# 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

**2010**

**This Form is Open to Public Inspection**

## Part I Annual Report Identification Information

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

**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.)
SAN FRANCISCO BASEBALL ASSOC., L.P.

24 WILLIE MAYS PLAZA
SAN FRANCISCO, CA 94107

**2b** Employer Identification Number (EIN)
94-3169394

**2c** Sponsor's telephone number
415-972-2456

**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. | 10/17/2011 | 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")
SAN FRANCISCO BASEBALL ASSOC., L.P.

24 WILLIE MAYS PLAZA
SAN FRANCISCO, CA 94107

**3b** Administrator's EIN
94-3169394

**3c** Administrator's telephone number
415-972-2456

**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** | 682 |
| **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** | 264 |
| **b** | Retired or separated participants receiving benefits | **6b** | 75 |
| **c** | Other retired or separated participants entitled to future benefits | **6c** | 207 |
| **d** | Subtotal. Add lines **6a**, **6b**, and **6c** | **6d** | 546 |
| **e** | Deceased participants whose beneficiaries are receiving or are entitled to receive benefits | **6e** | |
| **f** | Total. Add lines **6d** and **6e** | **6f** | 546 |
| **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** | 3 |
| **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

**2010**

**This Form is Open to Public Inspection**

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

▶ **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
SAN FRANCISCO BASEBALL ASSOC., L.P.

**D** Employer Identification Number (EIN)
94-3169394

**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 2010 | | | |
| **2** | Assets: | | | |
| **a** | Market value | **2a** | | 24082465 |
| **b** | Actuarial value | **2b** | | 25716843 |
| **3** | Funding target/participant count breakdown | | **(1)** Number of participants | **(2)** Funding Target |
| **a** | For retired participants and beneficiaries receiving payment | **3a** | 73 | 4387314 |
| **b** | For terminated vested participants | **3b** | 375 | 7518765 |
| **c** | For active participants: | | | |
| | **(1)** Non-vested benefits | **3c(1)** | | 310808 |
| | **(2)** Vested benefits | **3c(2)** | | 12371741 |
| | **(3)** Total active | **3c(3)** | 234 | 12682549 |
| **d** | Total | **3d** | 682 | 24588628 |
| **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** | | 6.65 % |
| **6** | Target normal cost | **6** | | 1763624 |

**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**

| | |
|---|---|
| | 10/11/2011 |
| Signature of actuary | Date |
| MARK GENGENBACH | 11-07102 |
| 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<br>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) | 4110204 | |
| 8 | Portion used to offset prior year's funding requirement (Item 35 from prior year) | 1328284 | |
| 9 | Amount remaining (Item 7 minus item 8) | 2781920 | |
| 10 | Interest on item 9 using prior year's actual return of 9.67 % | 269012 | |
| 11 | Prior year's excess contributions to be added to prefunding balance: | | |
| a | Excess contributions (Item 38 from prior year) | | 2135690 |
| b | Interest on (a) using prior year's effective rate of 7.93 % | | 192472 |
| c | Total available at beginning of current plan year to add to prefunding balance | | 2328162 |
| 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) | 3050932 | |

## Part III Funding percentages

| | | | |
|---|---|---|---|
| 14 | Funding target attainment percentage | 14 | 92.18 % |
| 15 | Adjusted funding target attainment percentage | 15 | 104.58 % |
| 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 | 123.21 % |
| 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 |
|---|---|---|---|---|---|
| 03/14/2011 | 1600000 | | | | |
| 09/14/2011 | 1900000 | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | Totals ► 18(b) | | 3500000 | 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 | 3184063 |

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ 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: | |
|---|---|---|---|
| 4.60 % | 6.65 % | 6.76 % | ☐ N/A, full yield curve used |

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

| | | |
|---|---|---|
| **22** Weighted average retirement age ..... | **22** | 62 |

**23** Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ 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. ..... | ☒ Yes | ☐ No |
| **25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ..... | ☒ Yes | ☐ No |
| **26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment ..... | ☒ 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** | 1763624 |

| **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** | 1763624 |

| | Carryover balance | Prefunding balance | Total balance |
|---|---|---|---|
| **35** Balances used to offset funding requirement ..... | | | |

| | | |
|---|---|---|
| **36** Additional cash requirement (item 34 minus item 35) ..... | **36** | 1763624 |
| **37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (Item 19c) ..... | **37** | 3184063 |
| **38** Interest-adjusted excess contributions for current year (see instructions) ..... | **38** | 1420439 |
| **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)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

## Service Provider Information

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.**

OMB No. 1210-0110

**2010**

**This Form is Open to Public Inspection.**

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

**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
SAN FRANCISCO BASEBALL ASSOC., L.P.

**D** Employer Identification Number (EIN)
94-3169394

## 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

U.S. BANCORP ASSET MANAGEMENT

41-2003732

**(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 | 29256 | 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 | 18216 | 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 | 15738 | 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 | 15324 | 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 | 11786 | 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 | 11425 | 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 | 10688 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

SILCHESTER INT'L INVESTORS LIMITED

36-7045783

| (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 | 8434 | 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 | 8230 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

HOTCHKIS & 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 | 6875 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

MORGAN, LEWIS & BOCKIUS 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 | 5951 | Yes ☐ No ☒ | 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 | 5550 | Yes ☐ No ☒ | 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

**2010**

**This Form is Open to Public Inspection**

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

**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
SAN FRANCISCO BASEBALL ASSOC., L.P.

**D** Employer Identification Number (EIN)
94-3169394

## 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) | 2600000 | 3500000 |
| **(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) | 2104372 | 1142381 |
| **(2)** U.S. Government securities | 1c(2) | 3225929 | 3785270 |
| **(3)** Corporate debt instruments (other than employer securities): | | | |
| **(A)** Preferred | 1c(3)(A) | | |
| **(B)** All other | 1c(3)(B) | 2916460 | 2918687 |
| **(4)** Corporate stocks (other than employer securities): | | | |
| **(A)** Preferred | 1c(4)(A) | | |
| **(B)** Common | 1c(4)(B) | 7746995 | 10935840 |
| **(5)** Partnership/joint venture interests | 1c(5) | 4570779 | 6163083 |
| **(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) | 1057217 | 1359870 |
| **(14)** Value of funds held in insurance company general account (unallocated contracts) | 1c(14) | | |
| **(15)** Other | 1c(15) | 218 | 0 |

| | | | (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 | 24221970 | 29805131 |
| | **Liabilities** | | | |
| **g** | Benefit claims payable | 1g | | |
| **h** | Operating payables | 1h | 23782 | 40899 |
| **i** | Acquisition indebtedness | 1i | | |
| **j** | Other liabilities | 1j | 0 | 194279 |
| **k** | Total liabilities (add all amounts in lines 1g through1j) | 1k | 23782 | 235178 |
| | **Net Assets** | | | |
| **l** | Net assets (subtract line 1k from line 1f) | 1l | 24198188 | 29569953 |

## 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) | 3500000 | |
| | **(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) | | 3500000 |
| **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 | | 2834178 |
| **d** Total income. Add all **income** amounts in column (b) and enter total | 2d | | 6334178 |
| **Expenses** | | | |
| **e** Benefit payment and payments to provide benefits: | | | |
| **(1)** Directly to participants or beneficiaries, including direct rollovers | 2e(1) | 584141 | |
| **(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) | | 584141 |
| **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) | 53423 | |
| **(2)** Contract administrator fees | 2i(2) | | |
| **(3)** Investment advisory and management fees | 2i(3) | 91165 | |
| **(4)** Other | 2i(4) | 39405 | |
| **(5)** Total administrative expenses. Add lines **2i(1)** through **(4)** | 2i(5) | | 183993 |
| **j** Total expenses. Add all **expense** amounts in column (b) and enter total | 2j | | 768134 |
| **Net Income and Reconciliation** | | | |
| **k** Net income (loss). Subtract line **2j** from line **2d** | 2k | | 5566044 |
| **l** Transfers of assets: | | | |
| **(1)** To this plan | 2l(1) | | |
| **(2)** From this plan | 2l(2) | | 194279 |

## 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) |
|---|---|---|
| MINOR LEAGUE PLAYERS PENSION PLAN | 13-1665347 | 010 |
| | | |
| | | |
| | | |

# 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

**2010**

**This Form is Open to Public Inspection.**

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

**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
SAN FRANCISCO BASEBALL ASSOC., L.P.

**D** Employer Identification Number (EIN)
94-3169394

## 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, 2010 and 2009**
**With Report of Independent Auditors**

**MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS**
December 31, 2010 and 2009

## 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, 2010 | 28 |
| Schedule H, Part IV Line 4(j)—Schedule of Reportable Transactions of the Group Trust for the Year Ended December 31, 2010 | 49 |

MITCHELL & TITUS

**Mitchell & Titus, LLP**
One Battery Park Plaza
New York, NY 10004
Tel: +1 212 709 4500
Fax: +1 212 709 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, 2010 and 2009, 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 net assets available for benefits of the Plans' at December 31, 2010, and the changes in its net assets available for benefits for the year then ended, and the financial status of the Plans at December 31, 2009, and the changes in its financial status 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, 2010, 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, 2011

**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, 2010** | | | | | | | | | | |
| **Assets** | | | | | | | | | | |
| Contributions receivable | $ 2,200,000 | $ 2,100,000 | $ 3,500,000 | $ 2,000,000 | $ 2,500,000 | $ 3,300,000 | $ 3,000,000 | $ 26,000 | $ 3,500,000 | $ 2,400,000 |
| Investments-at fair value *(Note 3)* : | | | | | | | | | | |
| Major League Baseball Group Pension Trust | 15,270,365 | 18,564,741 | $ 27,343,300 | 11,020,344 | 20,986,943 | 26,740,616 | 32,963,719 | 105,739 | 30,518,786 | 14,283,778 |
| Total assets | 17,470,365 | 20,664,741 | 30,843,300 | 13,020,344 | 23,486,943 | 30,040,616 | 35,963,719 | 131,739 | 34,018,786 | 16,683,778 |
| **Liabilities** | | | | | | | | | | |
| Accrued expenses | 27,389 | 29,554 | 32,837 | 19,572 | 32,837 | 40,742 | 48,641 | 2,744 | 50,738 | 27,486 |
| Due to Minor League Plan *(Note 1)* | 195,949 | 224,796 | 203,491 | 162,450 | 249,718 | 330,444 | 252,710 | 128,995 | 342,661 | 416,868 |
| Total liabilities | 223,338 | 254,350 | 236,328 | 182,022 | 282,555 | 371,186 | 301,351 | 131,739 | 393,399 | 444,354 |
| Net assets available for benefits | $ 17,247,027 | $ 20,410,391 | $ 30,606,972 | $ 12,838,322 | $ 23,204,388 | $ 29,669,430 | $ 35,662,368 | $ - | $ 33,625,387 | $ 16,239,424 |
| **Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2010** | | | | | | | | | | |
| **Additions** | | | | | | | | | | |
| Contributions | $ 2,200,000 | $ 2,100,000 | $ 3,500,000 | $ 2,000,000 | $ 2,500,000 | $ 3,300,000 | $ 3,000,000 | $ 71,000 | $ 3,500,000 | $ 2,400,000 |
| Net investment gain from Major League Baseball Group Pension Trust | 1,635,889 | 2,013,487 | 2,955,710 | 1,173,616 | 2,276,340 | 2,902,114 | 3,689,137 | 11,547 | 3,320,250 | 1,542,894 |
| Total additions | 3,835,889 | 4,113,487 | 6,455,710 | 3,173,616 | 4,776,340 | 6,202,114 | 6,689,137 | 82,547 | 6,820,250 | 3,942,894 |
| **Deductions** | | | | | | | | | | |
| Benefits paid | 438,464 | 322,903 | 983,879 | 170,874 | 733,246 | 609,405 | 1,939,015 | 34,002 | 680,261 | 751,163 |
| Administrative expenses | 140,350 | 154,789 | 190,415 | 128,837 | 164,998 | 188,899 | 268,344 | 48,034 | 204,193 | 224,026 |
| Total deductions | 578,814 | 477,692 | 1,174,294 | 299,711 | 898,244 | 798,304 | 2,207,359 | 82,036 | 884,454 | 975,189 |
| **Transfers to other plans** *(Note 1)* | (195,949) | (224,796) | (203,491) | (162,450) | (249,718) | (330,444) | (252,710) | (128,995) | (342,661) | (416,868) |
| (Decrease) increase in net assets available for benefits | 3,061,126 | 3,410,999 | 5,077,925 | 2,711,455 | 3,628,378 | 5,073,366 | 4,229,068 | (128,484) | 5,593,135 | 2,550,837 |
| Net assets available for benefits at beginning 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 | 13,688,587 |
| Net assets available for benefits at end of year | $ 17,247,027 | $ 20,410,391 | $ 30,606,972 | $ 12,838,322 | $ 23,204,388 | $ 29,669,430 | $ 35,662,368 | $ - | $ 33,625,387 | $ 16,239,424 |

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, 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, 2010** | | | | | | | | | |
| **Assets** | | | | | | | | | |
| Contributions receivable | $ 2,800,000 | $ 2,400,000 | $ 2,000,000 | $ 1,600,000 | $ 3,300,000 | $ 2,700,000 | $ 2,000,000 | $ 3,300,000 | $ 2,300,000 |
| Investments-at fair value *(Note 3)* : | | | | | | | | | |
| Major League Baseball Group Pension Trust | 19,230,810 | 15,434,221 | 11,923,303 | 11,235,059 | 34,063,162 | 22,937,712 | 6,712,757 | 26,041,584 | 21,422,321 |
| Total assets | 22,030,810 | 17,834,221 | 13,923,303 | 12,835,059 | 37,363,162 | 25,637,712 | 8,712,757 | 29,341,584 | 23,722,321 |
| **Liabilities** | | | | | | | | | |
| Accrued expenses | 30,590 | 25,488 | 20,695 | 19,583 | 50,320 | 35,345 | 13,927 | 39,940 | 34,241 |
| Due to Minor League Plan *(Note 1)* | 289,880 | 149,016 | 247,317 | 281,574 | 354,994 | 291,296 | 50,908 | 355,354 | 284,671 |
| Total liabilities | 320,470 | 174,504 | 268,012 | 301,157 | 405,314 | 326,641 | 64,835 | 395,294 | 318,912 |
| Net assets available for benefits | $ 21,710,340 | $ 17,659,717 | $ 13,655,291 | $ 12,533,902 | $ 36,957,848 | $ 25,311,071 | $ 8,647,922 | $ 28,946,290 | $ 23,403,409 |
| **Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2010** | | | | | | | | | |
| **Additions** | | | | | | | | | |
| Contributions | $ 2,800,000 | $ 2,400,000 | $ 2,000,000 | $ 1,600,000 | $ 3,300,000 | $ 2,700,000 | $ 2,000,000 | $ 3,300,000 | $ 2,300,000 |
| Net investment gain from Major League Baseball Group Pension Trust | 2,074,452 | 1,658,427 | 1,275,778 | 1,211,134 | 3,731,893 | 2,499,295 | 695,260 | 2,818,170 | 2,344,398 |
| Total additions | 4,874,452 | 4,058,427 | 3,275,778 | 2,811,134 | 7,031,893 | 5,199,295 | 2,695,260 | 6,118,170 | 4,644,398 |
| **Deductions** | | | | | | | | | |
| Benefits paid | 400,990 | 279,444 | 581,928 | 170,454 | 1,215,999 | 702,074 | 143,809 | 570,341 | 778,719 |
| Administrative expenses | 160,678 | 136,810 | 122,188 | 124,090 | 227,652 | 169,012 | 99,193 | 186,242 | 177,972 |
| Total deductions | 561,668 | 416,254 | 704,116 | 294,544 | 1,443,651 | 871,086 | 243,002 | 756,583 | 956,691 |
| **Transfers to other plans** *(Note 1)* | (289,880) | (149,016) | (247,317) | (281,574) | (354,994) | (291,296) | (50,908) | (355,354) | (284,671) |
| (Decrease) increase in net assets available for benefits | 4,022,904 | 3,493,157 | 2,324,345 | 2,235,016 | 5,233,248 | 4,036,913 | 2,401,350 | 5,006,233 | 3,403,036 |
| Net assets available for benefits at beginning of year | 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 |
| Net assets available for benefits at end of year | $ 21,710,340 | $ 17,659,717 | $ 13,655,291 | $ 12,533,902 | $ 36,957,848 | $ 25,311,071 | $ 8,647,922 | $ 28,946,290 | $ 23,403,409 |

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, 2010** | | | | | | | | |
| **Assets** | | | | | | | | |
| Contributions receivable | $ 2,269,429 | $ 2,400,000 | $ 73,000 | $ 3,500,000 | $ 2,400,000 | $ 2,100,000 | $ 2,000,000 | $ 1,200,000 |
| Investments-at fair value *(Note 3)* : | | | | | | | | |
| Major League Baseball Group Pension Trust | 34,341,327 | 18,581,911 | 107,364 | 26,305,130 | 23,008,141 | 15,599,860 | 12,219,350 | 3,873,149 |
| Total assets | 36,610,756 | 20,981,911 | 180,364 | 29,805,130 | 25,408,141 | 17,699,860 | 14,219,350 | 5,073,149 |
| **Liabilities** | | | | | | | | |
| Accrued expenses | 56,497 | 29,611 | 2,746 | 40,899 | 36,408 | 25,599 | 21,324 | 9,771 |
| Due to Minor League Plan *(Note 1)* | 373,881 | 49,945 | 177,618 | 194,279 | 314,458 | 158,564 | 198,366 | 94,970 |
| Total liabilities | 430,378 | 79,556 | 180,364 | 235,178 | 350,866 | 184,163 | 219,690 | 104,741 |
| Net assets available for benefits | $ 36,180,378 | $ 20,902,355 | $ - | $ 29,569,952 | $ 25,057,275 | $ 17,515,697 | $ 13,999,660 | $ 4,968,408 |
| **Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2010** | | | | | | | | |
| **Additions** | | | | | | | | |
| Contributions | $ 4,910,946 | $ 2,400,000 | $ 73,000 | $ 3,500,000 | $ 2,400,000 | $ 2,100,000 | $ 2,000,000 | $ 1,200,000 |
| Net investment gain from Major League Baseball Group Pension Trust | 3,748,481 | 1,999,485 | 11,236 | 2,834,178 | 2,488,650 | 1,672,797 | 1,298,200 | 402,343 |
| Total additions | 8,659,427 | 4,399,485 | 84,236 | 6,334,178 | 4,888,650 | 3,772,797 | 3,298,200 | 1,602,343 |
| **Deductions** | | | | | | | | |
| Benefits paid | 994,046 | 524,659 | 14,544 | 584,141 | 707,631 | 394,331 | 187,699 | 95,414 |
| Administrative expenses | 259,257 | 166,491 | 48,801 | 183,994 | 181,254 | 135,433 | 146,987 | 94,157 |
| Total deductions | 1,253,303 | 691,150 | 63,345 | 768,135 | 888,885 | 529,764 | 334,686 | 189,571 |
| **Transfers to other plans** *(Note 1)* | (373,881) | (49,945) | (177,618) | (194,279) | (314,458) | (158,564) | (198,366) | (94,970) |
| (Decrease) increase in net assets available for benefits | 7,032,243 | 3,658,390 | (156,727) | 5,371,764 | 3,685,307 | 3,084,469 | 2,765,148 | 1,317,802 |
| Net assets available for benefits at beginning 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 |
| Net assets available for benefits at end of year | $ 36,180,378 | $ 20,902,355 | $ - | $ 29,569,952 | $ 25,057,275 | $ 17,515,697 | $ 13,999,660 | $ 4,968,408 |

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. |
|---|---|---|---|---|---|---|---|---|---|
| **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 | $ 19,576,011 | $ 24,596,064 | $ 31,433,300 | $ 128,484 | $ 28,032,251 |
| **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 | 280,833 | 906,752 | 175,354 | 694,924 | 557,074 | 1,922,155 | 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 | 427,194 | 1,083,474 | 305,323 | 849,070 | 737,034 | 2,167,256 | 116,297 | 771,303 |
| Increase (decrease) in net assets available for benefits | 2,322,286 | 2,466,329 | 3,911,807 | 1,816,180 | 2,644,263 | 3,382,226 | 1,876,419 | 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 | $ 19,576,011 | $ 24,596,064 | $ 31,433,300 | $ 128,484 | $ 28,032,251 |

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 | $ 21,274,159 | $ 6,246,572 | $ 23,940,057 | $ 20,000,372 |
| **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 | 396,035 | 299,266 | 377,705 | 241,676 | 1,166,039 | 652,555 | 153,986 | 601,567 | 712,177 |
| 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 | 1,374,489 | 817,093 | 275,612 | 775,691 | 880,640 |
| Increase (decrease) in net assets available for benefits | 1,891,539 | 2,640,645 | 2,242,318 | 2,028,219 | 1,507,169 | 3,582,218 | 2,650,959 | 2,000,095 | 3,341,010 | 2,309,495 |
| 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 | $ 21,274,159 | $ 6,246,572 | $ 23,940,057 | $ 20,000,372 |

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 | $ 3,212,977 | $ 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 | 31,831,161 | 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 | $ 31,789,653 | $ 17,243,965 | $ 156,728 | $ 24,198,188 | $ 21,371,968 | $ 14,431,229 | $ 11,234,511 | $ 3,650,606 |
| **Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2009** | | | | | | | | |
| **Additions** | | | | | | | | |
| Contributions | $ 3,212,977 | $ 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 | 6,139,124 | 3,364,505 | 171,834 | 4,451,050 | 3,931,065 | 2,849,560 | 2,394,377 | 1,285,511 |
| **Deductions** | | | | | | | | |
| Benefits paid | 521,971 | 480,616 | 98,004 | 540,919 | 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 | 766,206 | 645,851 | 155,891 | 712,078 | 886,848 | 444,610 | 333,652 | 180,061 |
| Increase (decrease) in net assets available for benefits | 5,372,918 | 2,718,654 | 15,943 | 3,738,972 | 3,044,217 | 2,404,951 | 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 | $ 31,789,653 | $ 17,243,965 | $ 156,728 | $ 24,198,189 | $ 21,371,968 | $ 14,431,229 | $ 11,234,511 | $ 3,650,606 |

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 "NUPP") 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 NUPP by a Participating Employer creates a separate single-employer plan covering only eligible employees of the Participating Employer. As of December 31, 2010, 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)*

The Internal Revenue Code (the "Code") section 415(b) maximum benefit limit was $195,000 for 2010 and 2009.

The NUPP is presently administered by a nine-member Pension Committee consisting of the executive vice president of labor relations and human resources, the chief financial officer and the general counsel, all 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 the 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 to be appropriate from time to time. Such minimum funding requirements have been met for 2010 and 2009.

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 NUPP 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 December 1, 2010, the Pension Committee of the NUPP agreed to transfer inactive minor league employees from the NUPP to the Minor League Plan. The estimated value of plan assets associated with those participants was approximately $6.4 million. The transfer will reallocate the assets of inactive minor league employees from the NUPP to the Minor League Plan, within the Group Trust. The entire assets of the Chicago National League Ball Club, Inc. (Chicago Cubs) and Rogers Blue Jays Baseball Partnership (Toronto Blue Jays) were merged into the Minor League Plan, terminating their participation in the NUPP.

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.

**NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES**

Basis of Accounting

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

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

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 arelimited under Internal Revenue Service guidelines in 2010 and 2009 to the lesser of $16,250 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 accounting principles generally accepted in the United States requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes and supplemental schedules 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 defined 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 (exit price). See Note 4 for further discussion and disclosures related to fair value measurements.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded as earned 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.

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

Benefit Payments

Benefit payments to participants are recorded upon distribution.

New Accounting Pronouncements

In January 2010, the FASB issued Accounting Standards Update 2010-06, *Improving Disclosures about Fair Value Measurements,* (ASU 2010-06). ASU 2010-06 amended certain of the disclosures required under ASC 820. 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 is effective for reporting periods beginning after December 15, 2009. Since ASU 2010-06 only affects fair value measurement disclosures, adoption of ASU 2010-06 did not affect the Plan's net assets available for benefits or its changes in net assets available for benefits.

In May 2011, the FASB issued additional guidance related to fair value measurements and disclosures that (i) states that the concepts of highest and best use and valuation premise are relevant only when measuring the fair value of nonfinancial assets and, therefore, do not apply to financial assets or any liabilities, (ii) prohibits the application of a blockage factor (i.e., premiums and discounts related to size as a characteristic of an entity's holding) for all fair value measurements, regardless of hierarchy level, (iii) allows an entity that manages market risks and counterparty credit risk exposure of a group of financial instruments to measure those financial instruments on the basis of the net position for the risk being managed, (iv) requires that an entity measure the fair value of its own equity instruments from the perspective of a market participant that holds the instruments as assets and (v) requires new and enhanced disclosures. This guidance will become effective for the Plans beginning after December 15, 2011, and will be applied on a prospective basis. The Plans' management is currently evaluating the effect that the provisions will have on the Plans' financial statements.

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

Reclassifications

Certain prior-year (2009) amounts have been reclassified to conform with the current-year's (2010) presentation.

Subsequent Events

Management evaluated subsequent events for the Plans through October 14, 2011, the date the financial statements were available to be issued.

## 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, government obligations, corporate bonds and notes, hedge funds, collective investment funds, interest rate swaps, and cash and cash equivalents.

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, 2010 and 2009, 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, | |
| | 2010 | 2009 |
| Angels Baseball L.P. | 2.34% | 2.28% |
| Athletics Investment Group, L.L.C. | 2.84 | 2.86 |
| Atlanta National League Baseball Club, Inc. | 4.19 | 4.14 |
| AZPB Limited Partnership | 1.69 | 1.61 |
| The Baltimore Orioles, L.P. | 3.21 | 3.25 |
| Baseball Club of Seattle, L.P. | 4.10 | 4.14 |
| Boston Red Sox Baseball Club | 5.05 | 5.53 |
| Chicago National League Ball Club, Inc. | 0.02 | 0.02 |
| Chicago White Sox, Ltd. | 4.67 | 4.75 |
| Cincinnati Reds, L.L.C. | 2.19 | 2.20 |
| Cleveland Indians Baseball Company, L.P. | 2.94 | 2.93 |
| Colorado Rockies Baseball Club, Ltd. | 2.36 | 2.32 |
| Detroit Tigers, Inc. | 1.83 | 1.77 |
| Florida Marlins, L.P. | 1.72 | 1.70 |
| Houston McLane Company, L.L.C. | 5.22 | 5.42 |
| Kansas City Royals Baseball Corporation | 3.51 | 3.60 |
| Los Angeles Dodgers, L.L.C. | 1.03 | 0.91 |
| New York Yankees Partnership | 3.99 | 4.00 |
| Padres, L.P. | 3.28 | 3.40 |
| The Phillies | 5.26 | 5.28 |
| Pittsburgh Associates | 2.85 | 2.81 |
| Rogers Blue Jays Baseball Partnership | 0.02 | 0.02 |
| San Francisco Baseball Associates L.P. | 4.03 | 3.99 |
| Sterling Mets, L.P. | 3.52 | 3.52 |
| St. Louis Cardinals, L.L.C. | 2.39 | 2.33 |
| Tampa Bay Rays, Ltd. | 1.87 | 1.78 |
| Washington Nationals Baseball Club, L.L.C. | 0.59 | 0.53 |
| American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires | 12.74 | 12.81 |
| Major League Baseball – Office Employees' Plan | 10.04 | 8.80 |
| Major League Baseball – Scouting Bureau | - | 0.77 |
| Minor League Players' Pension Plan | 0.51 | 0.53 |
| **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, 2010 and 2009, were as follows:

| | Years Ended December 31, | |
|---|---|---|
| | **2010** | **2009** |
| Common stock | $ 39,765,455 | $ 40,296,953 |
| Equity mutual funds | 3,681,705 | 4,089,054 |
| Government obligations— treasury and municipal agencies | 4,850,320 | (32,653,603) |
| Corporate bonds and notes | 4,442,277 | 8,061,680 |
| Hedge funds | 4,286,607 | 8,354,253 |
| Collective investment funds | 9,062,317 | 10,486,162 |
| Interest rate swaps | (11,751,110) | - |
| Cash and accrued income | (5,230) | (3,583) |
| Interest and dividend income | 13,308,095 | 8,590,666 |
| | $ 67,640,436 | $ 47,221,582 |

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, | |
|---|---|---|
| | **2010** | **2009** |
| Artio International Equity Fund LLC | $ 61,714,069 | $ 57,185,705 |
| Silchester International Investors International Value Equity Group Trust | 38,323,703 | - |
| Vanguard Institutional Index Fund Institutional Shares | 33,752,322 | 26,498,923 |
| First American Prime Obligation Fund Inv Cl | * | 51,672,380 |

*Less than 5% in current year

**NOTE 3 INVESTMENTS** *(continued)*

Investment managers exercise discretionary authority, subject to certain limitations, for the purchase, sale, and management of the investments of the Group Trust that have been allocated to them for such purposes. Provisions relating to this discretionary authority and a representation by each of the investment managers that it is duly registered with the SEC pursuant to the Investment Advisers Act of 1940, as amended, are contained within respective agreements entered into with each investment manager.

Certain investment managers are authorized to use derivative financial instruments, either directly or within a commingled fund structure, within established guidelines. Derivative financial instruments may be used to manage interest rate and foreign exchange risk. The derivative financial instruments are recorded as other investments either as an asset or a liability, depending upon whether the instrument is in a gain or loss position. Changes in the fair value of derivative financial instruments are recorded in the Statements of Changes in Net Assets Available for Benefits; therefore, no gains or losses are deferred. At December 31, 2010 and 2009, the Group Trust held approximately 1% and 0% of the total fair value of its investments in derivative financial instruments.

**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.

**NOTE 4 FAIR VALUE MEASUREMENTS** *(continued)*

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 on the lowest level input that is significant to the fair value measure in its entirety.

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.

*Hedge fund* fair values are estimated using the fair value of the underlying investments. The underlying investments are primarily in publicly traded securities which are valued at the closing price reported on the active market on which the individual securities are traded. In addition, these funds may have underlying investments in non-publicly traded securities for which quoted prices are not readily available. Such securities are valued by the investment management firm at an amount that approximates fair value generally based on the verifiable fair value of similar securities at the valuation date.

**NOTE 4 FAIR VALUE MEASUREMENTS** *(continued)*

The Plans' right to redeem its hedge fund investments varies according to the contractual agreements with each of the individual hedge fund management firms. The redemption policies of the hedge funds provide for periodic redemptions at intervals which range from monthly to annually with notice periods ranging from 30 to 180 days. Some of the hedge funds do not permit redemption for an initial period of time following an investment in the fund, which, for the Plan's hedge fund investments, range between 6 months and 3 years. Additionally, the Plan's hedge fund investment managers may limit the portion of an investment that can be redeemed at any one time, either by an individual investor or in the aggregate by all of the investors in the hedge fund. These limits vary and limit the portion of an investment that may be redeemed at any one time or restrict both the portion and term of such redemptions. At December 31, 2010 and 2009, the Group Trust unfunded commitments related to hedge funds was approximately $0.4 million and $0.1 million, respectively. These investments are classified as Level 3 investments in the fair value hierarchy.

*Collective investment funds* are valued at the net asset value per unit as reported to the Trustee by the investment management firm managing such trusts. Valuations by the investment management firm of the investments of the commingled trust funds in securities that are traded in public markets for which quoted prices are readily available are based on the quoted market price of each such investment at the valuation date. Any investments not traded in public markets or for which quoted prices are not readily available are valued by the investment management firm at an amount that approximates fair value generally based on the verifiable fair value of similar securities at the valuation date. Commingled trust funds have various procedures governing liquidity. Although some funds supply daily liquidity upon demand, others have rules and procedures governing liquidity.

These may include advance notification requirements and specific periodic dates for providing such liquidity. Additionally, some commingled trust funds may reserve the right, from time to time, to be exercised at the funds' discretion to limit the portion of an investment that may be redeemed at any one time either by an individual investor or in the aggregate by all such investors in the fund. These investments are classified as Level 3 investments in the fair value hierarchy.

*Interest rate swaps* are valued by the Investment Manager utilizing a publicly available electronic data source and valuations provided by the counterparty. These instruments are generally classified within Level 3 of the fair value hierarchy.

**NOTE 4 FAIR VALUE MEASUREMENTS** *(continued)*

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.

The following table sets forth by level, within the fair value hierarchy, the Group Trusts' assets carried at fair value as of December 31, 2010:

| | Level 1 | Level 2 | Level 3 | Total Fair Value |
|---|---|---|---|---|
| Common stocks: | | | | |
| US companies | $ 243,961,916 | $ - | $ - | $ 243,961,916 |
| International companies | 27,468,504 | - | - | 27,468,504 |
| Equity mutual funds | 33,752,322 | - | - | 33,752,322 |
| Government obligations: | | | | |
| Treasury securities | 85,783,042 | - | - | 85,783,042 |
| Municipal securities | 8,168,355 | - | - | 8,168,355 |
| Corporate bonds and notes: | | | | |
| US issues | 58,289,738 | - | - | 58,289,738 |
| International issues | 14,152,830 | - | - | 14,152,830 |
| Hedge funds | - | - | 61,062,484 | 61,062,484 |
| Collective investment funds | - | - | 100,037,772 | 100,037,772 |
| Interest rate swaps | - | - | (8,130,927) | (8,130,927) |
| Cash and cash equivalents | 28,354,190 | - | - | 28,354,190 |
| Total assets at fair value | $ 499,930,897 | $ - | $ 152,969,329 | $ 652,900,226 |

**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: | | | | |
| Treasury securities | 77,997,672 | - | - | 77,997,672 |
| Municipal securities | 2,859,540 | - | - | 2,859,540 |
| Corporate bonds and notes: | | | | |
| US issues | 57,535,620 | - | - | 57,535,620 |
| International issues | 15,564,830 | - | - | 15,564,830 |
| Hedge funds | - | - | 57,379,909 | 57,379,909 |
| Collective investment funds | - | - | 57,185,705 | 57,185,705 |
| Cash and cash equivalents | 52,745,633 | - | - | 52,745,633 |
| Total assets at fair value | $ 427,379,005 | $ - | $ 114,565,614 | $ 541,944,619 |

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, 2010:

| | Hedge Funds | Collective investment funds | Interest rate swaps |
|---|---|---|---|
| Fair Value, January 1, 2010 | $ 57,379,909 | $ 57,185,705 | $ - |
| Realized gains/(losses) | (576,338) | 7,017 | (1,406,437) |
| Unrealized gains/(losses) | 4,862,945 | 9,055,300 | (10,344,673) |
| Purchases and sales, net | (604,032) | 33,789,750 | 3,620,183 |
| Fair Value, December 31, 2010 | $ 61,062,484 | $ 100,037,772 | $ (8,130,927) |

## NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

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

| | Hedge Funds | Collective investment funds |
|---|---|---|
| Fair Value, January 1, 2009 | $ 42,137,023 | $ 46,699,543 |
| Realized gains/(losses) | (105,602) | - |
| Unrealized gains/(losses) | 8,459,864 | 10,486,162 |
| Purchases and sales, net | 6,888,624 | - |
| Fair Value, December 31, 2009 | $ 57,379,909 | $ 57,185,705 |

## NOTE 5 DERIVATIVE INSTRUMENTS

In the normal course of operations, the Group Trust's assets and liabilities may include derivative financial instruments (swaps, options and foreign currency contracts). These derivatives involve, in varying degrees, elements of credit and market volatility risks in excess of more traditional investment holdings such as equity and debt instruments. The contract or notional amounts disclosed in this footnote provide a measure of the Group Trust's involvement in such instruments but are not indicative of potential loss. The intent is to use derivative financial instruments as economic hedges to manage market volatility risk, foreign currency exchange rate risk or credit risk associated with the Group Trust's investment assets. The Group Trust's investment managers do not anticipate any material adverse effect on the Group Trust's financial position resulting from its involvement in these instruments.

## NOTE 5 DERIVATIVE INSTRUMENTS *(continued)*

The following table presents the interest rate swaps held by the Group Trust. The fair value presented in the table is located in the statements of net assets available for benefits as investments at fair value.

| | Number of Contracts | Maturity | Notional | Fair Value |
|---|---|---|---|---|
| **Assets** | | | | |
| Interest rate contracts: | | | | |
| Fixed/ 3 month LIBOR | (A) | 12/6/2030 | $ 5,750,000 | $ 5,623,287 |
| Fixed/ 3 month LIBOR | (A) | 9/2/2040 | 50,750,000 | 43,877,841 |
| Fixed/ 3 month LIBOR | (A) | 12/6/2040 | 11,000,000 | 10,779,043 |
| Fixed/ 3 month LIBOR | (A) | 9/2/2030 | 16,700,000 | 14,833,140 |
| Fixed/ 3 month LIBOR | (A) | 9/7/2040 | 700,000 | 605,565 |
| 3 month LIBOR/Fixed | (A) | 11/4/2040 | 12,700,000 | 12,700,356 |
| **Liabilities** | | | | |
| Interest rate contracts: | | | | |
| 3 month LIBOR/Fixed | (A) | 12/6/2030 | (5,750,000) | (5,750,207) |
| 3 month LIBOR/Fixed | (A) | 9/2/2040 | (50,750,000) | (50,751,776) |
| 3 month LIBOR/Fixed | (A) | 12/6/2040 | (11,000,000) | (11,000,396) |
| 3 month LIBOR/Fixed | (A) | 9/2/2030 | (16,700,000) | (16,700,585) |
| 3 month LIBOR/Fixed | (A) | 9/7/2040 | (700,000) | (700,025) |
| Fixed/3 Month LIBOR | (A) | 11/4/2040 | (12,700,000) | (11,647,170) |
| **Total** | | | | $ (8,130,927) |

(A)The gross asset and liability represents 6 interest rate swap contracts with 3 month LIBOR and fixed rate terms.

## NOTE 6 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 NUPP.

## NOTE 6 ACCUMULATED PLAN BENEFITS *(continued)*

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

| | 2010 | | | | | 2009 | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Vested Benefits | | | | | Vested Benefits | | | | |
| | Participants Receiving Benefits | Other Participants | Total Vested Benefits | Nonvested Benefits | 2010 Total | Participants Receiving Benefits | Other Participants | Total Vested Benefits | Nonvested Benefits | 2009 Total |
| Angels Baseball L.P. | $ 3,666,095 | $ 12,180,398 | $ 15,846,493 | $ 219,957 | $ 16,066,090 | $ 3,648,788 | $ 10,741,912 | $ 14,390,700 | $ 211,810 | $ 14,602,510 |
| Athletics Investment Group, L.L.C. | 2,877,510 | 16,549,503 | 19,427,013 | 163,733 | 19,590,746 | 2,054,524 | 15,750,601 | 17,805,125 | 145,848 | 17,950,973 |
| Atlanta National League Baseball Club, Inc. | 9,416,757 | 18,413,415 | 27,830,172 | 265,111 | 28,095,283 | 8,175,105 | 17,959,329 | 26,134,434 | 397,899 | 26,532,333 |
| AZPB Limited Partnership | 838,765 | 10,544,185 | 11,382,590 | 220,212 | 11,603,162 | 553,672 | 9,506,790 | 10,060,462 | 206,028 | 10,266,490 |
| The Baltimore Orioles, L.P. | 4,289,774 | 17,293,685 | 21,583,459 | 163,145 | 21,746,604 | 4,172,139 | 16,357,477 | 20,529,616 | 176,785 | 20,706,401 |
| Baseball Club of Seattle, L.P. | 3,785,057 | 22,884,171 | 26,669,228 | 369,003 | 27,038,231 | 3,974,991 | 21,395,746 | 25,370,737 | 392,086 | 25,762,823 |
| Boston Red Sox Baseball Club | 19,087,440 | 16,039,292 | 35,126,732 | 357,854 | 35,484,586 | 16,868,575 | 18,546,624 | 35,415,199 | 364,302 | 35,779,501 |
| Chicago National League Ball Club, Inc. | - | 168,644 | 168,644 | - | 168,644 | - | 163,092 | 163,092 | - | 163,092 |
| Chicago White Sox, Ltd. | 5,201,009 | 25,747,064 | 30,948,073 | 267,923 | 31,215,996 | 3,871,791 | 25,575,358 | 29,447,149 | 286,816 | 29,733,965 |
| Cincinnati Reds, L.L.C. | 3,290,981 | 13,028,034 | 16,319,015 | 399,728 | 16,718,743 | 2,605,815 | 12,590,241 | 15,196,056 | 334,379 | 15,530,435 |
| Cleveland Indians Baseball Company, L.P. | 2,482,535 | 17,497,630 | 19,980,165 | 205,864 | 20,186,029 | 2,058,143 | 16,310,461 | 18,368,604 | 304,838 | 18,673,442 |
| Colorado Rockies Baseball Club, Ltd. | 2,361,839 | 13,676,084 | 16,037,923 | 174,978 | 16,212,901 | 1,780,166 | 12,785,648 | 14,565,814 | 198,796 | 14,764,610 |
| Detroit Tigers, Inc. | 451,190 | 11,525,562 | 11,976,752 | 145,460 | 12,122,212 | 566,550 | 10,448,862 | 11,015,412 | 233,934 | 11,249,346 |
| Florida Marlins, L.P. | 1,598,491 | 10,096,218 | 11,694,709 | 120,490 | 11,815,199 | 1,642,532 | 8,909,969 | 10,552,501 | 112,182 | 10,664,683 |
| Houston McLane Company, L.L.C. | 9,176,823 | 26,078,541 | 35,255,364 | 192,172 | 35,447,536 | 8,876,803 | 24,959,593 | 33,836,396 | 214,570 | 34,050,966 |
| Kansas City Royals Baseball Corporation | 6,759,285 | 16,317,125 | 23,076,410 | 152,193 | 23,228,603 | 5,884,136 | 16,272,756 | 22,156,892 | 257,507 | 22,414,399 |
| Los Angeles Dodgers, L.L.C. | 297,072 | 6,624,747 | 6,921,819 | 219,898 | 7,141,717 | 236,514 | 5,096,451 | 5,332,965 | 141,741 | 5,474,706 |
| New York Yankees Partnership | 3,733,617 | 22,146,805 | 25,880,422 | 258,326 | 26,138,748 | 3,879,348 | 20,553,905 | 24,433,253 | 446,638 | 24,879,891 |
| Padres, L.P. | 6,220,130 | 16,646,236 | 22,866,366 | 186,846 | 23,053,312 | 4,202,593 | 17,109,006 | 21,311,599 | 200,858 | 21,512,457 |
| The Phillies | 6,668,719 | 28,197,382 | 34,866,101 | 425,984 | 35,292,085 | 5,865,832 | 27,178,311 | 33,044,143 | 398,480 | 33,442,623 |
| Pittsburgh Associates | 4,496,521 | 15,565,283 | 20,061,804 | 206,354 | 20,268,158 | 4,006,923 | 14,222,012 | 18,228,,935 | 280,830 | 18,509,765 |
| Rogers Blue Jays Baseball Partnership | - | 198,955 | 198,955 | - | 198,955 | - | 181,666 | 181,666 | - | 181,666 |
| San Francisco Baseball Associates L.P. | 4,530,655 | 22,644,859 | 27,175,514 | 255,036 | 27,430,550 | 3,538,564 | 20,939,263 | 24,477,827 | 346,899 | 24,824,726 |
| Sterling Mets, L.P. | 5,030,614 | 19,038,306 | 24,068,920 | 354,650 | 24,423,570 | 4,823,055 | 16,770,824 | 21,593,879 | 412,102 | 22,005,981 |
| St. Louis Cardinals, L.L.C. | 3,140,471 | 13,015,881 | 16,156,352 | 173,565 | 16,329,917 | 2,108,773 | 12,137,321 | 14,246,094 | 169,525 | 14,415,619 |
| Tampa Bay Rays, Ltd. | 1,687,286 | 10,555,448 | 12,242,714 | 332,368 | 12,575,082 | 1,044,967 | 9,970,911 | 11,015,878 | 347,340 | 11,363,218 |
| Washington Nationals Baseball Club, L.L.C. | 453,484 | 3,020,575 | 3,474,059 | 361,933 | 3,835,992 | 290,275 | 2,452,987 | 2,743,262 | 373,237 | 3,116,499 |

## NOTE 6 ACCUMULATED PLAN BENEFITS *(continued)*

The changes in the actuarial present value of the accumulated plan benefits are due to the following:

| | Actuarial Present Value of Accumulated Plan Benefits as of January 1, 2009 | 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, 2010 |
|---|---|---|---|---|---|---|
| Angels Baseball L.P. | $ 14,602,510 | $ 1,561,877 | $ 863,417 | $ (430,715) | $ (530,999) | $ 16,066,090 |
| Athletics Investment Group, L.L.C. | 17,950,973 | 1,335,412 | 1,068,745 | (281,205) | (483,179) | 19,590,746 |
| Atlanta National League Baseball Club, Inc. | 26,532,333 | 1,749,377 | 1,565,129 | (906,912) | (844,644) | 28,095,283 |
| AZPB Limited Partnership | 10,266,490 | 1,158,067 | 610,805 | (175,355) | (256,845) | 11,603,162 |
| The Baltimore Orioles, L.P. | 20,706,401 | 1,195,151 | 1,221,803 | (696,189) | (680,562) | 21,746,604 |
| Baseball Club of Seattle, L.P. | 25,762,823 | 1,505,743 | 1,529,301 | (557,075) | (1,202,561) | 27,038,231 |
| Boston Red Sox Baseball Club | 35,779,501 | 1,518,311 | 2,088,376 | (1,975,238) | (1,926,364) | 35,484,586 |
| Chicago National League Ball Club, Inc. | 163,092 | 39,579 | 8,512 | (43,079) | 540 | 168,644 |
| Chicago White Sox, Ltd. | 29,733,965 | 1,656,824 | 1,766,627 | (588,953) | (1,352,467) | 31,215,996 |
| Cincinnati Reds, L.L.C. | 15,530,435 | 1,668,281 | 911,935 | (672,846) | (719,062) | 16,718,743 |
| Cleveland Indians Baseball Company, L.P. | 18,673,442 | 1,341,164 | 1,108,699 | (396,034) | (541,212) | 20,186,029 |
| Colorado Rockies Baseball Club, Ltd. | 14,764,610 | 1,330,508 | 877,029 | (299,265) | (459,981) | 16,212,901 |
| Detroit Tigers, Inc. | 11,249,346 | 1,102,666 | 663,795 | (377,705) | (515,890) | 12,122,212 |
| Florida Marlins, L.P. | 10,664,683 | 961,175 | 632,742 | (241,474) | (201,927) | 11,815,199 |
| Houston McLane Company, L.L.C. | 34,050,966 | 1,372,621 | 2,008,586 | (1,166,039) | (818,598) | 35,447,536 |
| Kansas City Royals Baseball Corporation | 22,414,399 | 1,028,461 | 1,325,572 | (652,556) | (887,273) | 23,228,603 |
| Los Angeles Dodgers, L.L.C. | 5,474,706 | 1,685,074 | 323,930 | (153,985) | (188,008) | 7,141,717 |
| New York Yankees Partnership | 24,879,891 | 1,370,692 | 1,474,997 | (601,974) | (984,858) | 26,138,748 |
| Padres, L.P. | 21,512,457 | 1,515,372 | 1,269,689 | (712,308) | (531,998) | 23,053,212 |
| The Phillies | 33,442,623 | 2,808,931 | 1,980,716 | (874,101) | (2,066,084) | 35,292,085 |
| Pittsburgh Associates | 18,509,765 | 1,537,403 | 1,096,377 | (480,616) | (394,771) | 20,268,158 |
| Rogers Blue Jays Baseball Partnership | 181,666 | 106,678 | 8,003 | (98,004) | 612 | 198,955 |
| San Francisco Baseball Associates L.P. | 24,824,726 | 2,630,521 | 1,473,492 | (540,920) | (956,999) | 27,430,550 |
| Sterling Mets, L.P. | 22,005,981 | 2,521,743 | 1,299,129 | (718,135) | (685,148) | 24,423,570 |
| St. Louis Cardinals, L.L.C. | 14,415,619 | 1,878,285 | 855,544 | (317,727) | (501,804) | 16,329,917 |
| Tampa Bay Rays, Ltd. | 11,363,218 | 1,205,758 | 675,872 | (200,280) | (469,486) | 12,575,082 |
| Washington Nationals Baseball Club, L.L.C. | 3,116,499 | 746,940 | 184,321 | (90,295) | (121,473) | 3,835,992 |

## NOTE 6 ACCUMULATED PLAN BENEFITS *(continued)*

The change in the accumulated plan benefits due to assumption changes resulted primarily from the change in retirement and termination assumptions.

## NOTE 7 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, 2010 and 2009, are as follows:

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

## NOTE 8 INCOME TAX STATUS

The Selected Retirement Plans have received determination letters from the Internal Revenue Service (IRS) 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 8 INCOME TAX STATUS *(continued)*

Accounting principles generally accepted in the United States require plan management to evaluate uncertain tax positions taken by the Plans'. The financial statement effects of a tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination by the IRS. The plan administrator has analyzed the tax positions taken by the Plans', and has concluded that as of December 31, 2010, there are no uncertain positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The plan administrator believes it is no longer subject to income tax examinations for years prior to 2007.

## NOTE 9 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 10 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 11 SUBSEQUENT EVENTS

On June 27, 2011, the Los Angeles Dodgers, a Participating Employer in the NUPP, filed for Chapter 11 bankruptcy protection. The bankruptcy filing has no impact on the funding status of the Plan and there is no intention to terminate the Los Angeles Dodgers Plan.

# 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, 2010

| 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** | | | |
| Canadian Dollar | | $ (0.24) | $ (0.24) |
| Canadian Dollar Forward | | 0.24 | 0.25 |
| First Amer Prime Oblig Fd Inv Cl | | 3,737,439.32 | 3,737,439.32 |
| First Amer Prime Oblig Fd Inv Cl | | 344,535.63 | 344,535.63 |
| First Amer Prime Oblig Fd Inv Cl | | 7,769,497.35 | 7,769,497.35 |
| First Amer Prime Oblig Fd Inv Cl | | 1,849,708.42 | 1,849,708.42 |
| First Amer Prime Oblig Fd Inv Cl | | 1,383,265.46 | 1,383,265.46 |
| First Amer Prime Oblig Fd Inv Cl | | 640,697.54 | 640,697.54 |
| First Amer Prime Oblig Fd Inv Cl | | 1,510,334.99 | 1,510,334.99 |
| First Amer Prime Oblig Fd Inv Cl | | 333,051.44 | 333,051.44 |
| First Amer Prime Oblig Fd Inv Cl | | 11,775.40 | 11,775.40 |
| First Amer Prime Oblig Fd Inv Cl | | 8,734,185.07 | 8,734,185.07 |
| First Amer Prime Oblig Fd Inv Cl | | 451.61 | 451.61 |
| First Amer Prime Oblig Fd Inv Cl | | 360,767.99 | 360,767.99 |
| First Amer Prime Oblig Fd Inv Cl | | 60,165.22 | 60,165.22 |
| **Total Money Markets** | | **$ 26,735,875.44** | **$ 26,735,875.45** |
| **Government Obligations - Treasury and Federal Agencies** | | | |
| F H L M C GD G03205 | 5.500% 7/01/35 | $ 21,559.26 | $ 23,600.93 |
| F N M A #254693 | 5.500% 4/01/33 | 44,881.18 | 47,977.90 |
| F N M A #255364 | 6.000% 9/01/34 | 62,399.70 | 68,597.52 |
| F N M A #725424 | 5.500% 4/01/34 | 24,741.40 | 26,450.64 |
| F N M A #725027 | 5.000% 11/01/33 | 23,248.59 | 25,747.51 |
| F N M A #725946 | 5.500% 11/01/34 | 63,447.99 | 69,060.58 |
| F N M A #735224 | 5.500% 2/01/35 | 124,115.62 | 132,698.09 |
| F N M A #745275 | 5.000% 2/01/36 | 158,223.07 | 173,037.47 |
| F N M A #745044 | 4.500% 8/01/35 | 69,883.90 | 76,730.32 |
| F N M A #745418 | 5.500% 4/01/36 | 112,089.95 | 123,469.07 |
| F N M A #889190 | 6.000% 3/01/38 | 16,065.84 | 16,121.97 |
| F N M A #888789 | 5.000% 7/01/36 | 25,464.94 | 28,257.78 |
| F N M A #888794 | 4.500% 9/01/35 | 54,365.06 | 60,054.38 |
| F N M A #889139 | 5.500% 3/01/37 | 88,694.80 | 95,982.26 |
| F N M A #889361 | 6.000% 3/01/38 | 95,440.56 | 95,444.51 |
| F N M A #889369 | 6.000% 2/01/38 | 78,873.05 | 79,792.95 |
| F N M A #889544 | 5.500% 5/01/38 | 38,140.22 | 38,316.60 |
| F N M A #889750 | 6.000% 5/01/38 | 50,774.63 | 50,937.65 |
| F N M A #995018 | 5.500% 10/01/38 | 153,690.58 | 154,739.71 |
| F N M A #995051 | 6.000% 3/01/37 | 150,737.91 | 159,417.36 |
| F N M A #AE0440 | 6.500% 6/01/39 | 100,153.85 | 100,340.58 |
| F N M A #AE0480 | 6.000% 7/01/39 | 30,558.18 | 30,682.81 |
| F F C B DEB | 0.27125% 11/13/12 | 199,849.88 | 199,872.00 |
| F F C B DEB | 0.000% 9/20/12 | 99,959.60 | 99,985.00 |
| F F C B DEB | 0.27625% 10/12/12 | 174,965.18 | 174,933.50 |

**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, 2010

| 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 |
|---|---|---|---|
| F F C B DEB | 0.000% 6/26/13 | $ 200,000.00 | $ 199,930.00 |
| F N M A M T N | 0.28734% 9/17/12 | 239,903.04 | 239,966.40 |
| F N M A M T N | 0.28625% 10/18/12 | 99,959.65 | 100,055.00 |
| U S TREASURY I P | 3.000% 7/15/12 | 109,298.98 | 109,820.45 |
| U S TREASURY I P | 1.375% 7/15/18 | 112,336.46 | 112,223.41 |
| F N M A DEB | 6.250% 5/15/29 | 124,316.54 | 128,820.30 |
| F N M A DEB | 6.6250% 11/15/30 | 85,480.31 | 88,323.90 |
| F N M A M T N | 4.375% 10/15/15 | 331,191.60 | 330,222.00 |
| U S Treas Bd Strip | 2/15/31 | 841,209.38 | 811,265.40 |
| U S Treas Bd Strip | 2/15/36 | 6,292,307.74 | 6,183,861.20 |
| U S Treas Bd Strip | 2/15/37 | 4,059,640.61 | 4,047,514.20 |
| U S Treas Bd Strip | 5/15/37 | 1,535,471.64 | 1,491,903.50 |
| U S Treas Bd Strip | 2/15/38 | 3,135,871.22 | 2,708,035.00 |
| U S Treas Bd Strip | 5/15/38 | 2,727,059.61 | 2,722,094.50 |
| U S Treas Bd Strip | 5/15/39 | 7,069,492.55 | 7,053,345.40 |
| U S Treas Bd Strip | 8/15/39 | 11,421,760.55 | 11,324,965.30 |
| U S Treas Bd Strip | 11/15/39 | 6,884,268.20 | 6,820,480.80 |
| U S Treas Bd Strip | 2/15/40 | 8,836,959.58 | 8,499,639.95 |
| U S Treas Bd Strip | 5/15/40 | 4,247,601.50 | 4,221,897.75 |
| U S Treas Bd Strip | 8/15/31 | 570,003.70 | 584,090.50 |
| U S Treas Bd Strip | 2/15/32 | 1,491,653.50 | 1,292,065.25 |
| U S Treas Bd Strip | 8/15/32 | 1,483,649.40 | 1,665,092.00 |
| U S Treas Bd Strip | 2/15/33 | 1,701,374.08 | 1,374,000.30 |
| U S Treas Bd Strip | 8/15/33 | 913,924.55 | 945,696.40 |
| U S Treas Bd Strip | 2/15/34 | 448,656.00 | 488,532.75 |
| U S Treas Bd Strip | 8/15/34 | 1,430,012.50 | 1,470,215.40 |
| U S Treas Bd Strip | 8/15/35 | 136,808.10 | 124,222.80 |
| U S Treas Bd Strip | 8/15/36 | 245,485.25 | 240,144.20 |
| U S Treas Bd Strip | 2/15/37 | 429,379.85 | 449,485.35 |
| U S Treas Bd Strip | 11/15/31 | 1,135,443.75 | 1,006,530.00 |
| U S Treas Bd Strip | 5/15/32 | 179,428.20 | 190,755.30 |
| U S Treas Bd Strip | 11/15/32 | 765,150.05 | 856,042.25 |
| U S Treas Bd Strip | 5/15/33 | 479,948.00 | 498,554.00 |
| U S Treas Bd Strip | 11/15/33 | 111,486.00 | 104,187.00 |
| U S Treas Bd Strip | 5/15/34 | 752,775.00 | 846,825.00 |
| U S Treas Bd Strip | 5/15/35 | 2,144,539.21 | 2,211,003.45 |
| U S Treas Bd Strip | 11/15/35 | 280,159.20 | 263,333.95 |
| U S Treas Bd Strip | 2/15/31 | 1,585,208.90 | 1,754,342.10 |
| U S Treas Bd Strip | 5/15/36 | 1,512,177.35 | 1,548,787.30 |
| U S Treas Bd Strip | 11/15/36 | 144,241.55 | 124,690.90 |
| U S Treas Bd Strip | 5/15/37 | 217,288.80 | 211,197.60 |
| U S Treas Bd Strip | 8/15/37 | 529,179.80 | 588,584.29 |
| U S Treas Bd Strip | 11/15/37 | 1,552,297.60 | 1,500,410.93 |
| U S Treas Bd Strip | 5/15/38 | 1,240,175.68 | 1,267,509.60 |
| U S Treas Bd Strip | 8/15/38 | 270,630.00 | 275,720.00 |

**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, 2010

| 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 | 11/15/38 | $ 156,552.00 | $ 163,248.00 |
| U S Treasury Bd | 4.500% 2/15/36 | 279,877.32 | 298,169.28 |
| U S Treasury Nt | 4.625% 2/15/40 | 139,773.90 | 130,937.50 |
| U S Treasury Nt | 1.750% 11/15/11 | 340,162.90 | 339,160.70 |
| U S Treasury Nt | 1.750% 1/31/14 | 276,232.17 | 290,967.90 |
| U S Treasury Nt | 2.625% 7/31/14 | 116,239.84 | 120,273.90 |
| U S Treasury Nt | 2.375% 8/31/14 | 454,938.67 | 466,173.00 |
| U S Treasury Nt | 3.375% 11/15/19 | 483,353.83 | 505,325.70 |
| U S Treasury Nt | 2.250% 1/31/15 | 289,977.71 | 297,702.40 |
| U S Treasury Nt | 3.625% 2/15/20 | 543,750.47 | 539,661.20 |
| U S Treasury Nt | 2.500% 3/31/15 | 64,870.32 | 67,280.20 |
| U S Treasury Nt | 2.125% 5/31/15 | 123,899.68 | 121,912.80 |
| U S Treasury Nt | 1.750% 7/31/15 | 71,474.06 | 69,776.00 |
| U S Treasury Nt | 2.625% 11/15/20 | 70,245.12 | 70,746.00 |
| U S Treasury Nt | 2.125% 12/31/15 | 130,366.07 | 130,690.30 |
| U S Treasury Bd | 4.375% 11/15/39 | 550,252.38 | 748,955.95 |
| Us Treasury Bd | 3.875% 8/15/40 | 189,703.02 | 193,428.90 |
| **Total Government Bonds** | | **$86,449,199.58** | **$85,783,041.90** |
| | | | |
| **Corporate Bonds** | | | |
| AFLAC Inc | 3.450% 8/15/15 | $ 4,996.30 | $ 5,079.65 |
| A O L Time Warner | 7.625% 4/15/31 | 20,169.40 | 24,313.60 |
| AT&T Corp | 8.000% 11/15/31 | 6,186.10 | 6,284.45 |
| AETNA Inc | 6.000% 6/15/16 | 16,036.10 | 17,105.40 |
| Agilent Tech Inc | 5.000% 7/15/20 | 4,976.75 | 5,075.65 |
| Altria Group Inc | 9.700% 11/10/18 | 17,447.20 | 19,788.45 |
| Amerada Hess Corp | 7.875% 10/01/29 | 23,250.00 | 25,100.40 |
| American Express Co | 7.250% 5/20/14 | 22,694.40 | 22,784.60 |
| American Tower Corp | 5.050% 9/01/20 | 19,976.00 | 19,668.60 |
| Assurant Inc | 5.625% 2/15/14 | 10,439.20 | 10,513.90 |
| Baker Hughes Inc | 6.500% 11/15/13 | 16,214.25 | 17,071.20 |
| Bank of America | 5.650% 5/01/18 | 26,145.75 | 25,544.25 |
| Bank of America | 7.375% 5/15/14 | 10,266.70 | 11,115.80 |
| Bank of Amer Crp | 5.625% 7/01/20 | 51,942.00 | 50,974.50 |
| Bankamerica Cap II | 8.000% 12/15/26 | 11,383.46 | 11,068.75 |
| Bear Stearns Co | 5.700% 11/15/14 | 18,966.78 | 21,975.00 |
| Bear Stearns Co Inc | 5.300% 10/30/15 | 9,053.30 | 10,851.80 |
| Bunge Ltd Fin Corp | 5.100% 7/15/15 | 8,285.76 | 9,283.41 |
| Cigna Corp | 5.125% 6/15/20 | 27,079.11 | 27,987.12 |
| Citigroup Inc | 6.500% 8/19/13 | 24,218.25 | 27,451.50 |
| Citigroup Inc | 5.375% 8/09/20 | 47,517.60 | 49,872.48 |
| Citigroup Inc | 0.355% 5/05/11 | 175,000.00 | 175,007.00 |
| Compass Bank | 5.500% 4/01/20 | 29,312.10 | 29,079.00 |
| Computer Sciences | 5.500% 3/15/13 | 15,218.70 | 16,039.20 |

