Shares	$ 1,148,919.37	$ 1,320,367.24
Tenaris SA ADR	19,065.00	Shares	774,183.34	813,122.25
Teva Pharmaceutical Inds Ltd A D R	11,199.00	Shares	528,013.89	629,159.82
Total S A A D R	7,565.00	Shares	414,566.60	484,462.60
Tyco Electronics Ltd	26,700.00	Shares	584,259.71	655,485.00
Tyco International Ltd	10,185.00	Shares	369,028.53	363,400.80
Tyco International Ltd	10,800.00	Shares	382,202.83	385,344.00
Ultra Petroleum Corp	12,980.00	Shares	655,835.54	647,182.80
Validus Holdings Ltd	9,235.00	Shares	243,964.55	248,790.90
Vodafone Group PLC ADR	17,395.00	Shares	533,070.57	401,650.55
Vodafone Group PLC ADR	27,800.00	Shares	550,759.83	641,902.00
Weatherford International Ltd	23,004.00	Shares	389,219.73	412,001.64
X L Cap Ltd	23,300.00	Shares	651,216.95	427,089.00
Total Foreign Stocks			**$ 19,120,847.51**	**$ 21,015,264.49**
Hedge Funds				
Satellite Overseas Fund Ltd			$ 2,278,025.50	$ 953,653.53
Farallon Cap Inst Partners LP			5,000,000.00	4,487,272.00
Prospect Harbor Credit Partners LP			5,000,000.00	3,442,378.52
Brookside Cayman Pa Ltd			5,000,000.00	4,896,451.00
Sansar Capital Ltd			5,000,000.00	3,215,628.00
Attara, Ltd.			5,000,000.00	4,512,440.00
York Credit Opportunities Unit Trust			5,000,000.00	5,645,586.77
SCP Ocean Fund Ltd.			5,000,000.00	5,000,000.00
Cerberus International Spv, Ltd			4,504,996.37	3,574,210.08
Total Hedge Funds			**$ 41,783,021.87**	**$ 35,727,619.90**
Limited Partnerships				
Grosvenor Part			$ 19,003,705.00	$ 21,652,289.37
Artio Int'l Eq Str Fd			54,719,088.48	57,185,705.25
Total Limited Partnerships			**$ 73,722,793.48**	**$ 78,837,994.62**
Mutual Funds				
Vanguard Instl Index Instl#94			$ 29,157,048.77	$ 26,498,923.04
Total Mutual Funds			**$ 29,157,048.77**	**$ 26,498,923.04**
Principal Cash				
Principal Cash			$ (414,864.33)	$ (414,864.33)
Total Principal Cash			**$ (414,864.33)**	**$ (414,864.33)**
Total Assets			$ 531,885,784.73	$ 540,456,503.14
Adjustment for Accrued Income			$ 1,488,115.84	$ 1,488,115.84
Grand Total			**$ 533,373,900.57**	**$ 541,944,618.98**

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust

As of December 31, 2009

	Plan's Individual Ownership % in Group Trust	Cost	Current Value
Angels Baseball L.P.	2.28%	$ 12,158,120	$ 12,353,488
Athletics Investment Group, L.L.C	2.86	15,273,644	15,519,074
Atlanta National League Baseball Club, Inc.	4.14	22,098,087	22,453,178
AZPB Limited Partnership	1.61	8,602,586	8,740,820
The Baltimore Orioles, L.P.	3.25	17,318,245	17,596,529
Baseball Club of Seattle, L.P.	4.14	22,065,647	22,420,217
Boston Red Sox Baseball Club	5.53	29,514,201	29,988,461
Chicago National League Ball Club, Inc.	0.02	103,117	104,774
Chicago White Sox, Ltd.	4.75	25,352,084	25,759,464
Cincinnati Reds, L.L.C.	2.20	11,753,226	11,942,087
Cleveland Indians Baseball Company, L.P.	2.93	15,606,504	15,857,283
Colorado Rockies Baseball Club, Ltd.	2.32	12,384,378	12,583,382
Detroit Tigers, Inc.	1.77	9,419,178	9,570,534
Florida Marlins, L.P.	1.70	9,074,757	9,220,578
Houston McLane Company, L.L.C.	5.42	28,890,156	29,354,389
Kansas City Royals Baseball Corporation	3.60	19,189,375	19,497,726
Los Angeles Dodgers, L.L.C.	0.91	4,833,229	4,910,894
New York Yankees Partnership	4.00	21,321,043	21,663,648
Padres, L.P.	3.40	18,130,166	18,421,497
The Phillies	5.28	28,165,312	28,617,896
Pittsburgh Associates	2.81	14,975,056	15,215,688
Rogers Blue Jays Baseball Partnership	0.02	75,373	76,584
San Francisco Baseball Associates L.P..	3.99	21,279,810	21,621,752
Sterling Mets, L.P.	3.52	18,791,987	19,093,953
St. Louis Cardinals, L.L.C.	2.33	12,448,062	12,648,088
Tampa Bay Rays, Ltd.	1.78	9,506,038	9,658,790
Washington Nationals Baseball Club, LLC	0.53	2,814,936	2,860,169
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	12.81	68,320,632	69,418,468
Major League Baseball - Office Employees' Plan	8.80	46,963,494	47,718,145
Major League Baseball – Scouting Bureau	0.77	4,105,327	4,171,295
Minor League Players' Pension Plan	0.53	2,840,130	2,885,768
Total Group Trust	100.00%	$ 533,373,900	$ 541,944,619