**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, 2010

| 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 |
|---|---|---|---|
| Constellation Energy | 5.150% 12/01/20 | $ 19,988.00 | $ 19,690.00 |
| Daimler Chrysler N A | 7.750% 1/18/11 | 3,195.00 | 3,006.87 |
| Daimlerchrysler N A | 7.300% 1/15/12 | 6,592.50 | 6,374.88 |
| Daimlerchrys N A Mtn | 5.750% 9/08/11 | 5,087.50 | 5,166.40 |
| Donnelley R R & Sons | 4.950% 4/01/14 | 8,921.30 | 10,245.40 |
| Donnelley & Sons Co | 5.500% 5/15/15 | 18,663.80 | 20,440.80 |
| ERP Operating Lp | 5.250% 9/15/14 | 28,269.30 | 32,716.80 |
| Elec Data System | 7.450% 10/15/29 | 15,051.15 | 19,267.80 |
| Embarq Corp | 7.082% 6/01/16 | 25,380.00 | 27,647.75 |
| First Energy Corp | 7.375% 11/15/31 | 17,402.55 | 15,812.40 |
| Fortune Brands Inc | 4.875% 12/01/13 | 28,483.20 | 31,345.50 |
| Gen Elec Cap Crp Mtn | 4.800% 5/01/13 | 53,982.50 | 58,799.95 |
| Genworth Fin Inc | 6.515% 5/22/18 | 25,053.75 | 25,407.75 |
| Goldman Sachs | 7.500% 2/15/19 | 24,678.35 | 29,149.75 |
| Goldman Sachs Gp | 6.000% 6/15/20 | 21,541.22 | 21,613.20 |
| Gaurdian Life In | 7.375% 9/30/39 | 9,897.70 | 11,641.20 |
| Hartford Finl Svcs | 6.100% 10/01/41 | 24,187.50 | 23,610.75 |
| Health Caer Properti | 5.950% 9/15/11 | 24,974.00 | 25,807.50 |
| Household Fin Co | 7.000% 5/15/12 | 16,743.75 | 16,094.10 |
| Humana Inc | 6.300% 8/01/18 | 18,948.64 | 21,572.60 |
| Humana Inc | 6.450% 6/01/16 | 8,833.20 | 10,939.00 |
| International Paper | 5.300% 4/01/15 | 24,528.00 | 26,929.50 |
| JPMorgan Chase | 4.400% 7/22/20 | 45,202.15 | 44,291.25 |
| Jefferies Group | 6.875% 4/15/21 | 9,956.60 | 10,392.70 |
| Kraft Foods Inc | 5.250% 10/01/13 | 24,483.75 | 27,330.00 |
| Liberty Mutual Group | 5.750% 3/15/14 | 14,590.05 | 15,601.50 |
| Lincoln Natl Crp | 8.750% 7/01/19 | 7,922.64 | 10,006.80 |
| Marshall Ilsley | 5.000% 1/17/17 | 18,899.34 | 20,294.40 |
| Maquarie Group Mtn | 4.875% 8/10/17 | 24,983.75 | 24,477.50 |
| Markel Corp | 7.125% 9/30/19 | 14,151.41 | 14,116.83 |
| Mass Mutual Life | 8.875% 6/01/39 | 14,806.50 | 20,076.45 |
| Metlife Inc | 7.717% 2/15/19 | 10,523.70 | 11,049.57 |
| Morgan Stanley | 6.625% 4/01/18 | 32,094.30 | 37,966.95 |
| Motorola Inc | 7.500% 5/15/25 | 5,614.95 | 5,436.70 |
| Motorola Inc | 6.500% 9/01/25 | 15,360.70 | 15,426.15 |
| Nationwide Mutl | 9.375% 8/15/39 | 14,999.55 | 17,397.30 |
| News Amer Inc | 6.550% 3/15/33 | 10,241.00 | 10,631.20 |
| Nisource Finance Crp | 6.800% 1/15/19 | 24,988.70 | 28,925.00 |
| PNC Funding Corp | 5.125% 2/08/20 | 10,007.36 | 10,422.90 |
| Pacific Bell Deb | 6.625% 10/15/34 | 34,455.75 | 35,400.05 |
| Packaging Corp | 5.750% 8/01/13 | 14,685.15 | 16,085.85 |
| Principal Finl | 7.875% 5/15/14 | 15,000.00 | 17,280.90 |
| Prudential Fin Mtn | 5.150% 1/15/13 | 25,029.65 | 26,664.75 |
| Prudential Fin Mtn | 6.200% 1/15/15 | 4,996.85 | 5,514.05 |
| Prudential Fin | 7.375% 6/15/19 | 9,999.70 | 11,790.40 |

| 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 |
|---|---|---|---|
| Royal Bk Scotlnd Mtn | 1.450% 10/20/11 | $ 104,916.00 | $ 105,589.05 |
| Ryder System Inc Mtn | 7.200% 9/01/15 | 11,332.30 | 11,469.00 |
| S L M A M T N | 5.375% 1/15/13 | 26,250.00 | 30,599.10 |
| Simon Proprty Grp Lp | 4.375% 3/01/21 | 29,918.70 | 29,646.90 |
| Southwest Air | 5.250% 10/01/14 | 10,084.70 | 10,517.40 |
| Southwest Air | 5.750% 12/15/16 | 14,910.10 | 15,880.50 |
| Time Warner Inc | 4.700% 1/15/21 | 9,976.20 | 10,181.70 |
| Time Warner Entmt Lp | 8.375% 3/15/23 | 35,220.00 | 37,668.60 |
| Time Warner Cable | 7.500% 4/01/14 | 9,953.40 | 11,468.10 |
| Toll Bros Fin Corp | 6.875% 11/15/12 | 1,007.08 | 1,059.22 |
| Union Electric Co | 6.700% 2/01/19 | 5,632.10 | 5,828.35 |
| US Cellular Corp | 6.700% 12/15/33 | 27,969.00 | 29,140.80 |
| United Health Group | 5.250% 3/15/11 | 10,058.60 | 10,084.70 |
| United Health Grp | 6.000% 2/15/18 | 15,652.00 | 17,027.25 |
| Valero Energy | 6.875% 4/15/12 | 22,124.96 | 21,283.60 |
| Wachovia Corp Mtn | 5.500% 5/01/13 | 24,943.50 | 27,205.00 |
| Wellpoint Inc | 5.875% 6/15/17 | 10,544.00 | 11,178.00 |
| Wellpoint Inc | 7.000% 2/15/19 | 11,326.25 | 11,771.40 |
| Wells Fargo Co | 5.625% 12/11/17 | 9,744.70 | 11,071.80 |
| Westvaco Corp | 8.200% 1/15/30 | 5,457.15 | 5,272.70 |
| Weyerhaeuser Co | 7.375% 3/15/32 | 25,189.50 | 25,272.25 |
| Williams Co | 7.875% 9/01/21 | 9,750.00 | 11,803.40 |
| Xerox Corp | 8.250% 5/15/14 | 15,199.80 | 17,509.05 |
| Aol Time Warner | 7.700% 5/01/32 | 446,262.34 | 482,172.55 |
| ATT Inc | 6.500% 9/01/37 | 81,585.84 | 91,668.25 |
| AT&T Inc | 6.300% 1/15/38 | 308,981.00 | 295,386.00 |
| AT & T Wireless | 8.750% 3/01/31 | 871,314.37 | 959,976.80 |
| Abbott Labs | 6.150% 11/30/37 | 479,447.95 | 485,804.75 |
| Abbott Labs | 5.300% 5/27/40 | 117,315.45 | 107,849.70 |
| Aetna Inc | 6.750% 12/15/37 | 99,322.00 | 112,587.00 |
| Alcoa Inc | 6.150% 8/15/20 | 206,590.80 | 200,245.50 |
| Alltel Corp | 7.875% 7/01/32 | 527,557.85 | 549,393.80 |
| Altria Group Inc | 9.950% 11/10/38 | 272,914.11 | 295,917.30 |
| Altria Group Inc | 10.200% 2/06/39 | 305,593.44 | 332,416.70 |
| Amerada Hess Corp | 7.875% 10/01/29 | 236,058.15 | 232,178.70 |
| Union Electric Co | 5.300% 8/01/37 | 121,161.30 | 190,883.55 |
| Amer Intl Group | 6.400% 12/15/20 | 170,240.80 | 178,365.70 |
| Amer Trans Syst | 5.250% 1/15/22 | 199,828.00 | 204,998.00 |
| Amgen Inc | 6.375% 6/01/37 | 167,452.67 | 165,878.55 |
| Amgen Inc | 4.950% 10/01/41 | 242,995.90 | 230,623.40 |
| Anadarko Petro | 6.200% 3/15/40 | 106,555.90 | 107,379.80 |
| Anadarko Petro | 6.950% 6/15/19 | 226,200.00 | 291,701.80 |
| Anheuser Busch | 6.000% 11/01/41 | 286,779.60 | 382,093.20 |
| Aon Corp | 8.205% 1/01/27 | 117,002.60 | 118,252.20 |
| Aon Corp | 6.250% 9/30/40 | 138,717.60 | 143,917.20 |

| 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 |
|---|---|---|---|
| Apache Corp | 5.100% 9/01/40 | $ 143,457.20 | $ 140,887.80 |
| Assurant Inc | 6.750% 2/15/34 | 407,143.60 | 402,788.10 |
| Banc One Corp | 7.625% 10/15/26 | 324,358.50 | 340,010.70 |
| Bellsouth Corp | 6.550% 6/15/34 | 131,452.20 | 141,979.50 |
| Bellsouth Telec | 0.000% 12/15/95 | 484,409.45 | 651,218.40 |
| British Aerospace Fi | 7.500% 7/01/27 | 393,103.35 | 398,823.45 |
| Burlington North | 5.750% 5/01/40 | 412,708.10 | 424,194.20 |
| Burlington North | 5.050% 3/01/41 | 189,298.90 | 176,679.10 |
| CBS Corp | 5.900% 10/15/40 | 251,909.30 | 250,452.80 |
| CNA Financial Corp | 5.875% 8/15/20 | 350,368.10 | 348,484.50 |
| CSX Corp | 6.150% 5/01/37 | 255,223.20 | 258,038.40 |
| Calenergy Inc | 8.480% 9/15/28 | 98,068.50 | 96,542.25 |
| Cameron Internat Cam | 7.000% 7/15/38 | 175,116.30 | 163,849.50 |
| Capital One Cap | 10.250% 8/15/39 | 145,937.50 | 133,750.00 |
| Capital One Cap | 8.875% 5/15/40 | 249,746.53 | 260,312.50 |
| Progress Energy Car | 6.300% 4/01/38 | 375,195.00 | 338,211.00 |
| Centurytel Inc | 7.600% 9/15/39 | 145,693.60 | 146,145.50 |
| Cintas Corp No 2 | 6.150% 8/15/36 | 42,767.10 | 48,470.40 |
| Cisco Systems | 5.500% 1/15/40 | 593,162.54 | 626,802.00 |
| Citigroup Inc | 6.125% 8/25/36 | 294,772.79 | 321,000.35 |
| Citigroup Inc | 6.875% 3/05/38 | 348,835.20 | 354,956.80 |
| Citigroup Inc | 8.125% 7/15/39 | 559,614.19 | 610,627.20 |
| Citigroup Inc | 5.375% 8/09/20 | 44,547.75 | 46,755.45 |
| Cliffs Natural | 6.250% 10/01/40 | 103,167.75 | 102,221.70 |
| Comcast Corp | 5.650% 6/15/35 | 363,173.60 | 369,158.60 |
| Comcast Corp | 6.450% 3/15/37 | 186,813.38 | 197,665.10 |
| Comcast Corp | 6.950% 8/15/37 | 241,934.38 | 265,801.45 |
| Commercial Cr Group | 7.875% 2/01/25 | 408,177.00 | 427,157.50 |
| Conocophillps | 5.900% 5/15/38 | 571,495.90 | 549,965.00 |
| Consolidated Ny | 6.200% 6/15/36 | 75,656.70 | 76,962.20 |
| Constellation Energy | 7.600% 4/01/32 | 130,641.94 | 130,147.80 |
| Statoil | 6.500% 12/01/28 | 359,056.75 | 382,167.50 |
| Devon Energy Corp | 7.950% 4/15/32 | 131,798.10 | 139,419.00 |
| Devon Fing Corp U L | 7.875% 9/30/31 | 248,588.00 | 263,688.00 |
| Directv Hldings Llc | 5.200% 3/15/20 | 180,539.96 | 186,602.40 |
| Directv Hldngs Fn | 6.000% 8/15/40 | 221,982.75 | 225,884.25 |
| Dow Chemical Co | 9.400% 5/15/39 | 438,099.05 | 486,229.05 |
| Duke Energy Car | 6.100% 6/01/37 | 87,668.00 | 88,416.00 |
| Duke Energy Car | 6.000% 1/15/38 | 449,788.80 | 488,655.20 |
| Eog Resources In | 4.100% 2/01/21 | 194,173.20 | 191,786.40 |
| Eastman Chemical | 4.500% 1/15/21 | 98,820.00 | 98,015.00 |
| El Paso Nat Gas | 8.375% 6/15/32 | 308,227.40 | 305,814.60 |
| Embarq Corp | 7.995% 6/01/36 | 67,092.35 | 70,972.20 |
| Energy East Corp | 6.750% 7/15/36 | 305,024.60 | 325,836.80 |
| Energy Transfer | 6.625% 10/15/36 | 102,558.00 | 105,422.00 |

**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, 2010

| 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 |
|---|---|---|---|
| Entergy Texas Inc | 7.125% 2/01/19 | $ 521,083.50 | $ 611,483.25 |
| Enterprise Products | 6.650% 10/15/34 | 223,096.50 | 245,180.25 |
| Exelon Generation | 6.250% 10/01/39 | 335,226.30 | 332,118.60 |
| Fifth Third Bank | 8.250% 3/01/38 | 269,319.60 | 310,729.50 |
| Firstenergy Solu | 6.800% 8/15/39 | 401,487.50 | 387,680.00 |
| Fleetboston Finl | 6.875% 1/15/28 | 419,793.70 | 410,094.30 |
| Florida Power Light | 4.950% 6/01/35 | 135,746.00 | 124,645.30 |
| Florida Pwr Lt | 5.250% 2/01/41 | 139,652.80 | 141,673.00 |
| Florida Power Corp | 6.400% 6/15/38 | 60,081.01 | 69,766.80 |
| G E Global Insurance | 7.750% 6/15/30 | 440,929.75 | 477,887.00 |
| GTE Corp | 6.940% 4/15/28 | 676,339.70 | 722,560.00 |
| General Elec Cap Cor | 6.150% 8/07/37 | 984,013.39 | 1,249,096.65 |
| General Elec Cap Crp | 6.875% 1/10/39 | 133,012.44 | 144,457.50 |
| Gen Elec Cap Crp Mtn | 4.375% 9/16/20 | 133,942.95 | 132,861.60 |
| Glaxosmithkline | 6.375% 5/15/38 | 102,999.82 | 118,191.00 |
| Goldman Sachs Group | 6.750% 10/01/37 | 964,482.63 | 1,068,408.00 |
| HSBC Bk Usa | 5.875% 11/01/34 | 141,876.70 | 143,639.90 |
| HSBC Bank Usa | 5.625% 8/15/35 | 264,602.25 | 261,129.00 |
| Halliburton Co | 6.700% 9/15/38 | 142,466.92 | 152,659.00 |
| Hartford Finl Svcs | 6.100% 10/01/41 | 276,388.77 | 283,329.00 |
| Hartford Finl | 6.625% 3/30/40 | 74,321.40 | 76,209.75 |
| Hess Corp | 6.000% 1/15/40 | 129,303.54 | 136,260.80 |
| Hess Corp | 5.600% 2/15/41 | 85,626.39 | 84,382.05 |
| Home Depot Inc | 5.875% 12/16/36 | 523,409.37 | 572,082.50 |
| Honeywell Intl | 5.700% 3/15/37 | 253,626.45 | 290,257.15 |
| Huntington Bancs | 7.000% 12/15/20 | 160,875.60 | 168,462.40 |
| Ibm Corporation | 6.220% 8/01/27 | 404,844.00 | 461,896.00 |
| Intl Paper Co | 7.300% 11/15/39 | 168,264.66 | 188,007.60 |
| JPMorgan Chase | 5.500% 10/15/40 | 353,093.65 | 362,859.70 |
| JPM Chase Capital | 6.800% 10/01/37 | 364,090.08 | 376,347.85 |
| Jefferies Group Inc | 6.250% 1/15/36 | 96,820.50 | 94,059.00 |
| Jefferies Group | 6.450% 6/08/27 | 200,942.50 | 239,030.00 |
| Johnson Johnson | 5.850% 7/15/38 | 317,078.24 | 333,801.60 |
| JPM Cap Xxvii | 7.000% 11/01/39 | 353,391.16 | 361,225.35 |
| Kinder Morgan Energy | 5.800% 3/15/35 | 172,706.15 | 185,739.45 |
| Kinder Morgan Ener | 6.500% 2/01/37 | 220,957.65 | 221,858.50 |
| Kinder Morgan En | 6.950% 1/15/38 | 94,014.25 | 92,361.00 |
| Korea Gas Corp Mtn | 4.250% 11/02/20 | 213,927.15 | 203,983.40 |
| Kraft Foods Inc | 6.875% 2/01/38 | 198,597.88 | 203,185.50 |
| Kraft Foods Inc | 6.875% 1/26/39 | 165,086.10 | 157,283.10 |
| Kraft Foods Inc | 6.500% 2/09/40 | 364,721.94 | 409,029.95 |
| Eli Lilly & Co | 5.500% 3/15/27 | 195,988.80 | 224,296.80 |
| Lincoln Natl Crp | 7.000% 6/15/40 | 144,498.60 | 146,808.45 |
| Litton Inds Inc | 7.750% 3/15/26 | 333,650.00 | 311,117.50 |
| Lockheed Martin Corp | 7.750% 5/01/26 | 337,648.50 | 340,027.20 |

**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, 2010

| 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 |
|---|---|---|---|
| Lockheed Martin Corp | 5.720% 6/01/40 | $ 297,245.79 | $ 323,578.00 |
| Lorillard Tobacco Co | 8.125% 5/01/40 | 141,011.62 | 143,550.40 |
| Mass Electric Co | 5.900% 11/15/39 | 300,663.00 | 300,616.90 |
| Mead Johnson Nut | 5.900% 11/01/39 | 124,319.60 | 119,056.05 |
| Merck & Co Inc | 6.400% 3/01/28 | 263,333.25 | 259,139.25 |
| Merck & Co Inc | 5.950% 12/01/28 | 308,714.55 | 337,444.60 |
| Merrill Lynch Co | 6.220% 9/15/26 | 281,896.95 | 365,326.50 |
| Metlife Inc | 10.750% 8/01/39 | 148,650.00 | 147,400.00 |
| Metlife Inc | 5.875% 2/06/41 | 192,063.30 | 205,594.35 |
| Microsoft Corp | 5.200% 6/01/39 | 148,526.00 | 146,176.80 |
| Microsoft Corp | 4.500% 10/01/40 | 158,257.60 | 149,785.60 |
| Midamerican Energy | 5.950% 5/15/37 | 177,291.20 | 168,771.20 |
| Morgan Stanley | 5.625% 9/23/19 | 582,217.65 | 601,611.20 |
| Morgan Stanley | 5.500% 1/26/20 | 128,291.59 | 131,043.90 |
| Motiva Enterpr | 6.850% 1/15/40 | 142,883.55 | 162,715.00 |
| NBC Universal | 6.400% 4/30/40 | 136,366.25 | 132,745.00 |
| Nasdaq Omx Group | 5.550% 1/15/20 | 238,999.20 | 242,488.80 |
| National Rural Util | 10.375% 11/01/18 | 119,084.40 | 165,530.40 |
| Nationwide Mutl | 9.375% 8/15/39 | 290,305.41 | 330,548.70 |
| Nevada Power Co | 5.375% 9/15/40 | 191,421.20 | 182,846.50 |
| New Eng Tel & Tel | 7.875% 11/15/29 | 362,235.90 | 368,560.00 |
| Newmont Mining Corp | 5.875% 4/01/35 | 89,672.40 | 99,337.70 |
| News America Hldgs | 7.750% 12/01/45 | 171,402.42 | 261,467.80 |
| News Amer Inc | 6.200% 12/15/34 | 207,489.61 | 209,998.00 |
| News America Inc | 6.400% 12/15/35 | 179,516.70 | 177,276.00 |
| Nisource Fin Cp | 6.250% 12/15/40 | 252,851.15 | 259,227.90 |
| Northrop Grumman | 5.050% 11/15/40 | 164,795.40 | 154,156.20 |
| Northwestern Mut | 6.063% 3/30/40 | 355,152.31 | 392,111.70 |
| Oglethorpe Power | 5.375% 11/01/40 | 408,975.00 | 392,603.70 |
| Oncor Electric | 7.250% 1/15/33 | 203,796.90 | 207,527.25 |
| Oncor Electric | 7.500% 9/01/38 | 308,286.90 | 346,731.00 |
| Oncor Electric | 5.250% 9/30/40 | 124,080.00 | 120,068.75 |
| Oracle Corp | 5.375% 7/15/40 | 855,204.70 | 870,844.60 |
| Pacific Bell Deb | 7.125% 3/15/26 | 599,486.40 | 623,392.20 |
| Pacific Gas & Elec | 6.050% 3/01/34 | 55,460.22 | 65,694.00 |
| Pacificorp | 6.250% 10/15/37 | 691,462.15 | 759,284.20 |
| Pemex Master Tr | 6.625% 6/15/38 | 233,633.81 | 274,247.10 |
| Pepsi Bottling Group | 7.000% 3/01/29 | 127,399.00 | 122,989.00 |
| Pfizer Inc | 7.200% 3/15/39 | 186,063.61 | 181,165.60 |
| Pharmacia Corp | 6.600% 12/01/28 | 246,401.40 | 242,631.90 |
| Philip Morris Inc | 6.375% 5/16/38 | 139,368.60 | 162,496.60 |
| Potomac Elec Pwr Co | 6.500% 11/15/37 | 335,053.15 | 392,621.80 |
| Procter & Gamble | 5.550% 3/05/37 | 90,942.30 | 98,006.40 |
| Prudential Fin Inc | 5.700% 12/14/36 | 253,639.22 | 272,780.75 |
| Prudential Finl Inc | 6.200% 11/15/40 | 80,737.60 | 84,628.00 |

**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, 2010

| 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 |
|---|---|---|---|
| Public Serv Colo | 6.250% 9/01/37 | $ 267,289.00 | $ 253,063.80 |
| Puget Sound Enrg | 5.795% 3/15/40 | 311,610.20 | 304,713.30 |
| Puget Sound Enrg | 5.764% 7/15/40 | 130,000.00 | 129,321.40 |
| Quest Diagnostic | 6.950% 7/01/37 | 73,849.75 | 68,928.60 |
| Ralcorp Holdings | 6.250% 8/15/39 | 253,281.05 | 253,815.10 |
| Roche Hldgs Inc | 7.000% 3/01/39 | 310,780.47 | 315,242.50 |
| Rowan Companies Inc | 7.875% 8/01/19 | 114,242.15 | 133,457.50 |
| Safeway Inc | 7.250% 2/01/31 | 283,296.00 | 267,780.00 |
| Southern Cal Ed | 6.000% 1/15/34 | 167,070.45 | 159,410.10 |
| Southern Cal Ed | 4.500% 9/01/40 | 298,092.00 | 270,456.00 |
| Southern Copper Corp | 7.500% 7/27/35 | 250,638.08 | 266,352.00 |
| Southern Union Co | 8.250% 11/15/29 | 140,472.00 | 129,612.00 |
| Spectra Energy | 7.500% 9/15/38 | 154,719.45 | 181,554.60 |
| Tele-Communications | 7.875% 2/15/26 | 520,713.90 | 621,090.75 |
| Target Corp | 7.000% 1/15/38 | 182,226.28 | 177,761.30 |
| Time Warner Inc | 6.100% 7/15/40 | 129,695.00 | 131,161.25 |
| Time Warner Entmt Lp | 8.375% 3/15/23 | 399,118.80 | 389,242.20 |
| Time Warner Cable | 6.550% 5/01/37 | 234,681.50 | 240,907.50 |
| Time Warner Cabl | 5.875% 11/15/40 | 142,097.10 | 143,457.20 |
| Princeton Univ | 5.700% 3/01/39 | 179,497.80 | 193,215.60 |
| USA Waste Svcs Inc | 7.000% 7/15/28 | 265,152.05 | 328,134.75 |
| Unilever Capital | 5.900% 11/15/32 | 95,712.00 | 89,490.40 |
| Union Electric Co | 8.450% 3/15/39 | 209,300.70 | 290,476.20 |
| Union Pac Corp | 5.780% 7/15/40 | 162,488.05 | 156,094.30 |
| United Technologies Co | 6.700% 8/01/28 | 74,293.05 | 76,956.75 |
| United Tech Corp | 7.500% 9/15/29 | 204,774.50 | 224,854.00 |
| Unitedhealth Group | 6.500% 6/15/37 | 103,795.17 | 115,936.80 |
| Valero Energy Corp | 6.625% 6/15/37 | 218,035.15 | 218,360.45 |
| Valero Energy Corp | 10.500% 3/15/39 | 174,559.00 | 232,302.00 |
| Verizon Comm Inc | 8.950% 3/01/39 | 249,386.81 | 313,519.80 |
| Verizon Global Fdg | 5.850% 9/15/35 | 302,214.71 | 294,792.60 |
| Viacom Inc | 7.875% 7/30/30 | 137,655.00 | 147,585.00 |
| Viacom Inc | 6.875% 4/30/36 | 345,291.70 | 355,678.50 |
| Virginia Elec Power | 6.350% 11/30/37 | 289,280.26 | 291,890.85 |
| Virginia El Pwr | 8.875% 11/15/38 | 170,283.70 | 217,443.00 |
| Wal Mart Stores Inc | 6.500% 8/15/37 | 1,000,775.71 | 1,057,365.00 |
| Wal Mart Stores Inc | 5.000% 10/25/40 | 465,257.35 | 461,348.50 |
| Wellpoint Inc | 5.950% 12/15/34 | 199,840.32 | 211,854.52 |
| Wellpoint Inc | 6.375% 6/15/37 | 352,973.81 | 354,763.50 |
| Wells Fagro Bank Na | 5.950% 8/26/36 | 349,083.00 | 357,731.50 |
| Westar Energy | 8.625% 12/01/18 | 69,421.80 | 88,742.50 |
| Williams Cos | 7.500% 1/15/31 | 250,290.00 | 272,901.15 |
| Wyeth | 6.500% 2/01/34 | 230,415.50 | 251,330.70 |
| Wyeth | 5.950% 4/01/37 | 520,690.50 | 525,649.25 |
| Asset Backed Fdg | 1.385% 12/25/32 | 8,623.61 | 7,850.38 |

**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, 2010

| 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 |
|---|---|---|---|
| Banc of America Co | 5.178% 9/10/47 | $ 70,222.53 | $ 75,184.20 |
| Citigroup Coml Mtg | 5.370% 4/15/40 | 24,519.53 | 26,845.25 |
| Comm Mtg Pass Throu | 5.306% 12/10/46 | 9,476.95 | 10,429.90 |
| CS First Boston Mtg | 4.750% 1/15/37 | 23,396.48 | 26,189.75 |
| Credit Suisse First | 5.014% 2/15/38 | 93,324.22 | 106,254.00 |
| Credit Suisse Coml | 5.826% 6/15/38 | 56,407.23 | 59,458.30 |
| Credit Suisse Mtg | 5.311% 12/15/39 | 30,127.73 | 31,246.20 |
| Gs Mortgage Sec Co | 5.396% 8/10/38 | 34,243.95 | 37,594.20 |
| Household Home Equ | 0.694% 7/20/36 | 55,000.00 | 26,820.75 |
| JP Morgan Chase Co | 5.038% 3/15/46 | 79,774.56 | 85,367.20 |
| JP Morgan Chase | 5.814% 6/12/43 | 51,308.59 | 53,604.50 |
| J P Morgan Chase Com | 5.429% 12/12/43 | 55,906.64 | 58,303.30 |
| JP Morgan Chase | 5.818% 6/15/49 | 52,368.16 | 57,543.75 |
| LB UBS Commercial | 5.372% 9/15/39 | 59,414.07 | 64,193.40 |
| LB UBS Commercial | 4.742% 2/15/30 | 35,174.85 | 36,659.70 |
| LB UBS Coml Mtg Tr | 5.256% 6/15/29 | 24,302.73 | 26,784.25 |
| LB UBS Coml Mtg Tr | 4.166% 5/17/32 | 41,479.10 | 47,000.25 |
| Merrill Lynch Mtge | 5.250% 8/25/36 | 14,983.93 | 15,131.30 |
| Merrill Lynch Mtge | 5.233% 11/12/37 | 29,993.99 | 32,291.70 |
| Newcastle Mortgag | 0.403% 4/25/37 | 24,949.71 | 20,684.31 |
| Residential Asst | 0.889% 5/25/33 | 1,009.53 | 811.36 |
| Credit Based Svc | 0.035% 1/25/33 | 19,409.49 | 18,886.97 |
| Wells Fargo Home | 0.579% 4/25/34 | 38,291.18 | 32,721.21 |
| Wachovia Bank | 5.509% 4/15/47 | 54,067.58 | 56,076.35 |
| **Total Corporate Bonds** | | **$ 55,079,368.80** | **$ 58,289,737.53** |
| **Foreign Bonds** | | | |
| Canadian Natl Res | 5.150% 2/01/13 | $ 9,997.10 | $ 10,777.10 |
| Teck Resources Ltd | 6.000% 8/15/40 | 4,162.56 | 4,229.16 |
| Agrium Inc | 7.125% 5/23/36 | 162,985.50 | 155,024.55 |
| Agrium Inc | 6.125% 1/15/41 | 163,199.85 | 174,751.50 |
| Anadarko Finance | 7.500% 5/01/31 | 128,250.00 | 165,862.50 |
| Canadian Natl | 6.250% 3/15/38 | 46,840.37 | 60,771.15 |
| Hydro Quebec | 8.500% 12/01/29 | 250,107.05 | 267,032.70 |
| Nexen Inc | 7.500% 7/30/39 | 93,184.65 | 97,874.10 |
| Quebec Province | 7.500% 9/15/29 | 549,539.78 | 562,991.50 |
| Trans Canada Pl | 7.625% 1/15/39 | 94,190.60 | 122,841.65 |
| Trans Canada Pl | 6.100% 6/01/40 | 74,764.50 | 82,558.50 |
| Trans Canada Pipe | 6.200% 10/15/37 | 267,568.40 | 318,202.50 |
| Republic Of Poland | 3.875% 7/16/15 | 27,061.86 | 27,441.99 |
| Brazil Rep | 8.250% 1/20/34 | 875,780.00 | 972,725.00 |
| Fed Republic Brazi | 7.184% 1/20/37 | 313,980.00 | 304,087.50 |
| Brazil Rep Of | 4.875% 1/22/21 | 793,858.50 | 785,400.00 |
| Israel St Bd | 8/1/2014 | 100,000.00 | 99,998.00 |
| Panama Republic Of | 6.700% 1/26/36 | 266,212.99 | 256,450.00 |

**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, 2010

| 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 |
|---|---|---|---|
| Republic Of Peru | 5.625% 11/18/50 | $ 865,476.00 | $ 832,500.00 |
| Mexican Utd Sts | 7.500% 4/08/33 | 144,654.92 | 147,300.00 |
| Mexican Utd Sts | 6.050% 1/11/40 | 879,497.54 | 879,350.00 |
| Israel St Dlr Bd | 4.000% 8/01/14 | 2,000,000.00 | 2,000,000.00 |
| Aegon Nv | 4.750% 6/01/13 | 9,819.00 | 10,467.20 |
| Anglogold Holds | 5.375% 4/15/20 | 14,977.50 | 15,600.00 |
| Bhp Fin Usa Ltd | 7.250% 3/01/16 | 21,442.33 | 22,639.26 |
| Bskyb Fin U K Plc | 5.625% 10/15/15 | 19,643.80 | 22,056.40 |
| Diageo Cap Plc | 7.375% 1/15/14 | 21,939.56 | 23,162.40 |
| Euro Inv Bank | 4.875% 2/15/36 | 14,961.70 | 15,336.90 |
| Landwirtschaftliche | 5.125% 2/01/17 | 10,337.20 | 11,236.30 |
| Noble Holding Intl | 4.900% 8/01/20 | 2,991.75 | 3,103.50 |
| Royal Bank Scotland | 5.000% 10/01/14 | 29,295.55 | 28,859.40 |
| Telecom Italia Cap | 6.375% 11/15/33 | 4,896.50 | 4,291.50 |
| Telecom It Cap | 6.175% 6/18/14 | 20,000.00 | 21,269.40 |
| Tyco Intl Financ | 8.500% 1/15/19 | 25,631.10 | 31,999.50 |
| UFJ Fin Aruba Aec | 6.750% 7/15/13 | 110,859.00 | 111,510.00 |
| Veolia Envrnmt | 6.000% 6/01/18 | 15,000.25 | 16,799.70 |
| Vodafone Group Plc | 5.500% 6/15/11 | 24,925.75 | 25,544.25 |
| WPP Finance | 5.875% 6/15/14 | 15,169.65 | 16,206.45 |
| XL Group Plc | 5.250% 9/15/14 | 4,794.40 | 5,152.00 |
| XL Capital Ltd | 6.250% 5/15/27 | 23,458.75 | 24,620.75 |
| BG Energy Cap | 4.000% 12/09/20 | 187,809.30 | 186,587.60 |
| Barrick Australia | 5.950% 10/15/39 | 151,434.90 | 142,946.10 |
| Deutsche Telekom In | 8.250% 6/15/30 | 55,692.76 | 60,477.75 |
| Deutsche Telekom | 9.250% 6/01/32 | 664,150.15 | 701,995.00 |
| HSBC Hldgs Plc | 6.500% 9/15/37 | 224,641.20 | 219,920.40 |
| Philips Electronics | 6.875% 3/11/38 | 90,102.60 | 107,327.70 |
| Norsk Hydro A S | 7.150% 1/15/29 | 198,767.25 | 203,430.15 |
| Norsk Hydro A S | 7.250% 9/23/27 | 289,896.00 | 302,215.20 |
| Petro Canada | 5.950% 5/15/35 | 225,564.75 | 231,108.75 |
| Petrobras Intl | 6.875% 1/20/40 | 284,894.10 | 299,364.00 |
| Petroleos Mexicanos | 5.500% 1/21/21 | 470,302.25 | 480,937.50 |
| Rio Tinto Financ | 7.125% 7/15/28 | 452,567.27 | 484,811.15 |
| Shell Intl Fin | 6.375% 12/15/38 | 56,055.82 | 65,187.65 |
| Siemens Finan | 6.125% 8/17/26 | 441,517.50 | 508,009.50 |
| Telecom Italia Cap | 7.200% 7/18/36 | 182,643.42 | 159,640.20 |
| Telefonica Emisiones | 7.045% 6/20/36 | 197,007.25 | 179,056.50 |
| Transocean Inc | 6.800% 3/15/38 | 224,620.75 | 227,518.92 |
| Transocean Inc | 6.500% 11/15/20 | 274,807.50 | 291,973.00 |
| Vale Overseas Ltd | 6.875% 11/21/36 | 330,895.27 | 357,493.50 |
| Weatherford Berm | 6.750% 9/15/40 | 200,144.10 | 204,804.60 |
| **Total Foreign Bonds** | | **$ 13,704,970.10** | **$ 14,152,829.48** |

| 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 |
|---|---|---|---|
| **Municipal Bonds** | | | |
| California St Build | 7.625% 3/01/40 | $ 25,522.85 | $ 26,347.75 |
| Bay Area Toll Ca | 6.263% 4/01/49 | 115,309.55 | 117,243.65 |
| Bay Area Toll Ca | 6.918% 4/01/40 | 143,312.20 | 145,123.25 |
| California St | 7.500% 4/01/34 | 89,092.00 | 82,768.80 |
| California St Build | 7.300% 10/01/39 | 887,921.90 | 892,628.00 |
| California St Build | 7.600% 11/01/40 | 285,419.01 | 293,272.00 |
| Chicago Il Brd Ed | 6.319% 11/01/29 | 205,000.00 | 201,633.90 |
| Curators Univ Mo Sys | 5.960% 11/01/39 | 50,000.00 | 52,408.50 |
| Curators Univ Mo Sys | 5.792% 11/01/41 | 214,244.00 | 224,582.55 |
| Dallas Tx Area Rapid | 4.922% 12/01/41 | 99,861.63 | 89,679.00 |
| Dallas Tx Indpt | 6.450% 2/15/35 | 305,550.00 | 313,347.00 |
| District Columbia | 5.582% 12/01/35 | 160,000.00 | 163,072.00 |
| Illinois St | 5.100% 6/01/33 | 585,393.80 | 485,362.50 |
| Los Angeles Ca Cmnty | 6.750% 8/01/49 | 403,300.00 | 414,284.00 |
| Los Angeles Ca Uni | 5.750% 7/01/34 | 126,333.75 | 117,870.00 |
| Metropolitan NY | 6.814% 11/15/40 | 390,000.00 | 404,433.90 |
| Municipal Elec Ga | 6.637% 4/01/57 | 266,994.80 | 255,088.60 |
| New Jersey St Tpk | 7.102% 1/01/41 | 285,000.00 | 310,325.10 |
| New York NY Build | 5.968% 3/01/36 | 198,359.31 | 194,602.20 |
| New York NY Build | 6.271% 12/01/37 | 200,000.00 | 210,492.00 |
| New York NY City | 5.508% 8/01/37 | 451,760.00 | 443,673.00 |
| New York St Urban | 5.770% 3/15/39 | 267,295.65 | 258,822.20 |
| New York St Urban | 5.838% 3/15/40 | 100,000.00 | 102,793.00 |
| North Tx Twy Auth | 6.718% 1/01/49 | 200,000.00 | 195,744.00 |
| Orange Cnty Ca Loc | 6.908% 2/15/41 | 175,000.00 | 182,642.25 |
| Port Auth Ny Nj Cons | 5.647% 11/01/40 | 140,000.00 | 135,578.80 |
| Regional Transn Co | 5.844% 11/01/50 | 225,451.68 | 225,463.50 |
| San Diego Cnty | 5.911% 4/01/48 | 220,000.00 | 214,453.80 |
| Texas St Build | 4.631% 4/01/33 | 480,619.30 | 444,561.60 |
| Texas St Transn | 5.178% 4/01/30 | 280,136.65 | 274,579.25 |
| University Tx Univ | 5.134% 8/15/42 | 180,000.00 | 176,511.60 |
| University Tx Univ | 6.276% 8/15/41 | 180,283.25 | 179,977.00 |
| University Va Univ | 6.200% 9/01/39 | 148,966.80 | 135,817.20 |
| Washington St Build | 5.140% 8/01/40 | 214,799.10 | 203,172.90 |
| **Total Municipal Bonds** | | **$ 8,300,927.23** | **$ 8,168,354.80** |
| | | | |
| **Domestic Common Stocks** | | | |
| AFLAC Inc | 48,864.00 shares | $ 1,973,624.75 | $ 2,757,395.52 |
| Activision Blizzard Inc | 159,811.00 shares | 1,713,861.97 | 1,988,048.84 |
| Advance Auto Parts Inc | 15,186.00 shares | 639,425.03 | 1,004,553.90 |
| Agilent Technologies Inc | 92,675.00 shares | 2,237,837.51 | 3,839,525.25 |
| Ameriprise Finl Inc | 58,541.00 shares | 2,292,330.34 | 3,369,034.55 |
| Associated Banc Corp | 138,442.00 shares | 1,893,110.67 | 2,097,396.30 |
| Atmel Corp | 323,355.00 shares | 1,803,123.64 | 3,983,733.60 |

| 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 |
|---|---|---|---|---|
| Borg Warner Inc | 33,386.00 | shares | $ 1,365,237.41 | $ 2,415,810.96 |
| Calpine Corp | 146,714.00 | shares | 1,963,511.59 | 1,957,164.76 |
| Carefusion Corporation | 48,700.00 | shares | 1,180,962.58 | 1,251,590.00 |
| E Trade Financial Corp | 140,324.00 | shares | 2,096,202.27 | 2,245,184.00 |
| Eastman Chem Co | 18,927.00 | shares | 1,187,659.12 | 1,591,382.16 |
| E Bay Inc | 80,058.00 | shares | 1,727,048.54 | 2,228,014.14 |
| F M C Corporation | 20,120.00 | shares | 1,271,648.16 | 1,607,386.80 |
| First Horizon National Corp | 215,526.00 | shares | 2,557,641.80 | 2,538,899.92 |
| Gamestop Corp Cl A | 65,500.00 | shares | 1,368,900.58 | 1,498,640.00 |
| Genworth Financial Inc Cl A | 156,468.00 | shares | 1,998,498.81 | 2,055,989.52 |
| Hasbro Inc | 44,669.00 | shares | 1,502,224.40 | 2,107,483.42 |
| Keycorp New | 272,494.00 | shares | 1,900,678.69 | 2,411,571.90 |
| Martin Marietta Matls Inc | 27,852.00 | shares | 2,437,638.61 | 2,569,068.48 |
| Mattel Inc | 56,963.00 | shares | 1,280,838.87 | 1,448,569.09 |
| Molson Coors Brewing Co Cl B | 20,107.00 | shares | 876,213.36 | 1,009,170.33 |
| Peabody Energy Corp | 30,300.00 | shares | 1,387,449.38 | 1,938,594.00 |
| Praxair Inc | 29,331.00 | shares | 2,185,920.86 | 2,800,230.57 |
| Rockwell Collins Inc | 20,829.00 | shares | 1,014,809.05 | 1,213,497.54 |
| Southwestern Energy Co | 56,473.00 | shares | 1,931,667.63 | 2,113,784.39 |
| Symantec Corp | 125,500.00 | shares | 1,787,381.07 | 2,100,870.00 |
| Synopsys Inc | 48,713.00 | shares | 1,058,564.24 | 1,310,866.83 |
| AFLAC Inc | 11,570.00 | shares | 585,059.04 | 652,895.10 |
| Abbott Laboratories | 14,920.00 | shares | 775,501.53 | 714,817.20 |
| Activision Blizzard Inc | 55,130.00 | shares | 592,218.29 | 685,817.20 |
| Agilent Technologies Inc | 21,690.00 | shares | 712,722.56 | 898,616.70 |
| Allergan Inc | 9,310.00 | shares | 589,255.93 | 639,317.70 |
| Amazon Com Inc | 3,900.00 | shares | 472,790.71 | 702,000.00 |
| American Express Co | 16,620.00 | shares | 623,898.04 | 713,330.40 |
| American Tower Corp | 13,550.00 | shares | 583,829.66 | 699,722.00 |
| Apple Inc | 7,200.00 | shares | 939,242.51 | 2,322,432.00 |
| Bed Bath & Beyond Inc | 6,060.00 | shares | 211,754.23 | 297,849.00 |
| Broadcom Corp Cl A | 15,960.00 | shares | 419,669.30 | 695,058.00 |
| Cardinal Health Inc | 18,920.00 | shares | 666,858.46 | 724,825.20 |
| Chevron Corporation | 7,830.00 | shares | 579,268.43 | 714,487.50 |
| Cisco Sys Inc | 48,060.00 | shares | 879,382.54 | 972,253.80 |
| Citrix Sys Inc | 11,500.00 | shares | 677,728.78 | 786,715.00 |
| Cliffs Natural Resources Inc | 9,560.00 | shares | 577,328.63 | 745,775.60 |
| Coach Inc | 10,940.00 | shares | 219,734.41 | 605,091.40 |
| Coca Cola Company | 10,860.00 | shares | 680,241.27 | 714,262.20 |
| Colgate Palmolive Co | 7,740.00 | shares | 612,391.67 | 622,063.80 |
| Costco Whsl Corp | 9,710.00 | shares | 576,788.43 | 701,159.10 |
| Directv Cl A | 16,120.00 | shares | 525,625.73 | 643,671.60 |
| Dover Corp | 11,620.00 | shares | 477,669.42 | 679,189.00 |
| Du Pont E I De Nemours & Co | 14,080.00 | shares | 482,919.80 | 702,310.40 |
| E M C Corporation | 32,060.00 | shares | 465,028.86 | 734,174.00 |

| 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 |
|---|---|---|---|
| Equitable Corp | 18,660.00 shares | $ 706,498.48 | $ 836,714.40 |
| E Bay Inc | 23,700.00 shares | 438,930.21 | 659,571.00 |
| Emerson Elec Co | 12,360.00 shares | 569,887.59 | 706,621.20 |
| Exxon Mobil Corp | 9,700.00 shares | 605,123.91 | 709,264.00 |
| Family Dollar Stores | 13,890.00 shares | 687,096.04 | 690,471.90 |
| Ford Motor Co | 48,930.00 shares | 664,222.46 | 821,534.70 |
| Freeport Mcmoran Copper Gold | 4,970.00 shares | 550,073.48 | 596,847.30 |
| Goodrich Corp. | 7,970.00 shares | 401,221.81 | 701,917.90 |
| Google Inc Cl A | 2,120.00 shares | 1,033,393.09 | 1,259,216.40 |
| Grainger W W Inc | 5,330.00 shares | 445,327.43 | 736,126.30 |
| Hj Heinz Co | 10,230.00 shares | 444,622.11 | 505,975.80 |
| The Hershey Company | 14,280.00 shares | 664,733.55 | 673,302.00 |
| Hospira Inc | 9,840.00 shares | 428,297.92 | 547,989.60 |
| Intel Corp | 35,690.00 shares | 753,287.24 | 750,560.70 |
| International Business Machines Corp | 6,110.00 shares | 596,675.86 | 896,703.60 |
| International Paper Co | 28,210.00 shares | 649,565.14 | 768,440.40 |
| Intuit Inc | 13,980.00 shares | 664,339.09 | 689,214.00 |
| Johnson Controls Inc | 18,010.00 shares | 411,077.41 | 687,982.00 |
| Joy Global Inc | 8,120.00 shares | 392,309.46 | 704,410.00 |
| Kla Tencor Corporation | 20,010.00 shares | 612,155.30 | 773,186.40 |
| Eli Lilly Co | 16,250.00 shares | 600,551.03 | 569,400.00 |
| Mattel Inc | 26,630.00 shares | 603,555.27 | 677,200.90 |
| Mcdonalds Corp | 7,640.00 shares | 435,223.85 | 586,446.40 |
| Mckesson Corporation | 8,530.00 shares | 459,179.86 | 600,341.40 |
| Metlife Inc | 16,310.00 shares | 730,562.48 | 724,816.40 |
| Microsoft Corp | 45,540.00 shares | 1,328,490.30 | 1,271,021.40 |
| The Mosaic Co | 9,870.00 shares | 696,017.60 | 753,673.20 |
| National Oilwell Varco Inc | 9,690.00 shares | 410,767.86 | 651,652.50 |
| Netapp Inc | 13,870.00 shares | 305,893.33 | 762,295.20 |
| Norfolk Southn Corp | 8,530.00 shares | 540,935.83 | 535,854.60 |
| Occidental Petroleum Corporation | 7,190.00 shares | 467,151.08 | 705,339.00 |
| Omnicom Group Inc | 15,550.00 shares | 607,328.63 | 712,190.00 |
| Oracle Corporation | 34,390.00 shares | 664,439.93 | 1,076,407.00 |
| P P G Inds Inc | 8,560.00 shares | 591,989.74 | 719,639.20 |
| Peabody Energy Corp | 11,480.00 shares | 514,396.92 | 734,490.40 |
| Philip Morris Intl | 13,520.00 shares | 612,536.38 | 791,325.60 |
| Qualcomm Inc | 14,380.00 shares | 590,331.15 | 711,666.20 |
| Rovi Corp | 13,140.00 shares | 673,318.39 | 814,811.40 |
| Starbucks Corp | 21,550.00 shares | 328,210.77 | 692,401.50 |
| Tjx Companies Inc | 14,150.00 shares | 651,500.43 | 628,118.50 |
| Teradata Corp Del | 16,650.00 shares | 658,746.92 | 685,314.00 |
| United Parcel Service Inc Cl B | 10,090.00 shares | 582,424.95 | 732,332.20 |
| Varian Med Sys Inc | 11,150.00 shares | 601,763.63 | 772,472.00 |
| Vmware Inc Cl A | 8,450.00 shares | 665,755.99 | 751,289.50 |
| Wal Mart Stores Inc | 11,820.00 shares | 598,320.32 | 637,452.60 |

| 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 |
|---|---|---|---|
| Waters Corp | 8,690.00 shares | $ 673,976.46 | $ 675,299.90 |
| Wells Fargo Co | 25,950.00 shares | 647,798.57 | 804,190.50 |
| Whole Foods Mkt Inc | 14,220.00 shares | 543,404.96 | 719,389.80 |
| Xerox Corp | 48,550.00 shares | 487,817.43 | 559,296.00 |
| Abbott Laboratories | 12,550.00 shares | 613,948.20 | 601,270.50 |
| Albemarle Corp | 6,840.00 shares | 312,006.63 | 381,535.20 |
| American Express Co | 19,570.00 shares | 592,726.87 | 839,944.40 |
| Amgen Inc | 14,555.00 shares | 806,959.48 | 799,069.50 |
| Autoliv Inc | 8,560.00 shares | 451,546.37 | 675,726.40 |
| Avnet Inc | 18,010.00 shares | 533,070.62 | 594,870.30 |
| Ball Corp | 6,365.00 shares | 385,947.58 | 433,138.25 |
| Bank Of America Corp | 107,375.00 shares | 1,454,764.35 | 1,432,382.50 |
| Berkshire Hathaway Inc Cl B | 18,130.00 shares | 1,511,950.46 | 1,452,394.30 |
| Cbs Corp Class B Non Voting | 10,365.00 shares | 186,826.02 | 197,453.25 |
| Chevron Corporation | 25,595.00 shares | 1,799,754.32 | 2,335,543.75 |
| Cinemark Hldgs Inc | 18,090.00 shares | 324,172.26 | 311,871.60 |
| Comcast Corp Cl A | 32,095.00 shares | 553,778.87 | 705,127.15 |
| Davita Inc | 6,695.00 shares | 347,668.85 | 465,235.55 |
| Discover Finl Svcs | 45,200.00 shares | 542,237.57 | 837,556.00 |
| Dr Pepper Snapple Group | 11,410.00 shares | 308,867.69 | 401,175.60 |
| E M C Corporation | 21,775.00 shares | 354,647.06 | 498,647.50 |
| E O G Res Inc | 11,780.00 shares | 1,076,549.13 | 1,076,809.80 |
| E Bay Inc | 26,555.00 shares | 632,537.56 | 739,025.65 |
| Edison Intl | 15,230.00 shares | 608,076.53 | 587,878.00 |
| Equifax Inc | 17,255.00 shares | 444,737.10 | 614,278.00 |
| Exxon Mobil Corp | 9,265.00 shares | 730,965.42 | 677,456.80 |
| Gap Inc | 22,560.00 shares | 454,061.74 | 499,478.40 |
| Guess Inc | 15,995.00 shares | 589,621.82 | 756,883.40 |
| Harris Corp Del | 22,785.00 shares | 997,624.94 | 1,032,160.50 |
| Hewlett Packard Co | 29,810.00 shares | 1,359,753.76 | 1,255,001.00 |
| Hologic Inc | 19,235.00 shares | 299,655.37 | 362,002.70 |
| Home Depot Inc | 9,470.00 shares | 307,697.46 | 332,018.20 |
| Honeywell International Inc | 17,860.00 shares | 844,797.91 | 949,437.60 |
| Humana Inc | 17,660.00 shares | 813,082.82 | 966,708.40 |
| Illinois Tool Works | 9,925.00 shares | 454,635.73 | 529,995.00 |
| International Business Machines Corp | 2,165.00 shares | 218,611.48 | 317,735.40 |
| J P Morgan Chase Co | 66,315.00 shares | 2,377,712.83 | 2,813,082.30 |
| Johnson Johnson | 23,750.00 shares | 1,501,513.54 | 1,468,937.50 |
| Kohls Corp | 5,970.00 shares | 322,257.10 | 324,409.80 |
| Liberty Media Starz Sr A | 7,855.00 shares | 353,235.64 | 522,200.40 |
| Lincare Hldgs Inc | 11,550.00 shares | 303,853.95 | 309,886.50 |
| Loews Corp | 12,895.00 shares | 436,230.86 | 501,744.45 |
| Lowes Co Inc | 13,680.00 shares | 305,950.03 | 343,094.40 |
| Macys Inc | 24,675.00 shares | 439,910.00 | 624,277.50 |
| Manpower Inc | 12,275.00 shares | 616,560.53 | 770,379.00 |

| 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 |
|---|---|---|---|
| Mckesson Corporation | 12,480.00 shares | $ 674,933.02 | $ 878,342.40 |
| Microsoft Corp | 75,185.00 shares | 2,053,239.67 | 2,098,413.35 |
| Mohawk Inds Inc | 5,785.00 shares | 301,203.69 | 328,356.60 |
| Morgan Stanley | 20,990.00 shares | 566,506.86 | 571,137.90 |
| Noble Energy Inc | 7,575.00 shares | 469,842.48 | 652,056.00 |
| Northrop Grumman Corporation | 8,170.00 shares | 461,456.30 | 529,252.60 |
| Occidental Petroleum Corporation | 19,845.00 shares | 1,565,300.13 | 1,946,794.50 |
| Omnicare Inc | 19,915.00 shares | 490,225.40 | 505,641.85 |
| Omnicom Group Inc | 16,105.00 shares | 656,832.07 | 737,609.00 |
| Oracle Corporation | 39,285.00 shares | 810,748.24 | 1,229,620.50 |
| Oshkosh Corporation | 5,475.00 shares | 192,228.14 | 192,939.00 |
| P G E Corp | 6,630.00 shares | 254,750.79 | 317,179.20 |
| Pfizer Inc | 108,490.00 shares | 1,790,816.13 | 1,899,659.90 |
| Philip Morris Intl | 12,435.00 shares | 616,281.99 | 727,820.55 |
| Raymond James Finl Inc | 16,670.00 shares | 458,433.89 | 545,109.00 |
| Reinsurance Group America | 6,110.00 shares | 294,194.88 | 328,168.10 |
| Reliance Steel Aluminum | 15,650.00 shares | 600,036.95 | 799,715.00 |
| SLM Corp | 85,545.00 shares | 832,060.26 | 1,077,011.55 |
| State Str Corp | 16,740.00 shares | 738,650.10 | 775,731.60 |
| Target Corporation | 5,270.00 shares | 312,683.33 | 316,885.10 |
| Time Warner Inc | 17,198.00 shares | 424,733.81 | 553,259.66 |
| Travelers Cos Inc | 8,405.00 shares | 395,215.28 | 468,242.55 |
| US Bancorp | 45,510.00 shares | 1,138,055.72 | 1,227,404.70 |
| United Technologies Corp | 7,230.00 shares | 367,524.29 | 569,145.60 |
| Viacom Inc Class B | 33,305.00 shares | 1,022,243.16 | 1,319,211.05 |
| Wal Mart Stores Inc | 20,925.00 shares | 1,074,903.28 | 1,128,485.25 |
| Walgreen Co | 9,480.00 shares | 292,072.48 | 369,340.80 |
| Wells Fargo Co | 67,715.00 shares | 1,762,736.56 | 2,098,487.85 |
| Western Digital Corp | 7,020.00 shares | 209,288.99 | 237,978.00 |
| Western Union Co | 16,955.00 shares | 271,637.02 | 314,854.35 |
| Williams Sonoma Inc | 10,710.00 shares | 290,956.39 | 382,239.90 |
| Xerox Corp | 53,860.00 shares | 513,289.01 | 620,467.20 |
| Allergan Inc | 11,493.00 shares | 744,835.66 | 789,224.31 |
| Amphenol Corp Cl A | 20,003.00 shares | 962,498.35 | 1,055,758.34 |
| Apple Inc | 8,393.00 shares | 1,333,909.23 | 2,707,246.08 |
| Atmel Corp | 87,982.00 shares | 741,267.27 | 1,083,938.24 |
| B E Aerospace Inc | 29,082.00 shares | 808,479.96 | 1,076,906.46 |
| CB Richard Ellis Group Inc A | 53,412.00 shares | 913,395.39 | 1,093,877.76 |
| Carbo Ceramics Inc | 11,844.00 shares | 935,444.08 | 1,226,327.76 |
| Citigroup Inc | 228,500.00 shares | 1,089,990.70 | 1,080,805.00 |
| Concho Res Inc | 17,897.00 shares | 1,150,746.86 | 1,569,029.99 |
| Cummins Inc | 5,661.00 shares | 388,648.61 | 622,766.61 |
| E M C Corporation | 70,804.00 shares | 1,469,969.04 | 1,621,411.60 |
| Express Scripts Inc | 19,698.00 shares | 955,725.55 | 1,064,676.90 |
| Fifth Third Bancorp | 72,984.00 shares | 1,087,863.01 | 1,071,405.12 |

| 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 |
|---|---|---|---|
| Fortinet Inc | 16,735.00 shares | $ 415,631.85 | $ 541,377.25 |
| Freeport Mcmoran Copper Gold | 12,152.00 shares | 848,824.47 | 1,459,333.68 |
| Google Inc Cl A | 1,812.00 shares | 900,368.59 | 1,076,273.64 |
| Greenhill Co Inc | 12,963.00 shares | 1,002,499.73 | 1,058,817.84 |
| Halliburton Co | 35,870.00 shares | 1,079,179.85 | 1,464,572.10 |
| Hertz Global Holdings Inc | 81,954.00 shares | 1,080,079.96 | 1,187,513.46 |
| Illumina Inc | 12,419.00 shares | 548,992.27 | 786,619.46 |
| Johnson Controls Inc | 28,213.00 shares | 1,003,976.53 | 1,077,736.60 |
| Mcdonalds Corp | 19,200.00 shares | 1,323,932.23 | 1,473,792.00 |
| The Mosaic Co | 14,582.00 shares | 700,365.19 | 1,113,481.52 |
| N I I Holdings Inc | 25,629.00 shares | 1,188,534.77 | 1,144,591.14 |
| Nyse Euronext | 18,330.00 shares | 566,956.07 | 549,533.40 |
| National Oilwell Varco Inc | 8,255.00 shares | 541,081.40 | 555,148.75 |
| Omni Vision Technologies Inc | 38,175.00 shares | 905,485.44 | 1,130,361.75 |
| Polypore International Inc | 29,444.00 shares | 1,036,593.69 | 1,199,254.12 |
| Reald Inc | 37,510.00 shares | 1,073,873.79 | 972,259.20 |
| Realpage Inc | 43,807.00 shares | 1,034,384.70 | 1,354,950.51 |
| Rush Enterprises Inc | 58,002.00 shares | 1,030,615.77 | 1,185,560.88 |
| Jm Smucker Co The | 8,199.00 shares | 503,810.88 | 538,264.35 |
| State Str Corp | 17,822.00 shares | 810,897.44 | 825,871.48 |
| Suntrust Bks Inc | 18,451.00 shares | 542,658.67 | 544,489.01 |
| Travelzoo Inc | 23,799.00 shares | 701,914.18 | 984,683.63 |
| Triumph Group Inc | 11,376.00 shares | 828,402.11 | 1,017,128.16 |
| United Rentals Inc | 47,504.00 shares | 706,802.51 | 1,080,716.00 |
| United States Steel Corp | 20,526.00 shares | 1,032,860.11 | 1,199,128.92 |
| Wal Mart Stores Inc | 15,021.00 shares | 819,011.01 | 810,082.53 |
| Allstate Corp | 28,800.00 shares | 831,027.30 | 918,144.00 |
| Bank Of America Corp | 69,108.00 shares | 1,184,249.36 | 921,900.72 |
| CVS Caremark Corp | 13,000.00 shares | 418,961.63 | 452,010.00 |
| CA Inc | 57,177.00 shares | 1,249,165.47 | 1,397,405.88 |
| Capital One Financial Corp | 15,100.00 shares | 575,430.09 | 642,656.00 |
| Celanese Corp Ser A | 19,700.00 shares | 574,806.04 | 811,049.00 |
| Citigroup Inc | 223,184.00 shares | 741,574.65 | 1,055,660.32 |
| Comcast Corp Special Cl A | 39,600.00 shares | 649,394.46 | 824,076.00 |
| Conocophillips | 23,600.00 shares | 1,172,571.69 | 1,607,160.00 |
| Edison Intl | 15,800.00 shares | 508,967.37 | 609,880.00 |
| Exelon Corporation | 32,800.00 shares | 1,594,485.84 | 1,365,792.00 |
| Gap Inc | 33,100.00 shares | 615,092.61 | 732,834.00 |
| Genworth Financial Inc Cl A | 43,600.00 shares | 897,174.35 | 572,904.00 |
| Harley Davidson Inc | 14,400.00 shares | 334,735.05 | 499,248.00 |
| Hewlett Packard Co | 36,800.00 shares | 1,590,365.47 | 1,549,280.00 |
| Home Depot Inc | 17,614.00 shares | 564,033.48 | 617,546.84 |
| International Business Machines Corp | 5,500.00 shares | 714,610.45 | 807,180.00 |
| J P Morgan Chase Co | 40,100.00 shares | 1,495,758.25 | 1,701,042.00 |
| Johnson Johnson | 5,300.00 shares | 317,635.47 | 327,805.00 |

| 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 |
|---|---|---|---|---|
| The Jones Group Inc | 7,500.00 | shares | $ 215,601.98 | $ 116,550.00 |
| Eli Lilly Co | 26,200.00 | shares | 1,020,883.43 | 918,048.00 |
| Lockheed Martin Corp | 21,900.00 | shares | 1,597,736.80 | 1,531,029.00 |
| Marathon Oil Corporation | 15,000.00 | shares | 524,850.89 | 555,450.00 |
| Merck And Co Inc New | 12,300.00 | shares | 452,843.95 | 443,292.00 |
| Metlife Inc | 16,885.00 | shares | 586,734.20 | 750,369.40 |
| Microsoft Corp | 29,800.00 | shares | 760,517.01 | 831,718.00 |
| Northrop Grumman Corporation | 9,400.00 | shares | 565,069.76 | 608,932.00 |
| P N C Financial Services Group Inc | 12,700.00 | shares | 576,236.02 | 771,144.00 |
| P P G Inds Inc | 6,600.00 | shares | 289,754.06 | 554,862.00 |
| Paccar Inc | 7,700.00 | shares | 325,397.54 | 441,518.00 |
| Penney J C Company Inc | 27,900.00 | shares | 746,683.66 | 901,449.00 |
| Pfizer Inc | 43,200.00 | shares | 756,114.12 | 756,432.00 |
| Philip Morris Intl | 11,000.00 | shares | 555,708.00 | 643,830.00 |
| Public Svc Enterprise Group Inc | 16,600.00 | shares | 517,291.10 | 528,046.00 |
| Regions Finl Corp | 47,300.00 | shares | 240,271.12 | 331,100.00 |
| Safeway Inc | 21,000.00 | shares | 484,928.08 | 472,290.00 |
| Unum Group | 7,500.00 | shares | 144,387.53 | 181,650.00 |
| Wal Mart Stores Inc | 9,700.00 | shares | 519,720.95 | 523,121.00 |
| Wells Fargo Co | 52,077.00 | shares | 2,006,081.62 | 1,613,866.23 |
| CA Inc | 36.00 | shares | 1,014.84 | 879.84 |
| **Total Domestic Preferred Stocks** | | | **$202,754,106.17** | **$243,961,916.41** |
| | | | | |
| **Foreign Stocks** | | | | |
| Arc Energy Tr | 28,900.00 | shares | $ 653,002.54 | $ 739,041.92 |
| Talisman Energy Inc | 110,200.00 | shares | 1,835,274.22 | 2,453,201.83 |
| Warner Chilcott Plc Class A | 31,700.00 | shares | 709,934.55 | 715,152.00 |
| Schlumberger Ltd | 10,940.00 | shares | 904,473.27 | 913,490.00 |
| Cooper Industries Plc | 10,590.00 | shares | 362,216.45 | 617,291.10 |
| Lazard Ltd Cl A | 17,210.00 | shares | 693,201.51 | 679,622.90 |
| Anheuser Busch Inbev Nv A D R | 8,285.00 | shares | 427,293.30 | 472,990.65 |
| Barclays Plc A D R | 28,805.00 | shares | 588,897.93 | 475,858.60 |
| Canadian Natural Resources Ltd | 7,565.00 | shares | 304,308.94 | 336,037.30 |
| Group Cgi Inc Cl A Com | 29,340.00 | shares | 473,671.76 | 506,408.40 |
| Petrobakken Energy Ltda | 10,080.00 | shares | 267,727.54 | 219,640.18 |
| Siemens Ag A D R | 3,900.00 | shares | 439,890.07 | 484,575.00 |
| Vodafone Group Plc A D R | 11,685.00 | shares | 348,924.71 | 308,951.40 |
| Seagate Technology | 16,245.00 | shares | 209,613.40 | 244,162.35 |
| Validus Holdings Ltd | 15,030.00 | shares | 396,662.88 | 460,068.30 |
| Ace Ltd | 7,250.00 | shares | 355,618.82 | 451,312.50 |
| Tyco International Ltd | 15,795.00 | shares | 571,329.67 | 654,544.80 |
| Tyco Electronics Ltd | 29,585.00 | shares | 858,669.65 | 1,047,309.00 |
| Agnico Eagle Mines Ltd | 14,000.00 | shares | 985,212.20 | 1,073,800.00 |
| Baidu Com Inc A D R | 10,037.00 | shares | 992,933.65 | 968,871.61 |
| Barrick Gold Corp | 23,777.00 | shares | 1,116,784.29 | 1,264,460.86 |

**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, 2010

| 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 |
|---|---|---|---|
| Ctrip Com International A D R | 21,635.00 shares | $ 1,008,706.51 | $ 875,135.75 |
| Goldcorp Inc | 22,119.00 shares | 969,864.84 | 1,017,031.62 |
| Mcdermott Intl Inc | 65,772.00 shares | 1,029,294.28 | 1,360,822.68 |
| Potash Corp Of Saskatchewan | 6,859.00 shares | 1,003,949.09 | 1,061,978.97 |
| Schlumberger Ltd | 6,558.00 shares | 541,102.55 | 547,593.00 |
| Lazard Ltd Cl A | 27,672.00 shares | 982,465.22 | 1,092,767.28 |
| Marvell Technology Group Ltd | 28,406.00 shares | 470,230.85 | 526,931.30 |
| Warner Chilcott Plc Class A | 43,726.00 shares | 964,158.30 | 986,458.56 |
| Embraer Sa A D R | 12,000.00 shares | 292,255.39 | 352,800.00 |
| Novartis Ag A D R | 3,000.00 shares | 176,145.44 | 176,850.00 |
| Royal Dutch Shell A D R | 19,000.00 shares | 1,117,560.29 | 1,266,730.00 |
| Vodafone Group Plc A D R | 48,500.00 shares | 1,093,253.68 | 1,282,340.00 |
| XL Group Plc | 33,100.00 shares | 819,422.40 | 722,242.00 |
| Tyco International Ltd | 11,800.00 shares | 424,335.48 | 488,992.00 |
| Tyco Electronics Ltd | 17,600.00 shares | 414,294.73 | 623,040.00 |
| **Total Foreign Stocks** | | **$ 24,802,680.40** | **$ 27,468,503.86** |
| **Hedge Funds** | | | |
| Grosvenor Part | | $ 19,003,705.00 | $ 23,088,114.30 |
| Satellite Spv Ltd Class Os | | 1,715,806.06 | 34,758.00 |
| Farallon Cap Inst Parners LP | | 5,000,000.00 | 5,109,428.00 |
| Prospect Harbor Credit Partners LP | | 5,000,000.00 | 4,075,372.80 |
| Brookside Cayman Pa Ltd | | 5,000,000.00 | 5,091,170.00 |
| Sansar Capital Ltd | | 5,000,000.00 | 3,108,266.57 |
| York Credit Opportunities Unit Trust | | 5,000,000.00 | 6,364,902.56 |
| SCP Ocean Fund Ltd. | | 5,000,000.00 | 5,446,430.29 |
| Cerberus International Spv, Ltd | | 3,886,846.47 | 3,430,924.61 |
| Davidson Kempner International, Ltd. | | 5,000,000.00 | 5,313,117.15 |
| **Total Hedge Funds** | | **$ 59,606,357.53** | **$ 61,062,484.28** |
| **Collective Investment Funds** | | | |
| Artio Int'l Eq Str Fd | | $ 54,719,088.48 | $ 61,714,068.92 |
| Silchester International Fund | | 33,796,767.31 | 38,323,703.09 |
| **Total Collective Investment Funds** | | **$ 88,515,855.79** | **$100,037,772.01** |
| **Mutual Funds** | | | |
| Vanguard Instl Index Instl#94 | | $ 32,728,742.00 | $ 33,752,321.68 |
| **Total Mutual Funds** | | **$ 32,728,742.00** | **$ 33,752,321.68** |

**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, 2010

| 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 |
|---|---|---|---|
| **Interest Rate Swaps** | | | |
| Deutsche Bank Fi 3.343% Swap | | $ 50,842,812.58 | $ 43,877,841.00 |
| Goldman Sachs Fl 3.21075% Swap | | 16,722,566.16 | 14,833,140.40 |
| Goldman Sachs Fi 3.346% Swap | | 701,686.38 | 605,565.10 |
| 3 Month Bba Libor-Float | | - | 12,700,355.60 |
| Fixed - Interest Rate | | - | 10,779,043.00 |
| Fixed - Interest Rate | | - | 5,623,287.25 |
| Deutsche Bank Fl 3mobbalibor Swap | | (50,752,552.32) | (50,751,776.25) |
| Goldman Sachs Fl 3mobbalibor Swap | | (14,600,734.26) | (16,700,584.50) |
| Goldman Sachs Fl 3mobbalibor Swap | | (700,032.69) | (700,025.20) |
| Interest Rate Swap-Fixed 3.645% | | - | (11,647,170.00) |
| Float - 3 Month Bba-Libor | | - | (11,000,396.00) |
| Float-3 Month Bba-Libor | | - | (5,750,207.00) |
| **Total Interest Rate Swaps** | | **$ 2,213,745.85** | **$ (8,130,926.60)** |
| **Principal Cash** | | | |
| Principal Cash | | $ (538,424.14) | $ (538,424.14) |
| **Total Principal Cash** | | **$ (538,424.14)** | **$ (538,424.14)** |
| Total Assets | | 600,353,404.75 | 650,743,486.66 |
| Adjustment for Accrued Income | | 2,156,739.17 | 2,156,739.17 |
| **Grand Total** | | **$602,510,143.92** | **$652,900,225.83** |

**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, 2010

| | Plan's Individual Ownership % in Group Trust | Cost | Current Value |
|---|---|---|---|
| Angels Baseball L.P. | 2.34% | $ 14,091,816 | $ 15,270,365 |
| Athletics Investment Group, L.L.C | 2.84 | 17,131,936 | 18,564,741 |
| Atlanta National League Baseball Club, Inc. | 4.19 | 25,232,976 | 27,343,300 |
| AZPB Limited Partnership | 1.69 | 10,169,806 | 11,020,344 |
| The Baltimore Orioles, L.P. | 3.21 | 19,367,195 | 20,986,943 |
| Baseball Club of Seattle, L.P. | 4.10 | 24,676,807 | 26,740,616 |
| Boston Red Sox Baseball Club | 5.05 | 30,419,618 | 32,963,719 |
| Chicago National League Ball Club, Inc. | 0.02 | 97,578 | 105,739 |
| Chicago White Sox, Ltd. | 4.67 | 28,163,382 | 30,518,786 |
| Cincinnati Reds, L.L.C. | 2.19 | 13,181,373 | 14,283,778 |
| Cleveland Indians Baseball Company, L.P. | 2.94 | 17,746,598 | 19,230,810 |
| Colorado Rockies Baseball Club, Ltd. | 2.36 | 14,243,026 | 15,434,221 |
| Detroit Tigers, Inc. | 1.83 | 11,003,076 | 11,923,303 |
| Florida Marlins, L.P. | 1.72 | 10,367,950 | 11,235,059 |
| Houston McLane Company, L.L.C. | 5.22 | 31,434,206 | 34,063,162 |
| Kansas City Royals Baseball Corporation | 3.51 | 21,167,406 | 22,937,712 |
| Los Angeles Dodgers, L.L.C. | 1.03 | 6,194,674 | 6,712,757 |
| New York Yankees Partnership | 3.99 | 24,031,724 | 26,041,584 |
| Padres, L.P. | 3.28 | 19,768,971 | 21,422,321 |
| The Phillies | 5.26 | 31,690,903 | 34,341,327 |
| Pittsburgh Associates | 2.85 | 17,147,781 | 18,581,911 |
| Rogers Blue Jays Baseball Partnership | 0.02 | 99,078 | 107,364 |
| San Francisco Baseball Associates L.P.. | 4.03 | 24,274,930 | 26,305,129 |
| Sterling Mets, L.P. | 3.52 | 21,232,399 | 23,008,141 |
| St. Louis Cardinals, L.L.C. | 2.39 | 14,395,880 | 15,599,860 |
| Tampa Bay Rays, Ltd. | 1.87 | 11,276,274 | 12,219,350 |
| Washington Nationals Baseball Club, LLC | 0.59 | 3,574,224 | 3,873,150 |
| American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires | 12.74 | 76,749,066 | 83,167,865 |
| Major League Baseball - Office Employees' Plan | 10.04 | 60,515,530 | 65,576,658 |
| Major League Baseball – Scouting Bureau | - | - | - |
| Minor League Players' Pension Plan | 0.51 | 3,063,961 | 3,320,211 |
| Total Group Trust | 100.00% | $602,510,144 | $652,900,226 |

**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, 2010

| (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 (i)—single transactions in excess of 5% of Plan Assets** | | | | | | |
| US Bank | See Attached. | | | | | |
| **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, 1094 buys | various | various | $253,199,744 | $253,199,744 | $ - |
| | Issue: 31846V435 - First Amer Prime Obligation Fund Investment, 758 sells | various | various | 278,136,235 | 278,136,235 | - |
| | Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40, 81 buys | various | various | 15,860,853 | 15,860,853 | - |
| | Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40, 86 sells | various | various | 15,921,216 | 15,921,216 | - |
| | Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40, 108 buys | various | various | 17,447,660 | 17,447,660 | - |
| | Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40, 98 sells | various | various | 17,249,062 | 17,249,062 | - |
| | Issue: 99MSCY7A1 - Silchester International Fund, 2 buys | various | various | 34,000,323 | 34,000,323 | - |
| | Issue: 99MSCY7A1 - Silchester International Fund, 10 sells | various | various | 210,573 | 203,555 | - |

**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 $541,944,619. Five percent of this amount is $27,097,231.*

**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 (iv) reportable transactions during the Plan year ended December 31, 2010.*

MAJOR LEAGUE BASEBALL GROUP PENSION

Period from January 1, 2010 to December 31, 2010

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| **CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE** | | | | | | | |
| Issue: 31846V435 - First Amer Prime Oblig Fd Inv Cl | | | | | | | |
| 02/02/2010 060006871401 | S | - 32,302,271.940 | 1.0000 | | 32,302,272 * | 32,302,272 | |
| 10/05/2010 060006871401 | S | - 41,534,892.670 | 1.0000 | | 41,534,893 * | 41,534,893 | |
| **GRAND TOTAL** | | | | **0** | **73,837,165** | **73,837,165** | **0** |
| **CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE** | | | | | | | |
| Broker: Banc Of America Securities LLC | | | | | | | |
| Issue: 42809HAC1 - Hess Corp 6.000% 1/15/40 | | | | | | | |
| 01/04/2010 060006871406 | B | 190,000.000 | .9950 | | - 189,058 | 189,058 | |
| Issue: 565849AE6 - Marathon Oil Corp 6.600% 10/01/37 | | | | | | | |
| 01/04/2010 060006871406 | S | - 190,000.000 | 1.0741 | | 204,075 | 203,889 | 186 |
| Issue: 86722TAB8 - Suncor Inc 6.850% 6/01/39 | | | | | | | |
| 01/11/2010 060006871406 | S | - 195,000.000 | 1.1226 | | 218,915 | 193,861 | 25,054 |
| Issue: 71644EAG7 - Petro Canada 5.950% 5/15/35 | | | | | | | |
| 01/11/2010 060006871406 | B | 225,000.000 | 1.0025 | | - 225,565 | 225,565 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/21/2010 060006871406 | S | - 205,000.000 | .9976 | | 204,512 | 200,291 | 4,220 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 268317AE4 - Elec De France 5.600% 1/27/40 | | | | | | | |
| 01/21/2010 060006871406 | B | 235,000.000 | .9912 | | - 232,941 | 232,941 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 02/10/2010 060006871406 | B | 80,000.000 | .9798 | | - 78,388 | 78,388 | |
| Issue: 98877CAA5 - Zfs Finance USA 6.500% 5/09/37 | | | | | | | |
| 02/10/2010 060006871406 | S | - 126,000.000 | .9087 | | 114,492 | 117,795 | - 3,302 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/23/2010 060006871406 | S | - 275,000.000 | .9596 | | 263,893 | 263,547 | 345 |
| Issue: 913017BS7 - United Tech Corp 5.700% 4/15/40 | | | | | | | |
| 02/23/2010 060006871406 | B | 300,000.000 | .9977 | | - 299,316 | 299,316 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/24/2010 060006871406 | B | 135,000.000 | .9614 | | - 129,790 | 129,790 | |
| Issue: 913017BS7 - United Tech Corp 5.700% 4/15/40 | | | | | | | |
| 02/24/2010 060006871406 | S | - 145,000.000 | 1.0049 | | 145,709 | 144,669 | 1,040 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 02/26/2010 060006871406 | S | - 385,000.000 | .2458 | | 94,648 | 101,034 | - 6,385 |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 390,000.000 | .2397 | | - 93,487 | 93,487 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/15/2010 060006871406 | B | 145,000.000 | .9572 | | - 138,792 | 138,792 | |
| Issue: 13645RAF1 - Canadian Pac Rr Co 5.950% 5/15/37 | | | | | | | |
| 03/15/2010 060006871406 | S | - 175,000.000 | .9696 | | 169,673 | 163,826 | 5,847 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/18/2010 060006871406 | S | - 100,000.000 | .9644 | | 96,441 | 95,708 | 734 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/18/2010 060006871406 | B | 190,000.000 | .9955 | | - 189,139 | 189,139 | |
| Issue: 416515AP9 - Hartford Finl Svcs 6.100% 10/01/41 | | | | | | | |
| 04/06/2010 060006871406 | B | 120,000.000 | .9001 | | - 108,011 | 108,011 | |
| Issue: 416515BA1 - Hartford Finl 6.625% 3/30/40 | | | | | | | |
| 04/06/2010 060006871406 | S | - 115,000.000 | .9739 | | 112,002 | 114,700 | - 2,698 |
| Issue: 912833X88 - U S Treas Bd Strip 5/15/35 | | | | | | | |
| 04/12/2010 060006871406 | B | 695,000.000 | .2926 | | - 203,329 | 203,329 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 04/12/2010 060006871406 | S | - 680,000.000 | .2899 | | 197,118 | 213,394 | - 16,275 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/14/2010 060006871406 | B | 390,000.000 | .9511 | | - 370,927 | 370,927 | |
| Issue: 00206RAD4 - Att Inc 6.500% 9/01/37 | | | | | | | |
| 04/14/2010 060006871406 | S | - 445,000.000 | 1.0416 | | 463,521 | 427,126 | 36,395 |
| Issue: 06051GDZ9 - Bank Of Amer Corp 7.625% 6/01/19 | | | | | | | |
| 04/16/2010 060006871406 | S | - 220,000.000 | 1.1607 | | 255,343 | 244,424 | 10,919 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 04/16/2010 060006871406 | B | 215,000.000 | .9856 | | - 211,909 | 211,909 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/21/2010 060006871406 | S | - 50,000.000 | .9567 | | 47,836 | 47,447 | 389 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 452151LF8 - Illinois ST 5.100% 6/01/33 | | | | | | | |
| 04/21/2010 060006871406 | B | 80,000.000 | .8415 | | - 67,317 | 67,317 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/29/2010 060006871406 | B | 40,000.000 | .9647 | | - 38,588 | 38,588 | |
| Issue: 406216AW1 - Halliburton Co 6.700% 9/15/38 | | | | | | | |
| 04/29/2010 060006871406 | S | - 40,000.000 | 1.1405 | | 45,620 | 41,740 | 3,880 |
| Issue: 125509BM0 - Cigna Corp 5.125% 6/15/20 | | | | | | | |
| 05/12/2010 060006871402 | B | 5,000.000 | 1.0053 | | - 5,027 | 5,027 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/12/2010 060006871406 | S | - 50,000.000 | .9802 | | 49,008 | 48,572 | 436 |
| Issue: 12189LAA9 - Burlington North 5.750% 5/01/40 | | | | | | | |
| 05/12/2010 060006871406 | B | 55,000.000 | .9966 | | - 54,815 | 54,815 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 05/17/2010 060006871406 | S | - 120,000.000 | 1.0009 | | 120,113 | 120,300 | - 188 |
| Issue: 25243YAP4 - Diageo Cap Plc 4.828% 7/15/20 | | | | | | | |
| 05/17/2010 060006871406 | B | 120,000.000 | 1.0273 | | - 123,272 | 123,272 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/18/2010 060006871406 | B | 125,000.000 | 1.0516 | | - 131,455 | 131,455 | |
| Issue: 126408GK3 - Csx Corp 6.150% 5/01/37 | | | | | | | |
| 05/19/2010 060006871406 | S | - 105,000.000 | 1.0673 | | 112,063 | 111,660 | 403 |
| Issue: 12189LAA9 - Burlington North 5.750% 5/01/40 | | | | | | | |
| 05/19/2010 060006871406 | B | 105,000.000 | 1.0100 | | - 106,047 | 106,047 | |

## 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 | | | | | | | |
| 05/27/2010 060006871406 | B | 150,000.000 | 1.0012 | | - 150,186 | 150,186 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/27/2010 060006871406 | S | - 125,000.000 | 1.0680 | | 133,496 | 133,135 | 361 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 06/03/2010 060006871406 | S | - 175,000.000 | 1.0117 | | 177,044 | 179,277 | - 2,233 |
| Issue: 94106LAW9 - Waste Mgmt Inc 4.750% 6/30/20 | | | | | | | |
| 06/03/2010 060006871406 | B | 190,000.000 | .9939 | | - 188,837 | 188,837 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/04/2010 060006871406 | B | 185,000.000 | 1.0820 | | - 200,176 | 200,176 | |
| Issue: 931142CB7 - Wal Mart Stores 5.250% 9/01/35 | | | | | | | |
| 06/04/2010 060006871406 | S | - 235,000.000 | 1.0094 | | 237,216 | 210,678 | 26,539 |
| Issue: 05565QBJ6 - Bp Capital Plc 4.750% 3/10/19 | | | | | | | |
| 06/09/2010 060006871402 | B | 1,000.000 | .8650 | | - 865 | 865 | |
| Issue: 655844AF5 - Norfolk Southern 7.050% 5/01/37 | | | | | | | |
| 06/10/2010 060006871406 | B | 185,000.000 | 1.1757 | | - 217,495 | 217,495 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/10/2010 060006871406 | S | - 160,000.000 | 1.0652 | | 170,425 | 171,093 | - 668 |
| Issue: 268317AE4 - Elec De France 5.600% 1/27/40 | | | | | | | |
| 06/11/2010 060006871406 | S | - 120,000.000 | .9891 | | 118,691 | 118,949 | - 258 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/11/2010 060006871406 | B | 95,000.000 | 1.0759 | | - 102,214 | 102,214 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 983024AE0 - Wyeth 5.500% 2/01/14 | | | | | | | |
| 06/14/2010 060006871402 | S | - 10,000.000 | 1.1126 | | 11,126 | 10,293 | 833 |
| Issue: 842587AB3 - Southern Co 5.300% 1/15/12 | | | | | | | |
| 06/15/2010 060006871402 | S | - 11,000.000 | 1.0592 | | 11,651 | 11,410 | 241 |
| Issue: 144141CS5 - Carolina P & L 6.500% 7/15/12 | | | | | | | |
| 06/15/2010 060006871402 | S | - 25,000.000 | 1.0924 | | 27,310 | 26,786 | 525 |
| Issue: 084664AF8 - Berkshire Hathaway 4.200% 12/15/10 | | | | | | | |
| 06/15/2010 060006871402 | S | - 25,000.000 | 1.0177 | | 25,443 | 25,007 | 436 |
| Issue: 912834AD0 - U S Treas Bd Strip 11/15/37 | | | | | | | |
| 06/15/2010 060006871406 | B | 370,000.000 | .2967 | | - 109,772 | 109,772 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/15/2010 060006871406 | S | - 205,000.000 | 1.0734 | | 220,055 | 219,246 | 809 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/15/2010 060006871406 | S | - 95,000.000 | 1.0650 | | 101,175 | 101,602 | - 427 |
| Issue: 87938WAM5 - Telefonica Emis 5.134% 4/27/20 | | | | | | | |
| 06/15/2010 060006871406 | S | - 145,000.000 | .9809 | | 142,233 | 145,173 | - 2,939 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 06/15/2010 060006871406 | B | 130,000.000 | 1.0189 | | - 132,458 | 132,458 | |
| Issue: 020039DC4 - Alltel Corp 7.875% 7/01/32 | | | | | | | |
| 06/15/2010 060006871406 | B | 265,000.000 | 1.2121 | | - 321,217 | 321,217 | |
| Issue: 912803DC4 - U S Treas Bd Strip 2/15/38 | | | | | | | |
| 06/15/2010 060006871406 | S | - 360,000.000 | .3008 | | 108,292 | 121,519 | - 13,228 |

## 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 | | | | | | | |
| 06/15/2010 060006871406 | B | 120,000.000 | 1.0609 | | - 127,304 | 127,304 | |
| Issue: 652478BA5 - News America Hldgs 7.750% 12/01/45 | | | | | | | |
| 06/16/2010 060006871406 | S | - 275,000.000 | 1.1714 | | 322,130 | 214,253 | 107,876 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/16/2010 060006871406 | B | 245,000.000 | 1.0706 | | - 262,303 | 262,303 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/16/2010 060006871406 | S | - 225,000.000 | 1.0706 | | 240,891 | 240,667 | 224 |
| Issue: 652482BY5 - News Amer Inc 6.900% 8/15/39 | | | | | | | |
| 06/16/2010 060006871406 | B | 270,000.000 | 1.1074 | | - 298,998 | 298,998 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/17/2010 060006871406 | S | - 40,000.000 | 1.0838 | | 43,350 | 42,796 | 554 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 06/17/2010 060006871406 | S | - 115,000.000 | 1.0256 | | 117,942 | 117,506 | 437 |
| Issue: 06051GEC9 - Bank Of Amer Crp 5.625% 7/01/20 | | | | | | | |
| 06/17/2010 060006871406 | B | 130,000.000 | .9964 | | - 129,535 | 129,535 | |
| Issue: 406216AW1 - Halliburton Co 6.700% 9/15/38 | | | | | | | |
| 06/17/2010 060006871406 | B | 50,000.000 | 1.0603 | | - 53,016 | 53,016 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/06/2010 060006871406 | S | - 95,000.000 | 1.1239 | | 106,775 | 104,009 | 2,766 |
| Issue: 501044CN9 - Kroger Co The 5.400% 7/15/40 | | | | | | | |
| 07/06/2010 060006871406 | B | 125,000.000 | .9912 | | - 123,899 | 123,899 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 054536AA5 - A X A 8.600% 12/15/30 | | | | | | | |
| 07/07/2010 060006871406 | S | - 95,000.000 | 1.1211 | | 106,504 | 114,379 | - 7,876 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/07/2010 060006871406 | B | 55,000.000 | 1.1197 | | - 61,583 | 61,583 | |
| Issue: 695114CD8 - Pacificorp 5.750% 4/01/37 | | | | | | | |
| 07/08/2010 060006871406 | S | - 290,000.000 | 1.0996 | | 318,887 | 287,954 | 30,933 |
| Issue: 59562VAR8 - Midamerican Energy 6.500% 9/15/37 | | | | | | | |
| 07/08/2010 060006871406 | B | 280,000.000 | 1.1378 | | - 318,578 | 318,578 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/12/2010 060006871406 | S | - 445,000.000 | 1.0976 | | 488,422 | 487,459 | 963 |
| Issue: 68389XAL9 - Oracle Corp 5.375% 7/15/40 | | | | | | | |
| 07/12/2010 060006871406 | B | 555,000.000 | .9884 | | - 548,568 | 548,568 | |
| Issue: 9128335A4 - U S Treas Bd Strip 8/15/35 | | | | | | | |
| 07/22/2010 060006871406 | B | 390,000.000 | .3508 | | - 136,808 | 136,808 | |
| Issue: 9128337E4 - U S Treas Bd Strip 8/15/36 | | | | | | | |
| 07/22/2010 060006871406 | B | 205,000.000 | .3356 | | - 68,792 | 68,792 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 07/22/2010 060006871406 | S | - 575,000.000 | .3545 | | 180,443 | 180,443 | |
| Issue: 695114CG1 - Pacificorp 6.250% 10/15/37 | | | | | | | |
| 07/23/2010 060006871406 | S | - 180,000.000 | 1.1830 | | 212,945 | 185,766 | 27,179 |
| Issue: 59562VAR8 - Midamerican Energy 6.500% 9/15/37 | | | | | | | |
| 07/23/2010 060006871406 | B | 190,000.000 | 1.1588 | | - 220,170 | 220,170 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/27/2010 060006871406 | B | 100,000.000 | 1.0928 | | - 109,281 | 109,281 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/27/2010 060006871406 | S | - 100,000.000 | 1.0925 | | 109,250 | 110,188 | - 938 |
| Issue: 887317AH8 - Time Warner Inc 6.100% 7/15/40 | | | | | | | |
| 07/27/2010 060006871406 | B | 125,000.000 | 1.0376 | | - 129,695 | 129,695 | |
| Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37 | | | | | | | |
| 07/27/2010 060006871406 | S | - 110,000.000 | 1.2460 | | 137,060 | 127,022 | 10,038 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/28/2010 060006871406 | B | 270,000.000 | 1.0897 | | - 294,216 | 294,216 | |
| Issue: 87938WAM5 - Telefonica Emis 5.134% 4/27/20 | | | | | | | |
| 07/28/2010 060006871406 | S | - 205,000.000 | 1.0374 | | 212,667 | 205,244 | 7,423 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/28/2010 060006871406 | B | 190,000.000 | 1.0403 | | - 197,659 | 197,659 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/28/2010 060006871406 | S | - 585,000.000 | 1.0381 | | 607,303 | 607,224 | 79 |
| Issue: 105756BS8 - Brazil Rep Of 4.875% 1/22/21 | | | | | | | |
| 07/28/2010 060006871406 | B | 590,000.000 | 1.0364 | | - 611,452 | 611,452 | |
| Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37 | | | | | | | |
| 07/28/2010 060006871406 | S | - 295,000.000 | 1.2431 | | 366,712 | 340,651 | 26,061 |
| Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37 | | | | | | | |
| 07/29/2010 060006871406 | B | 80,000.000 | 1.0436 | | - 83,489 | 83,489 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 652482BQ2 - News Amer Inc 6.650% 11/15/37 | | | | | | | |
| 07/29/2010 060006871406 | S | - 75,000.000 | 1.1120 | | 83,396 | 82,011 | 1,385 |
| Issue: 06051GEC9 - Bank Of Amer Crp 5.625% 7/01/20 | | | | | | | |
| 08/03/2010 060006871402 | B | 50,000.000 | 1.0388 | | - 51,942 | 51,942 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/05/2010 060006871406 | B | 200,000.000 | 1.0986 | | - 219,719 | 219,719 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 08/05/2010 060006871406 | S | - 145,000.000 | 1.0489 | | 152,086 | 151,398 | 687 |
| Issue: 42809HAD9 - Hess Corp 5.600% 2/15/41 | | | | | | | |
| 08/05/2010 060006871406 | S | - 255,000.000 | .9929 | | 253,190 | 252,861 | 329 |
| Issue: 126117AQ3 - Cna Financial Corp 5.875% 8/15/20 | | | | | | | |
| 08/05/2010 060006871406 | B | 170,000.000 | .9969 | | - 169,465 | 169,465 | |
| Issue: 105756BS8 - Brazil Rep Of 4.875% 1/22/21 | | | | | | | |
| 08/10/2010 060006871406 | S | - 155,000.000 | 1.0710 | | 166,005 | 159,803 | 6,202 |
| Issue: 713409AC4 - Pepsi Bottling Group 7.000% 3/01/29 | | | | | | | |
| 08/11/2010 060006871406 | B | 100,000.000 | 1.2740 | | - 127,399 | 127,399 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/11/2010 060006871406 | S | - 75,000.000 | 1.1153 | | 83,648 | 82,651 | 997 |
| Issue: 38141EA66 - Goldman Sachs Gp 6.000% 6/15/20 | | | | | | | |
| 08/12/2010 060006871402 | B | 5,000.000 | 1.0695 | | - 5,347 | 5,347 | |
| Issue: 054303AW2 - Avon Products 6.500% 3/01/19 | | | | | | | |
| 08/12/2010 060006871402 | S | - 25,000.000 | 1.2120 | | 30,301 | 24,687 | 5,614 |

## 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 | | | | | | | |
| 08/13/2010 060006871406 | S | - 325,000.000 | 1.1693 | | 380,010 | 331,050 | 48,959 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/13/2010 060006871406 | B | 220,000.000 | 1.1241 | | - 247,294 | 247,294 | |
| Issue: 939333AC4 - Washington Mutual 6.875% 5/15/11 | | | | | | | |
| 08/19/2010 060006871402 | S | - 50,000.000 | 1.0404 | | 52,019 | 56,105 | - 4,086 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/25/2010 060006871406 | B | 135,000.000 | 1.1422 | | - 154,195 | 154,195 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/25/2010 060006871406 | S | - 110,000.000 | 1.1422 | | 125,641 | 124,483 | 1,157 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/25/2010 060006871406 | S | - 240,000.000 | 1.1525 | | 276,600 | 271,600 | 5,000 |
| Issue: 842400FQ1 - Southern Cal Ed 4.500% 9/01/40 | | | | | | | |
| 08/25/2010 060006871406 | B | 300,000.000 | .9936 | | - 298,092 | 298,092 | |
| Issue: 031162AW0 - Amgen Inc 6.375% 6/01/37 | | | | | | | |
| 08/25/2010 060006871406 | S | - 150,000.000 | 1.2460 | | 186,899 | 167,829 | 19,070 |
| Issue: 22303QAH3 - Covidien Intl 6.550% 10/15/37 | | | | | | | |
| 08/25/2010 060006871406 | B | 120,000.000 | 1.2797 | | - 153,566 | 153,566 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 08/30/2010 060006871406 | S | - 105,000.000 | 1.0070 | | 105,738 | 104,813 | 926 |
| Issue: 803111AS2 - Sara Lee Corp 4.100% 9/15/20 | | | | | | | |
| 08/30/2010 060006871406 | B | 115,000.000 | .9993 | | - 114,915 | 114,915 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 09/08/2010 060006871406 | S | - 95,000.000 | .9997 | | 94,974 | 94,831 | 143 |
| Issue: 382388AX4 - Goodrich Corp 3.600% 2/01/21 | | | | | | | |
| 09/08/2010 060006871406 | B | 95,000.000 | .9979 | | - 94,799 | 94,799 | |
| Issue: 9128334Z0 - U S Treas Bd Strip 2/15/35 | | | | | | | |
| 09/09/2010 060006871406 | B | 250,000.000 | .3716 | | - 92,899 | 92,899 | |
| Issue: 745332CB0 - Puget Sound Enrg 5.795% 3/15/40 | | | | | | | |
| 09/09/2010 060006871406 | B | 85,000.000 | 1.0763 | | - 91,482 | 91,482 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/09/2010 060006871406 | S | - 70,000.000 | 1.1052 | | 77,361 | 79,718 | - 2,357 |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 09/09/2010 060006871406 | S | - 240,000.000 | .3681 | | 78,227 | 78,227 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/15/2010 060006871406 | S | - 155,000.000 | 1.0861 | | 168,345 | 175,441 | - 7,097 |
| Issue: 18683KAC5 - Cliffs Natural 6.250% 10/01/40 | | | | | | | |
| 09/15/2010 060006871406 | B | 220,000.000 | .9826 | | - 216,161 | 216,161 | |
| Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37 | | | | | | | |
| 09/16/2010 060006871406 | S | - 255,000.000 | 1.2875 | | 328,313 | 326,874 | 1,439 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/24/2010 060006871406 | S | - 175,000.000 | 1.1047 | | 193,320 | 195,060 | - 1,740 |
| Issue: 538021AC0 - Litton Inds Inc 7.750% 3/15/26 | | | | | | | |
| 09/24/2010 060006871406 | B | 250,000.000 | 1.3346 | | - 333,650 | 333,650 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/28/2010 060006871406 | B | 95,000.000 | 1.1192 | | - 106,326 | 106,326 | |
| Issue: 91324PAX0 - Unitedhealth Group 6.500% 6/15/37 | | | | | | | |
| 09/28/2010 060006871406 | S | - 120,000.000 | 1.1439 | | 137,273 | 118,623 | 18,650 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/30/2010 060006871406 | S | - 1,000,000.000 | 1.1231 | | 1,123,125 | 1,115,841 | 7,284 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/05/2010 060006871406 | B | 75,000.000 | 1.1150 | | - 83,625 | 83,625 | |
| Issue: 87927VAF5 - Telecom Italia Cap 6.375% 11/15/33 | | | | | | | |
| 10/05/2010 060006871406 | S | - 125,000.000 | .9934 | | 124,169 | 123,220 | 949 |
| Issue: 842400FL2 - Southern Cal Edison 6.050% 3/15/39 | | | | | | | |
| 10/07/2010 060006871406 | S | - 170,000.000 | 1.2048 | | 204,809 | 184,950 | 19,860 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/07/2010 060006871406 | B | 160,000.000 | 1.1195 | | - 179,125 | 179,125 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/13/2010 060006871406 | B | 65,000.000 | 1.0980 | | - 71,368 | 71,368 | |
| Issue: 92344GAX4 - Verizon Global Fdg 5.850% 9/15/35 | | | | | | | |
| 10/13/2010 060006871406 | S | - 85,000.000 | 1.0786 | | 91,678 | 90,134 | 1,544 |
| Issue: 949746NX5 - Wells Fargo Co 5.625% 12/11/17 | | | | | | | |
| 10/15/2010 060006871402 | S | - 9,000.000 | 1.1318 | | 10,186 | 8,770 | 1,416 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/18/2010 060006871406 | S | - 70,000.000 | 1.0713 | | 74,993 | 76,302 | - 1,309 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40 | | | | | | | |
| 10/18/2010 060006871406 | B | 85,000.000 | .9834 | | - 83,586 | 83,586 | |
| Issue: 06051GDX4 - Bank Of America 5.650% 5/01/18 | | | | | | | |
| 10/21/2010 060006871402 | B | 25,000.000 | 1.0458 | | - 26,146 | 26,146 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/28/2010 060006871406 | B | 120,000.000 | 1.0561 | | - 126,731 | 126,731 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/28/2010 060006871406 | B | 195,000.000 | 1.0553 | | - 205,786 | 205,786 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/28/2010 060006871406 | S | - 70,000.000 | 1.0553 | | 73,872 | 75,374 | - 1,502 |
| Issue: 29379VAQ6 - Enterprise Products 6.450% 9/01/40 | | | | | | | |
| 10/28/2010 060006871406 | S | - 225,000.000 | 1.0989 | | 247,250 | 223,931 | 23,319 |
| Issue: 494550AW6 - Kinder Morgan En 6.950% 1/15/38 | | | | | | | |
| 10/28/2010 060006871406 | B | 85,000.000 | 1.1061 | | - 94,014 | 94,014 | |
| Issue: 04650NAA2 - Att Inc 5.350% 9/01/40 | | | | | | | |
| 10/28/2010 060006871406 | S | - 150,000.000 | .9741 | | 146,108 | 121,776 | 24,332 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/29/2010 060006871406 | S | - 75,000.000 | 1.0644 | | 79,828 | 80,490 | - 662 |
| Issue: 494550BF2 - Kinder Morgan En 6.550% 9/15/40 | | | | | | | |
| 10/29/2010 060006871406 | B | 90,000.000 | 1.0714 | | - 96,423 | 96,423 | |
| Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37 | | | | | | | |
| 11/01/2010 060006871406 | B | 60,000.000 | 1.0030 | | - 60,181 | 60,181 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/01/2010 060006871406 | S | - 40,000.000 | 1.0628 | | 42,513 | 42,937 | - 424 |
| Issue: 652482BL3 - News America Inc 6.400% 12/15/35 | | | | | | | |
| 11/03/2010 060006871406 | B | 165,000.000 | 1.0880 | | - 179,517 | 179,517 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/03/2010 060006871406 | S | - 130,000.000 | 1.0550 | | 137,150 | 138,862 | - 1,712 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/15/2010 060006871406 | B | 145,000.000 | .9259 | | - 134,261 | 134,261 | |
| Issue: 057224AZ0 - Baker Hughes Inc 5.125% 9/15/40 | | | | | | | |
| 11/15/2010 060006871406 | S | - 160,000.000 | .9686 | | 154,968 | 159,312 | - 4,344 |
| Issue: 902917AH6 - USA Waste Svcs Inc 7.000% 7/15/28 | | | | | | | |
| 11/23/2010 060006871406 | B | 125,000.000 | 1.1732 | | - 146,651 | 146,651 | |
| Issue: 912834AE8 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 11/23/2010 060006871406 | B | 930,000.000 | .2847 | | - 264,780 | 264,780 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/23/2010 060006871406 | S | - 95,000.000 | .9488 | | 90,131 | 88,443 | 1,688 |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 11/23/2010 060006871406 | S | - 900,000.000 | .2940 | | 259,583 | 259,583 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/29/2010 060006871406 | B | 280,000.000 | .9538 | | - 267,050 | 267,050 | |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 11/29/2010 060006871406 | S | - 100,000.000 | .9830 | | 98,297 | 98,361 | - 64 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 428236BF9 - Hewlett Packard Co 3.750% 12/01/20 | | | | | | | |
| 11/29/2010 060006871406 | B | 105,000.000 | .9983 | | - 104,818 | 104,818 | |
| Issue: 126149AD5 - Cpc Intl Inc Ser E 7.250% 12/15/26 | | | | | | | |
| 11/29/2010 060006871406 | S | - 340,000.000 | 1.3162 | | 447,511 | 412,128 | 35,384 |
| Issue: 037389AK9 - Aon Corp 8.205% 1/01/27 | | | | | | | |
| 12/02/2010 060006871406 | B | 110,000.000 | 1.0637 | | - 117,003 | 117,003 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/02/2010 060006871406 | S | - 65,000.000 | .9363 | | 60,856 | 61,352 | - 496 |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/02/2010 060006871406 | B | 105,000.000 | .9675 | | - 101,588 | 101,588 | |
| Issue: 428236BF9 - Hewlett Packard Co 3.750% 12/01/20 | | | | | | | |
| 12/02/2010 060006871406 | S | - 105,000.000 | .9929 | | 104,257 | 104,818 | - 562 |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/03/2010 060006871406 | S | - 70,000.000 | .9650 | | 67,550 | 68,602 | - 1,052 |
| Issue: 026874BW6 - Amer Intl Group 6.400% 12/15/20 | | | | | | | |
| 12/03/2010 060006871406 | B | 80,000.000 | .9988 | | - 79,902 | 79,902 | |
| Issue: 31410KQB3 - F N M A #889750 6.000% 5/01/38 | | | | | | | |
| 12/08/2010 060006871402 | B | 46,810.380 | 1.0847 | | - 50,775 | 50,775 | |
| Issue: 31414FPH8 - F N M A #964924 6.000% 9/01/38 | | | | | | | |
| 12/08/2010 060006871402 | S | - 50,004.840 | 1.0838 | | 54,193 | 54,427 | - 234 |
| Issue: 210371AL4 - Constellation Energy 5.150% 12/01/20 | | | | | | | |
| 12/09/2010 060006871402 | B | 20,000.000 | .9994 | | - 19,988 | 19,988 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39 | | | | | | | |
| 12/09/2010 060006871406 | B | 50,000.000 | 1.3500 | | - 67,500 | 67,500 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/09/2010 060006871406 | S | - 45,000.000 | .9127 | | 41,073 | 42,110 | - 1,037 |
| Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40 | | | | | | | |
| 12/10/2010 060006871406 | S | - 255,000.000 | 1.0325 | | 263,277 | 252,094 | 11,183 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/10/2010 060006871406 | B | 250,000.000 | .9103 | | - 227,578 | 227,578 | |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/31/2010 060006871406 | S | - 1,705,000.000 | .9432 | | 1,608,095 | 1,598,371 | 9,724 |
| **Total For Banc Of America Securities LLC** | | | | **0** | **30,010,624** | **29,515,351** | **495,273** |
| Broker: Barclays Capital Inc. Fixed In | | | | | | | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/05/2010 060006871406 | S | - 120,000.000 | .9767 | | 117,206 | 117,555 | - 348 |
| Issue: 64952GAF5 - New York Life Ins 6.750% 11/15/39 | | | | | | | |
| 01/05/2010 060006871406 | B | 135,000.000 | 1.0607 | | - 143,189 | 143,189 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/06/2010 060006871406 | B | 265,000.000 | .9692 | | - 256,843 | 256,843 | |
| Issue: 880591EH1 - T V A 5.250% 9/15/39 | | | | | | | |
| 01/06/2010 060006871406 | S | - 280,000.000 | .9822 | | 275,011 | 276,870 | - 1,859 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 01/27/2010 060006871406 | B | 975,000.000 | .2477 | | - 241,469 | 241,469 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 01/27/2010 060006871406 | S | - 930,000.000 | .2803 | | 260,670 | 290,833 | - 30,163 |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 01/28/2010 060006871406 | B | 1,890,000.000 | .2422 | | - 457,815 | 457,815 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 01/28/2010 060006871406 | S | - 1,800,000.000 | .2778 | | 500,040 | 562,902 | - 62,862 |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 01/29/2010 060006871402 | B | 55,000.000 | .9786 | | - 53,825 | 53,825 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 01/29/2010 060006871406 | B | 4,265,000.000 | .2449 | | - 1,044,584 | 1,044,584 | |
| Issue: 912803CH4 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 01/29/2010 060006871406 | S | - 1,000,000.000 | .3895 | | 389,450 | 378,134 | 11,316 |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 01/29/2010 060006871406 | S | - 3,995,000.000 | .2987 | | 1,193,426 | 1,253,689 | - 60,263 |
| Issue: 01F062622 - FNMA Tba 30Yr 6.500% 2/01/39 | | | | | | | |
| 02/01/2010 060006871402 | B | 50,000.000 | 1.0713 | | - 53,563 | 53,563 | |
| Issue: 01F062622 - FNMA Tba 30Yr 6.500% 2/01/39 | | | | | | | |
| 02/01/2010 060006871402 | S | - 50,000.000 | 1.0821 | | 54,105 | 53,563 | 543 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/02/2010 060006871406 | S | - 130,000.000 | .9927 | | 129,055 | 127,927 | 1,129 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 96950FAE4 - Williams Partner 6.300% 4/15/40 | | | | | | | |
| 02/02/2010 060006871406 | B | 155,000.000 | .9940 | | - 154,072 | 154,072 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 02/17/2010 060006871406 | S | - 835,000.000 | .9752 | | 814,321 | 816,816 | - 2,495 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 02/17/2010 060006871406 | B | 810,000.000 | .9950 | | - 805,950 | 805,950 | |
| Issue: 912810FT0 - U S Treasury Bd 4.500% 2/15/36 | | | | | | | |
| 02/18/2010 060006871402 | S | - 35,000.000 | .9709 | | 33,983 | 34,013 | - 30 |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 02/22/2010 060006871406 | S | - 890,000.000 | .2321 | | 206,578 | 218,139 | - 11,561 |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/22/2010 060006871406 | B | 895,000.000 | .2289 | | - 204,866 | 204,866 | |
| Issue: 912828MH0 - U S Treasury Nt 2.250% 1/31/15 | | | | | | | |
| 02/26/2010 060006871402 | B | 14,700.000 | .9992 | | - 14,689 | 14,689 | |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 02/26/2010 060006871406 | S | - 680,000.000 | .2469 | | 167,899 | 178,449 | - 10,550 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 02/26/2010 060006871406 | S | - 520,000.000 | .2491 | | 129,506 | 136,461 | - 6,955 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 02/26/2010 060006871406 | S | - 670,000.000 | .2491 | | 166,864 | 175,825 | - 8,961 |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 685,000.000 | .2408 | | - 164,921 | 164,921 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 525,000.000 | .2429 | | - 127,512 | 127,512 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 1,470,000.000 | .2429 | | - 357,034 | 357,034 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 675,000.000 | .2429 | | - 163,944 | 163,944 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 1,290,000.000 | .2430 | | - 313,406 | 313,406 | |
| Issue: 01F062630 - FNMA Pl Tba 6.500% 3/01/36 | | | | | | | |
| 03/01/2010 060006871402 | B | 50,000.000 | 1.0791 | | - 53,953 | 53,953 | |
| Issue: 01F062630 - FNMA Pl Tba 6.500% 3/01/36 | | | | | | | |
| 03/01/2010 060006871402 | S | - 50,000.000 | 1.0688 | | 53,438 | 53,953 | - 516 |
| Issue: 912803DG5 - U S Treas Bd Strip 5/15/39 | | | | | | | |
| 03/02/2010 060006871406 | S | - 1,680,000.000 | .2486 | | 417,564 | 457,275 | - 39,711 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 03/02/2010 060006871406 | B | 1,690,000.000 | .2450 | | - 414,101 | 414,101 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/03/2010 060006871406 | S | - 135,000.000 | .9641 | | 130,148 | 129,961 | 187 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/03/2010 060006871406 | S | - 65,000.000 | .9666 | | 62,827 | 62,574 | 253 |
| Issue: 745332CB0 - Puget Sound Enrg 5.795% 3/15/40 | | | | | | | |
| 03/03/2010 060006871406 | B | 150,000.000 | 1.0000 | | - 150,000 | 150,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 745332CB0 - Puget Sound Enrg 5.795% 3/15/40 | | | | | | | |
| 03/03/2010 060006871406 | B | 70,000.000 | 1.0018 | | - 70,128 | 70,128 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/16/2010 060006871406 | S | - 140,000.000 | .9584 | | 134,181 | 133,991 | 190 |
| Issue: 20030NBB6 - Comcast Corp 6.400% 3/01/40 | | | | | | | |
| 03/16/2010 060006871406 | B | 160,000.000 | 1.0128 | | - 162,050 | 162,050 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/31/2010 060006871406 | S | - 1,015,000.000 | .9448 | | 959,016 | 971,522 | - 12,506 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/31/2010 060006871406 | B | 35,000.000 | .9435 | | - 33,022 | 33,022 | |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 03/31/2010 060006871406 | B | 1,050,000.000 | .2537 | | - 266,333 | 266,333 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/07/2010 060006871406 | S | - 110,000.000 | .9370 | | 103,073 | 103,378 | - 305 |
| Issue: 544152AC5 - Lorillard Tobacco Co 8.125% 5/01/40 | | | | | | | |
| 04/07/2010 060006871406 | B | 150,000.000 | .9948 | | - 149,219 | 149,219 | |
| Issue: 03512TAA9 - Anglogold Holds 5.375% 4/15/20 | | | | | | | |
| 04/21/2010 060006871402 | B | 15,000.000 | .9985 | | - 14,978 | 14,978 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 04/30/2010 060006871402 | B | 50,000.000 | .9961 | | - 49,803 | 49,803 | |
| Issue: 912803CH4 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 04/30/2010 060006871406 | S | - 1,300,000.000 | .3975 | | 491,574 | 491,574 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 87927VAR9 - Telecom Italia Cap 7.200% 7/18/36 | | | | | | | |
| 05/11/2010 060006871406 | S | - 60,000.000 | .9703 | | 58,220 | 64,462 | - 6,242 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/11/2010 060006871406 | B | 40,000.000 | .9897 | | - 39,588 | 39,588 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/17/2010 060006871406 | S | - 1,395,000.000 | 1.0098 | | 1,408,719 | 1,357,886 | 50,834 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 05/17/2010 060006871406 | S | - 120,000.000 | 1.0122 | | 121,463 | 120,769 | 694 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/17/2010 060006871406 | B | 1,350,000.000 | 1.0521 | | - 1,420,314 | 1,420,314 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/17/2010 060006871406 | B | 170,000.000 | 1.0531 | | - 179,031 | 179,031 | |
| Issue: 438516AT3 - Honeywell Intl 5.700% 3/15/37 | | | | | | | |
| 05/17/2010 060006871406 | S | - 200,000.000 | 1.0709 | | 214,178 | 191,416 | 22,762 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 05/17/2010 060006871406 | B | 120,000.000 | 1.0025 | | - 120,300 | 120,300 | |
| Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18 | | | | | | | |
| 05/27/2010 060006871402 | S | - 23,900.000 | 1.0451 | | 24,977 | 24,605 | 372 |
| Issue: 31359MGK3 - F N M A Deb 6.625 11/15/2030 | | | | | | | |
| 05/28/2010 060006871402 | B | 2,000.000 | 1.2498 | | - 2,500 | 2,500 | |
| Issue: 31359MGK3 - F N M A Deb 6.625 11/15/2030 | | | | | | | |
| 05/28/2010 060006871402 | B | 11,000.000 | 1.2515 | | - 13,767 | 13,767 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810FT0 - U S Treasury Bd 4.500% 2/15/36 | | | | | | | |
| 05/28/2010 060006871402 | S | - 11,700.000 | 1.0500 | | 12,285 | 11,370 | 915 |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 05/28/2010 060006871406 | B | 365,000.000 | .2702 | | - 98,630 | 98,630 | |
| Issue: 268317AE4 - Elec De France 5.600% 1/27/40 | | | | | | | |
| 06/10/2010 060006871406 | S | - 115,000.000 | .9747 | | 112,088 | 113,993 | - 1,904 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/10/2010 060006871406 | B | 90,000.000 | 1.0648 | | - 95,836 | 95,836 | |
| Issue: 912828NF3 - U S Treasury Nt 2.125% 5/31/15 | | | | | | | |
| 06/14/2010 060006871402 | B | 115,000.000 | 1.0042 | | - 115,486 | 115,486 | |
| Issue: 17275RAB8 - Cisco Sys Inc 5.250% 2/22/11 | | | | | | | |
| 06/15/2010 060006871402 | S | - 25,000.000 | 1.0311 | | 25,778 | 26,471 | - 694 |
| Issue: 912828NE6 - U S Treasury Nt 0.750% 5/31/12 | | | | | | | |
| 06/16/2010 060006871402 | B | 220,000.000 | 1.0002 | | - 220,052 | 220,052 | |
| Issue: 032511BF3 - Anadarko Petro 6.950% 6/15/19 | | | | | | | |
| 06/16/2010 060006871406 | B | 260,000.000 | .8700 | | - 226,200 | 226,200 | |
| Issue: 492386AU1 - Kerr McGee Corp 6.950% 7/01/24 | | | | | | | |
| 06/16/2010 060006871406 | S | - 260,000.000 | .8700 | | 226,200 | 252,028 | - 25,828 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/25/2010 060006871406 | B | 195,000.000 | 1.0885 | | - 212,261 | 212,261 | |
| Issue: 4042Q1AA5 - Hsbc Bk USA 5.875% 11/01/34 | | | | | | | |
| 06/25/2010 060006871406 | S | - 290,000.000 | .9586 | | 278,000 | 283,753 | - 5,754 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 134429AM1 - Campbell Soup Co 6.750% 2/15/11 | | | | | | | |
| 07/01/2010 060006871402 | S | - 25,000.000 | 1.0368 | | 25,920 | 26,972 | - 1,052 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 07/01/2010 060006871402 | B | 50,000.000 | 1.0564 | | - 52,822 | 52,822 | |
| Issue: 65504LAC1 - Noble Holding Intl 4.900% 8/01/20 | | | | | | | |
| 07/21/2010 060006871402 | B | 3,000.000 | .9973 | | - 2,992 | 2,992 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 07/27/2010 060006871406 | S | - 345,000.000 | 1.0485 | | 361,724 | 335,821 | 25,903 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/27/2010 060006871406 | B | 705,000.000 | 1.0379 | | - 731,703 | 731,703 | |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 07/30/2010 060006871406 | B | 2,500,000.000 | .2933 | | - 733,175 | 733,175 | |
| Issue: 01F052680 - FNMA Tba 30Yr 5.500% 8/15/39 | | | | | | | |
| 08/01/2010 060006871402 | B | 200,000.000 | 1.0663 | | - 213,266 | 213,266 | |
| Issue: 31413UKP3 - F N M A #955802 6.000% 10/01/37 | | | | | | | |
| 08/01/2010 060006871402 | B | 200,000.170 | 1.0815 | | - 216,299 | 216,299 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 08/02/2010 060006871402 | S | - 65,000.000 | 1.0373 | | 67,427 | 63,471 | 3,957 |
| Issue: 46625HHS2 - Jpmorgan Chase 4.400% 7/22/20 | | | | | | | |
| 08/02/2010 060006871402 | B | 25,000.000 | 1.0017 | | - 25,042 | 25,042 | |
| Issue: 46625HHS2 - Jpmorgan Chase 4.400% 7/22/20 | | | | | | | |
| 08/03/2010 060006871402 | B | 20,000.000 | 1.0080 | | - 20,160 | 20,160 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 01F052680 - FNMA Tba 30Yr 5.500% 8/15/39 | | | | | | | |
| 08/09/2010 060006871402 | S | - 200,000.000 | 1.0759 | | 215,172 | 213,266 | 1,906 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/10/2010 060006871402 | B | 7,600.000 | 1.1100 | | - 8,436 | 8,436 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/10/2010 060006871406 | B | 220,000.000 | 1.1086 | | - 243,891 | 243,891 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/11/2010 060006871406 | B | 45,000.000 | 1.1194 | | - 50,372 | 50,372 | |
| Issue: 59562VAR8 - Midamerican Energy 6.500% 9/15/37 | | | | | | | |
| 08/11/2010 060006871406 | S | - 50,000.000 | 1.1768 | | 58,839 | 57,314 | 1,525 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/16/2010 060006871406 | S | - 420,000.000 | 1.1566 | | 485,756 | 465,140 | 20,616 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/16/2010 060006871406 | B | 430,000.000 | 1.1121 | | - 478,182 | 478,182 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/17/2010 060006871406 | S | - 160,000.000 | 1.1544 | | 184,706 | 177,196 | 7,510 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/17/2010 060006871406 | B | 165,000.000 | 1.1097 | | - 183,105 | 183,105 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/18/2010 060006871406 | B | 95,000.000 | 1.1145 | | - 105,880 | 105,880 | |
| Issue: 718172AC3 - Philip Morris Inc 6.375% 5/16/38 | | | | | | | |
| 08/18/2010 060006871406 | S | - 100,000.000 | 1.2393 | | 123,925 | 99,549 | 24,376 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/19/2010 060006871406 | B | 60,000.000 | 1.1334 | | - 68,006 | 68,006 | |
| Issue: 71644EAJ1 - Petro Canada 6.800% 5/15/38 | | | | | | | |
| 08/19/2010 060006871406 | S | - 70,000.000 | 1.2120 | | 84,842 | 70,140 | 14,702 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/20/2010 060006871406 | B | 210,000.000 | 1.1366 | | - 238,678 | 238,678 | |
| Issue: 172062AE1 - Cincinnati Finl Corp 6.125% 11/01/34 | | | | | | | |
| 08/20/2010 060006871406 | S | - 335,000.000 | .9979 | | 334,293 | 323,610 | 10,683 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/26/2010 060006871406 | B | 90,000.000 | 1.1575 | | - 104,175 | 104,175 | |
| Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39 | | | | | | | |
| 08/26/2010 060006871406 | S | - 105,000.000 | 1.1966 | | 125,646 | 117,275 | 8,372 |
| Issue: 38141EA66 - Goldman Sachs Gp 6.000% 6/15/20 | | | | | | | |
| 08/31/2010 060006871402 | B | 2,000.000 | 1.0782 | | - 2,156 | 2,156 | |
| Issue: 31410KG24 - F N M A #889517 5.500% 2/01/38 | | | | | | | |
| 09/01/2010 060006871402 | B | 199,999.760 | 1.0734 | | - 214,687 | 214,687 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/01/2010 060006871406 | S | - 160,000.000 | 1.1292 | | 180,675 | 183,187 | - 2,512 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/01/2010 060006871406 | S | - 65,000.000 | 1.1284 | | 73,348 | 74,420 | - 1,071 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/01/2010 060006871406 | S | - 145,000.000 | 1.1314 | | 164,054 | 166,013 | - 1,959 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 904764AH0 - Unilever Capital 5.900% 11/15/32 | | | | | | | |
| 09/01/2010 060006871406 | B | 80,000.000 | 1.1964 | | - 95,712 | 95,712 | |
| Issue: 913017BJ7 - United Technologies 5.400% 5/01/35 | | | | | | | |
| 09/01/2010 060006871406 | B | 205,000.000 | 1.0925 | | - 223,969 | 223,969 | |
| Issue: 010392FB9 - Alabama Power Co 6.000% 3/01/39 | | | | | | | |
| 09/01/2010 060006871406 | B | 170,000.000 | 1.1601 | | - 197,217 | 197,217 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/07/2010 060006871406 | B | 565,000.000 | 1.1187 | | - 632,050 | 632,050 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/08/2010 060006871406 | S | - 95,000.000 | 1.1167 | | 106,088 | 108,189 | - 2,101 |
| Issue: 68233JAG9 - Oncor Electric 5.250% 9/30/40 | | | | | | | |
| 09/08/2010 060006871406 | B | 125,000.000 | .9926 | | - 124,080 | 124,080 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 09/13/2010 060006871406 | S | - 375,000.000 | .9914 | | 371,763 | 374,296 | - 2,534 |
| Issue: 36962G4R2 - Gen Elec Cap Crp Mtn 4.375% 9/16/20 | | | | | | | |
| 09/13/2010 060006871406 | B | 405,000.000 | .9922 | | - 401,829 | 401,829 | |
| Issue: 31398A4E9 - F N M A M T N 0.28734% 9/17/12 | | | | | | | |
| 09/14/2010 060006871402 | B | 240,000.000 | .9996 | | - 239,903 | 239,903 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | S | - 65,000.000 | 1.0756 | | 69,916 | 72,399 | - 2,484 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/21/2010 060006871406 | S | - 100,000.000 | 1.1037 | | 110,367 | 111,297 | - 929 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/22/2010 060006871406 | S | - 115,000.000 | 1.1150 | | 128,225 | 128,189 | 36 |
| Issue: 87927VAR9 - Telecom Italia Cap 7.200% 7/18/36 | | | | | | | |
| 09/23/2010 060006871406 | S | - 190,000.000 | 1.0719 | | 203,667 | 204,131 | - 464 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/23/2010 060006871406 | B | 85,000.000 | 1.1191 | | - 95,120 | 95,120 | |
| Issue: 87927VAF5 - Telecom Italia Cap 6.375% 11/15/33 | | | | | | | |
| 09/23/2010 060006871406 | B | 210,000.000 | .9858 | | - 207,010 | 207,010 | |
| Issue: 31331JD83 - F F C B Deb 0.27219% 11/13/12 | | | | | | | |
| 09/24/2010 060006871402 | B | 200,000.000 | .9992 | | - 199,850 | 199,850 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/30/2010 060006871406 | B | 130,000.000 | 1.1247 | | - 146,209 | 146,209 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 09/30/2010 060006871406 | S | - 600,000.000 | .4712 | | 248,614 | 248,614 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/05/2010 060006871406 | B | 35,000.000 | 1.1206 | | - 39,222 | 39,222 | |
| Issue: 008916AG3 - Agrium Inc 7.125% 5/23/36 | | | | | | | |
| 10/06/2010 060006871406 | B | 135,000.000 | 1.2073 | | - 162,986 | 162,986 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/06/2010 060006871406 | S | - 110,000.000 | 1.1166 | | 122,822 | 122,904 | - 82 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/06/2010 060006871406 | S | - 80,000.000 | 1.1278 | | 90,225 | 89,385 | 840 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/13/2010 060006871406 | B | 105,000.000 | 1.0928 | | - 114,745 | 114,745 | |
| Issue: 31398A5A6 - F N M A M T N 0.28625% 10/18/12 | | | | | | | |
| 10/19/2010 060006871402 | B | 100,000.000 | .9996 | | - 99,960 | 99,960 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/19/2010 060006871406 | B | 115,000.000 | 1.0813 | | - 124,348 | 124,348 | |
| Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38 | | | | | | | |
| 10/22/2010 060006871406 | B | 100,000.000 | 1.1086 | | - 110,864 | 110,864 | |
| Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39 | | | | | | | |
| 10/22/2010 060006871406 | S | - 95,000.000 | 1.1476 | | 109,025 | 106,106 | 2,919 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/28/2010 060006871406 | S | - 180,000.000 | 1.0533 | | 189,591 | 193,820 | - 4,229 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 10/29/2010 060006871402 | B | 110,000.000 | 1.0914 | | - 120,059 | 120,059 | |
| Issue: 912833X96 - U S Treas Bd Strip 11/15/35 | | | | | | | |
| 11/01/2010 060006871406 | B | 835,000.000 | .3355 | | - 280,159 | 280,159 | |
| Issue: 9128335B2 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 11/01/2010 060006871406 | S | - 835,000.000 | .3319 | | 276,276 | 276,276 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/02/2010 060006871406 | B | 110,000.000 | 1.0754 | | - 118,289 | 118,289 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 11/04/2010 060006871406 | S | - 120,000.000 | 1.0119 | | 121,430 | 119,606 | 1,823 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 260543CC5 - Dow Chemical Co The 4.250% 11/15/20 | | | | | | | |
| 11/04/2010 060006871406 | B | 130,000.000 | .9973 | | - 129,643 | 129,643 | |
| Issue: 31412LMW7 - F N M A #928373 4.500% 3/01/36 | | | | | | | |
| 11/08/2010 060006871402 | S | - 31,012.170 | 1.0611 | | 32,907 | 27,979 | 4,928 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/10/2010 060006871406 | S | - 420,000.000 | 1.0199 | | 428,367 | 439,565 | - 11,198 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/12/2010 060006871406 | B | 80,000.000 | 1.0259 | | - 82,075 | 82,075 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/12/2010 060006871406 | B | 65,000.000 | 1.0217 | | - 66,412 | 66,412 | |
| Issue: 04650NAA2 - Att Inc 5.350% 9/01/40 | | | | | | | |
| 11/12/2010 060006871406 | S | - 103,000.000 | .9569 | | 98,562 | 83,620 | 14,942 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/16/2010 060006871406 | S | - 65,000.000 | .9219 | | 59,922 | 60,150 | - 228 |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 11/17/2010 060006871406 | S | - 265,000.000 | .9763 | | 258,706 | 263,716 | - 5,010 |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 11/17/2010 060006871406 | B | 260,000.000 | .9725 | | - 252,850 | 252,850 | |
| Issue: 534187BA6 - Lincoln Natl Crp 7.000% 6/15/40 | | | | | | | |
| 11/18/2010 060006871406 | B | 135,000.000 | 1.0704 | | - 144,499 | 144,499 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/18/2010 060006871406 | S | - 115,000.000 | .9333 | | 107,327 | 106,419 | 908 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/18/2010 060006871406 | S | - 40,000.000 | .9322 | | 37,288 | 37,015 | 272 |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 11/18/2010 060006871406 | S | - 190,000.000 | .9758 | | 185,398 | 184,775 | 623 |
| Issue: 26875PAG6 - Eog Resources In 4.100% 2/01/21 | | | | | | | |
| 11/18/2010 060006871406 | B | 195,000.000 | .9958 | | - 194,173 | 194,173 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/19/2010 060006871406 | B | 60,000.000 | .9383 | | - 56,297 | 56,297 | |
| Issue: 912803DG5 - U S Treas Bd Strip 5/15/39 | | | | | | | |
| 11/30/2010 060006871406 | B | 700,000.000 | .2850 | | - 199,486 | 199,486 | |
| Issue: 912803DM2 - U S Treas Bd Strip 5/15/40 | | | | | | | |
| 11/30/2010 060006871406 | B | 390,000.000 | .2725 | | - 106,283 | 106,283 | |
| Issue: 912803DM2 - U S Treas Bd Strip 5/15/40 | | | | | | | |
| 11/30/2010 060006871406 | B | 610,000.000 | .2732 | | - 166,670 | 166,670 | |
| Issue: 01F0406C6 - FNMA Pl Tba 4.000% 12/15/39 | | | | | | | |
| 12/01/2010 060006871402 | B | 95,000.000 | 1.0320 | | - 98,043 | 98,043 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 12/02/2010 060006871406 | B | 605,000.000 | .2674 | | - 161,765 | 161,765 | |
| Issue: 054536AA5 - A X A 8.600% 12/15/30 | | | | | | | |
| 12/02/2010 060006871406 | S | - 180,000.000 | 1.1198 | | 201,559 | 216,718 | - 15,160 |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 12/02/2010 060006871406 | S | - 1,210,000.000 | .2651 | | 320,771 | 329,463 | - 8,692 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803DM2 - U S Treas Bd Strip 5/15/40 | | | | | | | |
| 12/02/2010 060006871406 | B | 610,000.000 | .2615 | | - 159,539 | 159,539 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/02/2010 060006871406 | B | 125,000.000 | .9355 | | - 116,934 | 116,934 | |
| Issue: 779382AK6 - Rowan Companies Inc 7.875% 8/01/19 | | | | | | | |
| 12/03/2010 060006871406 | S | - 55,000.000 | 1.1795 | | 64,872 | 54,638 | 10,234 |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/03/2010 060006871406 | B | 50,000.000 | .9753 | | - 48,766 | 48,766 | |
| Issue: 01F0406C6 - FNMA Pl Tba 4.000% 12/15/39 | | | | | | | |
| 12/07/2010 060006871402 | S | - 95,000.000 | 1.0048 | | 95,456 | 98,043 | - 2,587 |
| Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39 | | | | | | | |
| 12/08/2010 060006871406 | B | 45,000.000 | 1.0413 | | - 46,857 | 46,857 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/08/2010 060006871406 | S | - 35,000.000 | .9014 | | 31,549 | 32,909 | - 1,360 |
| Issue: 9128334S6 - U S Treas Bd Strip 8/15/31 | | | | | | | |
| 12/13/2010 060006871406 | B | 1,505,000.000 | .3787 | | - 570,004 | 570,004 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/13/2010 060006871406 | B | 40,000.000 | .9078 | | - 36,313 | 36,313 | |
| Issue: 9128337Q7 - U S Treas Bd Strip 11/15/31 | | | | | | | |
| 12/13/2010 060006871406 | S | - 1,505,000.000 | .3742 | | 563,096 | 650,988 | - 87,892 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/21/2010 060006871406 | S | - 310,000.000 | .8999 | | 278,976 | 285,576 | - 6,600 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 9128334W7 - U S Treas Bd Strip 8/15/33 | | | | | | | |
| 12/29/2010 060006871406 | B | 1,000,000.000 | .3466 | | - 346,600 | 346,600 | |
| Issue: 9128337T1 - U S Treas Bd Strip 5/15/33 | | | | | | | |
| 12/29/2010 060006871406 | S | - 1,000,000.000 | .3510 | | 342,820 | 342,820 | |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/30/2010 060006871402 | B | 75,000.000 | .9366 | | - 70,245 | 70,245 | |
| Issue: 912803DM2 - U S Treas Bd Strip 5/15/40 | | | | | | | |
| 12/30/2010 060006871406 | B | 1,965,000.000 | .2516 | | - 494,374 | 494,374 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 12/30/2010 060006871406 | S | - 1,855,000.000 | .2961 | | 549,266 | 580,102 | - 30,836 |
| **Total For Barclays Capital Inc. Fixed In** | | | | **0** | **37,202,691** | **37,434,909** | **- 232,217** |
| Broker: Bny Convergex | | | | | | | |
| Issue: 747525103 - Qualcomm Inc | | | | | | | |
| 01/05/2010 060006871408 | B | 1,968.000 | 47.9000 | 98 | - 94,366 | 94,366 | |
| Issue: 009158106 - Air Prods Chemicals Inc | | | | | | | |
| 01/06/2010 060006871408 | S | - 4,765.000 | 82.0452 | 248 | 390,697 | 394,002 | - 3,305 |
| Issue: 375558103 - Gilead Sciences Inc | | | | | | | |
| 01/06/2010 060006871408 | B | 5,557.000 | 44.4500 | 278 | - 247,287 | 247,287 | |
| Issue: 056752108 - Baidu Com Inc A D R | | | | | | | |
| 01/06/2010 060006871408 | B | 990.000 | 418.7944 | 50 | - 414,656 | 414,656 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 203372107 - Commscope Inc | | | | | | | |
| 01/07/2010 060006871408 | S | - 4,161.000 | 27.3204 | 211 | 113,469 | 114,200 | - 730 |
| Issue: 88579Y101 - 3M Co | | | | | | | |
| 01/07/2010 060006871408 | B | 3,790.000 | 82.8993 | 190 | - 314,378 | 314,378 | |
| Issue: 38141G104 - Goldman Sachs Group Inc | | | | | | | |
| 01/08/2010 060006871408 | S | - 2,152.000 | 175.5425 | 117 | 377,650 | 288,427 | 89,223 |
| Issue: 45865V100 - Intercontinental Exchange Inc | | | | | | | |
| 01/08/2010 060006871408 | S | - 1,933.000 | 108.6967 | 102 | 210,009 | 198,773 | 11,236 |
| Issue: 001547108 - A K Steel Hldg Corp | | | | | | | |
| 01/11/2010 060006871408 | S | - 20,435.000 | 25.0133 | 1,035 | 510,112 | 412,016 | 98,096 |
| Issue: 46625H100 - J P Morgan Chase Co | | | | | | | |
| 01/11/2010 060006871408 | B | 4,775.000 | 44.6338 | 239 | - 213,365 | 213,365 | |
| Issue: 61945A107 - The Mosaic Co | | | | | | | |
| 01/11/2010 060006871408 | B | 2,280.000 | 66.0598 | 114 | - 150,730 | 150,730 | |
| Issue: 534187109 - Lincoln Natl Corp Ind | | | | | | | |
| 01/14/2010 060006871404 | B | 16,060.000 | 27.0613 | 642 | - 435,247 | 435,247 | |
| Issue: 534187109 - Lincoln Natl Corp Ind | | | | | | | |
| 01/15/2010 060006871404 | B | 5,120.000 | 26.9604 | 205 | - 138,242 | 138,242 | |
| Issue: H27013103 - Weatherford International Ltd | | | | | | | |
| 01/15/2010 060006871408 | S | - 23,004.000 | 18.6401 | 1,156 | 427,641 | 389,220 | 38,421 |
| Issue: 12673P105 - Ca Inc | | | | | | | |
| 01/22/2010 060006871404 | S | - 5,600.000 | 23.0381 | 226 | 128,788 | 140,554 | - 11,766 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 12673P105 - Ca Inc | | | | | | | |
| 01/25/2010 060006871404 | S | - 60.000 | 22.7800 | 2 | 1,364 | 1,506 | - 142 |
| Issue: 12673P105 - Ca Inc | | | | | | | |
| 01/26/2010 060006871404 | S | - 3,010.000 | 22.7585 | 121 | 68,382 | 75,548 | - 7,166 |
| Issue: 857477103 - State Str Corp | | | | | | | |
| 01/26/2010 060006871408 | B | 4,324.000 | 43.8076 | 216 | - 189,640 | 189,640 | |
| Issue: 773903109 - Rockwell Automation Inc | | | | | | | |
| 01/27/2010 060006871408 | B | 9,863.000 | 50.0195 | 493 | - 493,835 | 493,835 | |
| Issue: 68389X105 - Oracle Corporation | | | | | | | |
| 01/28/2010 060006871408 | B | 25,264.000 | 23.4875 | 1,263 | - 594,651 | 594,651 | |
| Issue: 031162100 - Amgen Inc | | | | | | | |
| 01/29/2010 060006871408 | B | 6,594.000 | 58.6303 | 330 | - 386,938 | 386,938 | |
| Issue: 716495106 - Petrohawk Energy Corp | | | | | | | |
| 02/08/2010 060006871408 | S | - 21,008.000 | 21.8790 | 1,056 | 458,578 | 584,624 | - 126,046 |
| Issue: 89151E109 - Total S A A D R | | | | | | | |
| 02/10/2010 060006871405 | S | - 2,710.000 | 56.3614 | 2 | 152,737 | 148,510 | 4,228 |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 02/22/2010 060006871408 | S | - 6,109.000 | 46.5005 | 309 | 283,762 | 290,705 | - 6,943 |
| Issue: 478366107 - Johnson Controls Inc | | | | | | | |
| 02/23/2010 060006871408 | B | 16,488.000 | 30.6176 | 824 | - 505,647 | 505,647 | |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 02/26/2010 060006871408 | S | - 4,628.000 | 41.9288 | 234 | 193,813 | 119,165 | 74,647 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 03/02/2010 060006871409 | S | - 800.000 | 59.2481 | 9 | 47,390 | 24,390 | 23,000 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 03/03/2010 060006871409 | S | - 500.000 | 59.4959 | 5 | 29,743 | 15,244 | 14,499 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 03/04/2010 060006871409 | S | - 700.000 | 59.5625 | 8 | 41,686 | 21,341 | 20,345 |
| Issue: 244199105 - Deere & Co | | | | | | | |
| 03/11/2010 060006871408 | S | - 7,161.000 | 57.1065 | 363 | 408,576 | 424,797 | - 16,221 |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 03/11/2010 060006871408 | B | 6,440.000 | 65.0040 | 322 | - 418,948 | 418,948 | |
| Issue: 111320107 - Broadcom Corp Cl A | | | | | | | |
| 03/16/2010 060006871408 | B | 15,841.000 | 33.5339 | 792 | - 532,003 | 532,003 | |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 03/18/2010 060006871408 | B | 1,550.000 | 66.6172 | 78 | - 103,334 | 103,334 | |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 03/25/2010 060006871408 | B | 1,441.000 | 66.9499 | 72 | - 96,547 | 96,547 | |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 03/25/2010 060006871408 | S | - 905.000 | 38.3300 | 46 | 34,643 | 23,303 | 11,340 |
| Issue: 032511107 - Anadarko Petroleum Corp | | | | | | | |
| 03/25/2010 060006871408 | S | - 836.000 | 69.4219 | 43 | 57,994 | 37,798 | 20,196 |
| Issue: 032511107 - Anadarko Petroleum Corp | | | | | | | |
| 03/25/2010 060006871408 | S | - 1,965.000 | 69.2948 | 100 | 136,064 | 88,844 | 47,221 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 023135106 - Amazon Com Inc | | | | | | | |
| 03/25/2010 060006871408 | B | 1,458.000 | 136.6637 | 73 | - 199,329 | 199,329 | |
| Issue: 88031M109 - Tenaris Sa Adr | | | | | | | |
| 03/25/2010 060006871408 | S | - 7,383.000 | 42.5639 | 373 | 313,876 | 304,267 | 9,609 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 03/30/2010 060006871408 | B | 1,525.000 | 62.1790 | 76 | - 94,899 | 94,899 | |
| Issue: 617446448 - Morgan Stanley | | | | | | | |
| 03/31/2010 060006871408 | S | - 15,790.000 | 28.8438 | 797 | 454,646 | 498,513 | - 43,867 |
| Issue: 125269100 - Cf Industries Holdings Inc | | | | | | | |
| 04/13/2010 060006871404 | S | - 6,350.000 | 88.2336 | 263 | 560,020 | 456,646 | 103,374 |
| Issue: 548661107 - Lowes Co Inc | | | | | | | |
| 04/14/2010 060006871408 | B | 20,598.000 | 26.2629 | 1,030 | - 541,993 | 541,993 | |
| Issue: 73755L107 - Potash Corp Of Saskatchewan | | | | | | | |
| 04/14/2010 060006871408 | S | - 2,126.000 | 108.7171 | 110 | 231,022 | 211,509 | 19,514 |
| Issue: 427866108 - The Hershey Company | | | | | | | |
| 04/19/2010 060006871404 | B | 1,890.000 | 44.2395 | 76 | - 83,688 | 83,688 | |
| Issue: 427866108 - The Hershey Company | | | | | | | |
| 04/20/2010 060006871404 | B | 3,820.000 | 44.6916 | 153 | - 170,875 | 170,875 | |
| Issue: 984332106 - Yahoo Inc | | | | | | | |
| 04/21/2010 060006871408 | S | - 30,568.000 | 17.4993 | 1,537 | 533,381 | 510,923 | 22,458 |
| Issue: 071813109 - Baxter Intl Inc | | | | | | | |
| 04/26/2010 060006871408 | S | - 14,056.000 | 47.6985 | 714 | 669,736 | 716,640 | - 46,904 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 04/26/2010 060006871408 | B | 8,049.000 | 54.0359 | 402 | - 435,337 | 435,337 | |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 04/28/2010 060006871408 | B | 1,461.000 | 55.6429 | 73 | - 81,367 | 81,367 | |
| Issue: G24140108 - Cooper Industries Plc | | | | | | | |
| 04/29/2010 060006871404 | S | - 3,950.000 | 50.5388 | 161 | 199,467 | 131,669 | 67,798 |
| Issue: 88579Y101 - 3M Co | | | | | | | |
| 04/29/2010 060006871408 | B | 944.000 | 89.2444 | 47 | - 84,294 | 84,294 | |
| Issue: 61945A107 - The Mosaic Co | | | | | | | |
| 04/29/2010 060006871408 | S | - 9,766.000 | 51.5244 | 497 | 502,690 | 497,300 | 5,391 |
| Issue: 018490102 - Allergan Inc | | | | | | | |
| 04/30/2010 060006871408 | B | 13,451.000 | 63.7574 | 673 | - 858,273 | 858,273 | |
| Issue: 031162100 - Amgen Inc | | | | | | | |
| 04/30/2010 060006871408 | B | 2,516.000 | 58.5791 | 126 | - 147,511 | 147,511 | |
| Issue: 375558103 - Gilead Sciences Inc | | | | | | | |
| 04/30/2010 060006871408 | S | - 13,844.000 | 39.7406 | 702 | 549,467 | 531,852 | 17,615 |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 05/05/2010 060006871408 | S | - 10,964.000 | 39.3330 | 555 | 430,692 | 282,309 | 148,382 |
| Issue: 302182100 - Express Scripts Inc | | | | | | | |
| 05/05/2010 060006871408 | B | 4,035.000 | 102.9916 | 202 | - 415,773 | 415,773 | |
| Issue: 055921100 - B M C Software Inc | | | | | | | |
| 05/07/2010 060006871404 | S | - 5,890.000 | 35.7625 | 239 | 210,402 | 164,906 | 45,496 |

## 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 | | | | | | | |
| 05/10/2010 060006871404 | S | - 4,720.000 | 36.9357 | 192 | 174,145 | 132,149 | 41,996 |
| Issue: 055921100 - B M C Software Inc | | | | | | | |
| 05/11/2010 060006871404 | S | - 640.000 | 37.0438 | 26 | 23,682 | 17,918 | 5,764 |
| Issue: 055921100 - B M C Software Inc | | | | | | | |
| 05/12/2010 060006871404 | S | - 1,840.000 | 37.8576 | 75 | 69,583 | 51,516 | 18,068 |
| Issue: 580037109 - McDermott Intl Inc | | | | | | | |
| 05/13/2010 060006871408 | B | 15,552.000 | 26.6865 | 778 | - 415,806 | 415,806 | |
| Issue: 478160104 - Johnson Johnson | | | | | | | |
| 05/14/2010 060006871404 | B | 6,590.000 | 64.1030 | 264 | - 422,702 | 422,702 | |
| Issue: 500255104 - Kohls Corp | | | | | | | |
| 05/14/2010 060006871408 | S | - 3,361.000 | 53.8292 | 171 | 180,749 | 206,931 | - 26,182 |
| Issue: 608190104 - Mohawk Inds Inc | | | | | | | |
| 05/14/2010 060006871408 | B | 2,466.000 | 61.7151 | 123 | - 152,313 | 152,313 | |
| Issue: 857477103 - State Str Corp | | | | | | | |
| 05/18/2010 060006871408 | S | - 13,516.000 | 40.5623 | 685 | 547,555 | 586,540 | - 38,985 |
| Issue: 88031M109 - Tenaris Sa Adr | | | | | | | |
| 05/20/2010 060006871408 | S | - 14,752.000 | 35.6388 | 746 | 524,997 | 607,957 | - 82,960 |
| Issue: 037833100 - Apple Inc | | | | | | | |
| 05/21/2010 060006871408 | B | 659.000 | 237.9934 | 33 | - 156,871 | 156,871 | |
| Issue: 674599105 - Occidental Petroleum Corporation | | | | | | | |
| 06/01/2010 060006871408 | B | 3,206.000 | 82.5478 | 160 | - 264,809 | 264,809 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 58933Y105 - Merck And Co Inc New | | | | | | | |
| 06/01/2010 060006871408 | S | - 14,730.000 | 33.8140 | 745 | 497,335 | 521,099 | - 23,763 |
| Issue: 64110D104 - Netapp Inc | | | | | | | |
| 06/01/2010 060006871408 | B | 12,563.000 | 38.4787 | 628 | - 484,036 | 484,036 | |
| Issue: 73755L107 - Potash Corp Of Saskatchewan | | | | | | | |
| 06/10/2010 060006871408 | B | 2,735.000 | 98.9662 | 137 | - 270,809 | 270,809 | |
| Issue: 666807102 - Northrop Grumman Corporation | | | | | | | |
| 06/14/2010 060006871404 | S | - 3,200.000 | 59.9377 | 131 | 191,669 | 200,429 | - 8,759 |
| Issue: 13342B105 - Cameron Intl Corp | | | | | | | |
| 06/14/2010 060006871404 | S | - 5,610.000 | 36.0890 | 228 | 202,231 | 170,479 | 31,752 |
| Issue: 666807102 - Northrop Grumman Corporation | | | | | | | |
| 06/15/2010 060006871404 | S | - 5,990.000 | 60.1256 | 246 | 359,907 | 375,178 | - 15,271 |
| Issue: 13342B105 - Cameron Intl Corp | | | | | | | |
| 06/15/2010 060006871404 | S | - 7,740.000 | 36.6783 | 314 | 283,576 | 235,207 | 48,369 |
| Issue: 931142103 - Wal Mart Stores Inc | | | | | | | |
| 06/17/2010 060006871404 | S | - 7,470.000 | 51.2034 | 305 | 382,184 | 376,708 | 5,476 |
| Issue: 031162100 - Amgen Inc | | | | | | | |
| 06/17/2010 060006871404 | S | - 9,790.000 | 55.0802 | 401 | 538,834 | 599,864 | - 61,029 |
| Issue: 931142103 - Wal Mart Stores Inc | | | | | | | |
| 06/21/2010 060006871408 | S | - 7,165.000 | 51.2111 | 364 | 366,563 | 364,825 | 1,738 |
| Issue: 38259P508 - Google Inc Cl A | | | | | | | |
| 06/21/2010 060006871408 | S | - 563.000 | 491.4907 | 33 | 276,676 | 279,984 | - 3,308 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 00724F101 - Adobe Sys Inc | | | | | | | |
| 06/23/2010 060006871408 | S | - 14,614.000 | 31.0272 | 738 | 452,693 | 490,109 | - 37,416 |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 06/24/2010 060006871408 | B | 1,866.000 | 68.1497 | 93 | - 127,261 | 127,261 | |
| Issue: 68389X105 - Oracle Corporation | | | | | | | |
| 06/25/2010 060006871408 | B | 11,841.000 | 22.8564 | 592 | - 271,235 | 271,235 | |
| Issue: 073302101 - B E Aerospace Inc | | | | | | | |
| 06/25/2010 060006871408 | B | 3,624.000 | 27.0195 | 181 | - 98,100 | 98,100 | |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 06/28/2010 060006871408 | B | 1,381.000 | 67.3999 | 69 | - 93,148 | 93,148 | |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 06/29/2010 060006871408 | B | 1,521.000 | 66.5593 | 76 | - 101,313 | 101,313 | |
| Issue: 913017109 - United Technologies Corp | | | | | | | |
| 06/30/2010 060006871408 | B | 2,478.000 | 65.3169 | 124 | - 161,979 | 161,979 | |
| Issue: 780259107 - Royal Dutch Shell A D R | | | | | | | |
| 07/08/2010 060006871409 | S | - 100.000 | 50.9979 | 1 | 5,099 | 5,988 | - 889 |
| Issue: 780259107 - Royal Dutch Shell A D R | | | | | | | |
| 07/09/2010 060006871409 | S | - 700.000 | 50.7832 | 8 | 35,541 | 41,914 | - 6,373 |
| Issue: 375558103 - Gilead Sciences Inc | | | | | | | |
| 07/14/2010 060006871404 | S | - 4,000.000 | 34.7411 | 162 | 138,802 | 181,723 | - 42,921 |
| Issue: 037833100 - Apple Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 490.000 | 250.8765 | 25 | - 122,954 | 122,954 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 820.000 | 73.9117 | 41 | - 60,649 | 60,649 | |
| Issue: 254687106 - Disney Walt Co | | | | | | | |
| 07/14/2010 060006871408 | B | 1,019.000 | 34.4276 | 51 | - 35,133 | 35,133 | |
| Issue: 316773100 - Fifth Third Bancorp | | | | | | | |
| 07/14/2010 060006871408 | B | 2,842.000 | 13.3972 | 142 | - 38,217 | 38,217 | |
| Issue: 406216101 - Halliburton Co | | | | | | | |
| 07/14/2010 060006871408 | B | 1,438.000 | 27.8539 | 72 | - 40,126 | 40,126 | |
| Issue: 478366107 - Johnson Controls Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,112.000 | 29.4355 | 56 | - 32,788 | 32,788 | |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 1,085.000 | 70.4599 | 54 | - 76,503 | 76,503 | |
| Issue: 674599105 - Occidental Petroleum Corporation | | | | | | | |
| 07/14/2010 060006871408 | B | 561.000 | 81.7600 | 28 | - 45,895 | 45,895 | |
| Issue: 713448108 - Pepsico Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 877.000 | 63.4600 | 44 | - 55,698 | 55,698 | |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 659.000 | 49.1975 | 33 | - 32,454 | 32,454 | |
| Issue: 913017109 - United Technologies Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 848.000 | 67.8886 | 42 | - 57,612 | 57,612 | |
| Issue: 701094104 - Parker Hannifin Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 679.000 | 57.4946 | 34 | - 39,073 | 39,073 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 580037109 - McDermott Intl Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 2,395.000 | 23.2332 | 120 | - 55,763 | 55,763 | |
| Issue: 872540109 - Tjx Companies Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,361.000 | 42.2816 | 68 | - 57,613 | 57,613 | |
| Issue: 548661107 - Lowes Co Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,426.000 | 20.7283 | 71 | - 29,630 | 29,630 | |
| Issue: 594918104 - Microsoft Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 2,570.000 | 25.5200 | 129 | - 65,715 | 65,715 | |
| Issue: 681919106 - Omnicom Group Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 681.000 | 35.5699 | 34 | - 24,257 | 24,257 | |
| Issue: 018490102 - Allergan Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 931.000 | 65.1460 | 47 | - 60,697 | 60,697 | |
| Issue: 031162100 - Amgen Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 631.000 | 52.4968 | 32 | - 33,157 | 33,157 | |
| Issue: 17275R102 - Cisco Sys Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 2,951.000 | 23.4998 | 148 | - 69,495 | 69,495 | |
| Issue: 92532F100 - Vertex Pharmaceuticals Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 882.000 | 33.5989 | 44 | - 29,678 | 29,678 | |
| Issue: 73755L107 - Potash Corp Of Saskatchewan | | | | | | | |
| 07/14/2010 060006871408 | B | 606.000 | 94.2199 | 30 | - 57,128 | 57,128 | |
| Issue: 302182100 - Express Scripts Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 549.000 | 48.0199 | 27 | - 26,390 | 26,390 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 881624209 - Teva Pharmaceutical Inds Ltd A D R | | | | | | | |
| 07/14/2010 060006871408 | B | 751.000 | 54.5073 | 38 | - 40,973 | 40,973 | |
| Issue: 85590A401 - Starwood Hotels & Resorts | | | | | | | |
| 07/14/2010 060006871408 | B | 723.000 | 46.2200 | 36 | - 33,453 | 33,453 | |
| Issue: V7780T103 - Royal Caribbean Cruises Ltd | | | | | | | |
| 07/14/2010 060006871408 | B | 1,482.000 | 24.7676 | 74 | - 36,780 | 36,780 | |
| Issue: 073302101 - B E Aerospace Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,892.000 | 27.6007 | 95 | - 52,315 | 52,315 | |
| Issue: 444903108 - Human Genome Sciences Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 2,386.000 | 25.1674 | 119 | - 60,169 | 60,169 | |
| Issue: 773903109 - Rockwell Automation Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 759.000 | 52.0544 | 38 | - 39,547 | 39,547 | |
| Issue: 608190104 - Mohawk Inds Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 689.000 | 46.8260 | 34 | - 32,298 | 32,298 | |
| Issue: 023135106 - Amazon Com Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 316.000 | 122.3068 | 16 | - 38,665 | 38,665 | |
| Issue: 93317Q105 - Walter Energy Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 433.000 | 64.2708 | 22 | - 27,851 | 27,851 | |
| Issue: 203372107 - Commscope Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,028.000 | 25.6293 | 51 | - 26,398 | 26,398 | |
| Issue: 111320107 - Broadcom Corp Cl A | | | | | | | |
| 07/14/2010 060006871408 | B | 1,070.000 | 37.6099 | 54 | - 40,296 | 40,296 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 74762E102 - Quanta Svcs Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,405.000 | 21.2193 | 70 | - 29,883 | 29,883 | |
| Issue: 75281A109 - Range Resources Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 465.000 | 41.8410 | 23 | - 19,479 | 19,479 | |
| Issue: 151020104 - Celgene Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 1,038.000 | 51.9237 | 52 | - 53,949 | 53,949 | |
| Issue: 00971T101 - Akamai Technologies Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,182.000 | 43.6331 | 59 | - 51,633 | 51,633 | |
| Issue: 01741R102 - Allegheny Technologies Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 609.000 | 48.1790 | 30 | - 29,371 | 29,371 | |
| Issue: 31428X106 - Fed Ex Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 638.000 | 77.8234 | 32 | - 49,683 | 49,683 | |
| Issue: 452327109 - Illumina Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 864.000 | 44.0690 | 43 | - 38,119 | 38,119 | |
| Issue: 46612J507 - Jds Uniphase Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 2,436.000 | 10.7117 | 122 | - 26,216 | 26,216 | |
| Issue: 380956409 - Goldcorp Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,372.000 | 41.8600 | 69 | - 57,501 | 57,501 | |
| Issue: 46625H100 - J P Morgan Chase Co | | | | | | | |
| 07/14/2010 060006871408 | B | 793.000 | 40.1000 | 40 | - 31,839 | 31,839 | |
| Issue: 629491101 - NYSE Euronext | | | | | | | |
| 07/14/2010 060006871408 | B | 1,207.000 | 27.6177 | 60 | - 33,395 | 33,395 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 928563402 - Vmware Inc Cl A | | | | | | | |
| 07/14/2010 060006871408 | B | 402.000 | 73.6823 | 20 | - 29,640 | 29,640 | |
| Issue: 88579Y101 - 3M Co | | | | | | | |
| 07/14/2010 060006871408 | B | 741.000 | 83.2560 | 37 | - 61,730 | 61,730 | |
| Issue: 832696405 - Jm Smucker Co The | | | | | | | |
| 07/14/2010 060006871408 | B | 570.000 | 62.1765 | 29 | - 35,469 | 35,469 | |
| Issue: 64110L106 - Netflix Com Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 243.000 | 120.7235 | 12 | - 29,348 | 29,348 | |
| Issue: N07059186 - Asml Holding Nv Ny Reg Shs | | | | | | | |
| 07/14/2010 060006871408 | B | 976.000 | 32.1048 | 49 | - 31,383 | 31,383 | |
| Issue: 62913F201 - N I I Holdings Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,627.000 | 34.1338 | 81 | - 55,617 | 55,617 | |
| Issue: 58405U102 - Medco Health Solutions Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 429.000 | 56.6613 | 21 | - 24,329 | 24,329 | |
| Issue: 64110D104 - Netapp Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 865.000 | 40.0488 | 43 | - 34,685 | 34,685 | |
| Issue: 79466L302 - Salesforce Com Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 378.000 | 96.1941 | 19 | - 36,380 | 36,380 | |
| Issue: 38259P508 - Google Inc Cl A | | | | | | | |
| 07/14/2010 060006871408 | B | 179.000 | 491.2556 | 9 | - 87,944 | 87,944 | |
| Issue: 03076C106 - Ameriprise Finl Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,009.000 | 39.1041 | 50 | - 39,506 | 39,506 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 375558103 - Gilead Sciences Inc | | | | | | | |
| 07/15/2010 060006871404 | S | - 3,170.000 | 34.9862 | 129 | 110,778 | 144,015 | - 33,238 |
| Issue: 832696405 - Jm Smucker Co The | | | | | | | |
| 07/15/2010 060006871408 | B | 1,864.000 | 62.6183 | 93 | - 116,814 | 116,814 | |
| Issue: 375558103 - Gilead Sciences Inc | | | | | | | |
| 07/16/2010 060006871404 | S | - 3,970.000 | 33.5432 | 161 | 133,005 | 180,360 | - 47,354 |
| Issue: 46625H100 - J P Morgan Chase Co | | | | | | | |
| 07/16/2010 060006871408 | S | - 12,617.000 | 39.2409 | 639 | 494,463 | 559,472 | - 65,009 |
| Issue: 478160104 - Johnson Johnson | | | | | | | |
| 07/19/2010 060006871404 | S | - 7,700.000 | 59.5187 | 316 | 457,978 | 487,167 | - 29,189 |
| Issue: N07059186 - Asml Holding Nv Ny Reg Shs | | | | | | | |
| 07/19/2010 060006871408 | S | - 15,484.000 | 31.2313 | 782 | 482,803 | 321,817 | 160,986 |
| Issue: 655664100 - Nordstrom Inc | | | | | | | |
| 07/20/2010 060006871404 | B | 3,250.000 | 32.7394 | 130 | - 106,533 | 106,533 | |
| Issue: 608190104 - Mohawk Inds Inc | | | | | | | |
| 07/20/2010 060006871408 | B | 4,573.000 | 47.0939 | 229 | - 215,589 | 215,589 | |
| Issue: 478160104 - Johnson Johnson | | | | | | | |
| 07/21/2010 060006871404 | S | - 7,590.000 | 57.0097 | 311 | 432,393 | 480,208 | - 47,815 |
| Issue: 617446448 - Morgan Stanley | | | | | | | |
| 07/22/2010 060006871408 | B | 14,996.000 | 27.1894 | 750 | - 408,482 | 408,482 | |
| Issue: 478366107 - Johnson Controls Inc | | | | | | | |
| 07/23/2010 060006871408 | S | - 6,632.000 | 28.5245 | 335 | 188,840 | 202,892 | - 14,053 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 913017109 - United Technologies Corp | | | | | | | |
| 07/23/2010 060006871408 | B | 1,347.000 | 70.7592 | 67 | - 95,380 | 95,380 | |
| Issue: 478366107 - Johnson Controls Inc | | | | | | | |
| 07/28/2010 060006871408 | S | - 10,968.000 | 28.9947 | 554 | 317,460 | 335,543 | - 18,083 |
| Issue: 12497T101 - Cb Richard Ellis Group Inc A | | | | | | | |
| 07/28/2010 060006871408 | B | 25,689.000 | 16.6973 | 1,028 | - 429,965 | 429,965 | |
| Issue: 580037109 - McDermott Intl Inc | | | | | | | |
| 07/30/2010 060006871408 | S | - 37,485.000 | 23.2772 | 1,889 | 870,657 | 1,011,830 | - 141,173 |
| Issue: 594918104 - Microsoft Corp | | | | | | | |
| 07/30/2010 060006871408 | S | - 9,339.000 | 25.5124 | 471 | 237,789 | 276,258 | - 38,469 |
| Issue: 073302101 - B E Aerospace Inc | | | | | | | |
| 07/30/2010 060006871408 | B | 2,674.000 | 29.5121 | 134 | - 79,049 | 79,049 | |
| Issue: 140781105 - Carbo Ceramics Inc | | | | | | | |
| 07/30/2010 060006871408 | B | 5,147.000 | 80.6156 | 257 | - 415,186 | 415,186 | |
| Issue: 617446448 - Morgan Stanley | | | | | | | |
| 07/30/2010 060006871408 | B | 4,037.000 | 27.2160 | 202 | - 110,073 | 110,073 | |
| Issue: 203372107 - Commscope Inc | | | | | | | |
| 07/30/2010 060006871408 | S | - 16,362.000 | 20.3170 | 824 | 331,603 | 447,244 | - 115,641 |
| Issue: 88579Y101 - 3M Co | | | | | | | |
| 07/30/2010 060006871408 | B | 1,595.000 | 85.8456 | 80 | - 137,003 | 137,003 | |
| Issue: 89469A104 - Treehouse Foods Inc | | | | | | | |
| 07/30/2010 060006871408 | B | 2,136.000 | 47.8182 | 107 | - 102,246 | 102,246 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 268648102 - E M C Corporation | | | | | | | |
| 08/03/2010 060006871408 | B | 31,129.000 | 20.4890 | 1,556 | - 639,359 | 639,359 | |
| Issue: V7780T103 - Royal Caribbean Cruises Ltd | | | | | | | |
| 08/03/2010 060006871408 | S | - 23,199.000 | 28.9214 | 1,171 | 669,776 | 800,273 | - 130,497 |
| Issue: 406216101 - Halliburton Co | | | | | | | |
| 08/04/2010 060006871408 | B | 5,601.000 | 31.0077 | 280 | - 173,954 | 173,954 | |
| Issue: 74762E102 - Quanta Svcs Inc | | | | | | | |
| 08/04/2010 060006871408 | S | - 14,327.000 | 20.2594 | 721 | 289,535 | 341,726 | - 52,191 |
| Issue: 61945A107 - The Mosaic Co | | | | | | | |
| 08/04/2010 060006871408 | B | 4,367.000 | 49.2464 | 218 | - 215,277 | 215,277 | |
| Issue: 608190104 - Mohawk Inds Inc | | | | | | | |
| 08/05/2010 060006871408 | S | - 6,416.000 | 48.4552 | 326 | 310,563 | 365,635 | - 55,072 |
| Issue: 896818101 - Triumph Group Inc | | | | | | | |
| 08/06/2010 060006871408 | B | 8,603.000 | 73.5301 | 430 | - 633,010 | 633,010 | |
| Issue: 18683K101 - Cliffs Natural Resources Inc | | | | | | | |
| 08/09/2010 060006871404 | B | 4,930.000 | 62.5451 | 197 | - 308,545 | 308,545 | |
| Issue: 92857W209 - Vodafone Group Plc A D R | | | | | | | |
| 08/09/2010 060006871409 | S | - 400.000 | 24.7706 | 4 | 9,904 | 8,219 | 1,686 |
| Issue: 92857W209 - Vodafone Group Plc A D R | | | | | | | |
| 08/10/2010 060006871409 | S | - 2,600.000 | 24.3655 | 53 | 63,297 | 53,421 | 9,877 |
| Issue: 617446448 - Morgan Stanley | | | | | | | |
| 08/17/2010 060006871408 | B | 8,676.000 | 26.0672 | 434 | - 226,593 | 226,593 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 79466L302 - Salesforce Com Inc | | | | | | | |
| 08/18/2010 060006871408 | S | - 1,662.000 | 98.2415 | 86 | 163,192 | 94,154 | 69,038 |
| Issue: 73755L107 - Potash Corp Of Saskatchewan | | | | | | | |
| 08/19/2010 060006871408 | S | - 1,244.000 | 146.5463 | 65 | 182,238 | 123,095 | 59,143 |
| Issue: 73755L107 - Potash Corp Of Saskatchewan | | | | | | | |
| 08/23/2010 060006871408 | S | - 1,598.000 | 151.3199 | 84 | 241,725 | 158,123 | 83,602 |
| Issue: 111320107 - Broadcom Corp Cl A | | | | | | | |
| 08/23/2010 060006871408 | S | - 4,420.000 | 33.1531 | 223 | 146,313 | 149,581 | - 3,268 |
| Issue: 548661107 - Lowes Co Inc | | | | | | | |
| 09/03/2010 060006871408 | B | 6,347.000 | 22.4563 | 317 | - 142,847 | 142,847 | |
| Issue: 35671D857 - Freeport McMoran Copper Gold | | | | | | | |
| 09/15/2010 060006871408 | B | 2,962.000 | 80.7563 | 148 | - 239,348 | 239,348 | |
| Issue: 780259107 - Royal Dutch Shell A D R | | | | | | | |
| 09/23/2010 060006871409 | S | - 100.000 | 57.3835 | 1 | 5,737 | 5,877 | - 140 |
| Issue: 780259107 - Royal Dutch Shell A D R | | | | | | | |
| 09/24/2010 060006871409 | S | - 400.000 | 58.1322 | 4 | 23,248 | 23,508 | - 259 |
| Issue: 29081M102 - Embraer Empresa Brasileira De A D R | | | | | | | |
| 09/28/2010 060006871409 | S | - 200.000 | 28.3972 | 2 | 5,677 | 4,794 | 883 |
| Issue: 565849106 - Marathon Oil Corporation | | | | | | | |
| 10/05/2010 060006871409 | B | 2,300.000 | 34.4174 | 23 | - 79,183 | 79,183 | |
| Issue: 742718109 - Procter & Gamble Co | | | | | | | |
| 10/07/2010 060006871404 | S | - 7,540.000 | 60.8123 | 309 | 458,215 | 457,183 | 1,032 |

## 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 | | | | | | | |
| 10/08/2010 060006871404 | S | - 2,320.000 | 61.3766 | 95 | 142,299 | 140,672 | 1,627 |
| Issue: 75606N109 - Realpage Inc | | | | | | | |
| 10/26/2010 060006871408 | B | 6,689.000 | 21.9549 | 334 | - 147,191 | 147,191 | |
| Issue: 395259104 - Greenhill Co Inc | | | | | | | |
| 11/01/2010 060006871408 | B | 402.000 | 78.2563 | 20 | - 31,479 | 31,479 | |
| Issue: 494368103 - Kimberly Clark Corp | | | | | | | |
| 12/13/2010 060006871404 | S | - 60.000 | 61.8850 | 2 | 3,711 | 3,266 | 445 |
| Issue: 494368103 - Kimberly Clark Corp | | | | | | | |
| 12/13/2010 060006871404 | S | - 7,790.000 | 61.7246 | 320 | 480,515 | 424,033 | 56,482 |
| Issue: 806857108 - Schlumberger Ltd | | | | | | | |
| 12/13/2010 060006871404 | B | 9,650.000 | 82.7020 | 386 | - 798,460 | 798,460 | |
| Issue: 494368103 - Kimberly Clark Corp | | | | | | | |
| 12/14/2010 060006871404 | S | - 1,190.000 | 62.0692 | 49 | 73,814 | 64,775 | 9,038 |
| Issue: 806857108 - Schlumberger Ltd | | | | | | | |
| 12/14/2010 060006871404 | B | 1,290.000 | 82.1406 | 52 | - 106,013 | 106,013 | |
| Issue: 35671D857 - Freeport McMoran Copper Gold | | | | | | | |
| 12/14/2010 060006871404 | B | 2,280.000 | 114.7772 | 91 | - 261,783 | 261,783 | |
| **Total For Bny Convergex** | | | | **49,715** | **41,453,212** | **41,356,526** | **96,694** |

Broker: Bny Convergex / Ljr

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: G5876H105 - Marvell Technology Group Ltd | | | | | | | |
| 01/29/2010 060006871404 | S | - 31,560.000 | 17.4180 | 638 | 549,074 | 371,772 | 177,301 |
| Issue: 002824100 - Abbott Laboratories | | | | | | | |
| 02/10/2010 060006871404 | B | 8,260.000 | 53.0973 | 165 | - 438,749 | 438,749 | |
| Issue: 110122108 - Bristol Myers Squibb Co | | | | | | | |
| 02/10/2010 060006871404 | S | - 15,970.000 | 23.9064 | 324 | 381,461 | 348,977 | 32,484 |
| Issue: 002824100 - Abbott Laboratories | | | | | | | |
| 02/11/2010 060006871404 | B | 2,020.000 | 53.0822 | 40 | - 107,266 | 107,266 | |
| Issue: 110122108 - Bristol Myers Squibb Co | | | | | | | |
| 02/11/2010 060006871404 | S | - 6,460.000 | 23.8331 | 131 | 153,831 | 141,164 | 12,667 |
| Issue: 110122108 - Bristol Myers Squibb Co | | | | | | | |
| 02/12/2010 060006871404 | S | - 480.000 | 23.8602 | 10 | 11,443 | 10,489 | 954 |
| Issue: 023135106 - Amazon Com Inc | | | | | | | |
| 02/12/2010 060006871404 | B | 2,120.000 | 119.8368 | 42 | - 254,096 | 254,096 | |
| Issue: 25271C102 - Diamond Offshore Drilling Inc | | | | | | | |
| 02/16/2010 060006871404 | S | - 1,490.000 | 87.8286 | 31 | 130,833 | 136,827 | - 5,994 |
| Issue: 023135106 - Amazon Com Inc | | | | | | | |
| 02/16/2010 060006871404 | B | 1,690.000 | 119.4324 | 34 | - 201,875 | 201,875 | |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 02/26/2010 060006871404 | S | - 2,160.000 | 56.2817 | 45 | 121,524 | 101,393 | 20,131 |
| Issue: G54050102 - Lazard Ltd Cl A | | | | | | | |
| 02/26/2010 060006871404 | B | 1,290.000 | 35.5161 | 26 | - 45,842 | 45,842 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/01/2010 060006871404 | S | - 2,960.000 | 56.8679 | 61 | 168,268 | 138,946 | 29,322 |
| Issue: 585055106 - Medtronic Inc | | | | | | | |
| 03/02/2010 060006871404 | B | 4,820.000 | 44.5475 | 96 | - 214,815 | 214,815 | |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/02/2010 060006871404 | S | - 420.000 | 57.1330 | 9 | 23,987 | 19,715 | 4,272 |
| Issue: 585055106 - Medtronic Inc | | | | | | | |
| 03/03/2010 060006871404 | B | 8,100.000 | 44.7680 | 162 | - 362,783 | 362,783 | |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/03/2010 060006871404 | S | - 860.000 | 56.7846 | 18 | 48,817 | 40,369 | 8,448 |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/04/2010 060006871404 | S | - 870.000 | 56.8150 | 18 | 49,411 | 40,839 | 8,572 |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/05/2010 060006871404 | S | - 1,300.000 | 57.2120 | 27 | 74,349 | 61,023 | 13,325 |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/08/2010 060006871404 | S | - 580.000 | 57.0734 | 12 | 33,091 | 27,226 | 5,865 |
| Issue: 595112103 - Micron Technology Inc | | | | | | | |
| 03/09/2010 060006871404 | S | - 4,190.000 | 9.4800 | 84 | 39,637 | 31,662 | 7,975 |
| Issue: 595112103 - Micron Technology Inc | | | | | | | |
| 03/09/2010 060006871404 | S | - 23,490.000 | 9.5172 | 473 | 223,086 | 177,505 | 45,582 |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/09/2010 060006871404 | S | - 720.000 | 57.0767 | 15 | 41,080 | 33,798 | 7,283 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 03/09/2010 060006871404 | B | 13,610.000 | 40.8319 | 272 | - 555,994 | 555,994 | |
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 03/09/2010 060006871404 | B | 620.000 | 40.8831 | 12 | - 25,360 | 25,360 | |
| Issue: 595112103 - Micron Technology Inc | | | | | | | |
| 03/10/2010 060006871404 | S | - 16,760.000 | 9.8591 | 337 | 164,901 | 126,649 | 38,253 |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/10/2010 060006871404 | S | - 510.000 | 57.1146 | 11 | 29,118 | 23,940 | 5,178 |
| Issue: 13342B105 - Cameron Intl Corp | | | | | | | |
| 04/08/2010 060006871404 | S | - 2,260.000 | 44.8642 | 47 | 101,346 | 68,678 | 32,668 |
| Issue: 03073E105 - Amerisourcebergen Corp | | | | | | | |
| 04/08/2010 060006871404 | S | - 3,340.000 | 29.2941 | 68 | 97,774 | 83,413 | 14,361 |
| Issue: 744320102 - Prudential Financial Inc | | | | | | | |
| 04/08/2010 060006871404 | S | - 1,550.000 | 63.3549 | 33 | 98,167 | 64,713 | 33,455 |
| Issue: 637071101 - National Oilwell Varco Inc | | | | | | | |
| 04/28/2010 060006871404 | B | 6,970.000 | 44.0242 | 139 | - 306,988 | 306,988 | |
| Issue: 637071101 - National Oilwell Varco Inc | | | | | | | |
| 04/29/2010 060006871404 | B | 2,230.000 | 44.5195 | 45 | - 99,323 | 99,323 | |
| Issue: 690742101 - Owens Corning Inc | | | | | | | |
| 04/29/2010 060006871404 | S | - 3,890.000 | 34.4541 | 80 | 133,946 | 93,998 | 39,948 |
| Issue: 59156R108 - Metlife Inc | | | | | | | |
| 04/30/2010 060006871404 | B | 13,350.000 | 46.0250 | 267 | - 614,701 | 614,701 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 05/03/2010 060006871404 | S | - 3,230.000 | 35.0753 | 67 | 113,227 | 131,959 | - 18,732 |
| Issue: 984121103 - Xerox Corp | | | | | | | |
| 05/13/2010 060006871404 | B | 35,790.000 | 10.3057 | 716 | - 369,557 | 369,557 | |
| Issue: G2554F105 - Covidien Plc | | | | | | | |
| 05/14/2010 060006871404 | B | 8,370.000 | 44.8284 | 167 | - 375,381 | 375,381 | |
| Issue: G2554F105 - Covidien Plc | | | | | | | |
| 05/17/2010 060006871404 | B | 2,500.000 | 44.9487 | 50 | - 112,422 | 112,422 | |
| Issue: G2554F105 - Covidien Plc | | | | | | | |
| 05/18/2010 060006871404 | B | 2,240.000 | 44.8231 | 45 | - 100,449 | 100,449 | |
| Issue: 637071101 - National Oilwell Varco Inc | | | | | | | |
| 05/21/2010 060006871404 | B | 3,210.000 | 36.5363 | 64 | - 117,346 | 117,346 | |
| Issue: 428236103 - Hewlett Packard Co | | | | | | | |
| 05/26/2010 060006871404 | S | - 4,440.000 | 46.3158 | 92 | 205,550 | 187,721 | 17,829 |
| Issue: 25490A101 - Directv Cl A | | | | | | | |
| 05/26/2010 060006871404 | S | - 5,800.000 | 37.7882 | 120 | 219,052 | 180,111 | 38,941 |
| Issue: 166764100 - Chevron Corporation | | | | | | | |
| 05/26/2010 060006871404 | B | 3,150.000 | 73.0858 | 63 | - 230,283 | 230,283 | |
| Issue: 428236103 - Hewlett Packard Co | | | | | | | |
| 05/27/2010 060006871404 | S | - 10,900.000 | 46.7862 | 227 | 509,743 | 460,846 | 48,897 |
| Issue: 931422109 - Walgreen Co | | | | | | | |
| 05/27/2010 060006871404 | S | - 5,540.000 | 32.2943 | 114 | 178,797 | 210,130 | - 31,333 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 166764100 - Chevron Corporation | | | | | | | |
| 05/27/2010 060006871404 | B | 3,710.000 | 73.7252 | 74 | - 273,595 | 273,595 | |
| Issue: 228368106 - Crown Holdings Inc | | | | | | | |
| 05/27/2010 060006871404 | S | - 3,650.000 | 23.1928 | 74 | 84,579 | 87,606 | - 3,026 |
| Issue: 00507V109 - Activision Blizzard Inc | | | | | | | |
| 05/27/2010 060006871404 | B | 34,960.000 | 10.7340 | 699 | - 375,960 | 375,960 | |
| Issue: 228368106 - Crown Holdings Inc | | | | | | | |
| 05/28/2010 060006871404 | S | - 2,840.000 | 23.4537 | 58 | 66,551 | 68,164 | - 1,614 |
| Issue: 577081102 - Mattel Inc | | | | | | | |
| 06/17/2010 060006871404 | B | 13,410.000 | 22.4939 | 268 | - 301,911 | 301,911 | |
| Issue: 14149Y108 - Cardinal Health Inc | | | | | | | |
| 06/17/2010 060006871404 | B | 15,950.000 | 35.9199 | 319 | - 573,241 | 573,241 | |
| Issue: 30231G102 - Exxon Mobil Corp | | | | | | | |
| 06/17/2010 060006871404 | B | 7,570.000 | 62.1316 | 151 | - 470,488 | 470,488 | |
| Issue: 370334104 - General Mills Inc | | | | | | | |
| 06/18/2010 060006871404 | S | - 5,100.000 | 38.5182 | 105 | 196,338 | 154,130 | 42,208 |
| Issue: 655844108 - Norfolk Southn Corp | | | | | | | |
| 06/18/2010 060006871404 | S | - 3,420.000 | 58.7338 | 72 | 200,798 | 217,603 | - 16,805 |
| Issue: H89128104 - Tyco International Ltd | | | | | | | |
| 06/18/2010 060006871404 | B | 4,230.000 | 38.6286 | 85 | - 163,484 | 163,484 | |
| Issue: 855244109 - Starbucks Corp | | | | | | | |
| 06/18/2010 060006871404 | S | - 6,360.000 | 28.0454 | 130 | 178,239 | 92,935 | 85,303 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 92220P105 - Varian Med Sys Inc | | | | | | | |
| 06/18/2010 060006871404 | B | 8,980.000 | 53.3429 | 180 | - 479,199 | 479,199 | |
| Issue: 30231G102 - Exxon Mobil Corp | | | | | | | |
| 06/18/2010 060006871404 | B | 1,620.000 | 63.1800 | 32 | - 102,384 | 102,384 | |
| Issue: 92220P105 - Varian Med Sys Inc | | | | | | | |
| 06/21/2010 060006871404 | B | 1,580.000 | 54.4344 | 32 | - 86,038 | 86,038 | |
| Issue: 25490A101 - Directv Cl A | | | | | | | |
| 07/21/2010 060006871404 | B | 3,260.000 | 35.8715 | 65 | - 117,006 | 117,006 | |
| Issue: 844741108 - Southwest Airlines Co | | | | | | | |
| 07/23/2010 060006871404 | S | - 17,630.000 | 11.8171 | 356 | 207,979 | 211,769 | - 3,789 |
| Issue: 03073E105 - Amerisourcebergen Corp | | | | | | | |
| 07/23/2010 060006871404 | S | - 14,470.000 | 30.5131 | 297 | 441,228 | 361,373 | 79,854 |
| Issue: 441060100 - Hospira Inc | | | | | | | |
| 07/23/2010 060006871404 | S | - 2,550.000 | 57.2859 | 53 | 146,026 | 93,989 | 52,037 |
| Issue: 693506107 - P P G Inds Inc | | | | | | | |
| 07/26/2010 060006871404 | B | 3,470.000 | 68.0560 | 69 | - 236,224 | 236,224 | |
| Issue: 194162103 - Colgate Palmolive Co | | | | | | | |
| 07/27/2010 060006871404 | B | 3,370.000 | 84.5172 | 67 | - 284,890 | 284,890 | |
| Issue: 594918104 - Microsoft Corp | | | | | | | |
| 08/05/2010 060006871404 | S | - 11,360.000 | 25.3192 | 232 | 287,394 | 334,397 | - 47,003 |
| Issue: 693506107 - P P G Inds Inc | | | | | | | |
| 08/09/2010 060006871404 | B | 1,960.000 | 69.8398 | 39 | - 136,925 | 136,925 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 481165108 - Joy Global Inc | | | | | | | |
| 08/09/2010 060006871404 | S | - 3,760.000 | 60.8341 | 79 | 228,657 | 176,977 | 51,680 |
| Issue: 693506107 - P P G Inds Inc | | | | | | | |
| 08/10/2010 060006871404 | B | 2,680.000 | 69.1764 | 54 | - 185,446 | 185,446 | |
| Issue: 532457108 - Eli Lilly Co | | | | | | | |
| 08/11/2010 060006871404 | B | 15,390.000 | 36.9385 | 308 | - 568,791 | 568,791 | |
| Issue: 018490102 - Allergan Inc | | | | | | | |
| 08/11/2010 060006871404 | B | 7,600.000 | 63.1269 | 152 | - 479,916 | 479,916 | |
| Issue: 086516101 - Best Buy Co Inc | | | | | | | |
| 08/11/2010 060006871404 | S | - 13,720.000 | 33.4988 | 282 | 459,321 | 606,630 | - 147,308 |
| Issue: 67066G104 - Nvidia Corp | | | | | | | |
| 08/11/2010 060006871404 | S | - 25,880.000 | 8.9204 | 522 | 230,338 | 428,450 | - 198,112 |
| Issue: 018490102 - Allergan Inc | | | | | | | |
| 08/12/2010 060006871404 | B | 1,220.000 | 62.8413 | 24 | - 76,691 | 76,691 | |
| Issue: 67066G104 - Nvidia Corp | | | | | | | |
| 08/12/2010 060006871404 | S | - 14,370.000 | 9.0014 | 290 | 129,061 | 237,899 | - 108,839 |
| Issue: 38259P508 - Google Inc Cl A | | | | | | | |
| 08/24/2010 060006871408 | S | - 772.000 | 456.4294 | 45 | 352,319 | 383,601 | - 31,282 |
| Issue: 037833100 - Apple Inc | | | | | | | |
| 08/25/2010 060006871404 | B | 500.000 | 238.4970 | 10 | - 119,259 | 119,259 | |
| Issue: 61945A107 - The Mosaic Co | | | | | | | |
| 08/25/2010 060006871408 | S | - 2,779.000 | 55.7302 | 142 | 154,733 | 133,474 | 21,259 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 608190104 - Mohawk Inds Inc | | | | | | | |
| 08/26/2010 060006871408 | B | 6,843.000 | 44.8619 | 342 | - 307,332 | 307,332 | |
| Issue: 713448108 - Pepsico Inc | | | | | | | |
| 08/31/2010 060006871408 | B | 1,678.000 | 64.1794 | 84 | - 107,777 | 107,777 | |
| Issue: 89469A104 - Treehouse Foods Inc | | | | | | | |
| 08/31/2010 060006871408 | B | 3,948.000 | 41.4294 | 197 | - 163,761 | 163,761 | |
| Issue: 585055106 - Medtronic Inc | | | | | | | |
| 09/02/2010 060006871404 | S | - 12,920.000 | 32.3528 | 265 | 417,733 | 577,598 | - 159,865 |
| Issue: 85590A401 - Starwood Hotels & Resorts | | | | | | | |
| 09/03/2010 060006871408 | B | 3,236.000 | 51.0555 | 162 | - 165,377 | 165,377 | |
| Issue: 747525103 - Qualcomm Inc | | | | | | | |
| 09/09/2010 060006871404 | B | 11,310.000 | 40.9531 | 226 | - 463,406 | 463,406 | |
| Issue: 92532F100 - Vertex Pharmaceuticals Inc | | | | | | | |
| 09/09/2010 060006871408 | S | - 14,003.000 | 36.0754 | 709 | 504,455 | 406,803 | 97,652 |
| Issue: 941848103 - Waters Corp | | | | | | | |
| 09/09/2010 060006871408 | B | 8,218.000 | 65.2004 | 411 | - 536,228 | 536,228 | |
| Issue: 701094104 - Parker Hannifin Corp | | | | | | | |
| 09/10/2010 060006871408 | S | - 10,808.000 | 65.1346 | 552 | 703,422 | 604,233 | 99,189 |
| Issue: 68389X105 - Oracle Corporation | | | | | | | |
| 09/10/2010 060006871408 | B | 4,958.000 | 24.9390 | 248 | - 123,895 | 123,895 | |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 2,707.000 | 83.5191 | 135 | - 226,222 | 226,222 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 406216101 - Halliburton Co | | | | | | | |
| 09/15/2010 060006871408 | S | - 466.000 | 31.0601 | 24 | 14,450 | 14,020 | 430 |
| Issue: 740189105 - Precision Castparts Corp | | | | | | | |
| 09/15/2010 060006871408 | S | - 5,120.000 | 123.4734 | 267 | 631,917 | 629,329 | 2,588 |
| Issue: 872540109 - Tjx Companies Inc | | | | | | | |
| 09/15/2010 060006871408 | S | - 2,739.000 | 42.2391 | 139 | 115,554 | 85,851 | 29,703 |
| Issue: 681919106 - Omnicom Group Inc | | | | | | | |
| 09/15/2010 060006871408 | S | - 10,893.000 | 38.2568 | 552 | 416,180 | 411,110 | 5,070 |
| Issue: 85590A401 - Starwood Hotels & Resorts | | | | | | | |
| 09/15/2010 060006871408 | B | 2,190.000 | 51.2336 | 110 | - 112,311 | 112,311 | |
| Issue: 140781105 - Carbo Ceramics Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 2,282.000 | 81.2587 | 114 | - 185,546 | 185,546 | |
| Issue: 773903109 - Rockwell Automation Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 5,724.000 | 59.0482 | 286 | - 338,278 | 338,278 | |
| Issue: 608190104 - Mohawk Inds Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 2,095.000 | 49.0091 | 105 | - 102,779 | 102,779 | |
| Issue: 941848103 - Waters Corp | | | | | | | |
| 09/15/2010 060006871408 | S | - 8,218.000 | 68.3158 | 420 | 560,999 | 536,228 | 24,771 |
| Issue: 00971T101 - Akamai Technologies Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 9,799.000 | 50.8567 | 490 | - 498,835 | 498,835 | |
| Issue: 380956409 - Goldcorp Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 2,514.000 | 43.1100 | 126 | - 108,504 | 108,504 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 629491101 - NYSE Euronext | | | | | | | |
| 09/15/2010 060006871408 | S | - 19,088.000 | 29.7392 | 964 | 566,698 | 563,742 | 2,956 |
| Issue: 88579Y101 - 3M Co | | | | | | | |
| 09/15/2010 060006871408 | S | - 2,437.000 | 84.1759 | 125 | 205,011 | 202,105 | 2,906 |
| Issue: 832696405 - Jm Smucker Co The | | | | | | | |
| 09/15/2010 060006871408 | B | 3,755.000 | 60.7868 | 188 | - 228,442 | 228,442 | |
| Issue: 58405U102 - Medco Health Solutions Inc | | | | | | | |
| 09/15/2010 060006871408 | S | - 6,844.000 | 48.2332 | 348 | 329,760 | 260,917 | 68,843 |
| Issue: 12497T101 - Cb Richard Ellis Group Inc A | | | | | | | |
| 09/15/2010 060006871408 | B | 12,708.000 | 18.0828 | 635 | - 230,432 | 230,432 | |
| Issue: 674599105 - Occidental Petroleum Corporation | | | | | | | |
| 09/23/2010 060006871408 | S | - 13,772.000 | 74.4655 | 706 | 1,024,833 | 1,076,645 | - 51,812 |
| Issue: 268648102 - E M C Corporation | | | | | | | |
| 09/23/2010 060006871408 | B | 4,040.000 | 20.6694 | 202 | - 83,706 | 83,706 | |
| Issue: 73755L107 - Potash Corp Of Saskatchewan | | | | | | | |
| 09/23/2010 060006871408 | S | - 3,716.000 | 145.5335 | 195 | 540,608 | 367,701 | 172,906 |
| Issue: 907818108 - Union Pacific Corp | | | | | | | |
| 09/29/2010 060006871408 | B | 10,944.000 | 82.0581 | 547 | - 898,591 | 898,591 | |
| Issue: 370334104 - General Mills Inc | | | | | | | |
| 09/30/2010 060006871408 | B | 24,475.000 | 36.6181 | 1,224 | - 897,452 | 897,452 | |
| Issue: 067901108 - Barrick Gold Corp | | | | | | | |
| 10/01/2010 060006871408 | B | 23,777.000 | 46.9191 | 1,189 | - 1,116,784 | 1,116,784 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 380956409 - Goldcorp Inc | | | | | | | |
| 10/01/2010 060006871408 | S | - 24,784.000 | 43.7826 | 1,258 | 1,083,850 | 1,015,886 | 67,965 |
| Issue: 002824100 - Abbott Laboratories | | | | | | | |
| 10/05/2010 060006871404 | B | 790.000 | 53.0798 | 16 | - 41,949 | 41,949 | |
| Issue: 025816109 - American Express Co | | | | | | | |
| 10/05/2010 060006871404 | B | 810.000 | 38.2999 | 16 | - 31,039 | 31,039 | |
| Issue: 037833100 - Apple Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 410.000 | 287.8897 | 8 | - 118,043 | 118,043 | |
| Issue: 097023105 - Boeing Co | | | | | | | |
| 10/05/2010 060006871404 | B | 510.000 | 68.7599 | 10 | - 35,078 | 35,078 | |
| Issue: 194162103 - Colgate Palmolive Co | | | | | | | |
| 10/05/2010 060006871404 | B | 410.000 | 74.9085 | 8 | - 30,721 | 30,721 | |
| Issue: 260003108 - Dover Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 610.000 | 54.1360 | 12 | - 33,035 | 33,035 | |
| Issue: 263534109 - Du Pont E I De Nemours & Co | | | | | | | |
| 10/05/2010 060006871404 | B | 740.000 | 45.8700 | 15 | - 33,959 | 33,959 | |
| Issue: 291011104 - Emerson Elec Co | | | | | | | |
| 10/05/2010 060006871404 | B | 650.000 | 53.8799 | 13 | - 35,035 | 35,035 | |
| Issue: 382388106 - Goodrich Corp. | | | | | | | |
| 10/05/2010 060006871404 | B | 420.000 | 75.1899 | 8 | - 31,588 | 31,588 | |
| Issue: 384802104 - Grainger W W Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 280.000 | 121.6871 | 6 | - 34,078 | 34,078 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 423074103 - Hj Heinz Co | | | | | | | |
| 10/05/2010 060006871404 | B | 540.000 | 47.8098 | 11 | - 25,828 | 25,828 | |
| Issue: 427866108 - The Hershey Company | | | | | | | |
| 10/05/2010 060006871404 | B | 590.000 | 48.1498 | 12 | - 28,420 | 28,420 | |
| Issue: 458140100 - Intel Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 1,880.000 | 19.1698 | 38 | - 36,077 | 36,077 | |
| Issue: 459200101 - International Business Machines Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 320.000 | 137.6699 | 6 | - 44,061 | 44,061 | |
| Issue: 460146103 - International Paper Co | | | | | | | |
| 10/05/2010 060006871404 | B | 1,490.000 | 22.3299 | 30 | - 33,301 | 33,301 | |
| Issue: 478366107 - Johnson Controls Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 950.000 | 31.9099 | 19 | - 30,333 | 30,333 | |
| Issue: 494368103 - Kimberly Clark Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 480.000 | 65.6300 | 10 | - 31,512 | 31,512 | |
| Issue: 524660107 - Leggett Platt Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 1,140.000 | 23.6399 | 23 | - 26,972 | 26,972 | |
| Issue: 532457108 - Eli Lilly Co | | | | | | | |
| 10/05/2010 060006871404 | B | 860.000 | 36.9099 | 17 | - 31,760 | 31,760 | |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 400.000 | 75.8098 | 8 | - 30,332 | 30,332 | |
| Issue: 651639106 - Newmont Mining Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 510.000 | 64.2299 | 10 | - 32,767 | 32,767 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 674599105 - Occidental Petroleum Corporation | | | | | | | |
| 10/05/2010 060006871404 | B | 380.000 | 82.4800 | 8 | - 31,350 | 31,350 | |
| Issue: 693506107 - P P G Inds Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 450.000 | 74.1899 | 9 | - 33,394 | 33,394 | |
| Issue: 742718109 - Procter & Gamble Co | | | | | | | |
| 10/05/2010 060006871404 | B | 520.000 | 60.7298 | 10 | - 31,590 | 31,590 | |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 550.000 | 48.3498 | 11 | - 26,603 | 26,603 | |
| Issue: 984121103 - Xerox Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 3,710.000 | 10.6999 | 74 | - 39,771 | 39,771 | |
| Issue: 931142103 - Wal Mart Stores Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 620.000 | 54.0299 | 12 | - 33,511 | 33,511 | |
| Issue: 655844108 - Norfolk Southn Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 450.000 | 59.6099 | 9 | - 26,833 | 26,833 | |
| Issue: 655664100 - Nordstrom Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 940.000 | 37.7399 | 19 | - 35,494 | 35,494 | |
| Issue: 577081102 - Mattel Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 1,400.000 | 24.0899 | 28 | - 33,754 | 33,754 | |
| Issue: 001055102 - Aflac Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 610.000 | 52.8699 | 12 | - 32,263 | 32,263 | |
| Issue: 594918104 - Microsoft Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 2,400.000 | 24.3998 | 48 | - 58,608 | 58,608 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 437076102 - Home Depot Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 1,050.000 | 31.7499 | 21 | - 33,358 | 33,358 | |
| Issue: 681919106 - Omnicom Group Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 820.000 | 40.3299 | 16 | - 33,087 | 33,087 | |
| Issue: H89128104 - Tyco International Ltd | | | | | | | |
| 10/05/2010 060006871404 | B | 830.000 | 37.6899 | 17 | - 31,299 | 31,299 | |
| Issue: 14149Y108 - Cardinal Health Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 1,000.000 | 32.9900 | 20 | - 33,010 | 33,010 | |
| Issue: 268648102 - E M C Corporation | | | | | | | |
| 10/05/2010 060006871404 | B | 2,340.000 | 20.3799 | 47 | - 47,736 | 47,736 | |
| Issue: 68389X105 - Oracle Corporation | | | | | | | |
| 10/05/2010 060006871404 | B | 1,810.000 | 27.2498 | 36 | - 49,358 | 49,358 | |
| Issue: 018490102 - Allergan Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 490.000 | 66.6100 | 10 | - 32,649 | 32,649 | |
| Issue: 17275R102 - Cisco Sys Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 2,530.000 | 22.0598 | 51 | - 55,862 | 55,862 | |
| Issue: 747525103 - Qualcomm Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 760.000 | 44.3799 | 15 | - 33,744 | 33,744 | |
| Issue: 855244109 - Starbucks Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 1,140.000 | 26.2699 | 23 | - 29,970 | 29,970 | |
| Issue: 966837106 - Whole Foods Mkt Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 790.000 | 36.5299 | 16 | - 28,874 | 28,874 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 075896100 - Bed Bath & Beyond Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 800.000 | 43.6198 | 16 | - 34,912 | 34,912 | |
| Issue: 482480100 - Kla Tencor Corporation | | | | | | | |
| 10/05/2010 060006871404 | B | 1,050.000 | 35.0898 | 21 | - 36,865 | 36,865 | |
| Issue: 637071101 - National Oilwell Varco Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 690.000 | 45.8698 | 14 | - 31,664 | 31,664 | |
| Issue: 023135106 - Amazon Com Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 270.000 | 160.9299 | 5 | - 43,456 | 43,456 | |
| Issue: 111320107 - Broadcom Corp Cl A | | | | | | | |
| 10/05/2010 060006871404 | B | 1,060.000 | 35.9897 | 21 | - 38,170 | 38,170 | |
| Issue: 029912201 - American Tower Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 710.000 | 52.0489 | 14 | - 36,969 | 36,969 | |
| Issue: 278642103 - E Bay Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 1,250.000 | 24.5699 | 25 | - 30,737 | 30,737 | |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 10/05/2010 060006871404 | B | 1,370.000 | 26.2499 | 27 | - 35,990 | 35,990 | |
| Issue: 58155Q103 - McKesson Corporation | | | | | | | |
| 10/05/2010 060006871404 | B | 450.000 | 61.5498 | 9 | - 27,706 | 27,706 | |
| Issue: 92220P105 - Varian Med Sys Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 590.000 | 61.8899 | 12 | - 36,527 | 36,527 | |
| Issue: 38141G104 - Goldman Sachs Group Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 180.000 | 149.8697 | 4 | - 26,980 | 26,980 | |

## 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 | | | | | | | |
| 10/05/2010 060006871404 | B | 660.000 | 64.6398 | 13 | - 42,675 | 42,675 | |
| Issue: G24140108 - Cooper Industries Plc | | | | | | | |
| 10/05/2010 060006871404 | B | 560.000 | 49.7599 | 11 | - 27,877 | 27,877 | |
| Issue: 911312106 - United Parcel Service Inc Cl B | | | | | | | |
| 10/05/2010 060006871404 | B | 530.000 | 68.1758 | 11 | - 36,144 | 36,144 | |
| Issue: 00846U101 - Agilent Technologies Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 1,140.000 | 33.1599 | 23 | - 37,825 | 37,825 | |
| Issue: 30231G102 - Exxon Mobil Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 510.000 | 63.2198 | 10 | - 32,252 | 32,252 | |
| Issue: 59156R108 - Metlife Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 740.000 | 39.9399 | 15 | - 29,570 | 29,570 | |
| Issue: 345370860 - Ford Motor Co | | | | | | | |
| 10/05/2010 060006871404 | B | 2,580.000 | 13.0496 | 52 | - 33,720 | 33,720 | |
| Issue: 25490A101 - Directv Cl A | | | | | | | |
| 10/05/2010 060006871404 | B | 850.000 | 41.9400 | 17 | - 35,666 | 35,666 | |
| Issue: 189754104 - Coach Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 730.000 | 43.7799 | 15 | - 31,974 | 31,974 | |
| Issue: 704549104 - Peabody Energy Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 730.000 | 50.7678 | 15 | - 37,075 | 37,075 | |
| Issue: 481165108 - Joy Global Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 430.000 | 70.5698 | 9 | - 30,354 | 30,354 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 166764100 - Chevron Corporation | | | | | | | |
| 10/05/2010 060006871404 | B | 410.000 | 83.1798 | 8 | - 34,112 | 34,112 | |
| Issue: 88579Y101 - 3M Co | | | | | | | |
| 10/05/2010 060006871404 | B | 400.000 | 88.9287 | 8 | - 35,579 | 35,579 | |
| Issue: 20030N101 - Comcast Corp Cl A | | | | | | | |
| 10/05/2010 060006871404 | B | 1,420.000 | 18.0799 | 28 | - 25,702 | 25,702 | |
| Issue: 64110D104 - Netapp Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 730.000 | 51.0700 | 15 | - 37,296 | 37,296 | |
| Issue: 718172109 - Philip Morris Intl | | | | | | | |
| 10/05/2010 060006871404 | B | 710.000 | 55.3199 | 14 | - 39,291 | 39,291 | |
| Issue: 441060100 - Hospira Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 360.000 | 56.8072 | 7 | - 20,458 | 20,458 | |
| Issue: 38259P508 - Google Inc Cl A | | | | | | | |
| 10/05/2010 060006871404 | B | 110.000 | 539.0693 | 2 | - 59,300 | 59,300 | |
| Issue: 00507V109 - Activision Blizzard Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 2,900.000 | 11.2998 | 58 | - 32,827 | 32,827 | |
| Issue: G54050102 - Lazard Ltd Cl A | | | | | | | |
| 10/05/2010 060006871404 | B | 910.000 | 36.4194 | 18 | - 33,160 | 33,160 | |
| Issue: 18683K101 - Cliffs Natural Resources Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 500.000 | 66.4399 | 10 | - 33,230 | 33,230 | |
| Issue: 26884L109 - Equitable Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 980.000 | 36.7599 | 20 | - 36,044 | 36,044 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 452327109 - Illumina Inc | | | | | | | |
| 10/05/2010 060006871408 | B | 4,194.000 | 51.8822 | 210 | - 217,804 | 217,804 | |
| Issue: 22943F100 - Ctrip Com International A D R | | | | | | | |
| 10/05/2010 060006871408 | B | 10,265.000 | 47.0871 | 513 | - 483,862 | 483,862 | |
| Issue: 056752108 - Baidu Com Inc A D R | | | | | | | |
| 10/05/2010 060006871408 | B | 4,812.000 | 99.4127 | 241 | - 478,615 | 478,615 | |
| Issue: 254687106 - Disney Walt Co | | | | | | | |
| 10/06/2010 060006871408 | S | - 25,673.000 | 33.7590 | 1,298 | 865,397 | 919,355 | - 53,958 |
| Issue: 68389X105 - Oracle Corporation | | | | | | | |
| 10/06/2010 060006871408 | S | - 47,581.000 | 27.5882 | 2,401 | 1,310,273 | 1,122,259 | 188,014 |
| Issue: 444903108 - Human Genome Sciences Inc | | | | | | | |
| 10/06/2010 060006871408 | S | - 34,248.000 | 29.0147 | 1,729 | 991,966 | 918,115 | 73,851 |
| Issue: 608190104 - Mohawk Inds Inc | | | | | | | |
| 10/06/2010 060006871408 | S | - 17,871.000 | 53.0005 | 910 | 946,262 | 919,184 | 27,078 |
| Issue: 713448108 - Pepsico Inc | | | | | | | |
| 10/07/2010 060006871408 | S | - 13,002.000 | 66.0628 | 665 | 858,284 | 769,600 | 88,684 |
| Issue: 380956409 - Goldcorp Inc | | | | | | | |
| 10/07/2010 060006871408 | B | 505.000 | 43.3820 | 25 | - 21,933 | 21,933 | |
| Issue: 284902103 - Eldorado Gold Corp New | | | | | | | |
| 10/07/2010 060006871408 | B | 52,310.000 | 18.3851 | 2,616 | - 964,340 | 964,340 | |
| Issue: 22943F100 - Ctrip Com International A D R | | | | | | | |
| 10/07/2010 060006871408 | B | 10,670.000 | 46.0841 | 534 | - 492,251 | 492,251 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 056752108 - Baidu Com Inc A D R | | | | | | | |
| 10/07/2010 060006871408 | B | 4,995.000 | 98.0016 | 250 | - 489,768 | 489,768 | |
| Issue: 907818108 - Union Pacific Corp | | | | | | | |
| 10/12/2010 060006871408 | S | - 10,944.000 | 83.0794 | 563 | 908,658 | 898,591 | 10,067 |
| Issue: 049513104 - Atmel Corp | | | | | | | |
| 10/13/2010 060006871408 | B | 57,039.000 | 8.5432 | 2,852 | - 490,148 | 490,148 | |
| Issue: 370334104 - General Mills Inc | | | | | | | |
| 10/20/2010 060006871408 | S | - 24,475.000 | 37.3362 | 1,239 | 912,564 | 897,452 | 15,113 |
| Issue: 872540109 - Tjx Companies Inc | | | | | | | |
| 10/20/2010 060006871408 | S | - 18,872.000 | 45.1515 | 958 | 851,141 | 591,524 | 259,617 |
| Issue: 85590A401 - Starwood Hotels & Resorts | | | | | | | |
| 10/20/2010 060006871408 | S | - 16,718.000 | 55.6801 | 852 | 930,008 | 782,829 | 147,180 |
| Issue: 140781105 - Carbo Ceramics Inc | | | | | | | |
| 10/20/2010 060006871408 | B | 990.000 | 83.6500 | 50 | - 82,863 | 82,863 | |
| Issue: 042068106 - Arm Hldgs Plc A D R | | | | | | | |
| 10/20/2010 060006871408 | B | 26,367.000 | 18.4090 | 1,318 | - 486,708 | 486,708 | |
| Issue: 682128103 - Omni Vision Technologies Inc | | | | | | | |
| 10/20/2010 060006871408 | B | 16,645.000 | 25.1874 | 832 | - 420,077 | 420,077 | |
| Issue: 34959E109 - Fortinet Inc | | | | | | | |
| 10/20/2010 060006871408 | B | 18,056.000 | 25.2652 | 903 | - 457,091 | 457,091 | |
| Issue: 75606N109 - Realpage Inc | | | | | | | |
| 10/20/2010 060006871408 | B | 1,630.000 | 22.4860 | 82 | - 36,734 | 36,734 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: G54050102 - Lazard Ltd Cl A | | | | | | | |
| 10/20/2010 060006871408 | B | 13,690.000 | 35.3872 | 685 | - 485,135 | 485,135 | |
| Issue: 227046109 - Crocs Inc | | | | | | | |
| 10/20/2010 060006871408 | S | - 68,241.000 | 13.7505 | 3,428 | 934,920 | 899,082 | 35,838 |
| Issue: 617446448 - Morgan Stanley | | | | | | | |
| 10/21/2010 060006871408 | S | - 39,078.000 | 24.6697 | 1,970 | 962,072 | 1,056,171 | - 94,098 |
| Issue: 284902103 - Eldorado Gold Corp New | | | | | | | |
| 10/21/2010 060006871408 | S | - 52,310.000 | 16.3960 | 2,107 | 855,568 | 964,340 | - 108,772 |
| Issue: 75606N109 - Realpage Inc | | | | | | | |
| 10/21/2010 060006871408 | B | 1,510.000 | 22.2533 | 76 | - 33,678 | 33,678 | |
| Issue: 580037109 - McDermott Intl Inc | | | | | | | |
| 10/22/2010 060006871408 | B | 63,835.000 | 15.5553 | 2,553 | - 995,526 | 995,526 | |
| Issue: 008474108 - Agnico Eagle Mines Ltd | | | | | | | |
| 10/22/2010 060006871408 | B | 14,000.000 | 70.3223 | 700 | - 985,212 | 985,212 | |
| Issue: 75606N109 - Realpage Inc | | | | | | | |
| 10/22/2010 060006871408 | B | 3,520.000 | 21.7238 | 176 | - 76,644 | 76,644 | |
| Issue: G54050102 - Lazard Ltd Cl A | | | | | | | |
| 10/22/2010 060006871408 | B | 13,982.000 | 35.5193 | 699 | - 497,330 | 497,330 | |
| Issue: 75606N109 - Realpage Inc | | | | | | | |
| 10/25/2010 060006871408 | B | 4,098.000 | 22.0835 | 205 | - 90,703 | 90,703 | |
| Issue: 872540109 - Tjx Companies Inc | | | | | | | |
| 10/26/2010 060006871404 | B | 9,480.000 | 46.1225 | 190 | - 437,431 | 437,431 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 872540109 - Tjx Companies Inc | | | | | | | |
| 10/27/2010 060006871404 | B | 4,670.000 | 45.8193 | 93 | - 214,070 | 214,070 | |
| Issue: 46612J507 - Jds Uniphase Corp | | | | | | | |
| 10/28/2010 060006871408 | S | - 111,913.000 | 10.3538 | 5,615 | 1,153,110 | 1,269,505 | - 116,396 |
| Issue: 88579Y101 - 3M Co | | | | | | | |
| 10/28/2010 060006871408 | S | - 9,589.000 | 84.7903 | 493 | 812,561 | 795,235 | 17,326 |
| Issue: 189754104 - Coach Inc | | | | | | | |
| 10/29/2010 060006871404 | S | - 2,990.000 | 50.0248 | 62 | 149,512 | 60,055 | 89,456 |
| Issue: 73755L107 - Potash Corp Of Saskatchewan | | | | | | | |
| 10/29/2010 060006871408 | B | 6,859.000 | 146.3196 | 343 | - 1,003,949 | 1,003,949 | |
| Issue: 478366107 - Johnson Controls Inc | | | | | | | |
| 11/01/2010 060006871408 | B | 28,213.000 | 35.5356 | 1,411 | - 1,003,977 | 1,003,977 | |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 11/01/2010 060006871408 | B | 3,916.000 | 78.3153 | 196 | - 306,879 | 306,879 | |
| Issue: 931142103 - Wal Mart Stores Inc | | | | | | | |
| 11/01/2010 060006871408 | B | 18,480.000 | 54.4744 | 924 | - 1,007,611 | 1,007,611 | |
| Issue: 629491101 - NYSE Euronext | | | | | | | |
| 11/01/2010 060006871408 | B | 32,638.000 | 30.8805 | 1,632 | - 1,009,510 | 1,009,510 | |
| Issue: 832696405 - Jm Smucker Co The | | | | | | | |
| 11/01/2010 060006871408 | B | 1,849.000 | 64.6907 | 92 | - 119,706 | 119,706 | |
| Issue: 042068106 - Arm Hldgs Plc A D R | | | | | | | |
| 11/04/2010 060006871408 | S | - 52,423.000 | 16.6319 | 2,636 | 869,258 | 970,469 | - 101,211 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 018490102 - Allergan Inc | | | | | | | |
| 12/01/2010 060006871408 | S | - 10,312.000 | 66.8032 | 527 | 688,347 | 668,298 | 20,050 |
| Issue: 941848103 - Waters Corp | | | | | | | |
| 12/01/2010 060006871408 | S | - 13,147.000 | 78.3423 | 675 | 1,029,291 | 943,171 | 86,120 |
| Issue: 151020104 - Celgene Corp | | | | | | | |
| 12/01/2010 060006871408 | S | - 9,507.000 | 60.3651 | 485 | 573,406 | 526,911 | 46,495 |
| Issue: 452327109 - Illumina Inc | | | | | | | |
| 12/01/2010 060006871408 | S | - 14,991.000 | 61.8018 | 765 | 925,706 | 662,690 | 263,016 |
| Issue: 912909108 - United States Steel Corp | | | | | | | |
| 12/01/2010 060006871408 | B | 20,526.000 | 50.2696 | 1,026 | - 1,032,860 | 1,032,860 | |
| Issue: 302182100 - Express Scripts Inc | | | | | | | |
| 12/03/2010 060006871408 | S | - 1,322.000 | 53.8701 | 67 | 71,149 | 64,142 | 7,007 |
| Issue: 629491101 - NYSE Euronext | | | | | | | |
| 12/03/2010 060006871408 | S | - 14,308.000 | 29.0040 | 722 | 414,267 | 442,554 | - 28,287 |
| Issue: 832696405 - Jm Smucker Co The | | | | | | | |
| 12/03/2010 060006871408 | S | - 7,328.000 | 64.8449 | 374 | 474,809 | 450,290 | 24,519 |
| Issue: 62913F201 - N I I Holdings Inc | | | | | | | |
| 12/03/2010 060006871408 | S | - 4,438.000 | 41.4153 | 225 | 183,576 | 205,811 | - 22,234 |
| Issue: 910047109 - United Continental Holdings Inc | | | | | | | |
| 12/03/2010 060006871408 | S | - 36,039.000 | 27.7198 | 1,819 | 997,175 | 895,093 | 102,082 |
| Issue: 12497T101 - Cb Richard Ellis Group Inc A | | | | | | | |
| 12/03/2010 060006871408 | S | - 9,554.000 | 19.9169 | 481 | 189,805 | 163,382 | 26,423 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 75604L105 - Reald Inc | | | | | | | |
| 12/07/2010 060006871408 | B | 37,510.000 | 28.5790 | 1,876 | - 1,073,874 | 1,073,874 | |
| Issue: 049513104 - Atmel Corp | | | | | | | |
| 12/21/2010 060006871408 | S | - 29,200.000 | 12.2966 | 1,466 | 357,595 | 246,016 | 111,578 |
| Issue: 073302101 - B E Aerospace Inc | | | | | | | |
| 12/21/2010 060006871408 | S | - 18,374.000 | 37.1354 | 930 | 681,396 | 510,797 | 170,598 |
| Issue: 316773100 - Fifth Third Bancorp | | | | | | | |
| 12/29/2010 060006871408 | B | 72,984.000 | 14.8555 | 3,649 | - 1,087,863 | 1,087,863 | |
| Issue: 931142103 - Wal Mart Stores Inc | | | | | | | |
| 12/29/2010 060006871408 | S | - 3,459.000 | 54.1202 | 176 | 187,026 | 188,600 | - 1,574 |
| Issue: 867914103 - Suntrust Bks Inc | | | | | | | |
| 12/29/2010 060006871408 | B | 18,451.000 | 29.3608 | 923 | - 542,659 | 542,659 | |
| Issue: 911363109 - United Rentals Inc | | | | | | | |
| 12/29/2010 060006871408 | S | - 17,759.000 | 22.7568 | 895 | 403,243 | 264,233 | 139,011 |
| Issue: 34959E109 - Fortinet Inc | | | | | | | |
| 12/30/2010 060006871408 | S | - 10,886.000 | 32.3440 | 550 | 351,547 | 270,366 | 81,181 |
| Issue: 34959E109 - Fortinet Inc | | | | | | | |
| 12/31/2010 060006871408 | S | - 11,514.000 | 32.1302 | 582 | 369,365 | 285,963 | 83,403 |
| **Total For Bny Convergex / Ljr** | | | | **91,302** | **72,887,061** | **70,574,371** | **2,312,694** |

Broker: Citigroup Global Markets Inc.

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 571837103 - Marshall Ilsley Corp New | | | | | | | |
| 01/05/2010 060006871403 | B | 1,183.000 | 5.6900 | 47 | - 6,779 | 6,779 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/07/2010 060006871406 | S | - 255,000.000 | .9722 | | 247,908 | 248,639 | - 731 |
| Issue: 03523TAK4 - Anheuser Busch 6.375% 1/15/40 | | | | | | | |
| 01/07/2010 060006871406 | B | 150,000.000 | 1.0678 | | - 160,164 | 160,164 | |
| Issue: 03523TAC2 - Anheuser Busch 8.200% 1/15/39 | | | | | | | |
| 01/07/2010 060006871406 | S | - 130,000.000 | 1.3061 | | 169,788 | 162,910 | 6,878 |
| Issue: 98385XAJ5 - Xto Energy Inc 6.100% 4/01/36 | | | | | | | |
| 01/07/2010 060006871406 | B | 270,000.000 | 1.0865 | | - 293,355 | 293,355 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/12/2010 060006871406 | B | 145,000.000 | .9806 | | - 142,191 | 142,191 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/12/2010 060006871406 | B | 60,000.000 | .9806 | | - 58,838 | 58,838 | |
| Issue: 925524AX8 - Viacom Inc 6.875% 4/30/36 | | | | | | | |
| 01/12/2010 060006871406 | S | - 165,000.000 | 1.0909 | | 179,994 | 179,683 | 310 |
| Issue: 92553PAC6 - Viacom Inc 6.750% 10/05/37 | | | | | | | |
| 01/12/2010 060006871406 | S | - 70,000.000 | 1.0763 | | 75,341 | 69,293 | 6,048 |
| Issue: 571837103 - Marshall Ilsley Corp New | | | | | | | |
| 01/19/2010 060006871403 | B | 579.000 | 6.8606 | 23 | - 3,995 | 3,995 | |
| Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36 | | | | | | | |
| 01/19/2010 060006871406 | S | - 320,000.000 | .8790 | | 281,286 | 249,619 | 31,667 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/19/2010 060006871406 | B | 115,000.000 | .9825 | | - 112,988 | 112,988 | |
| Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34 | | | | | | | |
| 01/19/2010 060006871406 | B | 310,000.000 | .8980 | | - 278,377 | 278,377 | |
| Issue: 8935268Z9 - Trans Canada Pl 7.625% 1/15/39 | | | | | | | |
| 01/19/2010 060006871406 | S | - 110,000.000 | 1.2465 | | 137,115 | 109,063 | 28,052 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/20/2010 060006871406 | B | 135,000.000 | .9932 | | - 134,077 | 134,077 | |
| Issue: 493267108 - Keycorp New | | | | | | | |
| 01/25/2010 060006871403 | B | 9,600.000 | 7.0106 | 384 | - 67,686 | 67,686 | |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 01/25/2010 060006871403 | B | 5,825.000 | 6.5506 | 233 | - 38,390 | 38,390 | |
| Issue: 571837103 - Marshall Ilsley Corp New | | | | | | | |
| 01/27/2010 060006871403 | B | 2,504.000 | 6.9875 | 100 | - 17,597 | 17,597 | |
| Issue: 571837103 - Marshall Ilsley Corp New | | | | | | | |
| 01/28/2010 060006871403 | B | 1,277.000 | 6.8983 | 51 | - 8,860 | 8,860 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 01/28/2010 060006871409 | B | 800.000 | 19.0797 | 40 | - 15,304 | 15,304 | |
| Issue: 88031M109 - Tenaris Sa Adr | | | | | | | |
| 01/29/2010 060006871408 | B | 3,070.000 | 44.9144 | 154 | - 138,041 | 138,041 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/01/2010 060006871406 | S | - 170,000.000 | .9898 | | 168,273 | 166,988 | 1,285 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/01/2010 060006871406 | S | - 105,000.000 | .9898 | | 103,934 | 103,140 | 794 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/01/2010 060006871406 | B | 325,000.000 | .9686 | | - 314,806 | 314,806 | |
| Issue: 806605AH4 - Schering Plough 6.550% 9/15/37 | | | | | | | |
| 02/01/2010 060006871406 | B | 175,000.000 | 1.1399 | | - 199,483 | 199,483 | |
| Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38 | | | | | | | |
| 02/01/2010 060006871406 | B | 115,000.000 | 1.0781 | | - 123,976 | 123,976 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/02/2010 060006871406 | S | - 180,000.000 | .9913 | | 178,425 | 177,129 | 1,296 |
| Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37 | | | | | | | |
| 02/02/2010 060006871406 | B | 190,000.000 | 1.1219 | | - 213,161 | 213,161 | |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 02/05/2010 060006871403 | B | 900.000 | 34.2785 | 36 | - 30,887 | 30,887 | |
| Issue: 774341101 - Rockwell Collins Inc | | | | | | | |
| 02/08/2010 060006871403 | B | 66.000 | 52.1982 | 3 | - 3,448 | 3,448 | |
| Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38 | | | | | | | |
| 02/10/2010 060006871406 | S | - 160,000.000 | 1.3153 | | 210,453 | 166,179 | 44,274 |
| Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39 | | | | | | | |
| 02/10/2010 060006871406 | B | 160,000.000 | 1.3386 | | - 214,174 | 214,174 | |
| Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39 | | | | | | | |
| 02/16/2010 060006871406 | B | 280,000.000 | 1.1080 | | - 310,226 | 310,226 | |

## 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 | | | | | | | |
| 02/16/2010 060006871406 | S | - 345,000.000 | .8725 | | 301,002 | 287,097 | 13,905 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/19/2010 060006871406 | B | 55,000.000 | .9432 | | - 51,876 | 51,876 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/19/2010 060006871406 | B | 110,000.000 | .9456 | | - 104,014 | 104,014 | |
| Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38 | | | | | | | |
| 02/23/2010 060006871406 | B | 295,000.000 | 1.3004 | | - 383,618 | 383,618 | |
| Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39 | | | | | | | |
| 02/23/2010 060006871406 | S | - 295,000.000 | 1.3264 | | 391,288 | 391,957 | - 669 |
| Issue: 002819AC4 - Abbott Labs 6.150% 11/30/37 | | | | | | | |
| 02/24/2010 060006871406 | B | 100,000.000 | 1.0790 | | - 107,897 | 107,897 | |
| Issue: 002824AV2 - Abbott Labs 6.000% 4/01/39 | | | | | | | |
| 02/24/2010 060006871406 | S | - 100,000.000 | 1.0621 | | 106,212 | 99,771 | 6,441 |
| Issue: 976657106 - Wisconsin Energy Corporation | | | | | | | |
| 02/24/2010 060006871409 | S | - 300.000 | 48.8820 | 15 | 14,649 | 12,281 | 2,369 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/25/2010 060006871406 | S | - 205,000.000 | .9608 | | 196,960 | 196,510 | 450 |
| Issue: 45528S5S1 - Indianapolis In Loc 6.116% 1/15/40 | | | | | | | |
| 02/25/2010 060006871406 | B | 245,000.000 | 1.0000 | | - 245,000 | 245,000 | |
| Issue: 377372AE7 - Glaxosmithkline 6.375% 5/15/38 | | | | | | | |
| 03/02/2010 060006871406 | B | 190,000.000 | 1.1153 | | - 211,898 | 211,898 | |

## 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 | | | | | | | |
| 03/02/2010 060006871406 | S | - 190,000.000 | 1.0782 | | 204,856 | 189,565 | 15,291 |
| Issue: 278642103 - E Bay Inc | | | | | | | |
| 03/03/2010 060006871403 | B | 650.000 | 23.4340 | 26 | - 15,258 | 15,258 | |
| Issue: 31416BSU3 - F N M A #995231 6.500% 1/01/39 | | | | | | | |
| 03/04/2010 060006871402 | S | - 49,762.570 | 1.0774 | | 53,615 | 53,207 | 408 |
| Issue: 30161N101 - Exelon Corporation | | | | | | | |
| 03/04/2010 060006871409 | B | 500.000 | 44.5743 | 25 | - 22,312 | 22,312 | |
| Issue: 30161N101 - Exelon Corporation | | | | | | | |
| 03/05/2010 060006871409 | B | 500.000 | 45.1859 | 25 | - 22,618 | 22,618 | |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 03/08/2010 060006871403 | B | 47.000 | 37.6030 | 2 | - 1,769 | 1,769 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/08/2010 060006871406 | S | - 45,000.000 | .9498 | | 42,739 | 43,297 | - 557 |
| Issue: 25459HAP0 - Directv Holdings LLC 6.350% 3/15/40 | | | | | | | |
| 03/08/2010 060006871406 | B | 55,000.000 | .9989 | | - 54,941 | 54,941 | |
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 03/09/2010 060006871403 | S | - 1,196.000 | 14.6652 | 48 | 17,492 | 27,749 | - 10,257 |
| Issue: 87236Y108 - Td Ameritrade Hldg Corp | | | | | | | |
| 03/09/2010 060006871403 | B | 1,096.000 | 18.6366 | 44 | - 20,470 | 20,470 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/09/2010 060006871406 | B | 250,000.000 | .9505 | | - 237,637 | 237,637 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 03/10/2010 060006871403 | S | - 889.000 | 14.6671 | 36 | 13,003 | 20,626 | - 7,623 |
| Issue: 87236Y108 - Td Ameritrade Hldg Corp | | | | | | | |
| 03/10/2010 060006871403 | B | 450.000 | 18.7900 | 18 | - 8,474 | 8,474 | |
| Issue: 00846U101 - Agilent Technologies Inc | | | | | | | |
| 03/10/2010 060006871404 | B | 9,480.000 | 33.5827 | 379 | - 318,743 | 318,743 | |
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 03/11/2010 060006871403 | S | - 1,038.000 | 14.6123 | 42 | 15,126 | 24,083 | - 8,957 |
| Issue: 00846U101 - Agilent Technologies Inc | | | | | | | |
| 03/11/2010 060006871404 | B | 2,630.000 | 33.4396 | 105 | - 88,051 | 88,051 | |
| Issue: 00846U101 - Agilent Technologies Inc | | | | | | | |
| 03/12/2010 060006871404 | B | 5,270.000 | 33.5177 | 211 | - 176,849 | 176,849 | |
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 03/16/2010 060006871403 | S | - 296.000 | 14.6302 | 12 | 4,319 | 6,868 | - 2,549 |
| Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39 | | | | | | | |
| 03/16/2010 060006871406 | B | 75,000.000 | .9718 | | - 72,882 | 72,882 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/16/2010 060006871406 | S | - 55,000.000 | .9627 | | 52,946 | 52,639 | 307 |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 03/18/2010 060006871403 | B | 770.000 | 14.2163 | 31 | - 10,977 | 10,977 | |
| Issue: 13063A5G5 - California ST Build 7.550% 4/01/39 | | | | | | | |
| 03/22/2010 060006871406 | S | - 80,000.000 | 1.0265 | | 82,121 | 81,101 | 1,020 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 14043CAB9 - Capital One Cap 10.250% 8/15/39 | | | | | | | |
| 03/22/2010 060006871406 | B | 320,000.000 | 1.1675 | | - 373,600 | 373,600 | |
| Issue: 30251BAB4 - Fmr L P 6.450% 11/15/39 | | | | | | | |
| 03/22/2010 060006871406 | S | - 215,000.000 | .9768 | | 210,008 | 214,510 | - 4,502 |
| Issue: 14043DAB7 - Capital One Cap 8.875% 5/15/40 | | | | | | | |
| 03/22/2010 060006871406 | S | - 255,000.000 | 1.0744 | | 273,962 | 254,741 | 19,220 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/22/2010 060006871406 | B | 190,000.000 | .9673 | | - 183,795 | 183,795 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/22/2010 060006871406 | B | 175,000.000 | .9673 | | - 169,285 | 169,285 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/22/2010 060006871406 | B | 65,000.000 | .9656 | | - 62,766 | 62,766 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/23/2010 060006871406 | S | - 135,000.000 | .9600 | | 129,600 | 129,625 | - 25 |
| Issue: 02364WAT2 - America Movil Sa 6.125% 3/30/40 | | | | | | | |
| 03/23/2010 060006871406 | B | 160,000.000 | .9869 | | - 157,902 | 157,902 | |
| Issue: 03523TAP3 - Anheuser Busch 6.375% 1/15/40 | | | | | | | |
| 03/24/2010 060006871406 | S | - 315,000.000 | 1.0681 | | 336,448 | 328,789 | 7,660 |
| Issue: 03523TAC2 - Anheuser Busch 8.200% 1/15/39 | | | | | | | |
| 03/24/2010 060006871406 | B | 280,000.000 | 1.2880 | | - 360,651 | 360,651 | |
| Issue: 13063BFR8 - California ST Build 7.625% 3/01/40 | | | | | | | |
| 03/25/2010 060006871402 | B | 20,000.000 | 1.0170 | | - 20,340 | 20,340 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 693475105 - P N C Financial Services Group Inc | | | | | | | |
| 03/25/2010 060006871409 | S | - 1,200.000 | 60.6221 | 61 | 72,686 | 40,670 | 32,016 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/30/2010 060006871406 | B | 80,000.000 | .9373 | | - 74,988 | 74,988 | |
| Issue: 651639AE6 - Newmont Mining Corp 5.875% 4/01/35 | | | | | | | |
| 03/30/2010 060006871406 | S | - 100,000.000 | .9584 | | 95,836 | 94,392 | 1,444 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/31/2010 060006871406 | S | - 225,000.000 | .9425 | | 212,063 | 215,261 | - 3,198 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/31/2010 060006871406 | S | - 170,000.000 | .9438 | | 160,438 | 162,642 | - 2,204 |
| Issue: 13063BFR8 - California ST Build 7.625% 3/01/40 | | | | | | | |
| 03/31/2010 060006871406 | B | 205,000.000 | 1.0473 | | - 214,705 | 214,705 | |
| Issue: 68607DNL5 - Oregon ST Dept 5.834% 11/15/34 | | | | | | | |
| 04/01/2010 060006871406 | B | 270,000.000 | 1.0000 | | - 270,000 | 270,000 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/07/2010 060006871406 | B | 95,000.000 | .9420 | | - 89,493 | 89,493 | |
| Issue: 35177PAL1 - France Telecom 8.500% 3/01/31 | | | | | | | |
| 04/07/2010 060006871406 | S | - 100,000.000 | 1.3242 | | 132,423 | 133,202 | - 779 |
| Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39 | | | | | | | |
| 04/08/2010 060006871406 | S | - 275,000.000 | 1.1614 | | 319,393 | 307,952 | 11,441 |
| Issue: 13063A7D0 - California ST Build 7.300% 10/01/39 | | | | | | | |
| 04/08/2010 060006871406 | B | 215,000.000 | 1.0176 | | - 218,782 | 218,782 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/08/2010 060006871406 | B | 260,000.000 | .9422 | | - 244,969 | 244,969 | |
| Issue: 13063BFR8 - California ST Build 7.625% 3/01/40 | | | | | | | |
| 04/08/2010 060006871406 | S | - 205,000.000 | 1.0597 | | 217,241 | 214,705 | 2,536 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/13/2010 060006871406 | S | - 60,000.000 | .9527 | | 57,159 | 56,484 | 675 |
| Issue: 452151LF8 - Illinois ST 5.100% 6/01/33 | | | | | | | |
| 04/13/2010 060006871406 | B | 100,000.000 | .8284 | | - 82,842 | 82,842 | |
| Issue: 887315BN8 - Time Warner Inc 6.625% 5/15/29 | | | | | | | |
| 04/15/2010 060006871406 | S | - 335,000.000 | 1.0596 | | 354,956 | 319,352 | 35,604 |
| Issue: 00184AAG0 - Aol Time Warner 7.700% 5/01/32 | | | | | | | |
| 04/15/2010 060006871406 | B | 300,000.000 | 1.1574 | | - 347,205 | 347,205 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/16/2010 060006871406 | B | 80,000.000 | .9502 | | - 76,013 | 76,013 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 04/16/2010 060006871406 | S | - 135,000.000 | .9877 | | 133,334 | 132,991 | 343 |
| Issue: 38141EA58 - Goldman Sachs Gp 5.375% 3/15/20 | | | | | | | |
| 04/16/2010 060006871406 | B | 145,000.000 | .9961 | | - 144,427 | 144,427 | |
| Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37 | | | | | | | |
| 04/16/2010 060006871406 | S | - 95,000.000 | 1.0077 | | 95,731 | 87,345 | 8,386 |
| Issue: 26875P101 - E O G Res Inc | | | | | | | |
| 04/19/2010 060006871405 | B | 1,510.000 | 107.9301 | 60 | - 163,035 | 163,035 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/20/2010 060006871406 | B | 60,000.000 | .9523 | | - 57,141 | 57,141 | |
| Issue: 002824AV2 - Abbott Labs 6.000% 4/01/39 | | | | | | | |
| 04/20/2010 060006871406 | S | - 60,000.000 | 1.0805 | | 64,831 | 59,863 | 4,968 |
| Issue: 38141GDK7 - Goldman Sachs Group 4.750% 7/15/13 | | | | | | | |
| 04/21/2010 060006871402 | S | - 28,000.000 | 1.0443 | | 29,240 | 26,538 | 2,701 |
| Issue: 38141GEA8 - Goldman Sachs Group 5.125% 1/15/15 | | | | | | | |
| 04/21/2010 060006871402 | S | - 13,000.000 | 1.0428 | | 13,557 | 13,044 | 512 |
| Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39 | | | | | | | |
| 04/21/2010 060006871406 | B | 155,000.000 | 1.2024 | | - 186,367 | 186,367 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/21/2010 060006871406 | S | - 150,000.000 | .9608 | | 144,117 | 142,340 | 1,777 |
| Issue: 25459HAR6 - Directv Holdings 5.200% 3/15/20 | | | | | | | |
| 04/21/2010 060006871406 | B | 170,000.000 | 1.0048 | | - 170,811 | 170,811 | |
| Issue: 25459HAU9 - Directv Hldgs Fn 5.875% 10/01/19 | | | | | | | |
| 04/21/2010 060006871406 | S | - 170,000.000 | 1.0592 | | 180,059 | 168,740 | 11,319 |
| Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36 | | | | | | | |
| 04/22/2010 060006871406 | B | 65,000.000 | 1.0400 | | - 67,601 | 67,601 | |
| Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39 | | | | | | | |
| 04/22/2010 060006871406 | S | - 65,000.000 | .9897 | | 64,329 | 65,311 | - 982 |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 04/23/2010 060006871409 | S | - 2,000.000 | 33.3484 | 101 | 66,596 | 97,125 | - 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: 172967EW7 - Citigroup Inc 8.125% 7/15/39 | | | | | | | |
| 04/27/2010 060006871406 | B | 235,000.000 | 1.1859 | | - 278,682 | 278,682 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/27/2010 060006871406 | B | 165,000.000 | .9602 | | - 158,426 | 158,426 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/27/2010 060006871406 | S | - 220,000.000 | .9608 | | 211,372 | 209,466 | 1,906 |
| Issue: 172967CC3 - Citigroup Inc 6.000% 10/31/33 | | | | | | | |
| 04/27/2010 060006871406 | S | - 240,000.000 | .8967 | | 215,206 | 179,110 | 36,096 |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 04/28/2010 060006871409 | S | - 1,700.000 | 30.7910 | 86 | 52,259 | 37,200 | 15,059 |
| Issue: 09067J109 - Biovail Corp | | | | | | | |
| 05/03/2010 060006871403 | S | - 5,085.000 | 17.1395 | 205 | 86,949 | 63,808 | 23,141 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/10/2010 060006871406 | B | 150,000.000 | .9906 | | - 148,594 | 148,594 | |
| Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34 | | | | | | | |
| 05/10/2010 060006871406 | S | - 215,000.000 | .9114 | | 195,945 | 178,916 | 17,029 |
| Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18 | | | | | | | |
| 05/11/2010 060006871402 | S | - 170,000.000 | 1.0300 | | 175,106 | 175,016 | 90 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/11/2010 060006871406 | S | - 180,000.000 | .9896 | | 178,130 | 174,859 | 3,270 |
| Issue: 29379VAQ6 - Enterprise Products 6.450% 9/01/40 | | | | | | | |
| 05/11/2010 060006871406 | B | 225,000.000 | .9953 | | - 223,931 | 223,931 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/13/2010 060006871406 | B | 105,000.000 | .9816 | | - 103,064 | 103,064 | |
| Issue: 377372AE7 - Glaxosmithkline 6.375% 5/15/38 | | | | | | | |
| 05/13/2010 060006871406 | S | - 110,000.000 | 1.1292 | | 124,215 | 113,300 | 10,916 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/14/2010 060006871406 | B | 105,000.000 | 1.0022 | | - 105,230 | 105,230 | |
| Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57 | | | | | | | |
| 05/14/2010 060006871406 | S | - 125,000.000 | 1.0364 | | 129,550 | 127,038 | 2,513 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/18/2010 060006871406 | S | - 100,000.000 | 1.0592 | | 105,922 | 105,250 | 672 |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 05/26/2010 060006871405 | S | - 1,245.000 | 21.8266 | 25 | 27,149 | 15,635 | 11,514 |
| Issue: 912803CH4 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 05/27/2010 060006871406 | S | - 7,080,000.000 | .4246 | | 2,677,189 | 2,677,189 | |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 05/27/2010 060006871406 | B | 7,335,000.000 | .2926 | | - 2,146,221 | 2,146,221 | |
| Issue: 260543BY8 - Dow Chemical Co 9.400% 5/15/39 | | | | | | | |
| 05/28/2010 060006871406 | B | 185,000.000 | 1.3116 | | - 242,639 | 242,639 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/28/2010 060006871406 | S | - 165,000.000 | 1.0644 | | 175,622 | 175,748 | - 126 |
| Issue: 05565QBJ6 - Bp Capital Plc 4.750% 3/10/19 | | | | | | | |
| 06/02/2010 060006871402 | B | 2,000.000 | .9077 | | - 1,815 | 1,815 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/08/2010 060006871406 | B | 110,000.000 | 1.0872 | | - 119,591 | 119,591 | |
| Issue: 87938WAM5 - Telefonica Emis 5.134% 4/27/20 | | | | | | | |
| 06/08/2010 060006871406 | S | - 105,000.000 | .9791 | | 102,806 | 105,125 | - 2,320 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 06/08/2010 060006871406 | B | 90,000.000 | 1.0263 | | - 92,363 | 92,363 | |
| Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34 | | | | | | | |
| 06/08/2010 060006871406 | S | - 175,000.000 | .9081 | | 158,911 | 145,629 | 13,281 |
| Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38 | | | | | | | |
| 06/10/2010 060006871406 | B | 215,000.000 | 1.1031 | | - 237,162 | 237,162 | |
| Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39 | | | | | | | |
| 06/10/2010 060006871406 | S | - 215,000.000 | 1.1045 | | 237,463 | 222,830 | 14,633 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/11/2010 060006871406 | S | - 60,000.000 | 1.0748 | | 64,491 | 64,171 | 320 |
| Issue: 93974CRE2 - Washington ST Build 5.140% 8/01/40 | | | | | | | |
| 06/11/2010 060006871406 | B | 75,000.000 | .9795 | | - 73,460 | 73,460 | |
| Issue: 717081DA8 - Pfizer Inc 5.350% 3/15/15 | | | | | | | |
| 06/14/2010 060006871402 | S | - 5,000.000 | 1.1235 | | 5,618 | 4,994 | 624 |
| Issue: 902118BK3 - Tyco Intl Group 6.000% 11/15/13 | | | | | | | |
| 06/14/2010 060006871402 | S | - 3,000.000 | 1.1128 | | 3,338 | 3,093 | 245 |
| Issue: 032479AD9 - Anadarko Finance 7.500% 5/01/31 | | | | | | | |
| 06/14/2010 060006871406 | B | 150,000.000 | .8550 | | - 128,250 | 128,250 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 492386AU1 - Kerr McGee Corp 6.950% 7/01/24 | | | | | | | |
| 06/14/2010 060006871406 | S | - 150,000.000 | .8550 | | 128,250 | 145,401 | - 17,151 |
| Issue: 020002101 - Allstate Corp | | | | | | | |
| 06/14/2010 060006871409 | B | 300.000 | 30.1992 | 15 | - 9,075 | 9,075 | |
| Issue: 68389XAD7 - Oracle Corp 4.950% 4/15/13 | | | | | | | |
| 06/15/2010 060006871402 | S | - 15,000.000 | 1.0914 | | 16,371 | 15,349 | 1,022 |
| Issue: 902118BK3 - Tyco Intl Group 6.000% 11/15/13 | | | | | | | |
| 06/17/2010 060006871402 | S | - 17,000.000 | 1.1121 | | 18,906 | 17,529 | 1,377 |
| Issue: 24422EQW2 - John Deere Cap Mtn 5.250% 10/01/12 | | | | | | | |
| 06/21/2010 060006871402 | S | - 25,000.000 | 1.0826 | | 27,065 | 24,938 | 2,127 |
| Issue: 208251AE8 - Conoco Inc 6.950% 4/15/29 | | | | | | | |
| 06/22/2010 060006871406 | B | 515,000.000 | 1.2104 | | - 623,377 | 623,377 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/22/2010 060006871406 | B | 75,000.000 | 1.0894 | | - 81,703 | 81,703 | |
| Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38 | | | | | | | |
| 06/22/2010 060006871406 | S | - 100,000.000 | 1.2521 | | 125,211 | 129,959 | - 4,748 |
| Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39 | | | | | | | |
| 06/22/2010 060006871406 | S | - 430,000.000 | 1.1833 | | 508,810 | 469,139 | 39,671 |
| Issue: 92857W209 - Vodafone Group Plc A D R | | | | | | | |
| 06/23/2010 060006871409 | S | - 2,200.000 | 21.2450 | 111 | 46,628 | 44,484 | 2,144 |
| Issue: 912828MW7 - U S Treasury Nt 2.500% 3/31/15 | | | | | | | |
| 06/28/2010 060006871402 | S | - 135,000.000 | 1.0348 | | 139,704 | 134,731 | 4,973 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 285661AD6 - Electronic Data Sy 6.000% 8/01/13 | | | | | | | |
| 06/29/2010 060006871402 | S | - 6,000.000 | 1.1261 | | 6,757 | 6,017 | 739 |
| Issue: 269246401 - E Trade Financial Corp | | | | | | | |
| 06/29/2010 060006871403 | B | 740.000 | 12.3277 | 30 | - 9,152 | 9,152 | |
| Issue: 285661AD6 - Electronic Data Sy 6.000% 8/01/13 | | | | | | | |
| 06/30/2010 060006871402 | S | - 10,000.000 | 1.1252 | | 11,252 | 10,029 | 1,223 |
| Issue: 293791AN9 - Enterprise Prods 5.600% 10/15/14 | | | | | | | |
| 06/30/2010 060006871402 | S | - 10,000.000 | 1.0903 | | 10,903 | 10,308 | 595 |
| Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18 | | | | | | | |
| 06/30/2010 060006871402 | S | - 155,000.000 | 1.0762 | | 166,813 | 159,573 | 7,239 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/30/2010 060006871406 | B | 1,435,000.000 | 1.1245 | | - 1,613,646 | 1,613,646 | |
| Issue: 594918104 - Microsoft Corp | | | | | | | |
| 06/30/2010 060006871409 | B | 1,000.000 | 23.6195 | 50 | - 23,670 | 23,670 | |
| Issue: 742718DN6 - Procter & Gamble 4.700% 2/15/19 | | | | | | | |
| 07/01/2010 060006871402 | S | - 8,000.000 | 1.0947 | | 8,758 | 8,003 | 755 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 07/01/2010 060006871406 | S | - 935,000.000 | .3068 | | 239,778 | 239,778 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 07/01/2010 060006871406 | B | 935,000.000 | .3037 | | - 283,913 | 283,913 | |
| Issue: 742718DN6 - Procter & Gamble 4.700% 2/15/19 | | | | | | | |
| 07/02/2010 060006871402 | S | - 10,000.000 | 1.0936 | | 10,936 | 10,003 | 932 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 742718DN6 - Procter & Gamble 4.700% 2/15/19 | | | | | | | |
| 07/06/2010 060006871402 | S | - 5,000.000 | 1.0922 | | 5,461 | 5,002 | 459 |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 07/06/2010 060006871409 | S | - 600.000 | 31.3727 | 30 | 18,793 | 17,401 | 1,393 |
| Issue: 285661AD6 - Electronic Data Sy 6.000% 8/01/13 | | | | | | | |
| 07/07/2010 060006871402 | S | - 13,000.000 | 1.1251 | | 14,626 | 13,038 | 1,588 |
| Issue: 001055102 - Aflac Inc | | | | | | | |
| 07/07/2010 060006871403 | B | 481.000 | 44.7803 | 19 | - 21,559 | 21,559 | |
| Issue: 571837103 - Marshall Ilsley Corp New | | | | | | | |
| 07/07/2010 060006871403 | B | 1,400.000 | 7.2699 | 56 | - 10,234 | 10,234 | |
| Issue: 037411AT2 - Apache Corporation 5.250% 4/15/13 | | | | | | | |
| 07/08/2010 060006871402 | S | - 12,000.000 | 1.0901 | | 13,081 | 12,455 | 626 |
| Issue: 25468PCK0 - Walt Disney Com Mtn 5.500% 3/15/19 | | | | | | | |
| 07/08/2010 060006871402 | S | - 5,000.000 | 1.1436 | | 5,718 | 4,991 | 727 |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 07/08/2010 060006871403 | S | - 12,836.000 | 6.7677 | 515 | 86,355 | 66,478 | 19,877 |
| Issue: 577081102 - Mattel Inc | | | | | | | |
| 07/09/2010 060006871403 | B | 2,951.000 | 22.5292 | 118 | - 66,602 | 66,602 | |
| Issue: 458140100 - Intel Corp | | | | | | | |
| 07/14/2010 060006871404 | B | 26,570.000 | 21.9632 | 797 | - 584,359 | 584,359 | |
| Issue: 054937107 - Bbt Corp | | | | | | | |
| 07/14/2010 060006871405 | S | - 4,930.000 | 27.8779 | 200 | 137,239 | 115,479 | 21,759 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40 | | | | | | | |
| 07/14/2010 060006871406 | S | - 300,000.000 | 1.1152 | | 334,557 | 299,771 | 34,786 |
| Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38 | | | | | | | |
| 07/14/2010 060006871406 | B | 300,000.000 | 1.1576 | | - 347,283 | 347,283 | |
| Issue: 054937107 - Bbt Corp | | | | | | | |
| 07/15/2010 060006871405 | S | - 550.000 | 27.7223 | 22 | 15,225 | 12,883 | 2,342 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/15/2010 060006871406 | S | - 420,000.000 | 1.1092 | | 465,855 | 461,276 | 4,579 |
| Issue: 54438CPA4 - Los Angeles Ca Cmnty 6.750% 8/01/49 | | | | | | | |
| 07/15/2010 060006871406 | B | 560,000.000 | 1.0083 | | - 564,620 | 564,620 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/26/2010 060006871406 | S | - 125,000.000 | 1.0426 | | 130,327 | 129,850 | 477 |
| Issue: 013817AU5 - Alcoa Inc 6.150% 8/15/20 | | | | | | | |
| 07/26/2010 060006871406 | B | 145,000.000 | .9987 | | - 144,813 | 144,813 | |
| Issue: 693718108 - Paccar Inc | | | | | | | |
| 07/26/2010 060006871409 | S | - 300.000 | 47.0119 | 15 | 14,088 | 12,360 | 1,728 |
| Issue: 594918AD6 - Microsoft Corp 5.200% 6/01/39 | | | | | | | |
| 07/28/2010 060006871406 | B | 140,000.000 | 1.0609 | | - 148,526 | 148,526 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/28/2010 060006871406 | S | - 125,000.000 | 1.0900 | | 136,250 | 137,465 | - 1,215 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 07/30/2010 060006871406 | B | 8,370,000.000 | .2908 | | - 2,433,829 | 2,433,829 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 07/30/2010 060006871406 | S | - 8,370,000.000 | .2881 | | 2,238,193 | 2,238,193 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/30/2010 060006871406 | S | - 1,000,000.000 | 1.1120 | | 1,111,953 | 1,097,742 | 14,211 |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 07/30/2010 060006871406 | B | 3,500,000.000 | .3485 | | - 1,219,855 | 1,219,855 | |
| Issue: 172967FF3 - Citigroup Inc 5.375% 8/09/20 | | | | | | | |
| 08/02/2010 060006871402 | B | 48,000.000 | .9900 | | - 47,518 | 47,518 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 08/02/2010 060006871406 | S | - 40,000.000 | 1.0452 | | 41,808 | 41,765 | 43 |
| Issue: 172967FF3 - Citigroup Inc 5.375% 8/09/20 | | | | | | | |
| 08/02/2010 060006871406 | B | 45,000.000 | .9900 | | - 44,548 | 44,548 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 08/03/2010 060006871402 | S | - 90,000.000 | 1.0427 | | 93,843 | 87,883 | 5,960 |
| Issue: 55608JAD0 - Maquarie Group Mtn 4.875% 8/10/17 | | | | | | | |
| 08/03/2010 060006871402 | B | 25,000.000 | .9994 | | - 24,984 | 24,984 | |
| Issue: 717081103 - Pfizer Inc | | | | | | | |
| 08/03/2010 060006871405 | B | 21,590.000 | 16.4122 | 432 | - 354,771 | 354,771 | |
| Issue: 29273RAF6 - Energy Transfer 6.625% 10/15/36 | | | | | | | |
| 08/03/2010 060006871406 | B | 100,000.000 | 1.0256 | | - 102,558 | 102,558 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/03/2010 060006871406 | B | 155,000.000 | 1.1003 | | - 170,542 | 170,542 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/03/2010 060006871406 | S | - 70,000.000 | 1.1038 | | 77,263 | 76,973 | 290 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/05/2010 060006871406 | S | - 200,000.000 | 1.0981 | | 219,625 | 219,887 | - 262 |
| Issue: 42809HAD9 - Hess Corp 5.600% 2/15/41 | | | | | | | |
| 08/05/2010 060006871406 | B | 255,000.000 | .9910 | | - 252,713 | 252,713 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/09/2010 060006871406 | S | - 95,000.000 | 1.1063 | | 105,094 | 104,543 | 551 |
| Issue: 582839AF3 - Mead Johnson Nut 5.900% 11/01/39 | | | | | | | |
| 08/09/2010 060006871406 | B | 115,000.000 | 1.0810 | | - 124,320 | 124,320 | |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 08/09/2010 060006871409 | S | - 900.000 | 28.4499 | 45 | 25,559 | 20,072 | 5,488 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/10/2010 060006871406 | S | - 265,000.000 | 1.1079 | | 293,591 | 291,893 | 1,698 |
| Issue: 25459HAX3 - Directv Hldngs Fn 6.000% 8/15/40 | | | | | | | |
| 08/10/2010 060006871406 | B | 350,000.000 | .9866 | | - 345,307 | 345,307 | |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 08/10/2010 060006871409 | S | - 1,800.000 | 28.1688 | 91 | 50,613 | 40,143 | 10,470 |
| Issue: 029912BC5 - American Tower Corp 5.050% 9/01/20 | | | | | | | |
| 08/11/2010 060006871402 | B | 20,000.000 | .9988 | | - 19,976 | 19,976 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 08/11/2010 060006871406 | S | - 1,040,000.000 | .3289 | | 325,232 | 325,232 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 08/11/2010 060006871406 | S | - 520,000.000 | .3306 | | 162,616 | 162,616 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 08/11/2010 060006871406 | B | 520,000.000 | .3475 | | - 180,695 | 180,695 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 08/11/2010 060006871406 | B | 1,040,000.000 | .3458 | | - 359,590 | 359,590 | |
| Issue: 020002101 - Allstate Corp | | | | | | | |
| 08/11/2010 060006871409 | B | 1,100.000 | 28.3463 | 55 | - 31,236 | 31,236 | |
| Issue: 020002101 - Allstate Corp | | | | | | | |
| 08/12/2010 060006871409 | B | 400.000 | 28.0891 | 20 | - 11,256 | 11,256 | |
| Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37 | | | | | | | |
| 08/13/2010 060006871406 | S | - 470,000.000 | .3386 | | 141,063 | 141,063 | |
| Issue: 912803CH4 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 08/13/2010 060006871406 | S | - 310,000.000 | .4637 | | 117,222 | 117,222 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 08/13/2010 060006871406 | B | 310,000.000 | .4479 | | - 138,852 | 138,852 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 08/13/2010 060006871406 | B | 470,000.000 | .3526 | | - 165,708 | 165,708 | |
| Issue: 13063A5E0 - California ST 7.500% 4/01/34 | | | | | | | |
| 08/17/2010 060006871406 | B | 80,000.000 | 1.1137 | | - 89,092 | 89,092 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/17/2010 060006871406 | S | - 215,000.000 | 1.1074 | | 238,096 | 238,924 | - 829 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/17/2010 060006871406 | S | - 55,000.000 | 1.1120 | | 61,162 | 61,120 | 42 |
| Issue: 037411AW5 - Apache Corp 5.100% 9/01/40 | | | | | | | |
| 08/17/2010 060006871406 | B | 270,000.000 | .9894 | | - 267,127 | 267,127 | |
| Issue: 46625HAJ9 - Jp Morgan Chase 6.750% 2/01/11 | | | | | | | |
| 08/18/2010 060006871402 | S | - 35,000.000 | 1.0269 | | 35,940 | 38,486 | - 2,546 |
| Issue: 64966HYM6 - New York Ny Build 5.968% 3/01/36 | | | | | | | |
| 08/20/2010 060006871406 | S | - 95,000.000 | 1.0780 | | 102,405 | 96,637 | 5,769 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/20/2010 060006871406 | B | 65,000.000 | 1.1334 | | - 73,673 | 73,673 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/25/2010 060006871406 | S | - 40,000.000 | 1.1671 | | 46,683 | 45,267 | 1,416 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/30/2010 060006871406 | B | 155,000.000 | 1.1285 | | - 174,920 | 174,920 | |
| Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39 | | | | | | | |
| 08/31/2010 060006871406 | S | - 285,000.000 | 1.2430 | | 354,241 | 332,271 | 21,970 |
| Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38 | | | | | | | |
| 08/31/2010 060006871406 | B | 320,000.000 | 1.0901 | | - 348,835 | 348,835 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/07/2010 060006871406 | S | - 100,000.000 | 1.1235 | | 112,352 | 113,988 | - 1,636 |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 09/07/2010 060006871406 | S | - 2,000,000.000 | .3592 | | 625,447 | 625,447 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 441060AL4 - Hospira Inc 5.600% 9/15/40 | | | | | | | |
| 09/07/2010 060006871406 | B | 135,000.000 | .9948 | | - 134,299 | 134,299 | |
| Issue: 31410KHV9 - F N M A #889544 5.500% 5/01/38 | | | | | | | |
| 09/10/2010 060006871402 | B | 40,000.060 | 1.0658 | | - 42,631 | 42,631 | |
| Issue: 31410KG24 - F N M A #889517 5.500% 2/01/38 | | | | | | | |
| 09/10/2010 060006871402 | S | - 39,999.950 | 1.0656 | | 42,625 | 42,937 | - 313 |
| Issue: 690742101 - Owens Corning Inc | | | | | | | |
| 09/10/2010 060006871404 | S | - 4,100.000 | 25.8527 | 166 | 105,830 | 99,072 | 6,758 |
| Issue: 690742101 - Owens Corning Inc | | | | | | | |
| 09/13/2010 060006871404 | S | - 1,530.000 | 26.3474 | 62 | 40,250 | 36,971 | 3,279 |
| Issue: 254687106 - Disney Walt Co | | | | | | | |
| 09/15/2010 060006871408 | B | 4,453.000 | 34.2954 | 223 | - 152,940 | 152,940 | |
| Issue: 073302101 - B E Aerospace Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 18,036.000 | 30.6993 | 902 | - 554,594 | 554,594 | |
| Issue: 896818101 - Triumph Group Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 2,773.000 | 70.4125 | 139 | - 195,393 | 195,393 | |
| Issue: 64110L106 - Netflix Com Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 2,390.000 | 145.4591 | 120 | - 347,767 | 347,767 | |
| Issue: 741503403 - Priceline Com Inc | | | | | | | |
| 09/15/2010 060006871408 | S | - 749.000 | 331.8179 | 42 | 248,490 | 211,065 | 37,425 |
| Issue: 89469A104 - Treehouse Foods Inc | | | | | | | |
| 09/15/2010 060006871408 | S | - 14,792.000 | 43.2242 | 750 | 638,622 | 677,621 | - 38,999 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 234667JL8 - Dallas Cnty Tx Hosp 5.621% 8/15/44 | | | | | | | |
| 09/16/2010 060006871406 | S | - 85,000.000 | 1.1000 | | 93,496 | 85,000 | 8,496 |
| Issue: 271014TU6 - East Bay Ca Muni 5.874% 6/01/40 | | | | | | | |
| 09/16/2010 060006871406 | S | - 220,000.000 | 1.0911 | | 240,042 | 220,000 | 20,042 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | B | 45,000.000 | 1.0768 | | - 48,456 | 48,456 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | B | 185,000.000 | 1.0744 | | - 198,759 | 198,759 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | B | 75,000.000 | 1.0744 | | - 80,578 | 80,578 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | B | 240,000.000 | 1.0782 | | - 258,759 | 258,759 | |
| Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38 | | | | | | | |
| 09/16/2010 060006871406 | S | - 65,000.000 | .9900 | | 64,350 | 62,670 | 1,680 |
| Issue: 20030N200 - Comcast Corp Special Cl A | | | | | | | |
| 09/20/2010 060006871409 | B | 700.000 | 16.8992 | 35 | - 11,864 | 11,864 | |
| Issue: 20030N200 - Comcast Corp Special Cl A | | | | | | | |
| 09/21/2010 060006871409 | B | 100.000 | 16.9770 | 5 | - 1,703 | 1,703 | |
| Issue: 20030N200 - Comcast Corp Special Cl A | | | | | | | |
| 09/22/2010 060006871409 | B | 1,000.000 | 16.9003 | 50 | - 16,950 | 16,950 | |
| Issue: 38141G104 - Goldman Sachs Group Inc | | | | | | | |
| 09/23/2010 060006871405 | S | - 5,690.000 | 145.2116 | 168 | 826,086 | 818,330 | 7,756 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 20030N200 - Comcast Corp Special Cl A | | | | | | | |
| 09/23/2010 060006871409 | B | 500.000 | 16.8824 | 25 | - 8,466 | 8,466 | |
| Issue: 05565QBP2 - Bp Capital Plc 4.500% 10/01/20 | | | | | | | |
| 09/28/2010 060006871402 | B | 19,000.000 | .9945 | | - 18,896 | 18,896 | |
| Issue: 06849UAD7 - Barrick Australia 5.950% 10/15/39 | | | | | | | |
| 09/29/2010 060006871406 | S | - 190,000.000 | 1.1360 | | 215,834 | 186,395 | 29,439 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/29/2010 060006871406 | B | 160,000.000 | 1.1281 | | - 180,500 | 180,500 | |
| Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38 | | | | | | | |
| 09/29/2010 060006871406 | S | - 135,000.000 | 1.2194 | | 164,620 | 153,204 | 11,416 |
| Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39 | | | | | | | |
| 09/29/2010 060006871406 | B | 135,000.000 | 1.2229 | | - 165,086 | 165,086 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 09/30/2010 060006871406 | B | 5,400,000.000 | .3123 | | - 1,686,366 | 1,686,366 | |
| Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37 | | | | | | | |
| 09/30/2010 060006871406 | B | 2,700,000.000 | .3625 | | - 978,804 | 978,804 | |
| Issue: 652482BY5 - News Amer Inc 6.900% 8/15/39 | | | | | | | |
| 09/30/2010 060006871406 | S | - 140,000.000 | 1.1820 | | 165,477 | 155,036 | 10,441 |
| Issue: 652482BJ8 - News Amer Inc 6.200% 12/15/34 | | | | | | | |
| 09/30/2010 060006871406 | B | 160,000.000 | 1.0813 | | - 173,000 | 173,000 | |
| Issue: 917047102 - Urban Outfitters Inc | | | | | | | |
| 10/01/2010 060006871408 | S | - 25,500.000 | 31.4434 | 1,289 | 800,518 | 886,161 | - 85,643 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/04/2010 060006871405 | B | 2,315.000 | 15.5616 | 93 | - 36,118 | 36,118 | |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/05/2010 060006871405 | B | 4,580.000 | 15.9870 | 183 | - 73,404 | 73,404 | |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/06/2010 060006871405 | B | 1,450.000 | 15.7319 | 58 | - 22,869 | 22,869 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/06/2010 060006871406 | S | - 105,000.000 | 1.1275 | | 118,388 | 117,318 | 1,070 |
| Issue: 93974CRE2 - Washington ST Build 5.140% 8/01/40 | | | | | | | |
| 10/06/2010 060006871406 | B | 135,000.000 | 1.0470 | | - 141,340 | 141,340 | |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 10/07/2010 060006871404 | S | - 3,050.000 | 47.6556 | 124 | 145,225 | 143,868 | 1,357 |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/07/2010 060006871405 | B | 2,625.000 | 15.5815 | 105 | - 41,006 | 41,006 | |
| Issue: 025816BB4 - American Express 8.125% 5/20/19 | | | | | | | |
| 10/08/2010 060006871402 | S | - 12,000.000 | 1.3033 | | 15,640 | 11,961 | 3,679 |
| Issue: 31413UKP3 - F N M A #955802 6.000% 10/01/37 | | | | | | | |
| 10/08/2010 060006871402 | S | - 183,310.270 | 1.0831 | | 198,548 | 198,249 | 299 |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 10/08/2010 060006871404 | S | - 6,230.000 | 47.5368 | 254 | 295,900 | 293,868 | 2,032 |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/08/2010 060006871405 | B | 1,250.000 | 15.8179 | 50 | - 19,822 | 19,822 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 049513104 - Atmel Corp | | | | | | | |
| 10/11/2010 060006871403 | S | - 909.000 | 8.3870 | 36 | 7,587 | 4,956 | 2,631 |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 10/11/2010 060006871404 | S | - 1,240.000 | 47.6008 | 51 | 58,974 | 58,491 | 484 |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/12/2010 060006871405 | B | 2,275.000 | 15.8131 | 91 | - 36,066 | 36,066 | |
| Issue: 025816BB4 - American Express 8.125% 5/20/19 | | | | | | | |
| 10/13/2010 060006871402 | S | - 8,000.000 | 1.2927 | | 10,342 | 7,974 | 2,368 |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/13/2010 060006871405 | B | 2,215.000 | 16.0474 | 89 | - 35,634 | 35,634 | |
| Issue: 032510AC3 - Anadarko Petro 6.200% 3/15/40 | | | | | | | |
| 10/13/2010 060006871406 | B | 110,000.000 | .9687 | | - 106,556 | 106,556 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/13/2010 060006871406 | S | - 75,000.000 | 1.0906 | | 81,797 | 83,671 | - 1,874 |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/14/2010 060006871405 | B | 570.000 | 15.8877 | 23 | - 9,079 | 9,079 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/14/2010 060006871406 | S | - 30,000.000 | 1.0798 | | 32,395 | 33,443 | - 1,048 |
| Issue: 927804FG4 - Virginia El Pwr 8.875% 11/15/38 | | | | | | | |
| 10/14/2010 060006871406 | B | 30,000.000 | 1.4862 | | - 44,585 | 44,585 | |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/15/2010 060006871405 | B | 850.000 | 15.8514 | 34 | - 13,508 | 13,508 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 25490A101 - Directv Cl A | | | | | | | |
| 10/18/2010 060006871405 | S | - 2,810.000 | 42.5615 | 114 | 119,483 | 73,565 | 45,918 |
| Issue: 14170T101 - Carefusion Corporation | | | | | | | |
| 10/19/2010 060006871403 | B | 2,990.000 | 24.3130 | 120 | - 72,815 | 72,815 | |
| Issue: 25490A101 - Directv Cl A | | | | | | | |
| 10/19/2010 060006871405 | S | - 3,060.000 | 42.3056 | 125 | 129,331 | 80,110 | 49,220 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/19/2010 060006871406 | S | - 110,000.000 | 1.0832 | | 119,152 | 119,969 | - 817 |
| Issue: 73358WCX0 - Port Auth Ny Nj Cons 5.647% 11/01/40 | | | | | | | |
| 10/20/2010 060006871406 | B | 140,000.000 | 1.0000 | | - 140,000 | 140,000 | |
| Issue: 14170T101 - Carefusion Corporation | | | | | | | |
| 10/21/2010 060006871403 | B | 2,608.000 | 24.8824 | 104 | - 64,998 | 64,998 | |
| Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37 | | | | | | | |
| 10/22/2010 060006871406 | S | - 120,000.000 | 1.1979 | | 143,749 | 133,437 | 10,312 |
| Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38 | | | | | | | |
| 10/22/2010 060006871406 | B | 120,000.000 | 1.1563 | | - 138,761 | 138,761 | |
| Issue: 00751Y106 - Advance Auto Parts Inc | | | | | | | |
| 10/25/2010 060006871403 | S | - 260.000 | 62.0118 | 11 | 16,112 | 10,862 | 5,250 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/25/2010 060006871406 | B | 100,000.000 | 1.0809 | | - 108,094 | 108,094 | |
| Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38 | | | | | | | |
| 10/25/2010 060006871406 | S | - 115,000.000 | 1.1960 | | 137,537 | 130,507 | 7,029 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/27/2010 060006871406 | S | - 100,000.000 | 1.0541 | | 105,414 | 108,423 | - 3,009 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/28/2010 060006871406 | S | - 45,000.000 | 1.0550 | | 47,475 | 48,455 | - 980 |
| Issue: 072024PY2 - Bay Area Toll Ca 6.907% 10/01/50 | | | | | | | |
| 10/28/2010 060006871406 | B | 130,000.000 | 1.0000 | | - 130,000 | 130,000 | |
| Issue: 406216AY7 - Halliburton Co 7.450% 9/15/39 | | | | | | | |
| 10/28/2010 060006871406 | B | 45,000.000 | 1.2832 | | - 57,744 | 57,744 | |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 10/29/2010 060006871406 | B | 1,250,000.000 | .2860 | | - 357,525 | 357,525 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 10/29/2010 060006871406 | B | 2,470,000.000 | .2796 | | - 690,489 | 690,489 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/29/2010 060006871406 | B | 120,000.000 | 1.0002 | | - 120,019 | 120,019 | |
| Issue: 21987BAN8 - Codelco Inc 3.750% 11/04/20 | | | | | | | |
| 10/29/2010 060006871406 | S | - 125,000.000 | .9981 | | 124,763 | 122,799 | 1,964 |
| Issue: 01F0606B6 - FNMA Pl Tba 6.000% 11/01/35 | | | | | | | |
| 11/01/2010 060006871402 | B | 185,000.000 | 1.0807 | | - 199,923 | 199,923 | |
| Issue: 01F0606B6 - FNMA Pl Tba 6.000% 11/01/35 | | | | | | | |
| 11/04/2010 060006871402 | S | - 185,000.000 | 1.0909 | | 201,813 | 199,923 | 1,890 |
| Issue: 208251AE8 - Conoco Inc 6.950% 4/15/29 | | | | | | | |
| 11/04/2010 060006871406 | S | - 430,000.000 | 1.2762 | | 548,775 | 519,460 | 29,315 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/04/2010 060006871406 | B | 140,000.000 | 1.0609 | | - 148,531 | 148,531 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/04/2010 060006871406 | B | 110,000.000 | 1.0588 | | - 116,463 | 116,463 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/04/2010 060006871406 | S | - 180,000.000 | 1.0581 | | 190,463 | 191,771 | - 1,308 |
| Issue: 035229DC4 - Anheuser Busch 6.450% 9/01/37 | | | | | | | |
| 11/04/2010 060006871406 | S | - 120,000.000 | 1.1972 | | 143,659 | 141,461 | 2,198 |
| Issue: 64971M4P4 - New York Ny City 5.508% 8/01/37 | | | | | | | |
| 11/04/2010 060006871406 | B | 250,000.000 | .9858 | | - 246,460 | 246,460 | |
| Issue: 20825CAP9 - Conocophillps 5.900% 5/15/38 | | | | | | | |
| 11/04/2010 060006871406 | B | 355,000.000 | 1.1495 | | - 408,087 | 408,087 | |
| Issue: 03523TAC2 - Anheuser Busch 8.200% 1/15/39 | | | | | | | |
| 11/04/2010 060006871406 | S | - 130,000.000 | 1.4275 | | 185,576 | 167,445 | 18,131 |
| Issue: 20825C104 - Conocophillips | | | | | | | |
| 11/05/2010 060006871409 | B | 1,100.000 | 61.6869 | 55 | - 67,911 | 67,911 | |
| Issue: 3128K7ZU5 - F H L M C Gd A47055 4.500% 9/01/35 | | | | | | | |
| 11/08/2010 060006871402 | S | - 31,898.980 | 1.0539 | | 33,619 | 30,161 | 3,457 |
| Issue: 3128LXE22 - F H L M C Gd G01953 4.500% 10/01/35 | | | | | | | |
| 11/08/2010 060006871402 | S | - 61,992.740 | 1.0539 | | 65,335 | 58,755 | 6,580 |
| Issue: 20825C104 - Conocophillips | | | | | | | |
| 11/08/2010 060006871409 | B | 2,200.000 | 62.0769 | 110 | - 136,679 | 136,679 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/09/2010 060006871406 | S | - 280,000.000 | 1.0254 | | 287,098 | 293,614 | - 6,516 |
| Issue: 88732JAY4 - Time Warner Cabl 5.875% 11/15/40 | | | | | | | |
| 11/09/2010 060006871406 | B | 345,000.000 | .9800 | | - 338,093 | 338,093 | |
| Issue: 25271CAL6 - Diamond Offshore 5.700% 10/15/39 | | | | | | | |
| 11/10/2010 060006871406 | S | - 130,000.000 | 1.0063 | | 130,820 | 128,491 | 2,330 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/10/2010 060006871406 | B | 110,000.000 | 1.0200 | | - 112,200 | 112,200 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/10/2010 060006871406 | S | - 395,000.000 | 1.0174 | | 401,882 | 413,401 | - 11,519 |
| Issue: 912828NF3 - U S Treasury Nt 2.125% 5/31/15 | | | | | | | |
| 11/16/2010 060006871402 | B | 8,100.000 | 1.0325 | | - 8,363 | 8,363 | |
| Issue: 912828NF3 - U S Treasury Nt 2.125% 5/31/15 | | | | | | | |
| 11/16/2010 060006871402 | B | 111,900.000 | 1.0325 | | - 115,537 | 115,537 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 11/18/2010 060006871409 | S | - 3,200.000 | 20.8987 | 161 | 66,715 | 59,465 | 7,250 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/19/2010 060006871406 | S | - 60,000.000 | .9375 | | 56,250 | 56,253 | - 3 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/19/2010 060006871406 | S | - 55,000.000 | .9375 | | 51,563 | 51,565 | - 3 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/19/2010 060006871406 | S | - 100,000.000 | .9330 | | 93,297 | 93,755 | - 458 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 13063BJC7 - California ST Build 7.600% 11/01/40 | | | | | | | |
| 11/19/2010 060006871406 | B | 80,000.000 | 1.0279 | | - 82,232 | 82,232 | |
| Issue: 13063BJC7 - California ST Build 7.600% 11/01/40 | | | | | | | |
| 11/19/2010 060006871406 | B | 140,000.000 | 1.0095 | | - 141,329 | 141,329 | |
| Issue: 13063BJC7 - California ST Build 7.600% 11/01/40 | | | | | | | |
| 11/19/2010 060006871406 | B | 75,000.000 | 1.0218 | | - 76,634 | 76,634 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 11/19/2010 060006871409 | S | - 1,100.000 | 20.4501 | 55 | 22,440 | 20,441 | 1,999 |
| Issue: 20030N101 - Comcast Corp Cl A | | | | | | | |
| 11/22/2010 060006871404 | S | - 26,860.000 | 20.3110 | 815 | 544,738 | 363,403 | 181,336 |
| Issue: 87938WAC7 - Telefonica Emisiones 7.045% 6/20/36 | | | | | | | |
| 11/23/2010 060006871406 | B | 75,000.000 | 1.1123 | | - 83,423 | 83,423 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/23/2010 060006871406 | S | - 65,000.000 | .9506 | | 61,791 | 60,514 | 1,277 |
| Issue: 650035TD0 - New York ST Urban 5.770% 3/15/39 | | | | | | | |
| 11/24/2010 060006871406 | B | 50,000.000 | 1.0002 | | - 50,012 | 50,012 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/24/2010 060006871406 | S | - 35,000.000 | .9391 | | 32,867 | 32,600 | 268 |
| Issue: 131347304 - Calpine Corp | | | | | | | |
| 11/26/2010 060006871403 | B | 18.000 | 12.0285 | 1 | - 217 | 217 | |
| Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37 | | | | | | | |
| 11/29/2010 060006871406 | S | - 125,000.000 | 1.1908 | | 148,855 | 138,997 | 9,858 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/29/2010 060006871406 | B | 125,000.000 | .9498 | | - 118,730 | 118,730 | |
| Issue: 912803DM2 - U S Treas Bd Strip 5/15/40 | | | | | | | |
| 11/30/2010 060006871406 | B | 2,320,000.000 | .2757 | | - 639,578 | 639,578 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 11/30/2010 060006871406 | S | - 2,200,000.000 | .3237 | | 687,991 | 687,991 | |
| Issue: 01F0606C4 - FNMA Pl Tba 6.000% 12/01/34 | | | | | | | |
| 12/01/2010 060006871402 | B | 15,000.000 | 1.0884 | | - 16,327 | 16,327 | |
| Issue: 31414FPH8 - F N M A #964924 6.000% 9/01/38 | | | | | | | |
| 12/01/2010 060006871402 | B | 170,016.920 | 1.0884 | | - 185,053 | 185,053 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/01/2010 060006871406 | S | - 75,000.000 | .9470 | | 71,027 | 70,712 | 315 |
| Issue: 88731EAF7 - Time Warner Entmt LP 8.375% 3/15/23 | | | | | | | |
| 12/02/2010 060006871406 | B | 310,000.000 | 1.2875 | | - 399,119 | 399,119 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/02/2010 060006871406 | S | - 125,000.000 | .9398 | | 117,480 | 115,152 | 2,329 |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/02/2010 060006871406 | S | - 390,000.000 | .9697 | | 378,178 | 382,708 | - 4,530 |
| Issue: 650035VB1 - New York ST Urban 5.838% 3/15/40 | | | | | | | |
| 12/02/2010 060006871406 | B | 100,000.000 | 1.0000 | | - 100,000 | 100,000 | |
| Issue: 25477GEU5 - District Columbia 5.582% 12/01/35 | | | | | | | |
| 12/03/2010 060006871406 | B | 160,000.000 | 1.0000 | | - 160,000 | 160,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 124857202 - Cbs Corp Class B Non Voting | | | | | | | |
| 12/07/2010 060006871405 | B | 10,365.000 | 17.9977 | 280 | - 186,826 | 186,826 | |
| Issue: 01F0606C4 - FNMA Pl Tba 6.000% 12/01/34 | | | | | | | |
| 12/08/2010 060006871402 | S | - 15,000.000 | 1.0827 | | 16,240 | 16,327 | - 87 |
| Issue: 31410G2X0 - F N M A #889190 6.000% 3/01/38 | | | | | | | |
| 12/08/2010 060006871402 | B | 14,820.030 | 1.0841 | | - 16,066 | 16,066 | |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 12/09/2010 060006871405 | S | - 3,320.000 | 37.4975 | 92 | 124,400 | 132,555 | - 8,155 |
| Issue: 049513104 - Atmel Corp | | | | | | | |
| 12/13/2010 060006871403 | S | - 4,075.000 | 12.5958 | 164 | 51,164 | 22,219 | 28,945 |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 12/13/2010 060006871405 | B | 2,200.000 | 16.4494 | 88 | - 36,277 | 36,277 | |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 12/14/2010 060006871405 | B | 2,460.000 | 16.4229 | 98 | - 40,499 | 40,499 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/14/2010 060006871406 | S | - 1,000,000.000 | .8994 | | 899,375 | 931,042 | - 31,667 |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/14/2010 060006871406 | B | 1,850,000.000 | .9375 | | - 1,734,303 | 1,734,303 | |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 12/15/2010 060006871405 | B | 1,390.000 | 16.4744 | 56 | - 22,955 | 22,955 | |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 12/16/2010 060006871405 | B | 770.000 | 16.5477 | 31 | - 12,773 | 12,773 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 12/31/2010 060006871406 | B | 960,000.000 | .2668 | | - 256,099 | 256,099 | |
| **Total For Citigroup Global Markets Inc.** | | | | **12,896** | **70,456,886** | **69,516,631** | **940,250** |
| Broker: Credit Suisse Securities (USA) | | | | | | | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/06/2010 060006871406 | B | 235,000.000 | .9714 | | - 228,280 | 228,280 | |
| Issue: 4042Q1AD9 - Hsbc Bk USA N A 7.000% 1/15/39 | | | | | | | |
| 01/06/2010 060006871406 | S | - 240,000.000 | 1.1398 | | 273,562 | 244,093 | 29,468 |
| Issue: 778296103 - Ross Stores Inc | | | | | | | |
| 01/07/2010 060006871405 | B | 4,830.000 | 46.0428 | 130 | - 222,517 | 222,517 | |
| Issue: 758940AG5 - Regions Finl 6.375% 5/15/12 | | | | | | | |
| 01/14/2010 060006871402 | S | - 5,000.000 | .9650 | | 4,825 | 5,181 | - 356 |
| Issue: 436440101 - Hologic Inc | | | | | | | |
| 01/19/2010 060006871405 | B | 1,915.000 | 15.8535 | 52 | - 30,411 | 30,411 | |
| Issue: 436440101 - Hologic Inc | | | | | | | |
| 01/20/2010 060006871405 | B | 3,765.000 | 15.5389 | 102 | - 58,606 | 58,606 | |
| Issue: 758940AG5 - Regions Finl 6.375% 5/15/12 | | | | | | | |
| 01/21/2010 060006871402 | S | - 5,000.000 | .9750 | | 4,875 | 5,181 | - 306 |
| Issue: 436440101 - Hologic Inc | | | | | | | |
| 01/21/2010 060006871405 | B | 655.000 | 15.7122 | 18 | - 10,309 | 10,309 | |

## 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 | | | | | | | |
| 01/21/2010 060006871408 | B | 250.000 | 12.0000 | 13 | - 3,013 | 3,013 | |
| Issue: 316773100 - Fifth Third Bancorp | | | | | | | |
| 01/22/2010 060006871408 | B | 14,195.000 | 11.9461 | 710 | - 170,285 | 170,285 | |
| Issue: 493267108 - Keycorp New | | | | | | | |
| 01/25/2010 060006871409 | S | - 13,300.000 | 7.0445 | 68 | 93,624 | 119,234 | - 25,610 |
| Issue: 14040H105 - Capital One Financial Corp | | | | | | | |
| 01/25/2010 060006871409 | B | 3,200.000 | 36.2645 | 16 | - 116,062 | 116,062 | |
| Issue: 493267108 - Keycorp New | | | | | | | |
| 01/26/2010 060006871409 | S | - 17,700.000 | 7.0855 | 90 | 125,323 | 158,680 | - 33,356 |
| Issue: 14040H105 - Capital One Financial Corp | | | | | | | |
| 01/26/2010 060006871409 | B | 3,000.000 | 36.1108 | 15 | - 108,347 | 108,347 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/27/2010 060006871406 | B | 200,000.000 | .9933 | | - 198,656 | 198,656 | |
| Issue: 020002AT8 - Allstate Corp 5.950% 4/01/36 | | | | | | | |
| 01/27/2010 060006871406 | S | - 235,000.000 | 1.0239 | | 240,621 | 189,238 | 51,383 |
| Issue: 493267108 - Keycorp New | | | | | | | |
| 01/27/2010 060006871409 | S | - 4,400.000 | 6.9241 | 22 | 30,444 | 39,446 | - 9,002 |
| Issue: 14040H105 - Capital One Financial Corp | | | | | | | |
| 01/27/2010 060006871409 | B | 1,000.000 | 35.7041 | 5 | - 35,709 | 35,709 | |
| Issue: 023135106 - Amazon Com Inc | | | | | | | |
| 01/28/2010 060006871408 | B | 3,218.000 | 125.2451 | 161 | - 403,200 | 403,200 | |

## 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 | | | | | | | |
| 01/29/2010 060006871402 | B | 41,200.000 | .9791 | | - 40,341 | 40,341 | |
| Issue: 029912201 - American Tower Corp | | | | | | | |
| 01/29/2010 060006871404 | B | 12,840.000 | 42.5504 | 514 | - 546,861 | 546,861 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 02/02/2010 060006871406 | B | 555,000.000 | .9789 | | - 543,293 | 543,293 | |
| Issue: 302508AM8 - Fmr Corp 7.490% 6/15/19 | | | | | | | |
| 02/02/2010 060006871406 | S | - 570,000.000 | 1.1414 | | 650,598 | 632,626 | 17,972 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/05/2010 060006871406 | B | 205,000.000 | 1.0000 | | - 205,000 | 205,000 | |
| Issue: 652482BW9 - News Amer Inc 6.900% 8/15/39 | | | | | | | |
| 02/05/2010 060006871406 | S | - 225,000.000 | 1.0986 | | 247,190 | 239,969 | 7,221 |
| Issue: 532716107 - Limited Brands | | | | | | | |
| 02/08/2010 060006871409 | S | - 1,400.000 | 20.2095 | 7 | 28,286 | 19,256 | 9,030 |
| Issue: 437076102 - Home Depot Inc | | | | | | | |
| 02/08/2010 060006871409 | S | - 2,300.000 | 28.7413 | 12 | 66,093 | 75,977 | - 9,884 |
| Issue: 285512109 - Electronic Arts Inc | | | | | | | |
| 02/09/2010 060006871405 | S | - 9,900.000 | 15.7527 | 269 | 155,682 | 192,286 | - 36,603 |
| Issue: 037604105 - Apollo Group Inc Cl A | | | | | | | |
| 02/10/2010 060006871404 | S | - 3,420.000 | 59.4305 | 139 | 203,113 | 247,471 | - 44,358 |
| Issue: 037604105 - Apollo Group Inc Cl A | | | | | | | |
| 02/11/2010 060006871404 | S | - 5,070.000 | 58.2477 | 207 | 295,109 | 366,865 | - 71,755 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 871503108 - Symantec Corp | | | | | | | |
| 02/17/2010 060006871405 | S | - 6,365.000 | 16.9067 | 256 | 107,355 | 109,308 | - 1,952 |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 02/17/2010 060006871406 | B | 100,000.000 | .9759 | | - 97,589 | 97,589 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 02/17/2010 060006871406 | S | - 85,000.000 | .9906 | | 84,203 | 84,540 | - 337 |
| Issue: 871503108 - Symantec Corp | | | | | | | |
| 02/18/2010 060006871405 | S | - 4,260.000 | 16.9894 | 171 | 72,204 | 73,158 | - 954 |
| Issue: 704326107 - Paychex Inc | | | | | | | |
| 02/18/2010 060006871408 | S | - 17,988.000 | 30.1541 | 906 | 541,506 | 583,450 | - 41,944 |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 02/23/2010 060006871409 | B | 500.000 | 30.3523 | 3 | - 15,179 | 15,179 | |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 02/24/2010 060006871409 | B | 700.000 | 30.8252 | 4 | - 21,581 | 21,581 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 02/25/2010 060006871409 | B | 700.000 | 20.4337 | 4 | - 14,307 | 14,307 | |
| Issue: 532716107 - Limited Brands | | | | | | | |
| 02/25/2010 060006871409 | S | - 5,500.000 | 22.1739 | 29 | 121,927 | 75,648 | 46,279 |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 02/25/2010 060006871409 | B | 500.000 | 30.6779 | 3 | - 15,341 | 15,341 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 02/26/2010 060006871409 | B | 1,300.000 | 21.4347 | 7 | - 27,872 | 27,872 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 02/26/2010 060006871409 | B | 400.000 | 31.2413 | 2 | - 12,499 | 12,499 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 03/01/2010 060006871409 | B | 100.000 | 21.4947 | 1 | - 2,150 | 2,150 | |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 03/01/2010 060006871409 | B | 200.000 | 31.7249 | 1 | - 6,346 | 6,346 | |
| Issue: 594918104 - Microsoft Corp | | | | | | | |
| 03/02/2010 060006871409 | B | 800.000 | 28.3802 | 4 | - 22,708 | 22,708 | |
| Issue: 693718108 - Paccar Inc | | | | | | | |
| 03/03/2010 060006871409 | B | 800.000 | 38.1721 | 4 | - 30,542 | 30,542 | |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 03/04/2010 060006871409 | B | 700.000 | 31.6756 | 4 | - 22,176 | 22,176 | |
| Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39 | | | | | | | |
| 03/05/2010 060006871406 | B | 85,000.000 | 1.0132 | | - 86,125 | 86,125 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/05/2010 060006871406 | S | - 65,000.000 | .9578 | | 62,258 | 62,609 | - 351 |
| Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39 | | | | | | | |
| 03/09/2010 060006871406 | B | 70,000.000 | 1.0069 | | - 70,485 | 70,485 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/09/2010 060006871406 | B | 230,000.000 | .9519 | | - 218,931 | 218,931 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/09/2010 060006871406 | S | - 55,000.000 | .9495 | | 52,224 | 52,727 | - 503 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 25179SAD2 - Devon Fing Corp U L 7.875% 9/30/31 | | | | | | | |
| 03/09/2010 060006871406 | S | - 250,000.000 | 1.2411 | | 310,268 | 298,182 | 12,086 |
| Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37 | | | | | | | |
| 03/09/2010 060006871406 | S | - 255,000.000 | 1.1675 | | 297,713 | 299,115 | - 1,403 |
| Issue: 172967101 - Citigroup Inc | | | | | | | |
| 03/10/2010 060006871409 | S | - 1,700.000 | 3.9507 | 9 | 6,708 | 4,784 | 1,924 |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 03/23/2010 060006871406 | S | - 180,000.000 | 1.0034 | | 180,616 | 177,648 | 2,968 |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 03/23/2010 060006871406 | B | 180,000.000 | .9904 | | - 178,263 | 178,263 | |
| Issue: 37247D106 - Genworth Financial Inc Cl A | | | | | | | |
| 03/31/2010 060006871409 | S | - 900.000 | 18.5437 | 5 | 16,685 | 23,219 | - 6,534 |
| Issue: 37247D106 - Genworth Financial Inc Cl A | | | | | | | |
| 04/01/2010 060006871409 | S | - 200.000 | 18.5251 | 1 | 3,704 | 5,160 | - 1,456 |
| Issue: 589331AE7 - Merck & Co Inc 5.950% 12/01/28 | | | | | | | |
| 04/06/2010 060006871406 | B | 295,000.000 | 1.0465 | | - 308,715 | 308,715 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/06/2010 060006871406 | S | - 235,000.000 | .9278 | | 218,036 | 223,406 | - 5,370 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/06/2010 060006871406 | S | - 160,000.000 | .9267 | | 148,275 | 150,452 | - 2,177 |
| Issue: 91086QAV0 - Mexican Utd Sts 6.050% 1/11/40 | | | | | | | |
| 04/06/2010 060006871406 | B | 180,000.000 | .9772 | | - 175,903 | 175,903 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 412822108 - Harley Davidson Inc | | | | | | | |
| 04/06/2010 060006871409 | S | - 800.000 | 31.2552 | 4 | 25,000 | 15,495 | 9,505 |
| Issue: 12673P105 - Ca Inc | | | | | | | |
| 04/06/2010 060006871409 | B | 1,400.000 | 23.2343 | 7 | - 32,535 | 32,535 | |
| Issue: 693475105 - P N C Financial Services Group Inc | | | | | | | |
| 04/08/2010 060006871409 | S | - 500.000 | 64.2839 | 3 | 32,139 | 16,946 | 15,193 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 04/12/2010 060006871406 | S | - 365,000.000 | .9828 | | 358,712 | 358,867 | - 154 |
| Issue: 87938WAM5 - Telefonica Emis 5.134% 4/27/20 | | | | | | | |
| 04/12/2010 060006871406 | B | 380,000.000 | 1.0000 | | - 380,000 | 380,000 | |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 04/12/2010 060006871409 | S | - 2,800.000 | 8.7044 | 14 | 24,358 | 11,549 | 12,809 |
| Issue: 861012102 - Stmicroelectronics N V | | | | | | | |
| 04/20/2010 060006871405 | B | 7,510.000 | 10.5262 | 300 | - 79,352 | 79,352 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/20/2010 060006871406 | B | 360,000.000 | .9516 | | - 342,563 | 342,563 | |
| Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37 | | | | | | | |
| 04/20/2010 060006871406 | S | - 410,000.000 | 1.0457 | | 428,745 | 402,083 | 26,662 |
| Issue: 412822108 - Harley Davidson Inc | | | | | | | |
| 04/20/2010 060006871409 | S | - 700.000 | 35.4010 | 4 | 24,777 | 13,558 | 11,219 |
| Issue: 861012102 - Stmicroelectronics N V | | | | | | | |
| 04/21/2010 060006871405 | B | 6,390.000 | 10.6617 | 256 | - 68,384 | 68,384 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39 | | | | | | | |
| 04/22/2010 060006871406 | S | - 80,000.000 | .9878 | | 79,027 | 80,383 | - 1,355 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/22/2010 060006871406 | B | 60,000.000 | .9586 | | - 57,516 | 57,516 | |
| Issue: 480074103 - Jones Apparel Group Inc | | | | | | | |
| 04/22/2010 060006871409 | S | - 800.000 | 22.1924 | 4 | 17,750 | 25,996 | - 8,247 |
| Issue: 480074103 - Jones Apparel Group Inc | | | | | | | |
| 04/26/2010 060006871409 | S | - 400.000 | 23.2353 | 2 | 9,292 | 12,998 | - 3,706 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 04/27/2010 060006871409 | S | - 200.000 | 73.6269 | 1 | 14,724 | 6,098 | 8,627 |
| Issue: 480074103 - Jones Apparel Group Inc | | | | | | | |
| 04/27/2010 060006871409 | S | - 400.000 | 23.1625 | 2 | 9,263 | 12,998 | - 3,735 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 04/28/2010 060006871409 | S | - 400.000 | 73.7425 | 3 | 29,495 | 12,195 | 17,299 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 04/29/2010 060006871409 | S | - 300.000 | 75.9519 | 2 | 22,784 | 9,146 | 13,637 |
| Issue: 020002101 - Allstate Corp | | | | | | | |
| 04/30/2010 060006871409 | B | 600.000 | 32.6997 | 3 | - 19,623 | 19,623 | |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 05/03/2010 060006871409 | S | - 1,000.000 | 32.8167 | 6 | 32,811 | 21,882 | 10,929 |
| Issue: 172967101 - Citigroup Inc | | | | | | | |
| 05/05/2010 060006871409 | B | 17,600.000 | 4.2324 | 88 | - 74,578 | 74,578 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 05/05/2010 060006871409 | B | 300.000 | 29.0894 | 15 | - 8,742 | 8,742 | |
| Issue: 060505104 - Bank Of America Corp | | | | | | | |
| 05/06/2010 060006871409 | B | 2,700.000 | 16.2868 | 14 | - 43,988 | 43,988 | |
| Issue: 052800109 - Autoliv Inc | | | | | | | |
| 05/07/2010 060006871405 | B | 4,225.000 | 47.6561 | 169 | - 201,516 | 201,516 | |
| Issue: 780259107 - Royal Dutch Shell A D R | | | | | | | |
| 05/07/2010 060006871409 | B | 300.000 | 52.2684 | 2 | - 15,682 | 15,682 | |
| Issue: 780259107 - Royal Dutch Shell A D R | | | | | | | |
| 05/10/2010 060006871409 | B | 700.000 | 54.4680 | 4 | - 38,131 | 38,131 | |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 05/12/2010 060006871409 | B | 700.000 | 29.9386 | 4 | - 20,961 | 20,961 | |
| Issue: 693718108 - Paccar Inc | | | | | | | |
| 05/13/2010 060006871409 | S | - 600.000 | 45.6523 | 3 | 27,388 | 24,505 | 2,883 |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 05/13/2010 060006871409 | B | 300.000 | 30.1184 | 2 | - 9,037 | 9,037 | |
| Issue: 14040H105 - Capital One Financial Corp | | | | | | | |
| 05/14/2010 060006871409 | S | - 200.000 | 42.8301 | 1 | 8,565 | 7,226 | 1,339 |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 05/14/2010 060006871409 | B | 500.000 | 29.3048 | 3 | - 14,655 | 14,655 | |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 05/17/2010 060006871409 | B | 200.000 | 29.4269 | 1 | - 5,886 | 5,886 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 718172109 - Philip Morris Intl | | | | | | | |
| 05/21/2010 060006871409 | B | 100.000 | 44.1065 | 1 | - 4,411 | 4,411 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 05/26/2010 060006871405 | S | - 230.000 | 21.7848 | 6 | 5,004 | 2,888 | 2,116 |
| Issue: 073302101 - B E Aerospace Inc | | | | | | | |
| 05/26/2010 060006871408 | B | 5,721.000 | 26.6271 | 286 | - 152,620 | 152,620 | |
| Issue: 20030N200 - Comcast Corp Special Cl A | | | | | | | |
| 05/26/2010 060006871409 | S | - 1,200.000 | 17.2553 | 6 | 20,700 | 19,035 | 1,665 |
| Issue: 20030N200 - Comcast Corp Special Cl A | | | | | | | |
| 05/27/2010 060006871409 | S | - 2,000.000 | 17.3509 | 11 | 34,691 | 31,725 | 2,966 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/28/2010 060006871406 | B | 170,000.000 | 1.0664 | | - 181,289 | 181,289 | |
| Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40 | | | | | | | |
| 05/28/2010 060006871406 | S | - 195,000.000 | 1.0484 | | 204,430 | 194,004 | 10,426 |
| Issue: 12673P105 - Ca Inc | | | | | | | |
| 06/02/2010 060006871409 | B | 600.000 | 19.6513 | 3 | - 11,794 | 11,794 | |
| Issue: 966837106 - Whole Foods Mkt Inc | | | | | | | |
| 06/04/2010 060006871404 | B | 12,590.000 | 39.0405 | 252 | - 491,772 | 491,772 | |
| Issue: 966837106 - Whole Foods Mkt Inc | | | | | | | |
| 06/07/2010 060006871404 | B | 1,580.000 | 38.1555 | 32 | - 60,317 | 60,317 | |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 06/10/2010 060006871409 | S | - 500.000 | 70.4396 | 3 | 35,217 | 15,244 | 19,973 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 693506107 - P P G Inds Inc | | | | | | | |
| 06/10/2010 060006871409 | S | - 400.000 | 62.8478 | 2 | 25,137 | 13,768 | 11,369 |
| Issue: 693718108 - Paccar Inc | | | | | | | |
| 06/10/2010 060006871409 | S | - 600.000 | 41.9527 | 3 | 25,168 | 24,505 | 663 |
| Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40 | | | | | | | |
| 06/11/2010 060006871406 | B | 80,000.000 | 1.0642 | | - 85,133 | 85,133 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/11/2010 060006871406 | S | - 65,000.000 | 1.0730 | | 69,743 | 69,519 | 224 |
| Issue: 412822108 - Harley Davidson Inc | | | | | | | |
| 06/11/2010 060006871409 | B | 500.000 | 26.8942 | 3 | - 13,450 | 13,450 | |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 06/11/2010 060006871409 | B | 1,200.000 | 27.5143 | 6 | - 33,023 | 33,023 | |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 06/11/2010 060006871409 | S | - 1,600.000 | 28.7983 | 9 | 46,069 | 35,012 | 11,057 |
| Issue: 412822108 - Harley Davidson Inc | | | | | | | |
| 06/14/2010 060006871409 | B | 700.000 | 27.5687 | 4 | - 19,302 | 19,302 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/15/2010 060006871406 | S | - 95,000.000 | 1.0747 | | 102,095 | 101,602 | 494 |
| Issue: 771196AU6 - Roche Hldgs Inc 7.000% 3/01/39 | | | | | | | |
| 06/15/2010 060006871406 | B | 100,000.000 | 1.2469 | | - 124,692 | 124,692 | |
| Issue: 482480100 - Kla Tencor Corporation | | | | | | | |
| 06/16/2010 060006871404 | B | 18,960.000 | 30.3023 | 758 | - 575,290 | 575,290 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 717081DA8 - Pfizer Inc 5.350% 3/15/15 | | | | | | | |
| 06/17/2010 060006871402 | S | - 5,000.000 | 1.1265 | | 5,633 | 4,994 | 639 |
| Issue: 110122108 - Bristol Myers Squibb Co | | | | | | | |
| 06/17/2010 060006871409 | S | - 3,000.000 | 25.8264 | 16 | 77,463 | 71,320 | 6,143 |
| Issue: 717081103 - Pfizer Inc | | | | | | | |
| 06/17/2010 060006871409 | B | 5,700.000 | 15.3068 | 29 | - 87,277 | 87,277 | |
| Issue: 110122108 - Bristol Myers Squibb Co | | | | | | | |
| 06/18/2010 060006871409 | S | - 1,500.000 | 25.5897 | 8 | 38,376 | 35,660 | 2,716 |
| Issue: 717081103 - Pfizer Inc | | | | | | | |
| 06/18/2010 060006871409 | B | 2,300.000 | 15.3405 | 12 | - 35,295 | 35,295 | |
| Issue: 589331AD9 - Merck & Co Inc 6.400% 3/01/28 | | | | | | | |
| 06/22/2010 060006871406 | B | 225,000.000 | 1.1704 | | - 263,333 | 263,333 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/22/2010 060006871406 | S | - 160,000.000 | 1.0908 | | 174,525 | 171,314 | 3,211 |
| Issue: 412822108 - Harley Davidson Inc | | | | | | | |
| 06/23/2010 060006871409 | B | 700.000 | 24.9161 | 4 | - 17,445 | 17,445 | |
| Issue: 46625H100 - J P Morgan Chase Co | | | | | | | |
| 06/28/2010 060006871409 | S | - 800.000 | 38.6095 | 5 | 30,883 | 28,862 | 2,021 |
| Issue: 110122108 - Bristol Myers Squibb Co | | | | | | | |
| 06/29/2010 060006871409 | S | - 800.000 | 25.4022 | 40 | 20,281 | 19,019 | 1,263 |
| Issue: 428236103 - Hewlett Packard Co | | | | | | | |
| 06/29/2010 060006871409 | B | 900.000 | 44.5188 | 45 | - 40,112 | 40,112 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 92344GAW6 - Verizon Global Fdg 4.900% 9/15/15 | | | | | | | |
| 07/01/2010 060006871402 | S | - 15,000.000 | 1.1014 | | 16,521 | 14,418 | 2,102 |
| Issue: 708160106 - Penney J C Company Inc | | | | | | | |
| 07/02/2010 060006871409 | B | 600.000 | 21.1720 | 3 | - 12,706 | 12,706 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 07/12/2010 060006871409 | B | 4,600.000 | 18.7872 | 23 | - 86,444 | 86,444 | |
| Issue: 717081103 - Pfizer Inc | | | | | | | |
| 07/12/2010 060006871409 | B | 15,100.000 | 14.8515 | 76 | - 224,333 | 224,333 | |
| Issue: 00846UAG6 - Agilent Tech Inc 5.000% 7/15/20 | | | | | | | |
| 07/13/2010 060006871402 | B | 5,000.000 | .9954 | | - 4,977 | 4,977 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 07/13/2010 060006871409 | B | 5,500.000 | 18.8000 | 28 | - 103,428 | 103,428 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 07/14/2010 060006871409 | B | 1,300.000 | 18.6555 | 7 | - 24,259 | 24,259 | |
| Issue: 023135106 - Amazon Com Inc | | | | | | | |
| 07/15/2010 060006871408 | S | - 4,992.000 | 120.4222 | 260 | 600,888 | 641,193 | - 40,305 |
| Issue: 060505104 - Bank Of America Corp | | | | | | | |
| 07/16/2010 060006871409 | B | 4,600.000 | 14.1798 | 23 | - 65,250 | 65,250 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/21/2010 060006871406 | B | 100,000.000 | 1.1164 | | - 111,641 | 111,641 | |
| Issue: 002824AV2 - Abbott Labs 6.000% 4/01/39 | | | | | | | |
| 07/21/2010 060006871406 | S | - 110,000.000 | 1.1592 | | 127,509 | 120,085 | 7,424 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 693718108 - Paccar Inc | | | | | | | |
| 07/21/2010 060006871409 | S | - 900.000 | 44.0580 | 5 | 39,647 | 37,081 | 2,566 |
| Issue: 020002101 - Allstate Corp | | | | | | | |
| 07/22/2010 060006871409 | B | 500.000 | 27.8448 | 25 | - 13,947 | 13,947 | |
| Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39 | | | | | | | |
| 07/29/2010 060006871406 | B | 115,000.000 | 1.3231 | | - 152,159 | 152,159 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/29/2010 060006871406 | S | - 120,000.000 | 1.0891 | | 130,688 | 131,729 | - 1,042 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/29/2010 060006871406 | B | 255,000.000 | 1.0417 | | - 265,638 | 265,638 | |
| Issue: 983024AF7 - Wyeth 6.450% 2/01/24 | | | | | | | |
| 07/29/2010 060006871406 | S | - 195,000.000 | 1.2042 | | 234,823 | 202,392 | 32,430 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/30/2010 060006871406 | B | 215,000.000 | 1.1111 | | - 238,885 | 238,885 | |
| Issue: 046353AD0 - Astrazeneca Plc 6.450% 9/15/37 | | | | | | | |
| 07/30/2010 060006871406 | S | - 230,000.000 | 1.2343 | | 283,880 | 244,546 | 39,334 |
| Issue: 64110L106 - Netflix Com Inc | | | | | | | |
| 07/30/2010 060006871408 | B | 1,385.000 | 101.6773 | 69 | - 140,892 | 140,892 | |
| Issue: 26884L109 - Equitable Corp | | | | | | | |
| 08/05/2010 060006871404 | B | 7,780.000 | 39.0189 | 311 | - 303,878 | 303,878 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/05/2010 060006871406 | B | 110,000.000 | 1.0997 | | - 120,966 | 120,966 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 652482BY5 - News Amer Inc 6.900% 8/15/39 | | | | | | | |
| 08/05/2010 060006871406 | S | - 130,000.000 | 1.1562 | | 150,305 | 143,962 | 6,343 |
| Issue: 708160106 - Penney J C Company Inc | | | | | | | |
| 08/05/2010 060006871409 | B | 1,000.000 | 22.3937 | 5 | - 22,399 | 22,399 | |
| Issue: 26884L109 - Equitable Corp | | | | | | | |
| 08/06/2010 060006871404 | B | 1,710.000 | 38.6237 | 68 | - 66,115 | 66,115 | |
| Issue: 98956PAB8 - Zimmer Hldgs 5.750% 11/30/39 | | | | | | | |
| 08/06/2010 060006871406 | S | - 70,000.000 | 1.0719 | | 75,036 | 69,496 | 5,540 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/06/2010 060006871406 | B | 60,000.000 | 1.1031 | | - 66,188 | 66,188 | |
| Issue: 26884L109 - Equitable Corp | | | | | | | |
| 08/09/2010 060006871404 | B | 870.000 | 38.9532 | 35 | - 33,924 | 33,924 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/09/2010 060006871406 | B | 185,000.000 | 1.1052 | | - 204,454 | 204,454 | |
| Issue: 74834LAN0 - Quest Diagnostic 6.950% 7/01/37 | | | | | | | |
| 08/09/2010 060006871406 | S | - 235,000.000 | 1.1225 | | 263,778 | 266,995 | - 3,217 |
| Issue: 428236103 - Hewlett Packard Co | | | | | | | |
| 08/09/2010 060006871409 | B | 9,000.000 | 42.7644 | 45 | - 384,925 | 384,925 | |
| Issue: 26884L109 - Equitable Corp | | | | | | | |
| 08/10/2010 060006871404 | B | 1,750.000 | 38.6073 | 70 | - 67,633 | 67,633 | |
| Issue: 26884L109 - Equitable Corp | | | | | | | |
| 08/11/2010 060006871404 | B | 2,570.000 | 37.6778 | 103 | - 96,935 | 96,935 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 166764100 - Chevron Corporation | | | | | | | |
| 08/18/2010 060006871405 | S | - 1,985.000 | 76.7012 | 56 | 152,196 | 137,220 | 14,975 |
| Issue: 655844AF5 - Norfolk Southern 7.050% 5/01/37 | | | | | | | |
| 08/18/2010 060006871406 | S | - 185,000.000 | 1.2867 | | 238,045 | 217,495 | 20,550 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/18/2010 060006871406 | B | 165,000.000 | 1.1219 | | - 185,109 | 185,109 | |
| Issue: 110122108 - Bristol Myers Squibb Co | | | | | | | |
| 08/18/2010 060006871409 | S | - 9,400.000 | 26.3063 | 51 | 247,228 | 225,343 | 21,885 |
| Issue: 912795U82 - U S Treasury Bill 8/26/10 | | | | | | | |
| 08/19/2010 060006871402 | B | 1,115,000.000 | .0000 | | - 1,114,974 | 1,114,974 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/19/2010 060006871406 | B | 190,000.000 | 1.1309 | | - 214,878 | 214,878 | |
| Issue: 74432QBN4 - Prudential Fin 6.625% 6/21/40 | | | | | | | |
| 08/19/2010 060006871406 | S | - 235,000.000 | 1.1478 | | 269,742 | 247,664 | 22,078 |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 08/23/2010 060006871409 | B | 500.000 | 24.3332 | 3 | - 12,169 | 12,169 | |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 08/24/2010 060006871409 | B | 1,300.000 | 23.8469 | 7 | - 31,007 | 31,007 | |
| Issue: 532716107 - Limited Brands | | | | | | | |
| 08/25/2010 060006871409 | S | - 2,000.000 | 24.4734 | 11 | 48,936 | 27,508 | 21,428 |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 08/25/2010 060006871409 | B | 1,200.000 | 23.2236 | 6 | - 27,874 | 27,874 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 22541LAH6 - Credit Suisse Fb 5.500% 8/15/13 | | | | | | | |
| 08/26/2010 060006871402 | S | - 10,000.000 | 1.1011 | | 11,011 | 9,976 | 1,035 |
| Issue: 861012102 - Stmicroelectronics N V | | | | | | | |
| 08/31/2010 060006871405 | S | - 16,525.000 | 6.6191 | 498 | 108,883 | 156,537 | - 47,654 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/07/2010 060006871406 | S | - 95,000.000 | 1.1270 | | 107,061 | 108,288 | - 1,228 |
| Issue: 037389AU7 - Aon Corp 6.250% 9/30/40 | | | | | | | |
| 09/07/2010 060006871406 | B | 140,000.000 | .9908 | | - 138,718 | 138,718 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 09/08/2010 060006871406 | B | 25,000.000 | .9980 | | - 24,949 | 24,949 | |
| Issue: 91529YAH9 - Unum Group 5.625% 9/15/20 | | | | | | | |
| 09/08/2010 060006871406 | S | - 30,000.000 | 1.0074 | | 30,221 | 29,964 | 258 |
| Issue: 31410KCE2 - F N M A #889369 6.000% 2/01/38 | | | | | | | |
| 09/21/2010 060006871402 | B | 80,381.150 | 1.0756 | | - 86,460 | 86,460 | |
| Issue: G9319H102 - Validus Holdings Ltd | | | | | | | |
| 09/23/2010 060006871405 | B | 65.000 | 26.1350 | | - 1,699 | 1,699 | |
| Issue: 693475105 - P N C Financial Services Group Inc | | | | | | | |
| 09/23/2010 060006871409 | B | 400.000 | 51.4716 | 20 | - 20,609 | 20,609 | |
| Issue: 574599106 - Masco Corp | | | | | | | |
| 10/04/2010 060006871405 | B | 945.000 | 11.0700 | 26 | - 10,487 | 10,487 | |
| Issue: 29081M102 - Embraer Empresa Brasileira De A D R | | | | | | | |
| 10/05/2010 060006871409 | B | 900.000 | 29.0856 | 5 | - 26,182 | 26,182 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 708160106 - Penney J C Company Inc | | | | | | | |
| 10/07/2010 060006871409 | S | - 6,300.000 | 29.0128 | 35 | 182,746 | 168,606 | 14,140 |
| Issue: 708160106 - Penney J C Company Inc | | | | | | | |
| 10/08/2010 060006871409 | S | - 800.000 | 32.9487 | 4 | 26,355 | 21,410 | 4,944 |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 10/11/2010 060006871409 | B | 600.000 | 35.3711 | 3 | - 21,226 | 21,226 | |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 10/12/2010 060006871409 | B | 900.000 | 35.2612 | 5 | - 31,740 | 31,740 | |
| Issue: 693506107 - P P G Inds Inc | | | | | | | |
| 10/13/2010 060006871409 | S | - 100.000 | 76.3258 | 1 | 7,632 | 4,390 | 3,242 |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 10/13/2010 060006871409 | B | 1,100.000 | 35.4812 | 6 | - 39,035 | 39,035 | |
| Issue: 842400FL2 - Southern Cal Edison 6.050% 3/15/39 | | | | | | | |
| 10/14/2010 060006871406 | B | 130,000.000 | 1.1767 | | - 152,968 | 152,968 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/14/2010 060006871406 | S | - 120,000.000 | 1.0806 | | 129,675 | 133,772 | - 4,097 |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 10/14/2010 060006871409 | B | 600.000 | 35.5195 | 3 | - 21,315 | 21,315 | |
| Issue: 060505104 - Bank Of America Corp | | | | | | | |
| 10/14/2010 060006871409 | S | - 29,100.000 | 12.5654 | 152 | 365,501 | 498,664 | - 133,162 |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 10/15/2010 060006871409 | B | 1,100.000 | 35.6259 | 6 | - 39,194 | 39,194 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 281020107 - Edison Intl | | | | | | | |
| 10/18/2010 060006871409 | B | 300.000 | 35.9109 | 2 | - 10,775 | 10,775 | |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 10/19/2010 060006871409 | B | 400.000 | 35.9024 | 2 | - 14,363 | 14,363 | |
| Issue: 00209AAF3 - At & T Wireless 8.750% 3/01/31 | | | | | | | |
| 10/25/2010 060006871406 | B | 115,000.000 | 1.4210 | | - 163,410 | 163,410 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/25/2010 060006871406 | S | - 100,000.000 | 1.0823 | | 108,234 | 108,752 | - 518 |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 10/25/2010 060006871409 | S | - 1,400.000 | 31.8576 | 8 | 44,593 | 32,955 | 11,638 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/26/2010 060006871406 | B | 80,000.000 | 1.0728 | | - 85,825 | 85,825 | |
| Issue: 18683KAC5 - Cliffs Natural 6.250% 10/01/40 | | | | | | | |
| 10/26/2010 060006871406 | S | - 115,000.000 | .9665 | | 111,143 | 112,993 | - 1,850 |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 10/26/2010 060006871409 | S | - 400.000 | 31.4993 | 2 | 12,598 | 9,416 | 3,182 |
| Issue: 460146CF8 - Intl Paper Co 7.300% 11/15/39 | | | | | | | |
| 10/27/2010 060006871406 | S | - 205,000.000 | 1.1195 | | 229,487 | 209,056 | 20,431 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/27/2010 060006871406 | B | 165,000.000 | 1.0592 | | - 174,771 | 174,771 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/29/2010 060006871406 | S | - 1,800,000.000 | 1.0652 | | 1,917,422 | 1,938,197 | - 20,776 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/29/2010 060006871406 | B | 210,000.000 | 1.0647 | | - 223,584 | 223,584 | |
| Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37 | | | | | | | |
| 10/29/2010 060006871406 | S | - 255,000.000 | 1.1140 | | 284,070 | 250,076 | 33,994 |
| Issue: 532716107 - Limited Brands | | | | | | | |
| 11/02/2010 060006871409 | S | - 1,000.000 | 29.7925 | 6 | 29,787 | 15,868 | 13,919 |
| Issue: 912828MW7 - U S Treasury Nt 2.500% 3/31/15 | | | | | | | |
| 11/03/2010 060006871402 | S | - 100,000.000 | 1.0672 | | 106,718 | 99,800 | 6,918 |
| Issue: 532716107 - Limited Brands | | | | | | | |
| 11/03/2010 060006871409 | S | - 1,600.000 | 29.7802 | 9 | 47,640 | 25,389 | 22,251 |
| Issue: 532716107 - Limited Brands | | | | | | | |
| 11/04/2010 060006871409 | S | - 2,500.000 | 30.9537 | 14 | 77,370 | 39,670 | 37,700 |
| Issue: 349631101 - Fortune Brands Inc | | | | | | | |
| 11/05/2010 060006871409 | S | - 900.000 | 54.2019 | 46 | 48,736 | 34,276 | 14,460 |
| Issue: 349631101 - Fortune Brands Inc | | | | | | | |
| 11/08/2010 060006871409 | S | - 300.000 | 53.7657 | 15 | 16,114 | 11,425 | 4,689 |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 11/08/2010 060006871409 | S | - 600.000 | 33.6835 | 30 | 20,180 | 14,124 | 6,056 |
| Issue: 655664100 - Nordstrom Inc | | | | | | | |
| 11/12/2010 060006871404 | S | - 8,590.000 | 41.5380 | 264 | 356,548 | 258,385 | 98,162 |
| Issue: 655664100 - Nordstrom Inc | | | | | | | |
| 11/15/2010 060006871404 | S | - 9,240.000 | 41.5851 | 284 | 383,963 | 277,937 | 106,025 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/16/2010 060006871406 | S | - 215,000.000 | .9344 | | 200,891 | 198,958 | 1,933 |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 11/18/2010 060006871409 | B | 1,700.000 | 5.3542 | 9 | - 9,111 | 9,111 | |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 11/19/2010 060006871409 | B | 800.000 | 30.7562 | 4 | - 24,609 | 24,609 | |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 11/22/2010 060006871409 | B | 500.000 | 30.6516 | 3 | - 15,328 | 15,328 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/23/2010 060006871406 | S | - 50,000.000 | .9507 | | 47,533 | 46,549 | 984 |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 11/23/2010 060006871409 | B | 700.000 | 30.6442 | 4 | - 21,454 | 21,454 | |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 11/24/2010 060006871409 | B | 300.000 | 30.8309 | 2 | - 9,251 | 9,251 | |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 11/26/2010 060006871409 | B | 400.000 | 30.6921 | 2 | - 12,279 | 12,279 | |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 11/29/2010 060006871409 | B | 400.000 | 30.8216 | 2 | - 12,331 | 12,331 | |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 11/30/2010 060006871409 | B | 1,000.000 | 30.8303 | 5 | - 30,835 | 30,835 | |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 12/01/2010 060006871409 | B | 800.000 | 31.2252 | 4 | - 24,984 | 24,984 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 12/02/2010 060006871409 | B | 900.000 | 31.3997 | 5 | - 28,264 | 28,264 | |
| Issue: 12673P105 - Ca Inc | | | | | | | |
| 12/02/2010 060006871409 | S | - 1,000.000 | 24.0212 | 5 | 24,016 | 21,847 | 2,168 |
| Issue: 172967101 - Citigroup Inc | | | | | | | |
| 12/10/2010 060006871409 | S | - 15,000.000 | 4.7421 | 76 | 71,055 | 49,841 | 21,215 |
| Issue: 594918104 - Microsoft Corp | | | | | | | |
| 12/17/2010 060006871409 | S | - 600.000 | 28.0597 | 3 | 16,833 | 15,312 | 1,520 |
| Issue: 46625H100 - J P Morgan Chase Co | | | | | | | |
| 12/17/2010 060006871409 | B | 1,600.000 | 39.9287 | 8 | - 63,894 | 63,894 | |
| Issue: G94368100 - Warner Chilcott Plc Class A | | | | | | | |
| 12/20/2010 060006871403 | B | 1,062.000 | 22.3560 | 42 | - 23,785 | 23,785 | |
| Issue: G94368100 - Warner Chilcott Plc Class A | | | | | | | |
| 12/20/2010 060006871403 | B | 2,241.000 | 22.4348 | 17 | - 50,293 | 50,293 | |
| Issue: G94368100 - Warner Chilcott Plc Class A | | | | | | | |
| 12/21/2010 060006871403 | B | 4,992.000 | 22.2776 | 200 | - 111,409 | 111,409 | |
| Issue: 539830AF6 - Lockheed Martin Corp 7.750% 5/01/26 | | | | | | | |
| 12/27/2010 060006871406 | B | 270,000.000 | 1.2506 | | - 337,649 | 337,649 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/27/2010 060006871406 | S | - 215,000.000 | .9003 | | 193,567 | 198,061 | - 4,494 |
| **Total For Credit Suisse Securities (USA)** | | | | **9,552** | **29,218,156** | **28,775,005** | **443,147** |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Broker: Deutsche Bank Securities, Inc. | | | | | | | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/06/2010 060006871406 | S | - 225,000.000 | .9739 | | 219,129 | 219,924 | - 795 |
| Issue: 4042Q1AB3 - Hsbc Bank USA 5.625% 8/15/35 | | | | | | | |
| 01/06/2010 060006871406 | B | 275,000.000 | .9622 | | - 264,602 | 264,602 | |
| Issue: 573284106 - Martin Marietta Matls Inc | | | | | | | |
| 01/08/2010 060006871403 | B | 42.000 | 90.1231 | 2 | - 3,787 | 3,787 | |
| Issue: 049513104 - Atmel Corp | | | | | | | |
| 01/11/2010 060006871403 | B | 798.000 | 5.1417 | 32 | - 4,135 | 4,135 | |
| Issue: 573284106 - Martin Marietta Matls Inc | | | | | | | |
| 01/11/2010 060006871403 | B | 105.000 | 89.5807 | 4 | - 9,410 | 9,410 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/13/2010 060006871406 | B | 205,000.000 | .9755 | | - 199,971 | 199,971 | |
| Issue: 13063A7D0 - California ST Build 7.300% 10/01/39 | | | | | | | |
| 01/13/2010 060006871406 | S | - 295,000.000 | .9599 | | 283,162 | 297,428 | - 14,266 |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 01/20/2010 060006871403 | B | 731.000 | 6.6456 | 29 | - 4,887 | 4,887 | |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 01/21/2010 060006871406 | S | - 125,000.000 | 1.0177 | | 127,216 | 124,481 | 2,735 |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 01/21/2010 060006871406 | B | 115,000.000 | .9819 | | - 112,916 | 112,916 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 571837103 - Marshall Ilsley Corp New | | | | | | | |
| 01/22/2010 060006871403 | B | 579.000 | 6.8438 | 23 | - 3,986 | 3,986 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 01/29/2010 060006871402 | B | 83,800.000 | .9791 | | - 82,045 | 82,045 | |
| Issue: 912828HH6 - U S Treasury Nt 4.250% 11/15/17 | | | | | | | |
| 01/29/2010 060006871402 | S | - 99,900.000 | 1.0666 | | 106,550 | 106,758 | - 208 |
| Issue: 912828HH6 - U S Treasury Nt 4.250% 11/15/17 | | | | | | | |
| 01/29/2010 060006871402 | S | - 45,900.000 | 1.0664 | | 48,948 | 49,051 | - 103 |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 01/29/2010 060006871406 | B | 990,000.000 | .2485 | | - 246,025 | 246,025 | |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 01/29/2010 060006871409 | S | - 1,800.000 | 29.0103 | 91 | 52,128 | 87,413 | - 35,285 |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 02/01/2010 060006871406 | S | - 950,000.000 | .3725 | | 353,894 | 386,429 | - 32,535 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/02/2010 060006871406 | B | 315,000.000 | .9908 | | - 312,096 | 312,096 | |
| Issue: 341081EY9 - Florida Power Light 5.850% 5/01/37 | | | | | | | |
| 02/02/2010 060006871406 | S | - 360,000.000 | 1.0263 | | 369,457 | 350,791 | 18,666 |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 02/02/2010 060006871408 | B | 6,109.000 | 47.5364 | 305 | - 290,705 | 290,705 | |
| Issue: 00507V109 - Activision Blizzard Inc | | | | | | | |
| 02/03/2010 060006871403 | B | 10,919.000 | 10.4218 | 437 | - 114,232 | 114,232 | |

## 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 | | | | | | | |
| 02/04/2010 060006871406 | B | 65,000.000 | .9880 | | - 64,218 | 64,218 | |
| Issue: 13063A7D0 - California ST Build 7.300% 10/01/39 | | | | | | | |
| 02/04/2010 060006871406 | S | - 100,000.000 | .9445 | | 94,454 | 100,823 | - 6,369 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/05/2010 060006871406 | B | 135,000.000 | 1.0009 | | - 135,127 | 135,127 | |
| Issue: 404280AH2 - Hsbc Hldgs Plc 6.500% 9/15/37 | | | | | | | |
| 02/05/2010 060006871406 | S | - 160,000.000 | 1.0402 | | 166,424 | 171,629 | - 5,205 |
| Issue: 06051GDZ9 - Bank Of Amer Corp 7.625% 6/01/19 | | | | | | | |
| 02/10/2010 060006871406 | B | 220,000.000 | 1.1110 | | - 244,424 | 244,424 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 02/10/2010 060006871406 | S | - 215,000.000 | .9741 | | 209,423 | 210,318 | - 894 |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 02/11/2010 060006871403 | B | 600.000 | 35.9082 | 24 | - 21,569 | 21,569 | |
| Issue: 260543BY8 - Dow Chemical Co 9.400% 5/15/39 | | | | | | | |
| 02/11/2010 060006871406 | B | 190,000.000 | 1.2603 | | - 239,451 | 239,451 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/11/2010 060006871406 | S | - 175,000.000 | .9739 | | 170,434 | 173,192 | - 2,759 |
| Issue: 912828KU3 - U S Treasury Nt 0.875% 5/31/11 | | | | | | | |
| 02/12/2010 060006871402 | S | - 465,000.000 | 1.0053 | | 467,470 | 463,983 | 3,488 |
| Issue: 912828LK4 - U S Treasury Nt 2.375% 8/31/14 | | | | | | | |
| 02/12/2010 060006871402 | B | 170,000.000 | 1.0108 | | - 171,833 | 171,833 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828JU5 - U S Treasury Nt 1.750% 11/15/11 | | | | | | | |
| 02/12/2010 060006871402 | S | - 80,000.000 | 1.0180 | | 81,438 | 81,233 | 205 |
| Issue: 00206RAN2 - Att Inc 6.400% 5/15/38 | | | | | | | |
| 02/16/2010 060006871406 | B | 395,000.000 | .9948 | | - 392,958 | 392,958 | |
| Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39 | | | | | | | |
| 02/16/2010 060006871406 | S | - 385,000.000 | 1.0198 | | 392,619 | 404,262 | - 11,642 |
| Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30 | | | | | | | |
| 02/22/2010 060006871406 | B | 135,000.000 | 1.2490 | | - 168,620 | 168,620 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/22/2010 060006871406 | S | - 115,000.000 | .9453 | | 108,711 | 110,251 | - 1,540 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/24/2010 060006871406 | S | - 225,000.000 | .9577 | | 215,473 | 215,682 | - 209 |
| Issue: 20030NBB6 - Comcast Corp 6.400% 3/01/40 | | | | | | | |
| 02/24/2010 060006871406 | B | 270,000.000 | .9952 | | - 268,715 | 268,715 | |
| Issue: 31416BSU3 - F N M A #995231 6.500% 1/01/39 | | | | | | | |
| 03/01/2010 060006871402 | B | 49,762.570 | 1.0692 | | - 53,207 | 53,207 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/01/2010 060006871406 | B | 500,000.000 | .9707 | | - 485,352 | 485,352 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/03/2010 060006871406 | B | 60,000.000 | .9997 | | - 59,981 | 59,981 | |
| Issue: 92852EAL9 - Vivendi 6.625% 4/04/18 | | | | | | | |
| 03/03/2010 060006871406 | S | - 70,000.000 | 1.0909 | | 76,364 | 69,773 | 6,592 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/10/2010 060006871406 | B | 80,000.000 | .9498 | | - 75,988 | 75,988 | |
| Issue: 96950FAE4 - Williams Partner 6.300% 4/15/40 | | | | | | | |
| 03/10/2010 060006871406 | S | - 90,000.000 | .9958 | | 89,622 | 89,461 | 161 |
| Issue: 87927VAR9 - Telecom Italia Cap 7.200% 7/18/36 | | | | | | | |
| 03/16/2010 060006871406 | B | 85,000.000 | 1.0295 | | - 87,508 | 87,508 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/16/2010 060006871406 | S | - 65,000.000 | .9633 | | 62,613 | 62,210 | 403 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/18/2010 060006871406 | B | 95,000.000 | .9669 | | - 91,853 | 91,853 | |
| Issue: 126650BJ8 - Cvs Caremark Corp 6.250% 6/01/27 | | | | | | | |
| 03/18/2010 060006871406 | S | - 135,000.000 | 1.0585 | | 142,903 | 138,376 | 4,527 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/24/2010 060006871406 | B | 115,000.000 | .9431 | | - 108,459 | 108,459 | |
| Issue: 126650BJ8 - Cvs Caremark Corp 6.250% 6/01/27 | | | | | | | |
| 03/24/2010 060006871406 | S | - 160,000.000 | 1.0369 | | 165,907 | 164,002 | 1,906 |
| Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40 | | | | | | | |
| 03/25/2010 060006871406 | B | 120,000.000 | .9970 | | - 119,638 | 119,638 | |
| Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38 | | | | | | | |
| 03/25/2010 060006871406 | S | - 115,000.000 | 1.0805 | | 124,253 | 123,976 | 277 |
| Issue: 372917104 - Genzyme Corp | | | | | | | |
| 03/25/2010 060006871408 | S | - 9,529.000 | 51.3792 | 483 | 489,110 | 526,403 | - 37,293 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/14/2010 060006871406 | B | 95,000.000 | .9481 | | - 90,072 | 90,072 | |
| Issue: 592125AM0 - Metropolitan Govt Tn 6.731% 7/01/43 | | | | | | | |
| 04/14/2010 060006871406 | S | - 120,000.000 | 1.0215 | | 122,579 | 120,000 | 2,579 |
| Issue: 87927VAR9 - Telecom Italia Cap 7.200% 7/18/36 | | | | | | | |
| 04/21/2010 060006871406 | S | - 105,000.000 | 1.0411 | | 109,314 | 112,809 | - 3,495 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/21/2010 060006871406 | B | 85,000.000 | .9608 | | - 81,666 | 81,666 | |
| Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36 | | | | | | | |
| 04/22/2010 060006871406 | S | - 85,000.000 | 1.0370 | | 88,146 | 87,736 | 410 |
| Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39 | | | | | | | |
| 04/22/2010 060006871406 | S | - 145,000.000 | 1.0094 | | 146,366 | 145,694 | 672 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/22/2010 060006871406 | B | 110,000.000 | .9608 | | - 105,686 | 105,686 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/22/2010 060006871406 | B | 65,000.000 | .9616 | | - 62,502 | 62,502 | |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 05/06/2010 060006871403 | B | 200.000 | 36.2114 | 8 | - 7,250 | 7,250 | |
| Issue: 87938WAC7 - Telefonica Emisiones 7.045% 6/20/36 | | | | | | | |
| 05/07/2010 060006871406 | S | - 270,000.000 | 1.0197 | | 275,308 | 277,451 | - 2,142 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/07/2010 060006871406 | B | 195,000.000 | 1.0241 | | - 199,692 | 199,692 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 125509BM0 - Cigna Corp 5.125% 6/15/20 | | | | | | | |
| 05/12/2010 060006871402 | B | 5,000.000 | 1.0044 | | - 5,022 | 5,022 | |
| Issue: 125509BM0 - Cigna Corp 5.125% 6/15/20 | | | | | | | |
| 05/12/2010 060006871402 | B | 5,000.000 | .9947 | | - 4,974 | 4,974 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/12/2010 060006871406 | S | - 185,000.000 | .9844 | | 182,109 | 179,716 | 2,393 |
| Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57 | | | | | | | |
| 05/12/2010 060006871406 | B | 225,000.000 | 1.0163 | | - 228,668 | 228,668 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/17/2010 060006871406 | S | - 125,000.000 | 1.0484 | | 131,055 | 131,525 | - 470 |
| Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57 | | | | | | | |
| 05/17/2010 060006871406 | B | 160,000.000 | 1.0335 | | - 165,365 | 165,365 | |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 05/20/2010 060006871403 | B | 1,818.000 | 36.6997 | 73 | - 66,793 | 66,793 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/26/2010 060006871406 | S | - 200,000.000 | 1.0848 | | 216,969 | 211,646 | 5,323 |
| Issue: 893526DJ9 - Trans Canada Pl 6.100% 6/01/40 | | | | | | | |
| 05/26/2010 060006871406 | B | 265,000.000 | .9969 | | - 264,168 | 264,168 | |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 06/02/2010 060006871409 | B | 600.000 | 28.5493 | 30 | - 17,160 | 17,160 | |
| Issue: 235241LS3 - Dallas Tx Area Rapid 5.999% 12/01/44 | | | | | | | |
| 06/10/2010 060006871406 | B | 70,000.000 | 1.0856 | | - 75,989 | 75,989 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/10/2010 060006871406 | S | - 65,000.000 | 1.0648 | | 69,215 | 69,507 | - 292 |
| Issue: 92343VAN4 - Verizon Comm Inc 5.250% 4/15/13 | | | | | | | |
| 06/14/2010 060006871402 | S | - 10,000.000 | 1.0881 | | 10,881 | 9,966 | 915 |
| Issue: 931142CL5 - Wal Mart Stores 4.250% 4/15/13 | | | | | | | |
| 06/14/2010 060006871402 | S | - 2,000.000 | 1.0712 | | 2,142 | 1,995 | 147 |
| Issue: 931142CL5 - Wal Mart Stores 4.250% 4/15/13 | | | | | | | |
| 06/14/2010 060006871402 | S | - 5,000.000 | 1.0708 | | 5,354 | 4,988 | 366 |
| Issue: 92343VAN4 - Verizon Comm Inc 5.250% 4/15/13 | | | | | | | |
| 06/15/2010 060006871402 | S | - 10,000.000 | 1.0877 | | 10,877 | 9,966 | 911 |
| Issue: 931142CL5 - Wal Mart Stores 4.250% 4/15/13 | | | | | | | |
| 06/15/2010 060006871402 | S | - 3,000.000 | 1.0726 | | 3,218 | 2,993 | 225 |
| Issue: 045487105 - Associated Banc Corp | | | | | | | |
| 06/17/2010 060006871403 | B | 682.000 | 13.3967 | 27 | - 9,164 | 9,164 | |
| Issue: 42809HAC1 - Hess Corp 6.000% 1/15/40 | | | | | | | |
| 06/24/2010 060006871406 | S | - 145,000.000 | 1.0221 | | 148,199 | 144,223 | 3,976 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/24/2010 060006871406 | B | 115,000.000 | 1.0964 | | - 126,087 | 126,087 | |
| Issue: 26875P101 - E O G Res Inc | | | | | | | |
| 06/25/2010 060006871405 | S | - 1,135.000 | 106.4042 | 47 | 120,721 | 103,453 | 17,268 |
| Issue: 263534BV0 - Dupont Ei Nemour DD 5.875% 1/15/14 | | | | | | | |
| 06/29/2010 060006871402 | S | - 9,000.000 | 1.1361 | | 10,224 | 9,514 | 710 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 00206RAN2 - Att Inc 6.400% 5/15/38 | | | | | | | |
| 06/29/2010 060006871406 | S | - 395,000.000 | 1.0949 | | 432,466 | 392,958 | 39,508 |
| Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39 | | | | | | | |
| 06/29/2010 060006871406 | B | 375,000.000 | 1.1169 | | - 418,838 | 418,838 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/01/2010 060006871406 | S | - 430,000.000 | 1.0313 | | 443,454 | 441,497 | 1,957 |
| Issue: 478160AQ7 - Johnson & Johnson 5.550% 8/15/17 | | | | | | | |
| 07/02/2010 060006871402 | S | - 16,000.000 | 1.1653 | | 18,644 | 17,674 | 970 |
| Issue: 263534BV0 - Dupont Ei Nemour DD 5.875% 1/15/14 | | | | | | | |
| 07/07/2010 060006871402 | S | - 10,000.000 | 1.1339 | | 11,339 | 10,571 | 767 |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 07/07/2010 060006871403 | S | - 16,806.000 | 6.5726 | 674 | 109,785 | 87,039 | 22,746 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/07/2010 060006871406 | S | - 220,000.000 | 1.1222 | | 246,881 | 240,702 | 6,179 |
| Issue: 002819AC4 - Abbott Labs 6.150% 11/30/37 | | | | | | | |
| 07/07/2010 060006871406 | B | 255,000.000 | 1.1551 | | - 294,553 | 294,553 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/08/2010 060006871406 | S | - 1,450,000.000 | 1.1075 | | 1,605,932 | 1,585,398 | 20,534 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/08/2010 060006871406 | B | 100,000.000 | 1.0403 | | - 104,031 | 104,031 | |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 07/08/2010 060006871406 | S | - 2,600,000.000 | .3133 | | 749,905 | 749,905 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 26138EAH2 - Dr Pepper Snappl 6.820% 5/01/18 | | | | | | | |
| 07/08/2010 060006871406 | S | - 115,000.000 | 1.1871 | | 136,512 | 114,983 | 21,529 |
| Issue: 418056107 - Hasbro Inc | | | | | | | |
| 07/12/2010 060006871403 | S | - 500.000 | 41.8740 | 20 | 20,917 | 14,724 | 6,193 |
| Issue: 693506107 - P P G Inds Inc | | | | | | | |
| 07/12/2010 060006871409 | S | - 800.000 | 63.7919 | 41 | 50,993 | 27,535 | 23,457 |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 07/13/2010 060006871403 | B | 1,505.000 | 12.3398 | 60 | - 18,632 | 18,632 | |
| Issue: 71656LAD3 - Petroleos Mexicanos 5.500% 1/21/21 | | | | | | | |
| 07/13/2010 060006871406 | B | 475,000.000 | .9901 | | - 470,302 | 470,302 | |
| Issue: 744320102 - Prudential Financial Inc | | | | | | | |
| 07/15/2010 060006871403 | S | - 2,500.000 | 55.2299 | 102 | 137,972 | 102,904 | 35,068 |
| Issue: 37247D106 - Genworth Financial Inc Cl A | | | | | | | |
| 07/15/2010 060006871403 | B | 500.000 | 14.0887 | 20 | - 7,064 | 7,064 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/15/2010 060006871406 | B | 120,000.000 | 1.1120 | | - 133,444 | 133,444 | |
| Issue: 45528S5S1 - Indianapolis In Loc 6.116% 1/15/40 | | | | | | | |
| 07/15/2010 060006871406 | S | - 160,000.000 | 1.0657 | | 170,518 | 160,000 | 10,518 |
| Issue: 03076C106 - Ameriprise Finl Inc | | | | | | | |
| 07/16/2010 060006871403 | B | 2,094.000 | 38.1552 | 84 | - 79,981 | 79,981 | |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 07/19/2010 060006871403 | S | - 1,134.000 | 40.8822 | 46 | 46,314 | 42,090 | 4,225 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 882722KF7 - Texas ST Build 5.517% 4/01/39 | | | | | | | |
| 07/19/2010 060006871406 | B | 160,000.000 | 1.0686 | | - 170,973 | 170,973 | |
| Issue: 650035TD0 - New York ST Urban 5.770% 3/15/39 | | | | | | | |
| 07/19/2010 060006871406 | B | 115,000.000 | 1.0315 | | - 118,619 | 118,619 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/19/2010 060006871406 | S | - 135,000.000 | 1.1094 | | 149,766 | 148,571 | 1,195 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/19/2010 060006871406 | S | - 75,000.000 | 1.1091 | | 83,180 | 82,539 | 640 |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 07/20/2010 060006871403 | S | - 340.000 | 41.4847 | 14 | 14,091 | 12,619 | 1,472 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 07/21/2010 060006871409 | S | - 200.000 | 73.1688 | 10 | 14,624 | 7,267 | 7,356 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/22/2010 060006871406 | S | - 95,000.000 | 1.1228 | | 106,667 | 104,755 | 1,912 |
| Issue: 94973VAN7 - Wellpoint Inc 6.375% 6/15/37 | | | | | | | |
| 07/22/2010 060006871406 | B | 125,000.000 | 1.0821 | | - 135,256 | 135,256 | |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 07/23/2010 060006871403 | S | - 3,056.000 | 6.6342 | 123 | 20,152 | 15,827 | 4,324 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/27/2010 060006871406 | S | - 135,000.000 | 1.0947 | | 147,783 | 148,753 | - 970 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/27/2010 060006871406 | S | - 795,000.000 | 1.0376 | | 824,875 | 825,845 | - 970 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 68389XAL9 - Oracle Corp 5.375% 7/15/40 | | | | | | | |
| 07/27/2010 060006871406 | B | 165,000.000 | 1.0080 | | - 166,325 | 166,325 | |
| Issue: 105756BS8 - Brazil Rep Of 4.875% 1/22/21 | | | | | | | |
| 07/27/2010 060006871406 | B | 810,000.000 | 1.0271 | | - 831,927 | 831,927 | |
| Issue: 26441CAD7 - Duke Energy Corp 5.050% 9/15/19 | | | | | | | |
| 07/28/2010 060006871406 | S | - 100,000.000 | 1.0845 | | 108,446 | 99,623 | 8,823 |
| Issue: 912834AD0 - U S Treas Bd Strip 11/15/37 | | | | | | | |
| 07/28/2010 060006871406 | B | 2,410,000.000 | .3041 | | - 732,761 | 732,761 | |
| Issue: 912833Z60 - U S Treas Bd Strip 2/15/38 | | | | | | | |
| 07/28/2010 060006871406 | S | - 285,000.000 | .3007 | | 73,182 | 73,182 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/28/2010 060006871406 | B | 95,000.000 | 1.0431 | | - 99,097 | 99,097 | |
| Issue: 912834AE8 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 07/28/2010 060006871406 | S | - 2,135,000.000 | .2975 | | 635,141 | 639,625 | - 4,484 |
| Issue: 01741R102 - Allegheny Technologies Inc | | | | | | | |
| 07/29/2010 060006871408 | S | - 9,629.000 | 47.1137 | 489 | 453,169 | 432,047 | 21,122 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/30/2010 060006871406 | S | - 170,000.000 | 1.1109 | | 188,859 | 186,961 | 1,898 |
| Issue: 94973VAN7 - Wellpoint Inc 6.375% 6/15/37 | | | | | | | |
| 07/30/2010 060006871406 | B | 220,000.000 | 1.0759 | | - 236,687 | 236,687 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 07/30/2010 060006871406 | S | - 1,325,000.000 | .4364 | | 538,967 | 538,967 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/03/2010 060006871406 | S | - 145,000.000 | 1.1015 | | 159,715 | 159,443 | 272 |
| Issue: 59156RAY4 - Metlife Inc 5.875% 2/06/41 | | | | | | | |
| 08/03/2010 060006871406 | B | 195,000.000 | .9849 | | - 192,063 | 192,063 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 08/03/2010 060006871406 | S | - 810,000.000 | .4294 | | 329,482 | 329,482 | |
| Issue: 828807CF2 - Simon Proprty Grp LP 4.375% 3/01/21 | | | | | | | |
| 08/09/2010 060006871402 | B | 5,000.000 | .9995 | | - 4,997 | 4,997 | |
| Issue: 478160104 - Johnson Johnson | | | | | | | |
| 08/17/2010 060006871409 | B | 1,500.000 | 59.2530 | 75 | - 88,955 | 88,955 | |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 08/23/2010 060006871403 | S | - 600.000 | 44.9821 | 24 | 26,965 | 22,270 | 4,695 |
| Issue: 912795VB4 - U S Treasury Bill 9/16/10 | | | | | | | |
| 08/25/2010 060006871402 | B | 1,000,000.000 | .9999 | | - 999,904 | 999,904 | |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 08/27/2010 060006871403 | S | - 1,405.000 | 44.0394 | 57 | 61,818 | 52,148 | 9,670 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/30/2010 060006871406 | B | 150,000.000 | 1.1383 | | - 170,742 | 170,742 | |
| Issue: 501044CN9 - Kroger Co The 5.400% 7/15/40 | | | | | | | |
| 08/30/2010 060006871406 | S | - 125,000.000 | 1.0438 | | 130,474 | 123,899 | 6,575 |
| Issue: 501044CK5 - Kroger Co 6.900% 4/15/38 | | | | | | | |
| 08/30/2010 060006871406 | S | - 60,000.000 | 1.2439 | | 74,632 | 59,665 | 14,967 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/31/2010 060006871406 | B | 1,945,000.000 | 1.1539 | | - 2,244,424 | 2,244,424 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 08/31/2010 060006871406 | S | - 6,700,000.000 | .3789 | | 2,095,246 | 2,095,246 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 09/02/2010 060006871406 | B | 315,000.000 | .3121 | | - 98,299 | 98,299 | |
| Issue: 912834EV6 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 09/02/2010 060006871406 | S | - 315,000.000 | .3090 | | 96,903 | 96,903 | |
| Issue: 31410KG24 - F N M A #889517 5.500% 2/01/38 | | | | | | | |
| 09/10/2010 060006871402 | S | - 159,999.810 | 1.0638 | | 170,200 | 171,750 | - 1,550 |
| Issue: 31416BK72 - F N M A #995018 5.500% 10/01/38 | | | | | | | |
| 09/10/2010 060006871402 | B | 160,000.080 | 1.0650 | | - 170,400 | 170,400 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/14/2010 060006871406 | S | - 145,000.000 | 1.1034 | | 159,998 | 164,974 | - 4,975 |
| Issue: 64971M4P4 - New York Ny City 5.508% 8/01/37 | | | | | | | |
| 09/14/2010 060006871406 | B | 200,000.000 | 1.0265 | | - 205,300 | 205,300 | |
| Issue: 925524AX8 - Viacom Inc 6.875% 4/30/36 | | | | | | | |
| 09/16/2010 060006871406 | B | 200,000.000 | 1.1421 | | - 228,420 | 228,420 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | B | 25,000.000 | 1.0806 | | - 27,016 | 27,016 | |
| Issue: 92553PAC6 - Viacom Inc 6.750% 10/05/37 | | | | | | | |
| 09/16/2010 060006871406 | S | - 190,000.000 | 1.1360 | | 215,846 | 188,081 | 27,765 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 68607DNL5 - Oregon ST Dept 5.834% 11/15/34 | | | | | | | |
| 09/23/2010 060006871406 | S | - 270,000.000 | 1.1373 | | 307,082 | 270,000 | 37,082 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/23/2010 060006871406 | B | 205,000.000 | 1.1169 | | - 228,959 | 228,959 | |
| Issue: 94973VAN7 - Wellpoint Inc 6.375% 6/15/37 | | | | | | | |
| 09/28/2010 060006871406 | B | 85,000.000 | 1.1185 | | - 95,068 | 95,068 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/28/2010 060006871406 | S | - 65,000.000 | 1.1227 | | 72,973 | 72,488 | 484 |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 10/01/2010 060006871409 | B | 1,200.000 | 18.4962 | 60 | - 22,255 | 22,255 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 10/04/2010 060006871409 | B | 1,200.000 | 18.4473 | 60 | - 22,197 | 22,197 | |
| Issue: 98MSC12Z5 - Broker Owned Cash Collateral With | | | | | | | |
| 10/05/2010 060006871406 | B | - 200,000.000 | .0100 | | 200,000 | 200,000 | |
| Issue: 912795W49 - U S Treasury Bill 10/28/10 | | | | | | | |
| 10/08/2010 060006871402 | B | 320,000.000 | .9999 | | - 319,977 | 319,977 | |
| Issue: 06849UAD7 - Barrick Australia 5.950% 10/15/39 | | | | | | | |
| 10/12/2010 060006871406 | B | 135,000.000 | 1.1217 | | - 151,435 | 151,435 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/12/2010 060006871406 | S | - 115,000.000 | 1.1002 | | 126,518 | 128,477 | - 1,959 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/12/2010 060006871406 | S | - 70,000.000 | 1.1161 | | 78,127 | 78,204 | - 77 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 235241LX2 - Dallas Tx Area Rapid 4.922% 12/01/41 | | | | | | | |
| 10/12/2010 060006871406 | B | 90,000.000 | .9936 | | - 89,426 | 89,426 | |
| Issue: 68233JAF1 - Oncor Electric 7.500% 9/01/38 | | | | | | | |
| 10/14/2010 060006871406 | B | 85,000.000 | 1.2811 | | - 108,897 | 108,897 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/14/2010 060006871406 | B | 55,000.000 | 1.0803 | | - 59,417 | 59,417 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/14/2010 060006871406 | S | - 80,000.000 | 1.0991 | | 87,925 | 89,181 | - 1,256 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/14/2010 060006871406 | B | 240,000.000 | 1.1017 | | - 264,403 | 264,403 | |
| Issue: 06051GEC9 - Bank Of Amer Crp 5.625% 7/01/20 | | | | | | | |
| 10/14/2010 060006871406 | B | 290,000.000 | 1.0455 | | - 303,201 | 303,201 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/14/2010 060006871406 | S | - 260,000.000 | 1.0156 | | 264,063 | 263,275 | 787 |
| Issue: 501044CK5 - Kroger Co 6.900% 4/15/38 | | | | | | | |
| 10/14/2010 060006871406 | S | - 65,000.000 | 1.2015 | | 78,095 | 64,637 | 13,458 |
| Issue: 24702RAG6 - Dell Inc 5.625% 4/15/14 | | | | | | | |
| 10/15/2010 060006871402 | S | - 15,000.000 | 1.1338 | | 17,007 | 14,987 | 2,020 |
| Issue: 84265VAE5 - Southern Copper 6.750% 4/16/40 | | | | | | | |
| 10/15/2010 060006871406 | B | 205,000.000 | 1.0852 | | - 222,474 | 222,474 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/15/2010 060006871406 | B | 200,000.000 | 1.0690 | | - 213,797 | 213,797 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/15/2010 060006871406 | S | - 165,000.000 | 1.0697 | | 176,498 | 181,305 | - 4,806 |
| Issue: 42307TAH1 - Heinz H J Co 7.125% 8/01/39 | | | | | | | |
| 10/18/2010 060006871406 | S | - 155,000.000 | 1.2266 | | 190,125 | 172,649 | 17,475 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/18/2010 060006871406 | B | 140,000.000 | 1.0755 | | - 150,566 | 150,566 | |
| Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40 | | | | | | | |
| 10/19/2010 060006871406 | S | - 115,000.000 | 1.0881 | | 125,130 | 125,895 | - 765 |
| Issue: 84265VAE5 - Southern Copper 6.750% 4/16/40 | | | | | | | |
| 10/19/2010 060006871406 | S | - 275,000.000 | 1.0927 | | 300,479 | 292,237 | 8,242 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/19/2010 060006871406 | B | 220,000.000 | 1.0827 | | - 238,184 | 238,184 | |
| Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40 | | | | | | | |
| 10/19/2010 060006871406 | B | 120,000.000 | .9958 | | - 119,501 | 119,501 | |
| Issue: 878742AS4 - Teck Resources Ltd 6.000% 8/15/40 | | | | | | | |
| 10/21/2010 060006871402 | B | 4,000.000 | 1.0406 | | - 4,163 | 4,163 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/25/2010 060006871406 | B | 170,000.000 | 1.0827 | | - 184,052 | 184,052 | |
| Issue: 04650NAA2 - Att Inc 5.350% 9/01/40 | | | | | | | |
| 10/25/2010 060006871406 | S | - 215,000.000 | .9954 | | 214,000 | 174,546 | 39,455 |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/26/2010 060006871406 | S | - 200,000.000 | 1.0010 | | 200,195 | 201,144 | - 949 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 50066AAA1 - Korea Gas Corp Mtn 4.250% 11/02/20 | | | | | | | |
| 10/26/2010 060006871406 | B | 215,000.000 | .9950 | | - 213,927 | 213,927 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/28/2010 060006871406 | B | 90,000.000 | 1.0556 | | - 95,006 | 95,006 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/28/2010 060006871406 | S | - 120,000.000 | .9962 | | 119,541 | 119,606 | - 66 |
| Issue: 87612EAU0 - Target Corp 7.000% 1/15/38 | | | | | | | |
| 10/28/2010 060006871406 | S | - 100,000.000 | 1.2467 | | 124,672 | 125,673 | - 1,001 |
| Issue: 21987BAN8 - Codelco Inc 3.750% 11/04/20 | | | | | | | |
| 10/28/2010 060006871406 | B | 125,000.000 | .9824 | | - 122,799 | 122,799 | |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 10/29/2010 060006871406 | B | 4,300,000.000 | .2818 | | - 1,211,826 | 1,211,826 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 10/29/2010 060006871406 | B | 2,470,000.000 | .2791 | | - 689,402 | 689,402 | |
| Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37 | | | | | | | |
| 10/29/2010 060006871406 | S | - 4,100,000.000 | .3220 | | 1,266,707 | 1,266,707 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 11/04/2010 060006871406 | S | - 400,000.000 | 1.0546 | | 421,859 | 295,438 | 126,422 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/04/2010 060006871406 | B | 395,000.000 | 1.0539 | | - 416,308 | 416,308 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/04/2010 060006871406 | B | 150,000.000 | 1.0523 | | - 157,852 | 157,852 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 478160AV6 - Johnson Johnson 4.500% 9/01/40 | | | | | | | |
| 11/04/2010 060006871406 | S | - 165,000.000 | .9729 | | 160,522 | 161,509 | - 987 |
| Issue: 136385AL5 - Canadian Natl 6.250% 3/15/38 | | | | | | | |
| 11/08/2010 060006871406 | S | - 205,000.000 | 1.1382 | | 233,325 | 174,587 | 58,738 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/08/2010 060006871406 | B | 115,000.000 | 1.0442 | | - 120,085 | 120,085 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/08/2010 060006871406 | B | 185,000.000 | 1.0436 | | - 193,065 | 193,065 | |
| Issue: 22303QAH3 - Covidien Intl 6.550% 10/15/37 | | | | | | | |
| 11/08/2010 060006871406 | S | - 120,000.000 | 1.2085 | | 145,018 | 153,566 | - 8,549 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/12/2010 060006871406 | S | - 65,000.000 | 1.0228 | | 66,483 | 66,412 | 71 |
| Issue: 759136QP2 - Regional Transn Co 5.844% 11/01/50 | | | | | | | |
| 11/12/2010 060006871406 | B | 70,000.000 | 1.0085 | | - 70,592 | 70,592 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/16/2010 060006871406 | B | 125,000.000 | .9220 | | - 115,249 | 115,249 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/16/2010 060006871406 | S | - 60,000.000 | .9250 | | 55,500 | 55,523 | - 23 |
| Issue: 21987BAK4 - Corporacion Nacional 5.625% 9/21/35 | | | | | | | |
| 11/16/2010 060006871406 | S | - 140,000.000 | 1.0383 | | 145,363 | 130,845 | 14,518 |
| Issue: 131347304 - Calpine Corp | | | | | | | |
| 11/22/2010 060006871403 | B | 422.000 | 12.1000 | 17 | - 5,123 | 5,123 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/22/2010 060006871406 | B | 420,000.000 | .9360 | | - 393,110 | 393,110 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/22/2010 060006871406 | S | - 80,000.000 | .9392 | | 75,138 | 74,479 | 659 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/22/2010 060006871406 | S | - 50,000.000 | .9447 | | 47,234 | 46,877 | 357 |
| Issue: 13063BJC7 - California ST Build 7.600% 11/01/40 | | | | | | | |
| 11/22/2010 060006871406 | B | 65,000.000 | 1.0273 | | - 66,773 | 66,773 | |
| Issue: 771196AU6 - Roche Hldgs Inc 7.000% 3/01/39 | | | | | | | |
| 11/22/2010 060006871406 | B | 70,000.000 | 1.2834 | | - 89,839 | 89,839 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/01/2010 060006871406 | S | - 130,000.000 | .9372 | | 121,834 | 122,567 | - 733 |
| Issue: 65473QAW3 - Nisource Fin Cp 6.250% 12/15/40 | | | | | | | |
| 12/01/2010 060006871406 | B | 160,000.000 | .9873 | | - 157,968 | 157,968 | |
| Issue: 59562VAR8 - Midamerican Energy 6.500% 9/15/37 | | | | | | | |
| 12/03/2010 060006871406 | S | - 135,000.000 | 1.1277 | | 152,244 | 154,747 | - 2,503 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/03/2010 060006871406 | B | 130,000.000 | .9252 | | - 120,270 | 120,270 | |
| Issue: 31419ARA7 - F N M A #Ae0480 6.000% 7/01/39 | | | | | | | |
| 12/08/2010 060006871402 | B | 28,196.710 | 1.0837 | | - 30,558 | 30,558 | |
| Issue: 31414FPH8 - F N M A #964924 6.000% 9/01/38 | | | | | | | |
| 12/08/2010 060006871402 | S | - 30,003.100 | 1.0831 | | 32,497 | 32,657 | - 159 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 210371AF7 - Constellation Energy 7.600% 4/01/32 | | | | | | | |
| 12/09/2010 060006871406 | S | - 75,000.000 | 1.1454 | | 85,902 | 85,201 | 701 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/09/2010 060006871406 | B | 65,000.000 | .9066 | | - 58,927 | 58,927 | |
| Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39 | | | | | | | |
| 12/10/2010 060006871406 | B | 45,000.000 | 1.0295 | | - 46,328 | 46,328 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/10/2010 060006871406 | S | - 35,000.000 | .9053 | | 31,686 | 32,647 | - 961 |
| Issue: 31419AP27 - F N M A #Ae0440 6.500% 6/01/39 | | | | | | | |
| 12/13/2010 060006871402 | B | 89,937.510 | 1.1136 | | - 100,154 | 100,154 | |
| Issue: 912834AE8 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 12/13/2010 060006871406 | B | 2,400,000.000 | .2699 | | - 647,664 | 647,664 | |
| Issue: 912834AT5 - U S Treas Bd Strip 8/15/38 | | | | | | | |
| 12/13/2010 060006871406 | B | 1,000,000.000 | .2706 | | - 270,630 | 270,630 | |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 12/13/2010 060006871406 | S | - 965,000.000 | .2828 | | 272,912 | 278,330 | - 5,419 |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 12/13/2010 060006871406 | S | - 2,325,000.000 | .2783 | | 647,048 | 670,588 | - 23,541 |
| Issue: 912803DM2 - U S Treas Bd Strip 5/15/40 | | | | | | | |
| 12/30/2010 060006871406 | B | 1,195,000.000 | .2510 | | - 299,933 | 299,933 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 12/30/2010 060006871406 | S | - 1,130,000.000 | .2957 | | 334,085 | 353,377 | - 19,293 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 9128337E4 - U S Treas Bd Strip 8/15/36 | | | | | | | |
| 12/31/2010 060006871406 | B | 585,000.000 | .3020 | | - 176,693 | 176,693 | |
| Issue: 912833XZ8 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 12/31/2010 060006871406 | S | - 570,000.000 | .3956 | | 204,891 | 204,891 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 12/31/2010 060006871406 | B | 600,000.000 | .3233 | | - 193,986 | 193,986 | |
| **Total For Deutsche Bank Securities, Inc.** | | | | **3,591** | **47,773,875** | **47,313,710** | **460,163** |
| Broker: Direct From Issuer | | | | | | | |
| Issue: 99MSCY7A1 - Silchester International Fund | | | | | | | |
| 02/28/2010 060006871410 | B | 26,000,000.000 | 1.0000 | | - 26,000,000 | 26,000,000 | |
| Issue: 99MSCY7B9 - Davidson Kempner International, Ltd. | | | | | | | |
| 02/28/2010 060006871412 | B | 5,000,000.000 | 1.0000 | | - 5,000,000 | 5,000,000 | |
| Issue: 31846V435 - First Amer Prime Oblig Fd Inv Cl | | | | | | | |
| 05/03/2010 060006871401 | S | - 1,491,348.070 | 1.0000 | | 1,491,348 | 1,491,348 | |
| **Total For Direct From Issuer** | | | | **0** | **32,491,348** | **32,491,348** | **0** |
| Broker: Goldman, Sachs & Co. | | | | | | | |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 01/05/2010 060006871406 | B | 7,135,000.000 | .2475 | | - 1,766,198 | 1,766,198 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 01/05/2010 060006871406 | S | - 7,150,000.000 | .2450 | | 1,751,893 | 1,737,164 | 14,729 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 06738E204 - Barclays Plc A D R | | | | | | | |
| 01/07/2010 060006871405 | B | 11,630.000 | 20.2593 | 465 | - 236,081 | 236,081 | |
| Issue: 06738E204 - Barclays Plc A D R | | | | | | | |
| 01/12/2010 060006871405 | B | 5,240.000 | 20.3929 | 210 | - 107,068 | 107,068 | |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 01/12/2010 060006871406 | B | 1,030,000.000 | .2404 | | - 247,633 | 247,633 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 01/12/2010 060006871406 | S | - 985,000.000 | .2720 | | 267,940 | 308,033 | - 40,093 |
| Issue: 74251V102 - Principal Financial Group Inc | | | | | | | |
| 01/21/2010 060006871403 | S | - 5,819.000 | 24.0906 | 235 | 139,949 | 112,677 | 27,272 |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 01/21/2010 060006871406 | S | - 180,000.000 | 1.0243 | | 184,378 | 179,253 | 5,125 |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 01/21/2010 060006871406 | B | 170,000.000 | .9759 | | - 165,909 | 165,909 | |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 01/25/2010 060006871403 | B | 2,913.000 | 6.5356 | 117 | - 19,155 | 19,155 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/26/2010 060006871406 | B | 120,000.000 | .9922 | | - 119,063 | 119,063 | |
| Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39 | | | | | | | |
| 01/26/2010 060006871406 | S | - 155,000.000 | 1.0426 | | 161,597 | 155,802 | 5,795 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 01/28/2010 060006871406 | B | 955,000.000 | .2444 | | - 233,354 | 233,354 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30 | | | | | | | |
| 01/28/2010 060006871406 | S | - 140,000.000 | 1.2818 | | 179,458 | 171,996 | 7,461 |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 01/28/2010 060006871406 | S | - 910,000.000 | .2768 | | 251,924 | 284,578 | - 32,654 |
| Issue: 25156PAD5 - Deutsche Telekom 9.250% 6/01/32 | | | | | | | |
| 01/28/2010 060006871406 | B | 130,000.000 | 1.3320 | | - 173,156 | 173,156 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 01/29/2010 060006871406 | B | 950,000.000 | .2456 | | - 233,349 | 233,349 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 01/29/2010 060006871406 | B | 910,000.000 | .2476 | | - 225,352 | 225,352 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 01/29/2010 060006871406 | S | - 880,000.000 | .3748 | | 329,833 | 357,955 | - 28,122 |
| Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30 | | | | | | | |
| 02/02/2010 060006871406 | S | - 80,000.000 | 1.2801 | | 102,410 | 98,284 | 4,127 |
| Issue: 25156PAD5 - Deutsche Telekom 9.250% 6/01/32 | | | | | | | |
| 02/02/2010 060006871406 | B | 75,000.000 | 1.3302 | | - 99,762 | 99,762 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/04/2010 060006871406 | B | 60,000.000 | .9894 | | - 59,363 | 59,363 | |
| Issue: 452151LF8 - Illinois ST 5.100% 6/01/33 | | | | | | | |
| 02/04/2010 060006871406 | S | - 100,000.000 | .8434 | | 84,343 | 92,274 | - 7,931 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/10/2010 060006871406 | B | 135,000.000 | .9798 | | - 132,279 | 132,279 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37 | | | | | | | |
| 02/10/2010 060006871406 | S | - 170,000.000 | .9864 | | 167,693 | 163,670 | 4,024 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/16/2010 060006871406 | S | - 520,000.000 | .9728 | | 505,863 | 514,629 | - 8,766 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/16/2010 060006871406 | B | 525,000.000 | .9523 | | - 499,947 | 499,947 | |
| Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30 | | | | | | | |
| 02/17/2010 060006871406 | S | - 145,000.000 | 1.2372 | | 179,393 | 178,139 | 1,253 |
| Issue: 25156PAD5 - Deutsche Telekom 9.250% 6/01/32 | | | | | | | |
| 02/17/2010 060006871406 | B | 135,000.000 | 1.2858 | | - 173,578 | 173,578 | |
| Issue: 912803DG5 - U S Treas Bd Strip 5/15/39 | | | | | | | |
| 02/25/2010 060006871406 | B | 1,655,000.000 | .2464 | | - 407,825 | 407,825 | |
| Issue: 20030NBB6 - Comcast Corp 6.400% 3/01/40 | | | | | | | |
| 02/25/2010 060006871406 | S | - 270,000.000 | 1.0053 | | 271,439 | 268,715 | 2,724 |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 02/25/2010 060006871406 | S | - 1,580,000.000 | .2773 | | 438,181 | 494,103 | - 55,921 |
| Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37 | | | | | | | |
| 02/25/2010 060006871406 | B | 280,000.000 | 1.0089 | | - 282,500 | 282,500 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 1,470,000.000 | .2428 | | - 356,931 | 356,931 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 1,470,000.000 | .2426 | | - 356,666 | 356,666 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 902973304 - US Bancorp | | | | | | | |
| 03/02/2010 060006871405 | B | 2,610.000 | 24.7774 | 104 | - 64,773 | 64,773 | |
| Issue: 60871R209 - Molson Coors Brewing Co Cl B | | | | | | | |
| 03/03/2010 060006871403 | B | 2,175.000 | 41.1516 | 87 | - 89,592 | 89,592 | |
| Issue: 912803DG5 - U S Treas Bd Strip 5/15/39 | | | | | | | |
| 03/03/2010 060006871406 | S | - 2,745,000.000 | .2479 | | 680,431 | 747,154 | - 66,723 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 03/03/2010 060006871406 | B | 2,760,000.000 | .2443 | | - 674,351 | 674,351 | |
| Issue: 9128334X5 - U S Treas Bd Strip 2/15/34 | | | | | | | |
| 03/03/2010 060006871406 | B | 975,000.000 | .3151 | | - 307,262 | 307,262 | |
| Issue: 38141GES9 - Goldman Sachs Group 5.950% 1/15/27 | | | | | | | |
| 03/03/2010 060006871406 | S | - 355,000.000 | .9341 | | 331,606 | 322,850 | 8,756 |
| Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37 | | | | | | | |
| 03/03/2010 060006871406 | B | 285,000.000 | .9692 | | - 276,231 | 276,231 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 03/03/2010 060006871406 | S | - 945,000.000 | .3717 | | 351,266 | 384,395 | - 33,129 |
| Issue: 60871R209 - Molson Coors Brewing Co Cl B | | | | | | | |
| 03/04/2010 060006871403 | B | 4.000 | 41.4000 | | - 166 | 166 | |
| Issue: 912834AD0 - U S Treas Bd Strip 11/15/37 | | | | | | | |
| 03/05/2010 060006871406 | B | 515,000.000 | .2568 | | - 132,257 | 132,257 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/05/2010 060006871406 | S | - 235,000.000 | .9549 | | 224,397 | 226,355 | - 1,958 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 626207YM0 - Municipal Elec Ga 6.655% 4/01/57 | | | | | | | |
| 03/05/2010 060006871406 | B | 275,000.000 | 1.0000 | | - 275,000 | 275,000 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 03/05/2010 060006871406 | S | - 495,000.000 | .2735 | | 135,393 | 154,798 | - 19,405 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/08/2010 060006871406 | B | 115,000.000 | .9525 | | - 109,538 | 109,538 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/08/2010 060006871406 | S | - 110,000.000 | .9931 | | 109,239 | 109,485 | - 245 |
| Issue: 626207YM0 - Municipal Elec Ga 6.655% 4/01/57 | | | | | | | |
| 03/08/2010 060006871406 | S | - 135,000.000 | 1.0081 | | 136,096 | 135,000 | 1,096 |
| Issue: 03076CAE6 - Ameriprise Finl 5.300% 3/15/20 | | | | | | | |
| 03/08/2010 060006871406 | B | 120,000.000 | .9976 | | - 119,713 | 119,713 | |
| Issue: 06738E204 - Barclays Plc A D R | | | | | | | |
| 03/18/2010 060006871405 | B | 3,965.000 | 21.8040 | 159 | - 86,611 | 86,611 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/18/2010 060006871406 | S | - 210,000.000 | .9641 | | 202,453 | 201,256 | 1,197 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/18/2010 060006871406 | S | - 220,000.000 | .9949 | | 218,883 | 218,841 | 42 |
| Issue: 416515BA1 - Hartford Finl 6.625% 3/30/40 | | | | | | | |
| 03/18/2010 060006871406 | B | 255,000.000 | .9974 | | - 254,334 | 254,334 | |
| Issue: 416515AZ7 - Hartford Finl 5.500% 3/30/20 | | | | | | | |
| 03/18/2010 060006871406 | B | 240,000.000 | .9976 | | - 239,412 | 239,412 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 13063A7D0 - California ST Build 7.300% 10/01/39 | | | | | | | |
| 03/22/2010 060006871406 | B | 85,000.000 | .9951 | | - 84,583 | 84,583 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/22/2010 060006871406 | S | - 65,000.000 | .9666 | | 62,827 | 62,396 | 430 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/22/2010 060006871406 | S | - 245,000.000 | .9669 | | 236,894 | 235,186 | 1,708 |
| Issue: 931142CR2 - Wal Mart Stores 2.875% 4/01/15 | | | | | | | |
| 03/24/2010 060006871402 | B | 30,000.000 | .9931 | | - 29,793 | 29,793 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/24/2010 060006871406 | S | - 70,000.000 | .9423 | | 65,961 | 67,002 | - 1,040 |
| Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40 | | | | | | | |
| 03/24/2010 060006871406 | B | 75,000.000 | .9916 | | - 74,366 | 74,366 | |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 03/31/2010 060006871406 | B | 3,500,000.000 | .2357 | | - 825,090 | 825,090 | |
| Issue: 13063A7D0 - California ST Build 7.300% 10/01/39 | | | | | | | |
| 03/31/2010 060006871406 | B | 180,000.000 | 1.0070 | | - 181,265 | 181,265 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/31/2010 060006871406 | S | - 140,000.000 | .9438 | | 132,125 | 133,940 | - 1,815 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/31/2010 060006871406 | B | 220,000.000 | .9836 | | - 216,391 | 216,391 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 03/31/2010 060006871406 | B | 1,560,000.000 | .2289 | | - 357,053 | 357,053 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 416515AZ7 - Hartford Finl 5.500% 3/30/20 | | | | | | | |
| 03/31/2010 060006871406 | S | - 240,000.000 | .9844 | | 236,266 | 239,412 | - 3,146 |
| Issue: 912803CH4 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 03/31/2010 060006871406 | S | - 1,400,000.000 | .3782 | | 529,466 | 529,388 | 78 |
| Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37 | | | | | | | |
| 04/06/2010 060006871406 | S | - 1,095,000.000 | .2665 | | 291,818 | 324,091 | - 32,273 |
| Issue: 9128337F1 - U S Treas Bd Strip 2/15/37 | | | | | | | |
| 04/06/2010 060006871406 | B | 1,130,000.000 | .2586 | | - 292,207 | 292,207 | |
| Issue: 580037109 - McDermott Intl Inc | | | | | | | |
| 04/09/2010 060006871408 | B | 19,538.000 | 27.6018 | 977 | - 540,261 | 540,261 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/13/2010 060006871406 | S | - 95,000.000 | .9510 | | 90,346 | 89,433 | 913 |
| Issue: 592125AM0 - Metropolitan Govt Tn 6.731% 7/01/43 | | | | | | | |
| 04/14/2010 060006871406 | B | 120,000.000 | 1.0000 | | - 120,000 | 120,000 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/20/2010 060006871406 | S | - 35,000.000 | .9505 | | 33,269 | 33,120 | 149 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 04/20/2010 060006871406 | B | 70,000.000 | .9849 | | - 68,945 | 68,945 | |
| Issue: 38141GDK7 - Goldman Sachs Group 4.750% 7/15/13 | | | | | | | |
| 04/22/2010 060006871402 | S | - 2,000.000 | 1.0419 | | 2,084 | 1,896 | 188 |
| Issue: 857477103 - State Str Corp | | | | | | | |
| 04/22/2010 060006871403 | B | 4,950.000 | 44.3224 | 198 | - 219,594 | 219,594 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 012653101 - Albemarle Corp | | | | | | | |
| 04/28/2010 060006871405 | B | 1,230.000 | 45.1049 | 49 | - 55,528 | 55,528 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/29/2010 060006871406 | S | - 55,000.000 | .9600 | | 52,800 | 52,760 | 40 |
| Issue: 25156PAD5 - Deutsche Telekom 9.250% 6/01/32 | | | | | | | |
| 04/29/2010 060006871406 | B | 55,000.000 | 1.3528 | | - 74,404 | 74,404 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/30/2010 060006871406 | B | 840,000.000 | .9743 | | - 818,409 | 818,409 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 04/30/2010 060006871406 | B | 1,815,000.000 | .2432 | | - 441,390 | 441,390 | |
| Issue: 912803CH4 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 04/30/2010 060006871406 | S | - 1,650,000.000 | .3967 | | 623,921 | 623,921 | |
| Issue: 012653101 - Albemarle Corp | | | | | | | |
| 05/04/2010 060006871405 | B | 1,145.000 | 44.8783 | 46 | - 51,431 | 51,431 | |
| Issue: 58933Y105 - Merck And Co Inc New | | | | | | | |
| 05/05/2010 060006871408 | B | 14,730.000 | 35.3267 | 737 | - 521,099 | 521,099 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/06/2010 060006871406 | B | 95,000.000 | 1.0044 | | - 95,416 | 95,416 | |
| Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37 | | | | | | | |
| 05/06/2010 060006871406 | S | - 140,000.000 | .9375 | | 131,247 | 128,719 | 2,529 |
| Issue: 984121CB7 - Xerox Corp 6.750% 12/15/39 | | | | | | | |
| 05/07/2010 060006871406 | S | - 205,000.000 | 1.0984 | | 225,180 | 206,371 | 18,809 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38 | | | | | | | |
| 05/07/2010 060006871406 | B | 205,000.000 | 1.1372 | | - 233,128 | 233,128 | |
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 05/10/2010 060006871403 | S | - 347.000 | 11.7013 | 14 | 4,046 | 8,051 | - 4,004 |
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 05/11/2010 060006871403 | S | - 794.000 | 11.6323 | 32 | 9,204 | 18,422 | - 9,218 |
| Issue: 38141GES9 - Goldman Sachs Group 5.950% 1/15/27 | | | | | | | |
| 05/12/2010 060006871406 | S | - 185,000.000 | .9120 | | 168,724 | 168,246 | 478 |
| Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37 | | | | | | | |
| 05/12/2010 060006871406 | B | 155,000.000 | .9338 | | - 144,737 | 144,737 | |
| Issue: 00766T100 - Aecom Technology Corp | | | | | | | |
| 05/14/2010 060006871408 | S | - 7,000.000 | 27.1025 | 353 | 189,364 | 190,365 | - 1,000 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/18/2010 060006871406 | B | 225,000.000 | 1.0548 | | - 237,340 | 237,340 | |
| Issue: 12189TAZ7 - Burlington North 6.150% 5/01/37 | | | | | | | |
| 05/18/2010 060006871406 | S | - 270,000.000 | 1.0766 | | 290,677 | 252,882 | 37,795 |
| Issue: 413086109 - Harman International | | | | | | | |
| 05/18/2010 060006871408 | S | - 8,206.000 | 34.4138 | 415 | 281,985 | 253,017 | 28,967 |
| Issue: 413086109 - Harman International | | | | | | | |
| 05/19/2010 060006871408 | S | - 4,180.000 | 32.2644 | 211 | 134,654 | 128,883 | 5,771 |
| Issue: 93317Q105 - Walter Energy Inc | | | | | | | |
| 05/26/2010 060006871408 | B | 1,494.000 | 75.7815 | 75 | - 113,292 | 113,292 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 05/28/2010 060006871406 | B | 21,925,000.000 | .2712 | | - 5,946,279 | 5,946,279 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/28/2010 060006871406 | B | 2,585,000.000 | 1.0680 | | - 2,760,699 | 2,760,699 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/28/2010 060006871406 | S | - 140,000.000 | 1.0670 | | 149,373 | 149,119 | 254 |
| Issue: 912803CH4 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 05/28/2010 060006871406 | S | - 20,700,000.000 | .4238 | | 7,827,374 | 7,827,374 | |
| Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36 | | | | | | | |
| 06/04/2010 060006871406 | S | - 145,000.000 | .8525 | | 123,613 | 139,283 | - 15,670 |
| Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36 | | | | | | | |
| 06/09/2010 060006871406 | S | - 85,000.000 | .7950 | | 67,575 | 81,648 | - 14,073 |
| Issue: 302491303 - F M C Corporation | | | | | | | |
| 06/16/2010 060006871403 | B | 374.000 | 63.0000 | 15 | - 23,577 | 23,577 | |
| Issue: 9128334Y3 - U S Treas Bd Strip 8/15/34 | | | | | | | |
| 06/18/2010 060006871406 | B | 2,450,000.000 | .3483 | | - 853,433 | 853,433 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 06/18/2010 060006871406 | S | - 2,390,000.000 | .3363 | | 750,017 | 750,017 | |
| Issue: 871503108 - Symantec Corp | | | | | | | |
| 06/24/2010 060006871403 | B | 2,200.000 | 14.4084 | 88 | - 31,786 | 31,786 | |
| Issue: 871503108 - Symantec Corp | | | | | | | |
| 06/25/2010 060006871403 | B | 1,500.000 | 14.2479 | 60 | - 21,432 | 21,432 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/25/2010 060006871406 | B | 105,000.000 | 1.0950 | | - 114,975 | 114,975 | |
| Issue: 416515BA1 - Hartford Finl 6.625% 3/30/40 | | | | | | | |
| 06/25/2010 060006871406 | S | - 165,000.000 | .9217 | | 152,082 | 163,507 | - 11,425 |
| Issue: 871503108 - Symantec Corp | | | | | | | |
| 06/28/2010 060006871403 | B | 2,100.000 | 14.4020 | 84 | - 30,328 | 30,328 | |
| Issue: 912834AD0 - U S Treas Bd Strip 11/15/37 | | | | | | | |
| 06/28/2010 060006871406 | B | 865,000.000 | .3095 | | - 267,743 | 267,743 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 06/28/2010 060006871406 | S | - 835,000.000 | .3284 | | 261,124 | 261,124 | |
| Issue: 912833Y20 - U S Treas Bd Strip 5/15/36 | | | | | | | |
| 06/28/2010 060006871406 | B | 250,000.000 | .3321 | | - 83,023 | 83,023 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 06/28/2010 060006871406 | S | - 250,000.000 | .3462 | | 78,454 | 78,454 | |
| Issue: 708160106 - Penney J C Company Inc | | | | | | | |
| 06/28/2010 060006871409 | B | 1,000.000 | 23.0694 | 50 | - 23,119 | 23,119 | |
| Issue: 871503108 - Symantec Corp | | | | | | | |
| 06/29/2010 060006871403 | B | 2,520.000 | 14.0636 | 101 | - 35,541 | 35,541 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 06/30/2010 060006871406 | S | - 400,000.000 | .3566 | | 125,526 | 125,526 | |
| Issue: 25468PCK0 - Walt Disney Com Mtn 5.500% 3/15/19 | | | | | | | |
| 07/01/2010 060006871402 | S | - 10,000.000 | 1.1477 | | 11,477 | 9,982 | 1,495 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912834AE8 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 07/06/2010 060006871406 | B | 735,000.000 | .3130 | | - 230,055 | 230,055 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 07/06/2010 060006871406 | S | - 700,000.000 | .3399 | | 218,906 | 218,906 | |
| Issue: 912833X88 - U S Treas Bd Strip 5/15/35 | | | | | | | |
| 07/06/2010 060006871406 | B | 850,000.000 | .3573 | | - 303,722 | 303,722 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 07/06/2010 060006871406 | S | - 825,000.000 | .3574 | | 258,897 | 258,897 | |
| Issue: 857477103 - State Str Corp | | | | | | | |
| 07/07/2010 060006871403 | S | - 1,499.000 | 36.5624 | 61 | 54,746 | 62,988 | - 8,242 |
| Issue: 68389XAH8 - Oracle Corp 6.125% 7/08/39 | | | | | | | |
| 07/12/2010 060006871406 | S | - 235,000.000 | 1.1308 | | 265,745 | 238,058 | 27,687 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/12/2010 060006871406 | B | 210,000.000 | 1.1000 | | - 231,000 | 231,000 | |
| Issue: 58933Y105 - Merck And Co Inc New | | | | | | | |
| 07/12/2010 060006871409 | S | - 3,234.000 | 36.1012 | 164 | 116,588 | 95,292 | 21,295 |
| Issue: 58933Y105 - Merck And Co Inc New | | | | | | | |
| 07/13/2010 060006871409 | S | - 1,233.000 | 36.4168 | 62 | 44,840 | 36,331 | 8,508 |
| Issue: 780641AH9 - K P N N V 8.375% 10/01/30 | | | | | | | |
| 07/14/2010 060006871406 | S | - 115,000.000 | 1.2909 | | 148,450 | 115,068 | 33,382 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/14/2010 060006871406 | B | 90,000.000 | 1.0913 | | - 98,213 | 98,213 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 03076C106 - Ameriprise Finl Inc | | | | | | | |
| 07/15/2010 060006871403 | B | 226.000 | 38.6232 | 9 | - 8,738 | 8,738 | |
| Issue: 87927VAR9 - Telecom Italia Cap 7.200% 7/18/36 | | | | | | | |
| 07/15/2010 060006871406 | S | - 130,000.000 | .9892 | | 128,599 | 139,669 | - 11,070 |
| Issue: 111021AE1 - British Tel P L C 9.875% 12/15/30 | | | | | | | |
| 07/15/2010 060006871406 | B | 110,000.000 | 1.2383 | | - 136,216 | 136,216 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/15/2010 060006871406 | B | 80,000.000 | 1.1128 | | - 89,025 | 89,025 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/15/2010 060006871406 | S | - 70,000.000 | 1.1128 | | 77,897 | 76,879 | 1,018 |
| Issue: 928563402 - Vmware Inc Cl A | | | | | | | |
| 07/21/2010 060006871408 | S | - 5,541.000 | 73.0586 | 284 | 404,534 | 389,451 | 15,083 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/26/2010 060006871406 | B | 655,000.000 | 1.1017 | | - 721,600 | 721,600 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/26/2010 060006871406 | S | - 115,000.000 | 1.1024 | | 126,779 | 126,771 | 8 |
| Issue: 88283LHU3 - Texas ST Transn 5.178% 4/01/30 | | | | | | | |
| 07/27/2010 060006871406 | B | 180,000.000 | 1.0000 | | - 180,000 | 180,000 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/28/2010 060006871406 | S | - 85,000.000 | 1.0941 | | 92,995 | 93,659 | - 664 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/28/2010 060006871406 | B | 180,000.000 | 1.0434 | | - 187,819 | 187,819 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 74762E102 - Quanta Svcs Inc | | | | | | | |
| 07/30/2010 060006871408 | S | - 8,457.000 | 21.4703 | 426 | 181,148 | 201,715 | - 20,567 |
| Issue: 46612J507 - Jds Uniphase Corp | | | | | | | |
| 07/30/2010 060006871408 | B | 18,351.000 | 10.9639 | 734 | - 201,933 | 201,933 | |
| Issue: 64110L106 - Netflix Com Inc | | | | | | | |
| 08/04/2010 060006871408 | B | 1,629.000 | 107.9031 | 81 | - 175,856 | 175,856 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/05/2010 060006871406 | S | - 85,000.000 | 1.0984 | | 93,366 | 93,452 | - 86 |
| Issue: 42809HAD9 - Hess Corp 5.600% 2/15/41 | | | | | | | |
| 08/05/2010 060006871406 | B | 110,000.000 | .9930 | | - 109,234 | 109,234 | |
| Issue: 42809HAC1 - Hess Corp 6.000% 1/15/40 | | | | | | | |
| 08/06/2010 060006871406 | S | - 80,000.000 | 1.0506 | | 84,050 | 79,571 | 4,478 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/06/2010 060006871406 | B | 65,000.000 | 1.1031 | | - 71,703 | 71,703 | |
| Issue: 31620M106 - Fidelity Natl Information Svcs Inc | | | | | | | |
| 08/09/2010 060006871403 | S | - 2,038.000 | 27.8819 | 82 | 56,741 | 40,688 | 16,052 |
| Issue: 31620M106 - Fidelity Natl Information Svcs Inc | | | | | | | |
| 08/10/2010 060006871403 | S | - 894.000 | 27.3743 | 36 | 24,436 | 17,849 | 6,588 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 08/10/2010 060006871406 | B | 155,000.000 | 1.0577 | | - 163,943 | 163,943 | |
| Issue: 93317Q105 - Walter Energy Inc | | | | | | | |
| 08/10/2010 060006871408 | S | - 6,845.000 | 73.5279 | 351 | 502,948 | 462,076 | 40,872 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 08/16/2010 060006871406 | S | - 470,000.000 | 1.0749 | | 505,213 | 493,793 | 11,421 |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 08/16/2010 060006871406 | B | 480,000.000 | .9975 | | - 478,800 | 478,800 | |
| Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38 | | | | | | | |
| 08/19/2010 060006871406 | S | - 300,000.000 | 1.2412 | | 372,366 | 318,231 | 54,135 |
| Issue: 92344GAX4 - Verizon Global Fdg 5.850% 9/15/35 | | | | | | | |
| 08/19/2010 060006871406 | B | 350,000.000 | 1.0967 | | - 383,838 | 383,838 | |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 08/23/2010 060006871403 | B | 438.000 | 33.9318 | 18 | - 14,880 | 14,880 | |
| Issue: 64952GAF5 - New York Life Ins 6.750% 11/15/39 | | | | | | | |
| 08/23/2010 060006871406 | S | - 75,000.000 | 1.2669 | | 95,015 | 76,462 | 18,553 |
| Issue: 539830AR0 - Lockheed Martin Corp 6.150% 9/01/36 | | | | | | | |
| 08/23/2010 060006871406 | S | - 105,000.000 | 1.1997 | | 125,967 | 109,263 | 16,704 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/23/2010 060006871406 | B | 90,000.000 | 1.1220 | | - 100,983 | 100,983 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/23/2010 060006871406 | B | 70,000.000 | 1.1303 | | - 79,122 | 79,122 | |
| Issue: 38141EA66 - Goldman Sachs Gp 6.000% 6/15/20 | | | | | | | |
| 08/24/2010 060006871402 | B | 4,000.000 | 1.0875 | | - 4,350 | 4,350 | |
| Issue: 969457BB5 - Williams Cos 7.500% 1/15/31 | | | | | | | |
| 08/24/2010 060006871406 | S | - 75,000.000 | 1.1488 | | 86,159 | 77,250 | 8,909 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37 | | | | | | | |
| 08/24/2010 060006871406 | B | 75,000.000 | 1.0334 | | - 77,503 | 77,503 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/24/2010 060006871406 | B | 50,000.000 | 1.1400 | | - 57,000 | 57,000 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/24/2010 060006871406 | S | - 50,000.000 | 1.1400 | | 57,000 | 56,540 | 460 |
| Issue: 38141EA66 - Goldman Sachs Gp 6.000% 6/15/20 | | | | | | | |
| 08/25/2010 060006871402 | B | 3,000.000 | 1.0835 | | - 3,250 | 3,250 | |
| Issue: 079867AS6 - Bellsouth Telec 0.000% 12/15/95 | | | | | | | |
| 08/26/2010 060006871406 | B | 245,000.000 | .7561 | | - 185,247 | 185,247 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/26/2010 060006871406 | S | - 190,000.000 | 1.1578 | | 219,984 | 215,315 | 4,669 |
| Issue: 38141EA66 - Goldman Sachs Gp 6.000% 6/15/20 | | | | | | | |
| 08/30/2010 060006871402 | B | 3,000.000 | 1.0767 | | - 3,230 | 3,230 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 09/02/2010 060006871406 | S | - 315,000.000 | .3112 | | 84,414 | 84,414 | |
| Issue: 912834EV6 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 09/02/2010 060006871406 | B | 315,000.000 | .3076 | | - 96,903 | 96,903 | |
| Issue: G5876H105 - Marvell Technology Group Ltd | | | | | | | |
| 09/03/2010 060006871408 | B | 12,324.000 | 17.0777 | 493 | - 210,959 | 210,959 | |
| Issue: 277432100 - Eastman Chem Co | | | | | | | |
| 09/09/2010 060006871403 | B | 1,164.000 | 65.3403 | 47 | - 76,103 | 76,103 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/13/2010 060006871406 | S | - 205,000.000 | 1.0955 | | 224,587 | 233,238 | - 8,651 |
| Issue: 031162BE9 - Amgen Inc 4.950% 10/01/41 | | | | | | | |
| 09/13/2010 060006871406 | B | 245,000.000 | .9918 | | - 242,996 | 242,996 | |
| Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40 | | | | | | | |
| 09/15/2010 060006871406 | S | - 90,000.000 | 1.0777 | | 96,994 | 88,974 | 8,020 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/15/2010 060006871406 | B | 80,000.000 | 1.0919 | | - 87,350 | 87,350 | |
| Issue: 912833XU9 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 09/15/2010 060006871406 | S | - 4,125,000.000 | .4662 | | 1,622,026 | 1,622,026 | |
| Issue: 9128337Q7 - U S Treas Bd Strip 11/15/31 | | | | | | | |
| 09/15/2010 060006871406 | B | 4,130,000.000 | .4326 | | - 1,786,432 | 1,786,432 | |
| Issue: 913017109 - United Technologies Corp | | | | | | | |
| 09/15/2010 060006871408 | S | - 14,501.000 | 68.2671 | 742 | 989,199 | 974,235 | 14,965 |
| Issue: 548661107 - Lowes Co Inc | | | | | | | |
| 09/15/2010 060006871408 | S | - 28,371.000 | 21.3364 | 1,429 | 603,906 | 714,470 | - 110,564 |
| Issue: 17275R102 - Cisco Sys Inc | | | | | | | |
| 09/15/2010 060006871408 | S | - 47,947.000 | 21.6023 | 2,415 | 1,033,351 | 987,906 | 45,445 |
| Issue: 928563402 - Vmware Inc Cl A | | | | | | | |
| 09/15/2010 060006871408 | B | 2,759.000 | 86.2463 | 138 | - 238,091 | 238,091 | |
| Issue: 650035TD0 - New York ST Urban 5.770% 3/15/39 | | | | | | | |
| 09/16/2010 060006871406 | B | 95,000.000 | 1.0386 | | - 98,665 | 98,665 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | B | 135,000.000 | 1.0809 | | - 145,927 | 145,927 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | S | - 60,000.000 | 1.0809 | | 64,856 | 66,830 | - 1,974 |
| Issue: 54438CPA4 - Los Angeles Ca Cmnty 6.750% 8/01/49 | | | | | | | |
| 09/16/2010 060006871406 | S | - 160,000.000 | 1.0861 | | 173,781 | 161,320 | 12,461 |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 09/16/2010 060006871406 | S | - 235,000.000 | .9880 | | 232,182 | 234,243 | - 2,061 |
| Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38 | | | | | | | |
| 09/16/2010 060006871406 | S | - 35,000.000 | .9800 | | 34,300 | 33,745 | 555 |
| Issue: 893830AY5 - Transocean Inc 6.500% 11/15/20 | | | | | | | |
| 09/16/2010 060006871406 | B | 275,000.000 | .9993 | | - 274,808 | 274,808 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/23/2010 060006871406 | B | 120,000.000 | 1.1150 | | - 133,800 | 133,800 | |
| Issue: 36962G3P7 - Gen Elec Cap Crp 5.875% 1/14/38 | | | | | | | |
| 09/23/2010 060006871406 | S | - 170,000.000 | 1.0060 | | 171,022 | 170,884 | 138 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/24/2010 060006871406 | B | 80,000.000 | 1.1059 | | - 88,475 | 88,475 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/24/2010 060006871406 | S | - 135,000.000 | 1.1059 | | 149,302 | 150,475 | - 1,173 |
| Issue: 94707VAB6 - Weatherford Berm 6.750% 9/15/40 | | | | | | | |
| 09/24/2010 060006871406 | B | 195,000.000 | 1.0264 | | - 200,144 | 200,144 | |

## 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 | | | | | | | |
| 09/24/2010 060006871406 | S | - 90,000.000 | 1.2252 | | 110,271 | 95,463 | 14,807 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/27/2010 060006871406 | S | - 70,000.000 | 1.1164 | | 78,146 | 78,109 | 37 |
| Issue: 62875UAN5 - Nbc Universal 5.950% 4/01/41 | | | | | | | |
| 09/27/2010 060006871406 | B | 95,000.000 | .9972 | | - 94,735 | 94,735 | |
| Issue: 205862402 - Comverse Technology Inc | | | | | | | |
| 09/30/2010 060006871403 | S | - 5,560.000 | 6.7338 | 223 | 37,217 | 70,695 | - 33,478 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/30/2010 060006871406 | S | - 120,000.000 | 1.1259 | | 135,113 | 133,961 | 1,152 |
| Issue: 62875UAN5 - Nbc Universal 5.950% 4/01/41 | | | | | | | |
| 09/30/2010 060006871406 | B | 160,000.000 | 1.0354 | | - 165,659 | 165,659 | |
| Issue: 205862402 - Comverse Technology Inc | | | | | | | |
| 10/01/2010 060006871403 | S | - 1,750.000 | 6.9060 | 70 | 12,015 | 22,251 | - 10,236 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 10/04/2010 060006871403 | S | - 2.000 | 89.9000 | | 180 | 75 | 105 |
| Issue: 205862402 - Comverse Technology Inc | | | | | | | |
| 10/05/2010 060006871403 | S | - 1,850.000 | 6.9905 | 74 | 12,858 | 23,523 | - 10,665 |
| Issue: 205862402 - Comverse Technology Inc | | | | | | | |
| 10/06/2010 060006871403 | S | - 240.000 | 7.1700 | 10 | 1,711 | 3,052 | - 1,340 |
| Issue: 773903109 - Rockwell Automation Inc | | | | | | | |
| 10/06/2010 060006871408 | S | - 15,253.000 | 62.5029 | 779 | 952,578 | 823,566 | 129,012 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 205862402 - Comverse Technology Inc | | | | | | | |
| 10/07/2010 060006871403 | S | - 930.000 | 7.0950 | 37 | 6,561 | 11,825 | - 5,264 |
| Issue: 013817AU5 - Alcoa Inc 6.150% 8/15/20 | | | | | | | |
| 10/07/2010 060006871406 | B | 195,000.000 | 1.0594 | | - 206,591 | 206,591 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/07/2010 060006871406 | S | - 175,000.000 | 1.0211 | | 178,691 | 176,593 | 2,099 |
| Issue: 235241LS3 - Dallas Tx Area Rapid 5.999% 12/01/44 | | | | | | | |
| 10/12/2010 060006871406 | S | - 70,000.000 | 1.1579 | | 81,051 | 75,989 | 5,062 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/12/2010 060006871406 | B | 60,000.000 | 1.1158 | | - 66,947 | 66,947 | |
| Issue: 693476BJ1 - Pnc Funding Corp 5.125% 2/08/20 | | | | | | | |
| 10/14/2010 060006871402 | S | - 25,000.000 | 1.0893 | | 27,232 | 25,018 | 2,214 |
| Issue: 14170T101 - Carefusion Corporation | | | | | | | |
| 10/14/2010 060006871403 | B | 501.000 | 24.4815 | 20 | - 12,285 | 12,285 | |
| Issue: 30161MAG8 - Exelon Generation 6.250% 10/01/39 | | | | | | | |
| 10/14/2010 060006871406 | B | 105,000.000 | 1.0527 | | - 110,535 | 110,535 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/14/2010 060006871406 | S | - 80,000.000 | 1.0831 | | 86,650 | 89,181 | - 2,531 |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/14/2010 060006871406 | B | 65,000.000 | 1.0147 | | - 65,955 | 65,955 | |
| Issue: 36962G4R2 - Gen Elec Cap Crp Mtn 4.375% 9/16/20 | | | | | | | |
| 10/14/2010 060006871406 | S | - 70,000.000 | 1.0103 | | 70,722 | 69,452 | 1,270 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 14170T101 - Carefusion Corporation | | | | | | | |
| 10/18/2010 060006871403 | B | 939.000 | 24.6211 | 38 | - 23,157 | 23,157 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/21/2010 060006871406 | B | 95,000.000 | 1.0741 | | - 102,036 | 102,036 | |
| Issue: 25459HAX3 - Directv Hldngs Fn 6.000% 8/15/40 | | | | | | | |
| 10/21/2010 060006871406 | S | - 125,000.000 | 1.0197 | | 127,458 | 123,324 | 4,134 |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 10/21/2010 060006871409 | S | - 1,000.000 | 31.6468 | 11 | 31,636 | 23,539 | 8,097 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/26/2010 060006871406 | S | - 20,000.000 | 1.0654 | | 21,308 | 21,750 | - 443 |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/26/2010 060006871406 | B | 45,000.000 | .9985 | | - 44,933 | 44,933 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/27/2010 060006871406 | S | - 165,000.000 | 1.0566 | | 174,333 | 178,898 | - 4,565 |
| Issue: 404280AH2 - Hsbc Hldgs Plc 6.500% 9/15/37 | | | | | | | |
| 10/27/2010 060006871406 | B | 210,000.000 | 1.0697 | | - 224,641 | 224,641 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 10/29/2010 060006871406 | B | 5,360,000.000 | .2797 | | - 1,499,246 | 1,499,246 | |
| Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38 | | | | | | | |
| 10/29/2010 060006871406 | B | 180,000.000 | 1.1007 | | - 198,117 | 198,117 | |
| Issue: 92344GAX4 - Verizon Global Fdg 5.850% 9/15/35 | | | | | | | |
| 10/29/2010 060006871406 | S | - 190,000.000 | 1.0674 | | 202,802 | 201,476 | 1,326 |

## 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 2/15/36 | | | | | | | |
| 10/29/2010 060006871406 | B | 1,200,000.000 | .3410 | | - 409,152 | 409,152 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/08/2010 060006871403 | B | 1,142.000 | 10.4967 | 46 | - 12,033 | 12,033 | |
| Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37 | | | | | | | |
| 11/09/2010 060006871406 | S | - 1,860,000.000 | .3061 | | 569,309 | 574,652 | - 5,344 |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 11/09/2010 060006871406 | B | 1,730,000.000 | .4264 | | - 737,620 | 737,620 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/10/2010 060006871406 | S | - 200,000.000 | 1.0214 | | 204,281 | 209,317 | - 5,036 |
| Issue: 759136QP2 - Regional Transn Co 5.844% 11/01/50 | | | | | | | |
| 11/10/2010 060006871406 | B | 225,000.000 | 1.0000 | | - 225,000 | 225,000 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/15/2010 060006871406 | S | - 710,000.000 | 1.0138 | | 719,763 | 739,046 | - 19,283 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/15/2010 060006871406 | B | 750,000.000 | .9290 | | - 696,765 | 696,765 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/15/2010 060006871406 | B | 60,000.000 | .9220 | | - 55,320 | 55,320 | |
| Issue: 36467W109 - Gamestop Corp Cl A | | | | | | | |
| 11/16/2010 060006871403 | B | 3,569.000 | 20.7832 | 143 | - 74,318 | 74,318 | |
| Issue: 36467W109 - Gamestop Corp Cl A | | | | | | | |
| 11/17/2010 060006871403 | B | 1,939.000 | 21.0000 | 78 | - 40,797 | 40,797 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 36467W109 - Gamestop Corp Cl A | | | | | | | |
| 11/18/2010 060006871403 | B | 4,183.000 | 20.8433 | 167 | - 87,355 | 87,355 | |
| Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37 | | | | | | | |
| 11/18/2010 060006871406 | B | 175,000.000 | 1.0608 | | - 185,647 | 185,647 | |
| Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38 | | | | | | | |
| 11/18/2010 060006871406 | S | - 160,000.000 | 1.1541 | | 184,662 | 168,587 | 16,075 |
| Issue: 437076102 - Home Depot Inc | | | | | | | |
| 11/18/2010 060006871409 | B | 700.000 | 30.8444 | 35 | - 21,626 | 21,626 | |
| Issue: 437076102 - Home Depot Inc | | | | | | | |
| 11/19/2010 060006871409 | B | 400.000 | 30.8500 | 20 | - 12,360 | 12,360 | |
| Issue: 649902T37 - New York ST Dorm 5.600% 3/15/40 | | | | | | | |
| 11/24/2010 060006871406 | S | - 120,000.000 | .9701 | | 116,408 | 118,003 | - 1,595 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/24/2010 060006871406 | B | 95,000.000 | .9356 | | - 88,884 | 88,884 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/26/2010 060006871403 | B | 258.000 | 9.5965 | 10 | - 2,486 | 2,486 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/29/2010 060006871403 | B | 38.000 | 9.5500 | 2 | - 364 | 364 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/01/2010 060006871406 | B | 85,000.000 | .9452 | | - 80,338 | 80,338 | |
| Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38 | | | | | | | |
| 12/01/2010 060006871406 | S | - 90,000.000 | 1.1799 | | 106,191 | 102,136 | 4,055 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912834AE8 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 12/07/2010 060006871406 | B | 775,000.000 | .2707 | | - 209,816 | 209,816 | |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 12/07/2010 060006871406 | S | - 750,000.000 | .2790 | | 209,265 | 216,319 | - 7,054 |
| Issue: 688239201 - Oshkosh Corporation | | | | | | | |
| 12/08/2010 060006871405 | B | 450.000 | 35.4000 | 9 | - 15,939 | 15,939 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/08/2010 060006871406 | S | - 225,000.000 | .9012 | | 202,764 | 211,559 | - 8,795 |
| Issue: 646139X83 - New Jersey ST Tpk 7.102% 1/01/41 | | | | | | | |
| 12/08/2010 060006871406 | B | 285,000.000 | 1.0000 | | - 285,000 | 285,000 | |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/15/2010 060006871406 | S | - 95,000.000 | .9230 | | 87,689 | 89,059 | - 1,369 |
| Issue: 446150AG9 - Huntington Bancs 7.000% 12/15/20 | | | | | | | |
| 12/15/2010 060006871406 | B | 105,000.000 | 1.0000 | | - 105,000 | 105,000 | |
| Issue: 912803DM2 - U S Treas Bd Strip 5/15/40 | | | | | | | |
| 12/31/2010 060006871406 | B | 1,655,000.000 | .2575 | | - 426,113 | 426,113 | |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 12/31/2010 060006871406 | S | - 1,600,000.000 | .2858 | | 457,296 | 461,480 | - 4,184 |
| **Total For Goldman, Sachs & Co.** | | | | **14,226** | **74,851,730** | **74,782,522** | **69,211** |

Broker: Morgan Stanley & Co., Incorpor

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 260543BY8 - Dow Chemical Co 9.400% 5/15/39 | | | | | | | |
| 01/08/2010 060006871406 | S | - 155,000.000 | 1.3547 | | 209,974 | 154,321 | 55,653 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/08/2010 060006871406 | B | 165,000.000 | .9669 | | - 159,534 | 159,534 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/13/2010 060006871406 | B | 200,000.000 | .9747 | | - 194,938 | 194,938 | |
| Issue: 13342BAD7 - Cameron Internat Cam 7.000% 7/15/38 | | | | | | | |
| 01/13/2010 060006871406 | S | - 215,000.000 | 1.1110 | | 238,861 | 213,837 | 25,024 |
| Issue: 58933Y105 - Merck And Co Inc New | | | | | | | |
| 01/15/2010 060006871409 | S | - 900.000 | 39.2774 | 45 | 35,304 | 26,519 | 8,785 |
| Issue: 013817AK7 - Alcoa Inc 5.950% 2/01/37 | | | | | | | |
| 01/20/2010 060006871406 | S | - 80,000.000 | .8575 | | 68,600 | 68,700 | - 100 |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 01/21/2010 060006871406 | S | - 325,000.000 | .9811 | | 318,843 | 318,296 | 547 |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 01/21/2010 060006871406 | B | 345,000.000 | .9999 | | - 344,972 | 344,972 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/22/2010 060006871406 | B | 150,000.000 | .9958 | | - 149,367 | 149,367 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/22/2010 060006871406 | B | 80,000.000 | .9989 | | - 79,913 | 79,913 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 01/22/2010 060006871406 | B | 190,000.000 | .9819 | | - 186,556 | 186,556 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 416515AP9 - Hartford Finl Svcs 6.100% 10/01/41 | | | | | | | |
| 01/22/2010 060006871406 | S | - 115,000.000 | .8793 | | 101,124 | 108,612 | - 7,487 |
| Issue: 74432QAQ8 - Prudential Fin Inc 5.700% 12/14/36 | | | | | | | |
| 01/22/2010 060006871406 | S | - 190,000.000 | .9568 | | 181,790 | 171,560 | 10,230 |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 01/22/2010 060006871406 | S | - 200,000.000 | 1.0003 | | 200,060 | 199,909 | 151 |
| Issue: 00507V109 - Activision Blizzard Inc | | | | | | | |
| 01/26/2010 060006871403 | B | 3,512.000 | 10.1338 | 140 | - 35,730 | 35,730 | |
| Issue: 573284106 - Martin Marietta Matls Inc | | | | | | | |
| 01/28/2010 060006871403 | B | 378.000 | 78.2934 | 15 | - 29,610 | 29,610 | |
| Issue: 418056107 - Hasbro Inc | | | | | | | |
| 02/02/2010 060006871403 | B | 490.000 | 31.8718 | 20 | - 15,637 | 15,637 | |
| Issue: 912833XZ8 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 02/02/2010 060006871406 | B | 4,680,000.000 | .3662 | | - 1,713,582 | 1,713,582 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 02/02/2010 060006871406 | S | - 4,590,000.000 | .3734 | | 1,713,768 | 1,867,062 | - 153,294 |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 02/05/2010 060006871403 | B | 1,600.000 | 34.1065 | 64 | - 54,634 | 54,634 | |
| Issue: 774341101 - Rockwell Collins Inc | | | | | | | |
| 02/05/2010 060006871403 | B | 212.000 | 52.4768 | 8 | - 11,134 | 11,134 | |
| Issue: 25271C102 - Diamond Offshore Drilling Inc | | | | | | | |
| 02/05/2010 060006871404 | S | - 970.000 | 87.8689 | 40 | 85,193 | 89,075 | - 3,882 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 73102QAA4 - Polar Tankers Inc 5.951% 5/10/37 | | | | | | | |
| 02/05/2010 060006871406 | S | - 600,000.000 | .9949 | | 596,910 | 566,357 | 30,553 |
| Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39 | | | | | | | |
| 02/05/2010 060006871406 | B | 530,000.000 | 1.1031 | | - 584,622 | 584,622 | |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 02/08/2010 060006871403 | B | 100.000 | 34.6567 | 4 | - 3,470 | 3,470 | |
| Issue: 25271C102 - Diamond Offshore Drilling Inc | | | | | | | |
| 02/08/2010 060006871404 | S | - 420.000 | 89.2807 | 17 | 37,481 | 38,569 | - 1,088 |
| Issue: 25271C102 - Diamond Offshore Drilling Inc | | | | | | | |
| 02/09/2010 060006871404 | S | - 2,540.000 | 90.0652 | 105 | 228,661 | 233,249 | - 4,588 |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 02/09/2010 060006871406 | B | 150,000.000 | .9899 | | - 148,488 | 148,488 | |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 02/09/2010 060006871406 | S | - 145,000.000 | .9789 | | 141,933 | 144,615 | - 2,681 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/10/2010 060006871406 | S | - 190,000.000 | .9783 | | 185,873 | 188,037 | - 2,164 |
| Issue: 460146CF8 - Intl Paper Co 7.300% 11/15/39 | | | | | | | |
| 02/10/2010 060006871406 | B | 235,000.000 | 1.0326 | | - 242,670 | 242,670 | |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 02/11/2010 060006871403 | B | 200.000 | 36.5839 | 8 | - 7,325 | 7,325 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/11/2010 060006871406 | S | - 195,000.000 | .9717 | | 189,485 | 192,986 | - 3,501 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 271014TU6 - East Bay Ca Muni 5.874% 6/01/40 | | | | | | | |
| 02/11/2010 060006871406 | B | 220,000.000 | 1.0000 | | - 220,000 | 220,000 | |
| Issue: 013817AK7 - Alcoa Inc 5.950% 2/01/37 | | | | | | | |
| 02/19/2010 060006871406 | S | - 95,000.000 | .7750 | | 73,625 | 81,581 | - 7,956 |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 03/08/2010 060006871403 | B | 2,678.000 | 37.7000 | 107 | - 101,068 | 101,068 | |
| Issue: 00846U101 - Agilent Technologies Inc | | | | | | | |
| 03/08/2010 060006871403 | S | - 5,137.000 | 32.9493 | 208 | 169,053 | 96,309 | 72,744 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/08/2010 060006871406 | B | 115,000.000 | .9930 | | - 114,191 | 114,191 | |
| Issue: 03076CAE6 - Ameriprise Finl 5.300% 3/15/20 | | | | | | | |
| 03/08/2010 060006871406 | S | - 120,000.000 | 1.0069 | | 120,833 | 119,713 | 1,120 |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 03/09/2010 060006871403 | B | 5,645.000 | 37.4931 | 226 | - 211,874 | 211,874 | |
| Issue: 87236Y108 - Td Ameritrade Hldg Corp | | | | | | | |
| 03/10/2010 060006871403 | B | 16,641.000 | 18.8392 | 666 | - 314,169 | 314,169 | |
| Issue: 693476BF9 - Pnc Funding Corp 6.700% 6/10/19 | | | | | | | |
| 03/11/2010 060006871406 | B | 65,000.000 | 1.1265 | | - 73,224 | 73,224 | |
| Issue: 635405AM5 - National City Corp 6.875% 5/15/19 | | | | | | | |
| 03/11/2010 060006871406 | S | - 65,000.000 | 1.1152 | | 72,485 | 72,278 | 207 |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 03/12/2010 060006871402 | B | 400,000.000 | .9747 | | - 389,875 | 389,875 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 31398ADM1 - F N M A M T N 5.375% 6/12/17 | | | | | | | |
| 03/12/2010 060006871402 | S | - 245,000.000 | 1.1192 | | 274,204 | 255,600 | 18,604 |
| Issue: 3137EABA6 - F H L M C M T N 5.125% 11/17/17 | | | | | | | |
| 03/12/2010 060006871402 | S | - 215,000.000 | 1.1016 | | 236,846 | 220,333 | 16,513 |
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 03/15/2010 060006871403 | S | - 988.000 | 14.5672 | 40 | 14,353 | 22,923 | - 8,570 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/15/2010 060006871406 | B | 85,000.000 | .9569 | | - 81,334 | 81,334 | |
| Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37 | | | | | | | |
| 03/15/2010 060006871406 | S | - 110,000.000 | .9921 | | 109,126 | 99,911 | 9,214 |
| Issue: 912828JZ4 - U S Treasury Nt 1.750% 1/31/14 | | | | | | | |
| 03/18/2010 060006871402 | S | - 140,000.000 | .9922 | | 138,906 | 135,693 | 3,213 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/18/2010 060006871406 | B | 230,000.000 | .9656 | | - 222,094 | 222,094 | |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 03/18/2010 060006871406 | B | 220,000.000 | .9945 | | - 218,794 | 218,794 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/18/2010 060006871406 | S | - 200,000.000 | .9961 | | 199,219 | 198,947 | 272 |
| Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39 | | | | | | | |
| 03/18/2010 060006871406 | S | - 230,000.000 | 1.1346 | | 260,947 | 250,935 | 10,012 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/31/2010 060006871402 | B | 75,100.000 | .9825 | | - 73,786 | 73,786 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 04/05/2010 060006871403 | S | - 494.000 | 14.4130 | 20 | 7,100 | 11,461 | - 4,361 |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 04/07/2010 060006871406 | S | - 170,000.000 | .9925 | | 168,730 | 167,778 | 952 |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 04/07/2010 060006871406 | B | 170,000.000 | .9786 | | - 166,364 | 166,364 | |
| Issue: 693475105 - P N C Financial Services Group Inc | | | | | | | |
| 04/09/2010 060006871409 | S | - 700.000 | 64.1978 | 36 | 44,903 | 23,724 | 21,179 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/13/2010 060006871406 | B | 60,000.000 | .9530 | | - 57,178 | 57,178 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/13/2010 060006871406 | S | - 150,000.000 | .9505 | | 142,582 | 141,210 | 1,372 |
| Issue: 84265VAE5 - Southern Copper 6.750% 4/16/40 | | | | | | | |
| 04/13/2010 060006871406 | B | 185,000.000 | .9925 | | - 183,613 | 183,613 | |
| Issue: 452151LF8 - Illinois ST 5.100% 6/01/33 | | | | | | | |
| 04/13/2010 060006871406 | S | - 100,000.000 | .8314 | | 83,144 | 91,340 | - 8,196 |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 04/15/2010 060006871406 | B | 110,000.000 | 1.0013 | | - 110,146 | 110,146 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 04/15/2010 060006871406 | S | - 100,000.000 | .9836 | | 98,359 | 98,294 | 65 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 04/16/2010 060006871406 | S | - 125,000.000 | .9889 | | 123,613 | 123,140 | 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: 38141EA58 - Goldman Sachs Gp 5.375% 3/15/20 | | | | | | | |
| 04/16/2010 060006871406 | B | 135,000.000 | 1.0048 | | - 135,648 | 135,648 | |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 04/19/2010 060006871406 | B | 130,000.000 | .9882 | | - 128,471 | 128,471 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/19/2010 060006871406 | B | 260,000.000 | .9492 | | - 246,797 | 246,797 | |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 04/19/2010 060006871406 | S | - 130,000.000 | .9787 | | 127,225 | 128,292 | - 1,067 |
| Issue: 806605AH4 - Schering Plough 6.550% 9/15/37 | | | | | | | |
| 04/19/2010 060006871406 | S | - 255,000.000 | 1.1486 | | 292,893 | 278,995 | 13,899 |
| Issue: 822582AD4 - Shell Intl Fin 6.375% 12/15/38 | | | | | | | |
| 04/20/2010 060006871406 | B | 50,000.000 | 1.1111 | | - 55,554 | 55,554 | |
| Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39 | | | | | | | |
| 04/20/2010 060006871406 | S | - 50,000.000 | 1.1291 | | 56,453 | 54,551 | 1,901 |
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 04/30/2010 060006871404 | S | - 2,940.000 | 34.9483 | 61 | 102,687 | 120,111 | - 17,424 |
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 05/04/2010 060006871404 | S | - 110.000 | 34.3436 | 2 | 3,776 | 4,494 | - 718 |
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 05/05/2010 060006871404 | S | - 160.000 | 33.9050 | 3 | 5,422 | 6,537 | - 1,115 |
| Issue: 74005P104 - Praxair Inc | | | | | | | |
| 05/06/2010 060006871403 | B | 204.000 | 78.6617 | 8 | - 16,055 | 16,055 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 05/06/2010 060006871404 | S | - 2,150.000 | 33.1120 | 44 | 71,147 | 87,836 | - 16,690 |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 05/06/2010 060006871406 | B | 105,000.000 | .9540 | | - 100,169 | 100,169 | |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 05/06/2010 060006871406 | S | - 100,000.000 | .9493 | | 94,934 | 98,686 | - 3,752 |
| Issue: 617446HR3 - Morgan Stanley 5.300% 3/01/13 | | | | | | | |
| 05/07/2010 060006871402 | S | - 35,000.000 | 1.0390 | | 36,366 | 33,157 | 3,210 |
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 05/07/2010 060006871404 | S | - 2,420.000 | 32.7751 | 50 | 79,266 | 98,867 | - 19,601 |
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 05/10/2010 060006871404 | S | - 320.000 | 33.6176 | 7 | 10,751 | 13,073 | - 2,322 |
| Issue: 20030NBB6 - Comcast Corp 6.400% 3/01/40 | | | | | | | |
| 05/11/2010 060006871406 | S | - 160,000.000 | 1.0468 | | 167,488 | 162,050 | 5,438 |
| Issue: 20030NAF8 - Comcast Corp 5.650% 6/15/35 | | | | | | | |
| 05/11/2010 060006871406 | B | 380,000.000 | .9557 | | - 363,174 | 363,174 | |
| Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37 | | | | | | | |
| 05/11/2010 060006871406 | S | - 190,000.000 | 1.0516 | | 199,796 | 191,862 | 7,934 |
| Issue: 570535AH7 - Markel Corp 7.125% 9/30/19 | | | | | | | |
| 05/14/2010 060006871402 | B | 13,000.000 | 1.0886 | | - 14,151 | 14,151 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/14/2010 060006871406 | B | 65,000.000 | .9983 | | - 64,888 | 64,888 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37 | | | | | | | |
| 05/14/2010 060006871406 | S | - 80,000.000 | 1.0616 | | 84,929 | 80,784 | 4,145 |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 05/25/2010 060006871403 | B | 1,708.000 | 35.2878 | 68 | - 60,340 | 60,340 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 05/25/2010 060006871406 | B | 180,000.000 | 1.0309 | | - 185,569 | 185,569 | |
| Issue: 695257AB1 - Pactiv Corp 6.400% 1/15/18 | | | | | | | |
| 05/25/2010 060006871406 | S | - 245,000.000 | 1.0405 | | 254,918 | 244,174 | 10,743 |
| Issue: 90344NAA3 - US Bank Cap Xiii 6.625% 12/15/39 | | | | | | | |
| 05/27/2010 060006871406 | S | - 305,000.000 | 1.0468 | | 319,259 | 305,178 | 14,081 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/27/2010 060006871406 | B | 240,000.000 | 1.0672 | | - 256,125 | 256,125 | |
| Issue: 715638AU6 - Republic Of Peru 6.550% 3/14/37 | | | | | | | |
| 05/28/2010 060006871406 | B | 180,000.000 | 1.0725 | | - 193,050 | 193,050 | |
| Issue: 00507V109 - Activision Blizzard Inc | | | | | | | |
| 06/01/2010 060006871404 | B | 2,460.000 | 10.6742 | 49 | - 26,308 | 26,308 | |
| Issue: 00507V109 - Activision Blizzard Inc | | | | | | | |
| 06/02/2010 060006871404 | B | 5,020.000 | 10.7347 | 100 | - 53,989 | 53,989 | |
| Issue: 71645WAQ4 - Petrobras Intl 6.875% 1/20/40 | | | | | | | |
| 06/09/2010 060006871406 | S | - 235,000.000 | 1.0026 | | 235,620 | 231,362 | 4,258 |
| Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36 | | | | | | | |
| 06/09/2010 060006871406 | B | 235,000.000 | .9965 | | - 234,182 | 234,182 | |

## 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 | | | | | | | |
| 06/10/2010 060006871406 | S | - 230,000.000 | 1.0219 | | 235,035 | 229,386 | 5,649 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 06/10/2010 060006871406 | B | 200,000.000 | 1.0200 | | - 204,000 | 204,000 | |
| Issue: 045487105 - Associated Banc Corp | | | | | | | |
| 06/14/2010 060006871403 | B | 1,213.000 | 13.3418 | 49 | - 16,232 | 16,232 | |
| Issue: 71645WAQ4 - Petrobras Intl 6.875% 1/20/40 | | | | | | | |
| 06/14/2010 060006871406 | B | 155,000.000 | 1.0123 | | - 156,907 | 156,907 | |
| Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36 | | | | | | | |
| 06/14/2010 060006871406 | S | - 155,000.000 | 1.0119 | | 156,845 | 157,812 | - 967 |
| Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36 | | | | | | | |
| 06/16/2010 060006871406 | S | - 55,000.000 | 1.0324 | | 56,784 | 55,998 | 787 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/16/2010 060006871406 | B | 40,000.000 | 1.0728 | | - 42,913 | 42,913 | |
| Issue: 045487105 - Associated Banc Corp | | | | | | | |
| 06/17/2010 060006871403 | B | 1,061.000 | 13.4064 | 42 | - 14,267 | 14,267 | |
| Issue: 87927VAR9 - Telecom Italia Cap 7.200% 7/18/36 | | | | | | | |
| 06/17/2010 060006871406 | S | - 85,000.000 | .9568 | | 81,325 | 91,322 | - 9,996 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/17/2010 060006871406 | B | 50,000.000 | 1.0838 | | - 54,188 | 54,188 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/17/2010 060006871406 | S | - 55,000.000 | 1.0841 | | 59,623 | 58,844 | 780 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 715638AU6 - Republic Of Peru 6.550% 3/14/37 | | | | | | | |
| 06/17/2010 060006871406 | S | - 180,000.000 | 1.0910 | | 196,373 | 193,050 | 3,323 |
| Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36 | | | | | | | |
| 06/17/2010 060006871406 | B | 70,000.000 | 1.1057 | | - 77,402 | 77,402 | |
| Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36 | | | | | | | |
| 06/17/2010 060006871406 | B | 180,000.000 | 1.1058 | | - 199,035 | 199,035 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/22/2010 060006871406 | S | - 225,000.000 | 1.0904 | | 245,338 | 240,910 | 4,428 |
| Issue: 9151375F6 - University Tx Univ 5.134% 8/15/42 | | | | | | | |
| 06/23/2010 060006871406 | B | 285,000.000 | 1.0000 | | - 285,000 | 285,000 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 06/24/2010 060006871406 | B | 115,000.000 | 1.0334 | | - 118,845 | 118,845 | |
| Issue: 06051GEC9 - Bank Of Amer Crp 5.625% 7/01/20 | | | | | | | |
| 06/24/2010 060006871406 | S | - 130,000.000 | .9963 | | 129,514 | 129,535 | - 21 |
| Issue: 36962G3P7 - Gen Elec Cap Crp 5.875% 1/14/38 | | | | | | | |
| 06/28/2010 060006871406 | S | - 150,000.000 | .9765 | | 146,478 | 131,899 | 14,579 |
| Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39 | | | | | | | |
| 06/28/2010 060006871406 | B | 135,000.000 | 1.0982 | | - 148,258 | 148,258 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 07/06/2010 060006871402 | B | 60,000.000 | 1.0577 | | - 63,462 | 63,462 | |
| Issue: 744320102 - Prudential Financial Inc | | | | | | | |
| 07/07/2010 060006871403 | S | - 4,700.000 | 55.5218 | 192 | 260,760 | 193,460 | 67,300 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 984121103 - Xerox Corp | | | | | | | |
| 07/12/2010 060006871404 | B | 8,680.000 | 8.3544 | 260 | - 72,777 | 72,777 | |
| Issue: 03076C106 - Ameriprise Finl Inc | | | | | | | |
| 07/13/2010 060006871403 | B | 380.000 | 39.2215 | 15 | - 14,919 | 14,919 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 07/14/2010 060006871403 | B | 3,400.000 | 12.3208 | 136 | - 42,027 | 42,027 | |
| Issue: 03076C106 - Ameriprise Finl Inc | | | | | | | |
| 07/14/2010 060006871403 | B | 1,667.000 | 39.1494 | 67 | - 65,329 | 65,329 | |
| Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30 | | | | | | | |
| 07/15/2010 060006871406 | S | - 115,000.000 | 1.3048 | | 150,046 | 142,326 | 7,720 |
| Issue: 25156PAD5 - Deutsche Telekom 9.250% 6/01/32 | | | | | | | |
| 07/15/2010 060006871406 | B | 105,000.000 | 1.3643 | | - 143,250 | 143,250 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/16/2010 060006871406 | S | - 125,000.000 | 1.1169 | | 139,609 | 137,566 | 2,044 |
| Issue: 907818DE5 - Union Pacific Corp 5.780% 7/15/40 | | | | | | | |
| 07/16/2010 060006871406 | B | 155,000.000 | 1.0483 | | - 162,488 | 162,488 | |
| Issue: 48125BAA2 - Jpm Cap Xxvii 7.000% 11/01/39 | | | | | | | |
| 07/22/2010 060006871406 | B | 125,000.000 | 1.0270 | | - 128,380 | 128,380 | |
| Issue: 46631VAA9 - Jpm Chase Capital 6.800% 10/01/37 | | | | | | | |
| 07/22/2010 060006871406 | S | - 125,000.000 | 1.0079 | | 125,991 | 124,688 | 1,303 |
| Issue: 141665109 - Career Ed Corp | | | | | | | |
| 07/23/2010 060006871403 | S | - 289.000 | 25.2887 | 12 | 7,297 | 6,300 | 997 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 03938LAP9 - Arcelormittal 7.000% 10/15/39 | | | | | | | |
| 08/02/2010 060006871406 | B | 135,000.000 | 1.0484 | | - 141,538 | 141,538 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/02/2010 060006871406 | S | - 100,000.000 | 1.0943 | | 109,430 | 109,961 | - 531 |
| Issue: 48125BAA2 - Jpm Cap Xxvii 7.000% 11/01/39 | | | | | | | |
| 08/05/2010 060006871406 | B | 120,000.000 | 1.0379 | | - 124,542 | 124,542 | |
| Issue: 037411AR6 - Apache Corporation 6.000% 1/15/37 | | | | | | | |
| 08/05/2010 060006871406 | S | - 75,000.000 | 1.1094 | | 83,206 | 79,651 | 3,555 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/05/2010 060006871406 | B | 65,000.000 | 1.0983 | | - 71,388 | 71,388 | |
| Issue: 46631VAA9 - Jpm Chase Capital 6.800% 10/01/37 | | | | | | | |
| 08/05/2010 060006871406 | S | - 125,000.000 | 1.0196 | | 127,455 | 124,688 | 2,767 |
| Issue: 129466AM0 - Calenergy Inc 8.480% 9/15/28 | | | | | | | |
| 08/11/2010 060006871406 | B | 75,000.000 | 1.3076 | | - 98,069 | 98,069 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/11/2010 060006871406 | S | - 55,000.000 | 1.1214 | | 61,677 | 60,611 | 1,067 |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 08/20/2010 060006871403 | B | 1,100.000 | 33.6968 | 44 | - 37,110 | 37,110 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/20/2010 060006871406 | B | 35,000.000 | 1.1347 | | - 39,714 | 39,714 | |
| Issue: 36962G3A0 - General Elec Cap COR 6.150% 8/07/37 | | | | | | | |
| 08/20/2010 060006871406 | S | - 45,000.000 | 1.0659 | | 47,964 | 37,368 | 10,596 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 260543BY8 - Dow Chemical Co 9.400% 5/15/39 | | | | | | | |
| 08/31/2010 060006871406 | B | 100,000.000 | 1.4228 | | - 142,276 | 142,276 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/31/2010 060006871406 | S | - 85,000.000 | 1.1566 | | 98,308 | 97,318 | 990 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/07/2010 060006871406 | S | - 280,000.000 | 1.1291 | | 316,138 | 319,165 | - 3,028 |
| Issue: 144141CY2 - Progress Energy Car 6.300% 4/01/38 | | | | | | | |
| 09/07/2010 060006871406 | B | 300,000.000 | 1.2507 | | - 375,195 | 375,195 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 09/08/2010 060006871406 | S | - 90,000.000 | .9981 | | 89,831 | 89,831 | |
| Issue: 91529YAH9 - Unum Group 5.625% 9/15/20 | | | | | | | |
| 09/08/2010 060006871406 | B | 105,000.000 | .9988 | | - 104,873 | 104,873 | |
| Issue: 9128334T4 - U S Treas Bd Strip 2/15/32 | | | | | | | |
| 09/09/2010 060006871406 | B | 265,000.000 | .4299 | | - 113,925 | 113,925 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 09/09/2010 060006871406 | S | - 255,000.000 | .4636 | | 105,661 | 105,661 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/14/2010 060006871406 | S | - 130,000.000 | 1.1052 | | 143,680 | 147,907 | - 4,227 |
| Issue: 677632MV0 - Ohio ST Univ Gen 4.910% 6/01/40 | | | | | | | |
| 09/15/2010 060006871406 | B | 160,000.000 | 1.0000 | | - 160,000 | 160,000 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 09/20/2010 060006871406 | S | - 60,000.000 | .9923 | | 59,541 | 59,807 | - 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: 263534CB3 - Dupont Ei Nemour 3.625% 1/15/21 | | | | | | | |
| 09/20/2010 060006871406 | B | 60,000.000 | .9986 | | - 59,915 | 59,915 | |
| Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37 | | | | | | | |
| 09/21/2010 060006871406 | S | - 80,000.000 | 1.0647 | | 85,178 | 83,489 | 1,690 |
| Issue: 652482BJ8 - News Amer Inc 6.200% 12/15/34 | | | | | | | |
| 09/21/2010 060006871406 | B | 85,000.000 | 1.0660 | | - 90,606 | 90,606 | |
| Issue: 62875UAD7 - Nbc Universal 6.400% 4/30/40 | | | | | | | |
| 09/30/2010 060006871406 | B | 250,000.000 | 1.0909 | | - 272,733 | 272,733 | |
| Issue: 62875UAN5 - Nbc Universal 5.950% 4/01/41 | | | | | | | |
| 09/30/2010 060006871406 | S | - 255,000.000 | 1.0351 | | 263,943 | 260,394 | 3,549 |
| Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30 | | | | | | | |
| 10/06/2010 060006871406 | S | - 85,000.000 | 1.4273 | | 121,321 | 105,197 | 16,123 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/06/2010 060006871406 | B | 70,000.000 | 1.1320 | | - 79,242 | 79,242 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/06/2010 060006871406 | B | 50,000.000 | 1.1320 | | - 56,602 | 56,602 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/06/2010 060006871406 | S | - 45,000.000 | 1.1267 | | 50,702 | 50,279 | 423 |
| Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38 | | | | | | | |
| 10/06/2010 060006871406 | B | 65,000.000 | 1.0475 | | - 68,085 | 68,085 | |
| Issue: 87927VAF5 - Telecom Italia Cap 6.375% 11/15/33 | | | | | | | |
| 10/06/2010 060006871406 | S | - 85,000.000 | 1.0100 | | 85,847 | 83,790 | 2,057 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 025816109 - American Express Co | | | | | | | |
| 10/11/2010 060006871404 | B | 1,270.000 | 38.0911 | 51 | - 48,427 | 48,427 | |
| Issue: 437076102 - Home Depot Inc | | | | | | | |
| 10/11/2010 060006871404 | S | - 670.000 | 31.7971 | 27 | 21,277 | 18,441 | 2,836 |
| Issue: 966837106 - Whole Foods Mkt Inc | | | | | | | |
| 10/11/2010 060006871404 | B | 3,090.000 | 35.1709 | 124 | - 108,802 | 108,802 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/14/2010 060006871406 | S | - 205,000.000 | 1.1019 | | 225,884 | 228,527 | - 2,643 |
| Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37 | | | | | | | |
| 10/14/2010 060006871406 | B | 225,000.000 | 1.2411 | | - 279,257 | 279,257 | |
| Issue: 779382AK6 - Rowan Companies Inc 7.875% 8/01/19 | | | | | | | |
| 10/21/2010 060006871406 | S | - 100,000.000 | 1.1993 | | 119,929 | 99,341 | 20,588 |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/21/2010 060006871406 | B | 90,000.000 | 1.0073 | | - 90,661 | 90,661 | |
| Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37 | | | | | | | |
| 10/27/2010 060006871406 | B | 80,000.000 | 1.0044 | | - 80,351 | 80,351 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/27/2010 060006871406 | S | - 55,000.000 | 1.0577 | | 58,171 | 59,633 | - 1,462 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/28/2010 060006871406 | S | - 55,000.000 | 1.0553 | | 58,042 | 59,223 | - 1,181 |
| Issue: 124857AF0 - Cbs Corp 5.900% 10/15/40 | | | | | | | |
| 10/28/2010 060006871406 | B | 75,000.000 | .9630 | | - 72,225 | 72,225 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/29/2010 060006871406 | B | 45,000.000 | 1.0663 | | - 47,981 | 47,981 | |
| Issue: 406216AY7 - Halliburton Co 7.450% 9/15/39 | | | | | | | |
| 10/29/2010 060006871406 | S | - 45,000.000 | 1.2716 | | 57,221 | 57,313 | - 92 |
| Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36 | | | | | | | |
| 11/04/2010 060006871406 | B | 170,000.000 | .9768 | | - 166,063 | 166,063 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/04/2010 060006871406 | S | - 120,000.000 | 1.0580 | | 126,956 | 127,847 | - 891 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/09/2010 060006871406 | B | 250,000.000 | 1.0386 | | - 259,648 | 259,648 | |
| Issue: 235241LX2 - Dallas Tx Area Rapid 4.922% 12/01/41 | | | | | | | |
| 11/09/2010 060006871406 | S | - 315,000.000 | .9307 | | 293,180 | 314,564 | - 21,384 |
| Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50 | | | | | | | |
| 11/10/2010 060006871406 | B | 900,000.000 | .9616 | | - 865,476 | 865,476 | |
| Issue: 191216100 - Coca Cola Company | | | | | | | |
| 11/15/2010 060006871404 | B | 1,400.000 | 63.0858 | 28 | - 88,348 | 88,348 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/15/2010 060006871406 | B | 115,000.000 | .9206 | | - 105,872 | 105,872 | |
| Issue: 58013MEF7 - McDonalds Corp 6.300% 3/01/38 | | | | | | | |
| 11/15/2010 060006871406 | S | - 110,000.000 | 1.1567 | | 127,240 | 124,886 | 2,354 |
| Issue: 539830109 - Lockheed Martin Corp | | | | | | | |
| 11/17/2010 060006871409 | B | 400.000 | 68.6317 | 20 | - 27,473 | 27,473 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 539830109 - Lockheed Martin Corp | | | | | | | |
| 11/18/2010 060006871409 | B | 600.000 | 68.7384 | 30 | - 41,273 | 41,273 | |
| Issue: 539830109 - Lockheed Martin Corp | | | | | | | |
| 11/19/2010 060006871409 | B | 800.000 | 69.3725 | 40 | - 55,538 | 55,538 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/22/2010 060006871403 | B | 1,290.000 | 9.6877 | 52 | - 12,549 | 12,549 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/23/2010 060006871403 | B | 1,032.000 | 9.5587 | 41 | - 9,906 | 9,906 | |
| Issue: 131347304 - Calpine Corp | | | | | | | |
| 11/24/2010 060006871403 | B | 89.000 | 12.0973 | 4 | - 1,080 | 1,080 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/24/2010 060006871403 | B | 774.000 | 9.6691 | 31 | - 7,515 | 7,515 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/29/2010 060006871403 | B | 207.000 | 9.5882 | 8 | - 1,993 | 1,993 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/30/2010 060006871403 | B | 424.000 | 9.6169 | 17 | - 4,095 | 4,095 | |
| Issue: 580037109 - McDermott Intl Inc | | | | | | | |
| 12/01/2010 060006871405 | S | - 5,530.000 | 19.1212 | 223 | 105,517 | 71,221 | 34,296 |
| Issue: 59562VAR8 - Midamerican Energy 6.500% 9/15/37 | | | | | | | |
| 12/06/2010 060006871406 | S | - 135,000.000 | 1.1421 | | 154,181 | 154,747 | - 566 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/06/2010 060006871406 | B | 130,000.000 | .9369 | | - 121,794 | 121,794 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 072024NU2 - Bay Area Toll Ca 6.918% 4/01/40 | | | | | | | |
| 12/28/2010 060006871406 | B | 145,000.000 | .9884 | | - 143,312 | 143,312 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/28/2010 060006871406 | S | - 110,000.000 | .8973 | | 98,708 | 99,615 | - 907 |
| **Total For Morgan Stanley & Co., Incorpor** | | | | **3,674** | **29,621,517** | **29,375,947** | **245,574** |
| **GRAND TOTAL** | | | | **184,956** | **465,967,100** | **461,136,320** | **4,830,789** |

2010 Form 5500, Schedule SB, Line 11 - Explanation of Interest Adjustment for Excess Contributions
Major League Baseball Pension Plan for Non-Uniformed Personnel
San Francisco Baseball Associates, LP.
EIN: 94-3169394 PN: 001

| | |
|---|---|
| 11. Prior Year's excess contributions to be added to Prefunding Balance | |
| a. Excess Contributions | |
| (i) Excess contributions not attributable to use of funding balance to offset minimum required contribution | 807,406 |
| (ii) Excess contributions attributable to use of funding balance to offset minimum required contribution | 1,328,284 |
| (iii) Total excess contributions (item 38 from prior year's Schedule SB) | 2,135,690 |
| b. Interest | |
| (i) Interest on a(i) using prior year's effective interest rate of 7.93% | 64,027 |
| (ii) Interest on a(ii) using prior year's actual return of 9.67% | 128,445 |
| (iii) Total interest | 192,472 |
| c. Total available at beginning of current plan year to add to prefunding balance (item 11a(iii) + item 11b(iii)) | 2,328,162 |

**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, 2010

| (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 (i)—single transactions in excess of 5% of Plan Assets** | | | | | | |
| US Bank | See Attached. | | | | | |
| **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, 1094 buys | various | various | $253,199,744 | $253,199,744 | $ - |
| | Issue: 31846V435 - First Amer Prime Obligation Fund Investment, 758 sells | various | various | 278,136,235 | 278,136,235 | - |
| | Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40, 81 buys | various | various | 15,860,853 | 15,860,853 | - |
| | Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40, 86 sells | various | various | 15,921,216 | 15,921,216 | - |
| | Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40, 108 buys | various | various | 17,447,660 | 17,447,660 | - |
| | Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40, 98 sells | various | various | 17,249,062 | 17,249,062 | - |
| | Issue: 99MSCY7A1 - Silchester International Fund, 2 buys | various | various | 34,000,323 | 34,000,323 | - |
| | Issue: 99MSCY7A1 - Silchester International Fund, 10 sells | various | various | 210,573 | 203,555 | - |

**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 $541,944,619. Five percent of this amount is $27,097,231.*

**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 (iv) reportable transactions during the Plan year ended December 31, 2010.*

MAJOR LEAGUE BASEBALL GROUP PENSION

Period from January 1, 2010 to December 31, 2010

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| **CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE** | | | | | | | |
| Issue: 31846V435 - First Amer Prime Oblig Fd Inv Cl | | | | | | | |
| 02/02/2010 060006871401 | S | - 32,302,271.940 | 1.0000 | | 32,302,272 * | 32,302,272 | |
| 10/05/2010 060006871401 | S | - 41,534,892.670 | 1.0000 | | 41,534,893 * | 41,534,893 | |
| **GRAND TOTAL** | | | | **0** | **73,837,165** | **73,837,165** | **0** |
| **CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE** | | | | | | | |
| Broker: Banc Of America Securities LLC | | | | | | | |
| Issue: 42809HAC1 - Hess Corp 6.000% 1/15/40 | | | | | | | |
| 01/04/2010 060006871406 | B | 190,000.000 | .9950 | | - 189,058 | 189,058 | |
| Issue: 565849AE6 - Marathon Oil Corp 6.600% 10/01/37 | | | | | | | |
| 01/04/2010 060006871406 | S | - 190,000.000 | 1.0741 | | 204,075 | 203,889 | 186 |
| Issue: 86722TAB8 - Suncor Inc 6.850% 6/01/39 | | | | | | | |
| 01/11/2010 060006871406 | S | - 195,000.000 | 1.1226 | | 218,915 | 193,861 | 25,054 |
| Issue: 71644EAG7 - Petro Canada 5.950% 5/15/35 | | | | | | | |
| 01/11/2010 060006871406 | B | 225,000.000 | 1.0025 | | - 225,565 | 225,565 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/21/2010 060006871406 | S | - 205,000.000 | .9976 | | 204,512 | 200,291 | 4,220 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 268317AE4 - Elec De France 5.600% 1/27/40 | | | | | | | |
| 01/21/2010 060006871406 | B | 235,000.000 | .9912 | | - 232,941 | 232,941 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 02/10/2010 060006871406 | B | 80,000.000 | .9798 | | - 78,388 | 78,388 | |
| Issue: 98877CAA5 - Zfs Finance USA 6.500% 5/09/37 | | | | | | | |
| 02/10/2010 060006871406 | S | - 126,000.000 | .9087 | | 114,492 | 117,795 | - 3,302 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/23/2010 060006871406 | S | - 275,000.000 | .9596 | | 263,893 | 263,547 | 345 |
| Issue: 913017BS7 - United Tech Corp 5.700% 4/15/40 | | | | | | | |
| 02/23/2010 060006871406 | B | 300,000.000 | .9977 | | - 299,316 | 299,316 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/24/2010 060006871406 | B | 135,000.000 | .9614 | | - 129,790 | 129,790 | |
| Issue: 913017BS7 - United Tech Corp 5.700% 4/15/40 | | | | | | | |
| 02/24/2010 060006871406 | S | - 145,000.000 | 1.0049 | | 145,709 | 144,669 | 1,040 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 02/26/2010 060006871406 | S | - 385,000.000 | .2458 | | 94,648 | 101,034 | - 6,385 |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 390,000.000 | .2397 | | - 93,487 | 93,487 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/15/2010 060006871406 | B | 145,000.000 | .9572 | | - 138,792 | 138,792 | |
| Issue: 13645RAF1 - Canadian Pac Rr Co 5.950% 5/15/37 | | | | | | | |
| 03/15/2010 060006871406 | S | - 175,000.000 | .9696 | | 169,673 | 163,826 | 5,847 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/18/2010 060006871406 | S | - 100,000.000 | .9644 | | 96,441 | 95,708 | 734 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/18/2010 060006871406 | B | 190,000.000 | .9955 | | - 189,139 | 189,139 | |
| Issue: 416515AP9 - Hartford Finl Svcs 6.100% 10/01/41 | | | | | | | |
| 04/06/2010 060006871406 | B | 120,000.000 | .9001 | | - 108,011 | 108,011 | |
| Issue: 416515BA1 - Hartford Finl 6.625% 3/30/40 | | | | | | | |
| 04/06/2010 060006871406 | S | - 115,000.000 | .9739 | | 112,002 | 114,700 | - 2,698 |
| Issue: 912833X88 - U S Treas Bd Strip 5/15/35 | | | | | | | |
| 04/12/2010 060006871406 | B | 695,000.000 | .2926 | | - 203,329 | 203,329 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 04/12/2010 060006871406 | S | - 680,000.000 | .2899 | | 197,118 | 213,394 | - 16,275 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/14/2010 060006871406 | B | 390,000.000 | .9511 | | - 370,927 | 370,927 | |
| Issue: 00206RAD4 - Att Inc 6.500% 9/01/37 | | | | | | | |
| 04/14/2010 060006871406 | S | - 445,000.000 | 1.0416 | | 463,521 | 427,126 | 36,395 |
| Issue: 06051GDZ9 - Bank Of Amer Corp 7.625% 6/01/19 | | | | | | | |
| 04/16/2010 060006871406 | S | - 220,000.000 | 1.1607 | | 255,343 | 244,424 | 10,919 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 04/16/2010 060006871406 | B | 215,000.000 | .9856 | | - 211,909 | 211,909 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/21/2010 060006871406 | S | - 50,000.000 | .9567 | | 47,836 | 47,447 | 389 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 452151LF8 - Illinois ST 5.100% 6/01/33 | | | | | | | |
| 04/21/2010 060006871406 | B | 80,000.000 | .8415 | | - 67,317 | 67,317 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/29/2010 060006871406 | B | 40,000.000 | .9647 | | - 38,588 | 38,588 | |
| Issue: 406216AW1 - Halliburton Co 6.700% 9/15/38 | | | | | | | |
| 04/29/2010 060006871406 | S | - 40,000.000 | 1.1405 | | 45,620 | 41,740 | 3,880 |
| Issue: 125509BM0 - Cigna Corp 5.125% 6/15/20 | | | | | | | |
| 05/12/2010 060006871402 | B | 5,000.000 | 1.0053 | | - 5,027 | 5,027 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/12/2010 060006871406 | S | - 50,000.000 | .9802 | | 49,008 | 48,572 | 436 |
| Issue: 12189LAA9 - Burlington North 5.750% 5/01/40 | | | | | | | |
| 05/12/2010 060006871406 | B | 55,000.000 | .9966 | | - 54,815 | 54,815 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 05/17/2010 060006871406 | S | - 120,000.000 | 1.0009 | | 120,113 | 120,300 | - 188 |
| Issue: 25243YAP4 - Diageo Cap Plc 4.828% 7/15/20 | | | | | | | |
| 05/17/2010 060006871406 | B | 120,000.000 | 1.0273 | | - 123,272 | 123,272 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/18/2010 060006871406 | B | 125,000.000 | 1.0516 | | - 131,455 | 131,455 | |
| Issue: 126408GK3 - Csx Corp 6.150% 5/01/37 | | | | | | | |
| 05/19/2010 060006871406 | S | - 105,000.000 | 1.0673 | | 112,063 | 111,660 | 403 |
| Issue: 12189LAA9 - Burlington North 5.750% 5/01/40 | | | | | | | |
| 05/19/2010 060006871406 | B | 105,000.000 | 1.0100 | | - 106,047 | 106,047 | |

## 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 | | | | | | | |
| 05/27/2010 060006871406 | B | 150,000.000 | 1.0012 | | - 150,186 | 150,186 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/27/2010 060006871406 | S | - 125,000.000 | 1.0680 | | 133,496 | 133,135 | 361 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 06/03/2010 060006871406 | S | - 175,000.000 | 1.0117 | | 177,044 | 179,277 | - 2,233 |
| Issue: 94106LAW9 - Waste Mgmt Inc 4.750% 6/30/20 | | | | | | | |
| 06/03/2010 060006871406 | B | 190,000.000 | .9939 | | - 188,837 | 188,837 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/04/2010 060006871406 | B | 185,000.000 | 1.0820 | | - 200,176 | 200,176 | |
| Issue: 931142CB7 - Wal Mart Stores 5.250% 9/01/35 | | | | | | | |
| 06/04/2010 060006871406 | S | - 235,000.000 | 1.0094 | | 237,216 | 210,678 | 26,539 |
| Issue: 05565QBJ6 - Bp Capital Plc 4.750% 3/10/19 | | | | | | | |
| 06/09/2010 060006871402 | B | 1,000.000 | .8650 | | - 865 | 865 | |
| Issue: 655844AF5 - Norfolk Southern 7.050% 5/01/37 | | | | | | | |
| 06/10/2010 060006871406 | B | 185,000.000 | 1.1757 | | - 217,495 | 217,495 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/10/2010 060006871406 | S | - 160,000.000 | 1.0652 | | 170,425 | 171,093 | - 668 |
| Issue: 268317AE4 - Elec De France 5.600% 1/27/40 | | | | | | | |
| 06/11/2010 060006871406 | S | - 120,000.000 | .9891 | | 118,691 | 118,949 | - 258 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/11/2010 060006871406 | B | 95,000.000 | 1.0759 | | - 102,214 | 102,214 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 983024AE0 - Wyeth 5.500% 2/01/14 | | | | | | | |
| 06/14/2010 060006871402 | S | - 10,000.000 | 1.1126 | | 11,126 | 10,293 | 833 |
| Issue: 842587AB3 - Southern Co 5.300% 1/15/12 | | | | | | | |
| 06/15/2010 060006871402 | S | - 11,000.000 | 1.0592 | | 11,651 | 11,410 | 241 |
| Issue: 144141CS5 - Carolina P & L 6.500% 7/15/12 | | | | | | | |
| 06/15/2010 060006871402 | S | - 25,000.000 | 1.0924 | | 27,310 | 26,786 | 525 |
| Issue: 084664AF8 - Berkshire Hathaway 4.200% 12/15/10 | | | | | | | |
| 06/15/2010 060006871402 | S | - 25,000.000 | 1.0177 | | 25,443 | 25,007 | 436 |
| Issue: 912834AD0 - U S Treas Bd Strip 11/15/37 | | | | | | | |
| 06/15/2010 060006871406 | B | 370,000.000 | .2967 | | - 109,772 | 109,772 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/15/2010 060006871406 | S | - 205,000.000 | 1.0734 | | 220,055 | 219,246 | 809 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/15/2010 060006871406 | S | - 95,000.000 | 1.0650 | | 101,175 | 101,602 | - 427 |
| Issue: 87938WAM5 - Telefonica Emis 5.134% 4/27/20 | | | | | | | |
| 06/15/2010 060006871406 | S | - 145,000.000 | .9809 | | 142,233 | 145,173 | - 2,939 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 06/15/2010 060006871406 | B | 130,000.000 | 1.0189 | | - 132,458 | 132,458 | |
| Issue: 020039DC4 - Alltel Corp 7.875% 7/01/32 | | | | | | | |
| 06/15/2010 060006871406 | B | 265,000.000 | 1.2121 | | - 321,217 | 321,217 | |
| Issue: 912803DC4 - U S Treas Bd Strip 2/15/38 | | | | | | | |
| 06/15/2010 060006871406 | S | - 360,000.000 | .3008 | | 108,292 | 121,519 | - 13,228 |

## 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 | | | | | | | |
| 06/15/2010 060006871406 | B | 120,000.000 | 1.0609 | | - 127,304 | 127,304 | |
| Issue: 652478BA5 - News America Hldgs 7.750% 12/01/45 | | | | | | | |
| 06/16/2010 060006871406 | S | - 275,000.000 | 1.1714 | | 322,130 | 214,253 | 107,876 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/16/2010 060006871406 | B | 245,000.000 | 1.0706 | | - 262,303 | 262,303 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/16/2010 060006871406 | S | - 225,000.000 | 1.0706 | | 240,891 | 240,667 | 224 |
| Issue: 652482BY5 - News Amer Inc 6.900% 8/15/39 | | | | | | | |
| 06/16/2010 060006871406 | B | 270,000.000 | 1.1074 | | - 298,998 | 298,998 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/17/2010 060006871406 | S | - 40,000.000 | 1.0838 | | 43,350 | 42,796 | 554 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 06/17/2010 060006871406 | S | - 115,000.000 | 1.0256 | | 117,942 | 117,506 | 437 |
| Issue: 06051GEC9 - Bank Of Amer Crp 5.625% 7/01/20 | | | | | | | |
| 06/17/2010 060006871406 | B | 130,000.000 | .9964 | | - 129,535 | 129,535 | |
| Issue: 406216AW1 - Halliburton Co 6.700% 9/15/38 | | | | | | | |
| 06/17/2010 060006871406 | B | 50,000.000 | 1.0603 | | - 53,016 | 53,016 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/06/2010 060006871406 | S | - 95,000.000 | 1.1239 | | 106,775 | 104,009 | 2,766 |
| Issue: 501044CN9 - Kroger Co The 5.400% 7/15/40 | | | | | | | |
| 07/06/2010 060006871406 | B | 125,000.000 | .9912 | | - 123,899 | 123,899 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 054536AA5 - A X A 8.600% 12/15/30 | | | | | | | |
| 07/07/2010 060006871406 | S | - 95,000.000 | 1.1211 | | 106,504 | 114,379 | - 7,876 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/07/2010 060006871406 | B | 55,000.000 | 1.1197 | | - 61,583 | 61,583 | |
| Issue: 695114CD8 - Pacificorp 5.750% 4/01/37 | | | | | | | |
| 07/08/2010 060006871406 | S | - 290,000.000 | 1.0996 | | 318,887 | 287,954 | 30,933 |
| Issue: 59562VAR8 - Midamerican Energy 6.500% 9/15/37 | | | | | | | |
| 07/08/2010 060006871406 | B | 280,000.000 | 1.1378 | | - 318,578 | 318,578 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/12/2010 060006871406 | S | - 445,000.000 | 1.0976 | | 488,422 | 487,459 | 963 |
| Issue: 68389XAL9 - Oracle Corp 5.375% 7/15/40 | | | | | | | |
| 07/12/2010 060006871406 | B | 555,000.000 | .9884 | | - 548,568 | 548,568 | |
| Issue: 9128335A4 - U S Treas Bd Strip 8/15/35 | | | | | | | |
| 07/22/2010 060006871406 | B | 390,000.000 | .3508 | | - 136,808 | 136,808 | |
| Issue: 9128337E4 - U S Treas Bd Strip 8/15/36 | | | | | | | |
| 07/22/2010 060006871406 | B | 205,000.000 | .3356 | | - 68,792 | 68,792 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 07/22/2010 060006871406 | S | - 575,000.000 | .3545 | | 180,443 | 180,443 | |
| Issue: 695114CG1 - Pacificorp 6.250% 10/15/37 | | | | | | | |
| 07/23/2010 060006871406 | S | - 180,000.000 | 1.1830 | | 212,945 | 185,766 | 27,179 |
| Issue: 59562VAR8 - Midamerican Energy 6.500% 9/15/37 | | | | | | | |
| 07/23/2010 060006871406 | B | 190,000.000 | 1.1588 | | - 220,170 | 220,170 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/27/2010 060006871406 | B | 100,000.000 | 1.0928 | | - 109,281 | 109,281 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/27/2010 060006871406 | S | - 100,000.000 | 1.0925 | | 109,250 | 110,188 | - 938 |
| Issue: 887317AH8 - Time Warner Inc 6.100% 7/15/40 | | | | | | | |
| 07/27/2010 060006871406 | B | 125,000.000 | 1.0376 | | - 129,695 | 129,695 | |
| Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37 | | | | | | | |
| 07/27/2010 060006871406 | S | - 110,000.000 | 1.2460 | | 137,060 | 127,022 | 10,038 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/28/2010 060006871406 | B | 270,000.000 | 1.0897 | | - 294,216 | 294,216 | |
| Issue: 87938WAM5 - Telefonica Emis 5.134% 4/27/20 | | | | | | | |
| 07/28/2010 060006871406 | S | - 205,000.000 | 1.0374 | | 212,667 | 205,244 | 7,423 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/28/2010 060006871406 | B | 190,000.000 | 1.0403 | | - 197,659 | 197,659 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/28/2010 060006871406 | S | - 585,000.000 | 1.0381 | | 607,303 | 607,224 | 79 |
| Issue: 105756BS8 - Brazil Rep Of 4.875% 1/22/21 | | | | | | | |
| 07/28/2010 060006871406 | B | 590,000.000 | 1.0364 | | - 611,452 | 611,452 | |
| Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37 | | | | | | | |
| 07/28/2010 060006871406 | S | - 295,000.000 | 1.2431 | | 366,712 | 340,651 | 26,061 |
| Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37 | | | | | | | |
| 07/29/2010 060006871406 | B | 80,000.000 | 1.0436 | | - 83,489 | 83,489 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 652482BQ2 - News Amer Inc 6.650% 11/15/37 | | | | | | | |
| 07/29/2010 060006871406 | S | - 75,000.000 | 1.1120 | | 83,396 | 82,011 | 1,385 |
| Issue: 06051GEC9 - Bank Of Amer Crp 5.625% 7/01/20 | | | | | | | |
| 08/03/2010 060006871402 | B | 50,000.000 | 1.0388 | | - 51,942 | 51,942 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/05/2010 060006871406 | B | 200,000.000 | 1.0986 | | - 219,719 | 219,719 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 08/05/2010 060006871406 | S | - 145,000.000 | 1.0489 | | 152,086 | 151,398 | 687 |
| Issue: 42809HAD9 - Hess Corp 5.600% 2/15/41 | | | | | | | |
| 08/05/2010 060006871406 | S | - 255,000.000 | .9929 | | 253,190 | 252,861 | 329 |
| Issue: 126117AQ3 - Cna Financial Corp 5.875% 8/15/20 | | | | | | | |
| 08/05/2010 060006871406 | B | 170,000.000 | .9969 | | - 169,465 | 169,465 | |
| Issue: 105756BS8 - Brazil Rep Of 4.875% 1/22/21 | | | | | | | |
| 08/10/2010 060006871406 | S | - 155,000.000 | 1.0710 | | 166,005 | 159,803 | 6,202 |
| Issue: 713409AC4 - Pepsi Bottling Group 7.000% 3/01/29 | | | | | | | |
| 08/11/2010 060006871406 | B | 100,000.000 | 1.2740 | | - 127,399 | 127,399 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/11/2010 060006871406 | S | - 75,000.000 | 1.1153 | | 83,648 | 82,651 | 997 |
| Issue: 38141EA66 - Goldman Sachs Gp 6.000% 6/15/20 | | | | | | | |
| 08/12/2010 060006871402 | B | 5,000.000 | 1.0695 | | - 5,347 | 5,347 | |
| Issue: 054303AW2 - Avon Products 6.500% 3/01/19 | | | | | | | |
| 08/12/2010 060006871402 | S | - 25,000.000 | 1.2120 | | 30,301 | 24,687 | 5,614 |

## 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 | | | | | | | |
| 08/13/2010 060006871406 | S | - 325,000.000 | 1.1693 | | 380,010 | 331,050 | 48,959 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/13/2010 060006871406 | B | 220,000.000 | 1.1241 | | - 247,294 | 247,294 | |
| Issue: 939333AC4 - Washington Mutual 6.875% 5/15/11 | | | | | | | |
| 08/19/2010 060006871402 | S | - 50,000.000 | 1.0404 | | 52,019 | 56,105 | - 4,086 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/25/2010 060006871406 | B | 135,000.000 | 1.1422 | | - 154,195 | 154,195 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/25/2010 060006871406 | S | - 110,000.000 | 1.1422 | | 125,641 | 124,483 | 1,157 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/25/2010 060006871406 | S | - 240,000.000 | 1.1525 | | 276,600 | 271,600 | 5,000 |
| Issue: 842400FQ1 - Southern Cal Ed 4.500% 9/01/40 | | | | | | | |
| 08/25/2010 060006871406 | B | 300,000.000 | .9936 | | - 298,092 | 298,092 | |
| Issue: 031162AW0 - Amgen Inc 6.375% 6/01/37 | | | | | | | |
| 08/25/2010 060006871406 | S | - 150,000.000 | 1.2460 | | 186,899 | 167,829 | 19,070 |
| Issue: 22303QAH3 - Covidien Intl 6.550% 10/15/37 | | | | | | | |
| 08/25/2010 060006871406 | B | 120,000.000 | 1.2797 | | - 153,566 | 153,566 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 08/30/2010 060006871406 | S | - 105,000.000 | 1.0070 | | 105,738 | 104,813 | 926 |
| Issue: 803111AS2 - Sara Lee Corp 4.100% 9/15/20 | | | | | | | |
| 08/30/2010 060006871406 | B | 115,000.000 | .9993 | | - 114,915 | 114,915 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 09/08/2010 060006871406 | S | - 95,000.000 | .9997 | | 94,974 | 94,831 | 143 |
| Issue: 382388AX4 - Goodrich Corp 3.600% 2/01/21 | | | | | | | |
| 09/08/2010 060006871406 | B | 95,000.000 | .9979 | | - 94,799 | 94,799 | |
| Issue: 9128334Z0 - U S Treas Bd Strip 2/15/35 | | | | | | | |
| 09/09/2010 060006871406 | B | 250,000.000 | .3716 | | - 92,899 | 92,899 | |
| Issue: 745332CB0 - Puget Sound Enrg 5.795% 3/15/40 | | | | | | | |
| 09/09/2010 060006871406 | B | 85,000.000 | 1.0763 | | - 91,482 | 91,482 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/09/2010 060006871406 | S | - 70,000.000 | 1.1052 | | 77,361 | 79,718 | - 2,357 |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 09/09/2010 060006871406 | S | - 240,000.000 | .3681 | | 78,227 | 78,227 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/15/2010 060006871406 | S | - 155,000.000 | 1.0861 | | 168,345 | 175,441 | - 7,097 |
| Issue: 18683KAC5 - Cliffs Natural 6.250% 10/01/40 | | | | | | | |
| 09/15/2010 060006871406 | B | 220,000.000 | .9826 | | - 216,161 | 216,161 | |
| Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37 | | | | | | | |
| 09/16/2010 060006871406 | S | - 255,000.000 | 1.2875 | | 328,313 | 326,874 | 1,439 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/24/2010 060006871406 | S | - 175,000.000 | 1.1047 | | 193,320 | 195,060 | - 1,740 |
| Issue: 538021AC0 - Litton Inds Inc 7.750% 3/15/26 | | | | | | | |
| 09/24/2010 060006871406 | B | 250,000.000 | 1.3346 | | - 333,650 | 333,650 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/28/2010 060006871406 | B | 95,000.000 | 1.1192 | | - 106,326 | 106,326 | |
| Issue: 91324PAX0 - Unitedhealth Group 6.500% 6/15/37 | | | | | | | |
| 09/28/2010 060006871406 | S | - 120,000.000 | 1.1439 | | 137,273 | 118,623 | 18,650 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/30/2010 060006871406 | S | - 1,000,000.000 | 1.1231 | | 1,123,125 | 1,115,841 | 7,284 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/05/2010 060006871406 | B | 75,000.000 | 1.1150 | | - 83,625 | 83,625 | |
| Issue: 87927VAF5 - Telecom Italia Cap 6.375% 11/15/33 | | | | | | | |
| 10/05/2010 060006871406 | S | - 125,000.000 | .9934 | | 124,169 | 123,220 | 949 |
| Issue: 842400FL2 - Southern Cal Edison 6.050% 3/15/39 | | | | | | | |
| 10/07/2010 060006871406 | S | - 170,000.000 | 1.2048 | | 204,809 | 184,950 | 19,860 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/07/2010 060006871406 | B | 160,000.000 | 1.1195 | | - 179,125 | 179,125 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/13/2010 060006871406 | B | 65,000.000 | 1.0980 | | - 71,368 | 71,368 | |
| Issue: 92344GAX4 - Verizon Global Fdg 5.850% 9/15/35 | | | | | | | |
| 10/13/2010 060006871406 | S | - 85,000.000 | 1.0786 | | 91,678 | 90,134 | 1,544 |
| Issue: 949746NX5 - Wells Fargo Co 5.625% 12/11/17 | | | | | | | |
| 10/15/2010 060006871402 | S | - 9,000.000 | 1.1318 | | 10,186 | 8,770 | 1,416 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/18/2010 060006871406 | S | - 70,000.000 | 1.0713 | | 74,993 | 76,302 | - 1,309 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40 | | | | | | | |
| 10/18/2010 060006871406 | B | 85,000.000 | .9834 | | - 83,586 | 83,586 | |
| Issue: 06051GDX4 - Bank Of America 5.650% 5/01/18 | | | | | | | |
| 10/21/2010 060006871402 | B | 25,000.000 | 1.0458 | | - 26,146 | 26,146 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/28/2010 060006871406 | B | 120,000.000 | 1.0561 | | - 126,731 | 126,731 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/28/2010 060006871406 | B | 195,000.000 | 1.0553 | | - 205,786 | 205,786 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/28/2010 060006871406 | S | - 70,000.000 | 1.0553 | | 73,872 | 75,374 | - 1,502 |
| Issue: 29379VAQ6 - Enterprise Products 6.450% 9/01/40 | | | | | | | |
| 10/28/2010 060006871406 | S | - 225,000.000 | 1.0989 | | 247,250 | 223,931 | 23,319 |
| Issue: 494550AW6 - Kinder Morgan En 6.950% 1/15/38 | | | | | | | |
| 10/28/2010 060006871406 | B | 85,000.000 | 1.1061 | | - 94,014 | 94,014 | |
| Issue: 04650NAA2 - Att Inc 5.350% 9/01/40 | | | | | | | |
| 10/28/2010 060006871406 | S | - 150,000.000 | .9741 | | 146,108 | 121,776 | 24,332 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/29/2010 060006871406 | S | - 75,000.000 | 1.0644 | | 79,828 | 80,490 | - 662 |
| Issue: 494550BF2 - Kinder Morgan En 6.550% 9/15/40 | | | | | | | |
| 10/29/2010 060006871406 | B | 90,000.000 | 1.0714 | | - 96,423 | 96,423 | |
| Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37 | | | | | | | |
| 11/01/2010 060006871406 | B | 60,000.000 | 1.0030 | | - 60,181 | 60,181 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/01/2010 060006871406 | S | - 40,000.000 | 1.0628 | | 42,513 | 42,937 | - 424 |
| Issue: 652482BL3 - News America Inc 6.400% 12/15/35 | | | | | | | |
| 11/03/2010 060006871406 | B | 165,000.000 | 1.0880 | | - 179,517 | 179,517 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/03/2010 060006871406 | S | - 130,000.000 | 1.0550 | | 137,150 | 138,862 | - 1,712 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/15/2010 060006871406 | B | 145,000.000 | .9259 | | - 134,261 | 134,261 | |
| Issue: 057224AZ0 - Baker Hughes Inc 5.125% 9/15/40 | | | | | | | |
| 11/15/2010 060006871406 | S | - 160,000.000 | .9686 | | 154,968 | 159,312 | - 4,344 |
| Issue: 902917AH6 - USA Waste Svcs Inc 7.000% 7/15/28 | | | | | | | |
| 11/23/2010 060006871406 | B | 125,000.000 | 1.1732 | | - 146,651 | 146,651 | |
| Issue: 912834AE8 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 11/23/2010 060006871406 | B | 930,000.000 | .2847 | | - 264,780 | 264,780 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/23/2010 060006871406 | S | - 95,000.000 | .9488 | | 90,131 | 88,443 | 1,688 |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 11/23/2010 060006871406 | S | - 900,000.000 | .2940 | | 259,583 | 259,583 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/29/2010 060006871406 | B | 280,000.000 | .9538 | | - 267,050 | 267,050 | |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 11/29/2010 060006871406 | S | - 100,000.000 | .9830 | | 98,297 | 98,361 | - 64 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 428236BF9 - Hewlett Packard Co 3.750% 12/01/20 | | | | | | | |
| 11/29/2010 060006871406 | B | 105,000.000 | .9983 | | - 104,818 | 104,818 | |
| Issue: 126149AD5 - Cpc Intl Inc Ser E 7.250% 12/15/26 | | | | | | | |
| 11/29/2010 060006871406 | S | - 340,000.000 | 1.3162 | | 447,511 | 412,128 | 35,384 |
| Issue: 037389AK9 - Aon Corp 8.205% 1/01/27 | | | | | | | |
| 12/02/2010 060006871406 | B | 110,000.000 | 1.0637 | | - 117,003 | 117,003 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/02/2010 060006871406 | S | - 65,000.000 | .9363 | | 60,856 | 61,352 | - 496 |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/02/2010 060006871406 | B | 105,000.000 | .9675 | | - 101,588 | 101,588 | |
| Issue: 428236BF9 - Hewlett Packard Co 3.750% 12/01/20 | | | | | | | |
| 12/02/2010 060006871406 | S | - 105,000.000 | .9929 | | 104,257 | 104,818 | - 562 |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/03/2010 060006871406 | S | - 70,000.000 | .9650 | | 67,550 | 68,602 | - 1,052 |
| Issue: 026874BW6 - Amer Intl Group 6.400% 12/15/20 | | | | | | | |
| 12/03/2010 060006871406 | B | 80,000.000 | .9988 | | - 79,902 | 79,902 | |
| Issue: 31410KQB3 - F N M A #889750 6.000% 5/01/38 | | | | | | | |
| 12/08/2010 060006871402 | B | 46,810.380 | 1.0847 | | - 50,775 | 50,775 | |
| Issue: 31414FPH8 - F N M A #964924 6.000% 9/01/38 | | | | | | | |
| 12/08/2010 060006871402 | S | - 50,004.840 | 1.0838 | | 54,193 | 54,427 | - 234 |
| Issue: 210371AL4 - Constellation Energy 5.150% 12/01/20 | | | | | | | |
| 12/09/2010 060006871402 | B | 20,000.000 | .9994 | | - 19,988 | 19,988 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39 | | | | | | | |
| 12/09/2010 060006871406 | B | 50,000.000 | 1.3500 | | - 67,500 | 67,500 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/09/2010 060006871406 | S | - 45,000.000 | .9127 | | 41,073 | 42,110 | - 1,037 |
| Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40 | | | | | | | |
| 12/10/2010 060006871406 | S | - 255,000.000 | 1.0325 | | 263,277 | 252,094 | 11,183 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/10/2010 060006871406 | B | 250,000.000 | .9103 | | - 227,578 | 227,578 | |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/31/2010 060006871406 | S | - 1,705,000.000 | .9432 | | 1,608,095 | 1,598,371 | 9,724 |
| **Total For Banc Of America Securities LLC** | | | | **0** | **30,010,624** | **29,515,351** | **495,273** |
| Broker: Barclays Capital Inc. Fixed In | | | | | | | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/05/2010 060006871406 | S | - 120,000.000 | .9767 | | 117,206 | 117,555 | - 348 |
| Issue: 64952GAF5 - New York Life Ins 6.750% 11/15/39 | | | | | | | |
| 01/05/2010 060006871406 | B | 135,000.000 | 1.0607 | | - 143,189 | 143,189 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/06/2010 060006871406 | B | 265,000.000 | .9692 | | - 256,843 | 256,843 | |
| Issue: 880591EH1 - T V A 5.250% 9/15/39 | | | | | | | |
| 01/06/2010 060006871406 | S | - 280,000.000 | .9822 | | 275,011 | 276,870 | - 1,859 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 01/27/2010 060006871406 | B | 975,000.000 | .2477 | | - 241,469 | 241,469 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 01/27/2010 060006871406 | S | - 930,000.000 | .2803 | | 260,670 | 290,833 | - 30,163 |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 01/28/2010 060006871406 | B | 1,890,000.000 | .2422 | | - 457,815 | 457,815 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 01/28/2010 060006871406 | S | - 1,800,000.000 | .2778 | | 500,040 | 562,902 | - 62,862 |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 01/29/2010 060006871402 | B | 55,000.000 | .9786 | | - 53,825 | 53,825 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 01/29/2010 060006871406 | B | 4,265,000.000 | .2449 | | - 1,044,584 | 1,044,584 | |
| Issue: 912803CH4 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 01/29/2010 060006871406 | S | - 1,000,000.000 | .3895 | | 389,450 | 378,134 | 11,316 |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 01/29/2010 060006871406 | S | - 3,995,000.000 | .2987 | | 1,193,426 | 1,253,689 | - 60,263 |
| Issue: 01F062622 - FNMA Tba 30Yr 6.500% 2/01/39 | | | | | | | |
| 02/01/2010 060006871402 | B | 50,000.000 | 1.0713 | | - 53,563 | 53,563 | |
| Issue: 01F062622 - FNMA Tba 30Yr 6.500% 2/01/39 | | | | | | | |
| 02/01/2010 060006871402 | S | - 50,000.000 | 1.0821 | | 54,105 | 53,563 | 543 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/02/2010 060006871406 | S | - 130,000.000 | .9927 | | 129,055 | 127,927 | 1,129 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 96950FAE4 - Williams Partner 6.300% 4/15/40 | | | | | | | |
| 02/02/2010 060006871406 | B | 155,000.000 | .9940 | | - 154,072 | 154,072 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 02/17/2010 060006871406 | S | - 835,000.000 | .9752 | | 814,321 | 816,816 | - 2,495 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 02/17/2010 060006871406 | B | 810,000.000 | .9950 | | - 805,950 | 805,950 | |
| Issue: 912810FT0 - U S Treasury Bd 4.500% 2/15/36 | | | | | | | |
| 02/18/2010 060006871402 | S | - 35,000.000 | .9709 | | 33,983 | 34,013 | - 30 |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 02/22/2010 060006871406 | S | - 890,000.000 | .2321 | | 206,578 | 218,139 | - 11,561 |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/22/2010 060006871406 | B | 895,000.000 | .2289 | | - 204,866 | 204,866 | |
| Issue: 912828MH0 - U S Treasury Nt 2.250% 1/31/15 | | | | | | | |
| 02/26/2010 060006871402 | B | 14,700.000 | .9992 | | - 14,689 | 14,689 | |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 02/26/2010 060006871406 | S | - 680,000.000 | .2469 | | 167,899 | 178,449 | - 10,550 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 02/26/2010 060006871406 | S | - 520,000.000 | .2491 | | 129,506 | 136,461 | - 6,955 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 02/26/2010 060006871406 | S | - 670,000.000 | .2491 | | 166,864 | 175,825 | - 8,961 |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 685,000.000 | .2408 | | - 164,921 | 164,921 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 525,000.000 | .2429 | | - 127,512 | 127,512 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 1,470,000.000 | .2429 | | - 357,034 | 357,034 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 675,000.000 | .2429 | | - 163,944 | 163,944 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 1,290,000.000 | .2430 | | - 313,406 | 313,406 | |
| Issue: 01F062630 - FNMA Pl Tba 6.500% 3/01/36 | | | | | | | |
| 03/01/2010 060006871402 | B | 50,000.000 | 1.0791 | | - 53,953 | 53,953 | |
| Issue: 01F062630 - FNMA Pl Tba 6.500% 3/01/36 | | | | | | | |
| 03/01/2010 060006871402 | S | - 50,000.000 | 1.0688 | | 53,438 | 53,953 | - 516 |
| Issue: 912803DG5 - U S Treas Bd Strip 5/15/39 | | | | | | | |
| 03/02/2010 060006871406 | S | - 1,680,000.000 | .2486 | | 417,564 | 457,275 | - 39,711 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 03/02/2010 060006871406 | B | 1,690,000.000 | .2450 | | - 414,101 | 414,101 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/03/2010 060006871406 | S | - 135,000.000 | .9641 | | 130,148 | 129,961 | 187 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/03/2010 060006871406 | S | - 65,000.000 | .9666 | | 62,827 | 62,574 | 253 |
| Issue: 745332CB0 - Puget Sound Enrg 5.795% 3/15/40 | | | | | | | |
| 03/03/2010 060006871406 | B | 150,000.000 | 1.0000 | | - 150,000 | 150,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 745332CB0 - Puget Sound Enrg 5.795% 3/15/40 | | | | | | | |
| 03/03/2010 060006871406 | B | 70,000.000 | 1.0018 | | - 70,128 | 70,128 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/16/2010 060006871406 | S | - 140,000.000 | .9584 | | 134,181 | 133,991 | 190 |
| Issue: 20030NBB6 - Comcast Corp 6.400% 3/01/40 | | | | | | | |
| 03/16/2010 060006871406 | B | 160,000.000 | 1.0128 | | - 162,050 | 162,050 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/31/2010 060006871406 | S | - 1,015,000.000 | .9448 | | 959,016 | 971,522 | - 12,506 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/31/2010 060006871406 | B | 35,000.000 | .9435 | | - 33,022 | 33,022 | |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 03/31/2010 060006871406 | B | 1,050,000.000 | .2537 | | - 266,333 | 266,333 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/07/2010 060006871406 | S | - 110,000.000 | .9370 | | 103,073 | 103,378 | - 305 |
| Issue: 544152AC5 - Lorillard Tobacco Co 8.125% 5/01/40 | | | | | | | |
| 04/07/2010 060006871406 | B | 150,000.000 | .9948 | | - 149,219 | 149,219 | |
| Issue: 03512TAA9 - Anglogold Holds 5.375% 4/15/20 | | | | | | | |
| 04/21/2010 060006871402 | B | 15,000.000 | .9985 | | - 14,978 | 14,978 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 04/30/2010 060006871402 | B | 50,000.000 | .9961 | | - 49,803 | 49,803 | |
| Issue: 912803CH4 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 04/30/2010 060006871406 | S | - 1,300,000.000 | .3975 | | 491,574 | 491,574 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 87927VAR9 - Telecom Italia Cap 7.200% 7/18/36 | | | | | | | |
| 05/11/2010 060006871406 | S | - 60,000.000 | .9703 | | 58,220 | 64,462 | - 6,242 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/11/2010 060006871406 | B | 40,000.000 | .9897 | | - 39,588 | 39,588 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/17/2010 060006871406 | S | - 1,395,000.000 | 1.0098 | | 1,408,719 | 1,357,886 | 50,834 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 05/17/2010 060006871406 | S | - 120,000.000 | 1.0122 | | 121,463 | 120,769 | 694 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/17/2010 060006871406 | B | 1,350,000.000 | 1.0521 | | - 1,420,314 | 1,420,314 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/17/2010 060006871406 | B | 170,000.000 | 1.0531 | | - 179,031 | 179,031 | |
| Issue: 438516AT3 - Honeywell Intl 5.700% 3/15/37 | | | | | | | |
| 05/17/2010 060006871406 | S | - 200,000.000 | 1.0709 | | 214,178 | 191,416 | 22,762 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 05/17/2010 060006871406 | B | 120,000.000 | 1.0025 | | - 120,300 | 120,300 | |
| Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18 | | | | | | | |
| 05/27/2010 060006871402 | S | - 23,900.000 | 1.0451 | | 24,977 | 24,605 | 372 |
| Issue: 31359MGK3 - F N M A Deb 6.625 11/15/2030 | | | | | | | |
| 05/28/2010 060006871402 | B | 2,000.000 | 1.2498 | | - 2,500 | 2,500 | |
| Issue: 31359MGK3 - F N M A Deb 6.625 11/15/2030 | | | | | | | |
| 05/28/2010 060006871402 | B | 11,000.000 | 1.2515 | | - 13,767 | 13,767 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810FT0 - U S Treasury Bd 4.500% 2/15/36 | | | | | | | |
| 05/28/2010 060006871402 | S | - 11,700.000 | 1.0500 | | 12,285 | 11,370 | 915 |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 05/28/2010 060006871406 | B | 365,000.000 | .2702 | | - 98,630 | 98,630 | |
| Issue: 268317AE4 - Elec De France 5.600% 1/27/40 | | | | | | | |
| 06/10/2010 060006871406 | S | - 115,000.000 | .9747 | | 112,088 | 113,993 | - 1,904 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/10/2010 060006871406 | B | 90,000.000 | 1.0648 | | - 95,836 | 95,836 | |
| Issue: 912828NF3 - U S Treasury Nt 2.125% 5/31/15 | | | | | | | |
| 06/14/2010 060006871402 | B | 115,000.000 | 1.0042 | | - 115,486 | 115,486 | |
| Issue: 17275RAB8 - Cisco Sys Inc 5.250% 2/22/11 | | | | | | | |
| 06/15/2010 060006871402 | S | - 25,000.000 | 1.0311 | | 25,778 | 26,471 | - 694 |
| Issue: 912828NE6 - U S Treasury Nt 0.750% 5/31/12 | | | | | | | |
| 06/16/2010 060006871402 | B | 220,000.000 | 1.0002 | | - 220,052 | 220,052 | |
| Issue: 032511BF3 - Anadarko Petro 6.950% 6/15/19 | | | | | | | |
| 06/16/2010 060006871406 | B | 260,000.000 | .8700 | | - 226,200 | 226,200 | |
| Issue: 492386AU1 - Kerr McGee Corp 6.950% 7/01/24 | | | | | | | |
| 06/16/2010 060006871406 | S | - 260,000.000 | .8700 | | 226,200 | 252,028 | - 25,828 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/25/2010 060006871406 | B | 195,000.000 | 1.0885 | | - 212,261 | 212,261 | |
| Issue: 4042Q1AA5 - Hsbc Bk USA 5.875% 11/01/34 | | | | | | | |
| 06/25/2010 060006871406 | S | - 290,000.000 | .9586 | | 278,000 | 283,753 | - 5,754 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 134429AM1 - Campbell Soup Co 6.750% 2/15/11 | | | | | | | |
| 07/01/2010 060006871402 | S | - 25,000.000 | 1.0368 | | 25,920 | 26,972 | - 1,052 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 07/01/2010 060006871402 | B | 50,000.000 | 1.0564 | | - 52,822 | 52,822 | |
| Issue: 65504LAC1 - Noble Holding Intl 4.900% 8/01/20 | | | | | | | |
| 07/21/2010 060006871402 | B | 3,000.000 | .9973 | | - 2,992 | 2,992 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 07/27/2010 060006871406 | S | - 345,000.000 | 1.0485 | | 361,724 | 335,821 | 25,903 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/27/2010 060006871406 | B | 705,000.000 | 1.0379 | | - 731,703 | 731,703 | |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 07/30/2010 060006871406 | B | 2,500,000.000 | .2933 | | - 733,175 | 733,175 | |
| Issue: 01F052680 - FNMA Tba 30Yr 5.500% 8/15/39 | | | | | | | |
| 08/01/2010 060006871402 | B | 200,000.000 | 1.0663 | | - 213,266 | 213,266 | |
| Issue: 31413UKP3 - F N M A #955802 6.000% 10/01/37 | | | | | | | |
| 08/01/2010 060006871402 | B | 200,000.170 | 1.0815 | | - 216,299 | 216,299 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 08/02/2010 060006871402 | S | - 65,000.000 | 1.0373 | | 67,427 | 63,471 | 3,957 |
| Issue: 46625HHS2 - Jpmorgan Chase 4.400% 7/22/20 | | | | | | | |
| 08/02/2010 060006871402 | B | 25,000.000 | 1.0017 | | - 25,042 | 25,042 | |
| Issue: 46625HHS2 - Jpmorgan Chase 4.400% 7/22/20 | | | | | | | |
| 08/03/2010 060006871402 | B | 20,000.000 | 1.0080 | | - 20,160 | 20,160 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 01F052680 - FNMA Tba 30Yr 5.500% 8/15/39 | | | | | | | |
| 08/09/2010 060006871402 | S | - 200,000.000 | 1.0759 | | 215,172 | 213,266 | 1,906 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/10/2010 060006871402 | B | 7,600.000 | 1.1100 | | - 8,436 | 8,436 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/10/2010 060006871406 | B | 220,000.000 | 1.1086 | | - 243,891 | 243,891 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/11/2010 060006871406 | B | 45,000.000 | 1.1194 | | - 50,372 | 50,372 | |
| Issue: 59562VAR8 - Midamerican Energy 6.500% 9/15/37 | | | | | | | |
| 08/11/2010 060006871406 | S | - 50,000.000 | 1.1768 | | 58,839 | 57,314 | 1,525 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/16/2010 060006871406 | S | - 420,000.000 | 1.1566 | | 485,756 | 465,140 | 20,616 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/16/2010 060006871406 | B | 430,000.000 | 1.1121 | | - 478,182 | 478,182 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/17/2010 060006871406 | S | - 160,000.000 | 1.1544 | | 184,706 | 177,196 | 7,510 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/17/2010 060006871406 | B | 165,000.000 | 1.1097 | | - 183,105 | 183,105 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/18/2010 060006871406 | B | 95,000.000 | 1.1145 | | - 105,880 | 105,880 | |
| Issue: 718172AC3 - Philip Morris Inc 6.375% 5/16/38 | | | | | | | |
| 08/18/2010 060006871406 | S | - 100,000.000 | 1.2393 | | 123,925 | 99,549 | 24,376 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/19/2010 060006871406 | B | 60,000.000 | 1.1334 | | - 68,006 | 68,006 | |
| Issue: 71644EAJ1 - Petro Canada 6.800% 5/15/38 | | | | | | | |
| 08/19/2010 060006871406 | S | - 70,000.000 | 1.2120 | | 84,842 | 70,140 | 14,702 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/20/2010 060006871406 | B | 210,000.000 | 1.1366 | | - 238,678 | 238,678 | |
| Issue: 172062AE1 - Cincinnati Finl Corp 6.125% 11/01/34 | | | | | | | |
| 08/20/2010 060006871406 | S | - 335,000.000 | .9979 | | 334,293 | 323,610 | 10,683 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/26/2010 060006871406 | B | 90,000.000 | 1.1575 | | - 104,175 | 104,175 | |
| Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39 | | | | | | | |
| 08/26/2010 060006871406 | S | - 105,000.000 | 1.1966 | | 125,646 | 117,275 | 8,372 |
| Issue: 38141EA66 - Goldman Sachs Gp 6.000% 6/15/20 | | | | | | | |
| 08/31/2010 060006871402 | B | 2,000.000 | 1.0782 | | - 2,156 | 2,156 | |
| Issue: 31410KG24 - F N M A #889517 5.500% 2/01/38 | | | | | | | |
| 09/01/2010 060006871402 | B | 199,999.760 | 1.0734 | | - 214,687 | 214,687 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/01/2010 060006871406 | S | - 160,000.000 | 1.1292 | | 180,675 | 183,187 | - 2,512 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/01/2010 060006871406 | S | - 65,000.000 | 1.1284 | | 73,348 | 74,420 | - 1,071 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/01/2010 060006871406 | S | - 145,000.000 | 1.1314 | | 164,054 | 166,013 | - 1,959 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 904764AH0 - Unilever Capital 5.900% 11/15/32 | | | | | | | |
| 09/01/2010 060006871406 | B | 80,000.000 | 1.1964 | | - 95,712 | 95,712 | |
| Issue: 913017BJ7 - United Technologies 5.400% 5/01/35 | | | | | | | |
| 09/01/2010 060006871406 | B | 205,000.000 | 1.0925 | | - 223,969 | 223,969 | |
| Issue: 010392FB9 - Alabama Power Co 6.000% 3/01/39 | | | | | | | |
| 09/01/2010 060006871406 | B | 170,000.000 | 1.1601 | | - 197,217 | 197,217 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/07/2010 060006871406 | B | 565,000.000 | 1.1187 | | - 632,050 | 632,050 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/08/2010 060006871406 | S | - 95,000.000 | 1.1167 | | 106,088 | 108,189 | - 2,101 |
| Issue: 68233JAG9 - Oncor Electric 5.250% 9/30/40 | | | | | | | |
| 09/08/2010 060006871406 | B | 125,000.000 | .9926 | | - 124,080 | 124,080 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 09/13/2010 060006871406 | S | - 375,000.000 | .9914 | | 371,763 | 374,296 | - 2,534 |
| Issue: 36962G4R2 - Gen Elec Cap Crp Mtn 4.375% 9/16/20 | | | | | | | |
| 09/13/2010 060006871406 | B | 405,000.000 | .9922 | | - 401,829 | 401,829 | |
| Issue: 31398A4E9 - F N M A M T N 0.28734% 9/17/12 | | | | | | | |
| 09/14/2010 060006871402 | B | 240,000.000 | .9996 | | - 239,903 | 239,903 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | S | - 65,000.000 | 1.0756 | | 69,916 | 72,399 | - 2,484 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/21/2010 060006871406 | S | - 100,000.000 | 1.1037 | | 110,367 | 111,297 | - 929 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/22/2010 060006871406 | S | - 115,000.000 | 1.1150 | | 128,225 | 128,189 | 36 |
| Issue: 87927VAR9 - Telecom Italia Cap 7.200% 7/18/36 | | | | | | | |
| 09/23/2010 060006871406 | S | - 190,000.000 | 1.0719 | | 203,667 | 204,131 | - 464 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/23/2010 060006871406 | B | 85,000.000 | 1.1191 | | - 95,120 | 95,120 | |
| Issue: 87927VAF5 - Telecom Italia Cap 6.375% 11/15/33 | | | | | | | |
| 09/23/2010 060006871406 | B | 210,000.000 | .9858 | | - 207,010 | 207,010 | |
| Issue: 31331JD83 - F F C B Deb 0.27219% 11/13/12 | | | | | | | |
| 09/24/2010 060006871402 | B | 200,000.000 | .9992 | | - 199,850 | 199,850 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/30/2010 060006871406 | B | 130,000.000 | 1.1247 | | - 146,209 | 146,209 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 09/30/2010 060006871406 | S | - 600,000.000 | .4712 | | 248,614 | 248,614 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/05/2010 060006871406 | B | 35,000.000 | 1.1206 | | - 39,222 | 39,222 | |
| Issue: 008916AG3 - Agrium Inc 7.125% 5/23/36 | | | | | | | |
| 10/06/2010 060006871406 | B | 135,000.000 | 1.2073 | | - 162,986 | 162,986 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/06/2010 060006871406 | S | - 110,000.000 | 1.1166 | | 122,822 | 122,904 | - 82 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/06/2010 060006871406 | S | - 80,000.000 | 1.1278 | | 90,225 | 89,385 | 840 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/13/2010 060006871406 | B | 105,000.000 | 1.0928 | | - 114,745 | 114,745 | |
| Issue: 31398A5A6 - F N M A M T N 0.28625% 10/18/12 | | | | | | | |
| 10/19/2010 060006871402 | B | 100,000.000 | .9996 | | - 99,960 | 99,960 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/19/2010 060006871406 | B | 115,000.000 | 1.0813 | | - 124,348 | 124,348 | |
| Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38 | | | | | | | |
| 10/22/2010 060006871406 | B | 100,000.000 | 1.1086 | | - 110,864 | 110,864 | |
| Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39 | | | | | | | |
| 10/22/2010 060006871406 | S | - 95,000.000 | 1.1476 | | 109,025 | 106,106 | 2,919 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/28/2010 060006871406 | S | - 180,000.000 | 1.0533 | | 189,591 | 193,820 | - 4,229 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 10/29/2010 060006871402 | B | 110,000.000 | 1.0914 | | - 120,059 | 120,059 | |
| Issue: 912833X96 - U S Treas Bd Strip 11/15/35 | | | | | | | |
| 11/01/2010 060006871406 | B | 835,000.000 | .3355 | | - 280,159 | 280,159 | |
| Issue: 9128335B2 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 11/01/2010 060006871406 | S | - 835,000.000 | .3319 | | 276,276 | 276,276 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/02/2010 060006871406 | B | 110,000.000 | 1.0754 | | - 118,289 | 118,289 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 11/04/2010 060006871406 | S | - 120,000.000 | 1.0119 | | 121,430 | 119,606 | 1,823 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 260543CC5 - Dow Chemical Co The 4.250% 11/15/20 | | | | | | | |
| 11/04/2010 060006871406 | B | 130,000.000 | .9973 | | - 129,643 | 129,643 | |
| Issue: 31412LMW7 - F N M A #928373 4.500% 3/01/36 | | | | | | | |
| 11/08/2010 060006871402 | S | - 31,012.170 | 1.0611 | | 32,907 | 27,979 | 4,928 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/10/2010 060006871406 | S | - 420,000.000 | 1.0199 | | 428,367 | 439,565 | - 11,198 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/12/2010 060006871406 | B | 80,000.000 | 1.0259 | | - 82,075 | 82,075 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/12/2010 060006871406 | B | 65,000.000 | 1.0217 | | - 66,412 | 66,412 | |
| Issue: 04650NAA2 - Att Inc 5.350% 9/01/40 | | | | | | | |
| 11/12/2010 060006871406 | S | - 103,000.000 | .9569 | | 98,562 | 83,620 | 14,942 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/16/2010 060006871406 | S | - 65,000.000 | .9219 | | 59,922 | 60,150 | - 228 |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 11/17/2010 060006871406 | S | - 265,000.000 | .9763 | | 258,706 | 263,716 | - 5,010 |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 11/17/2010 060006871406 | B | 260,000.000 | .9725 | | - 252,850 | 252,850 | |
| Issue: 534187BA6 - Lincoln Natl Crp 7.000% 6/15/40 | | | | | | | |
| 11/18/2010 060006871406 | B | 135,000.000 | 1.0704 | | - 144,499 | 144,499 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/18/2010 060006871406 | S | - 115,000.000 | .9333 | | 107,327 | 106,419 | 908 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/18/2010 060006871406 | S | - 40,000.000 | .9322 | | 37,288 | 37,015 | 272 |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 11/18/2010 060006871406 | S | - 190,000.000 | .9758 | | 185,398 | 184,775 | 623 |
| Issue: 26875PAG6 - Eog Resources In 4.100% 2/01/21 | | | | | | | |
| 11/18/2010 060006871406 | B | 195,000.000 | .9958 | | - 194,173 | 194,173 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/19/2010 060006871406 | B | 60,000.000 | .9383 | | - 56,297 | 56,297 | |
| Issue: 912803DG5 - U S Treas Bd Strip 5/15/39 | | | | | | | |
| 11/30/2010 060006871406 | B | 700,000.000 | .2850 | | - 199,486 | 199,486 | |
| Issue: 912803DM2 - U S Treas Bd Strip 5/15/40 | | | | | | | |
| 11/30/2010 060006871406 | B | 390,000.000 | .2725 | | - 106,283 | 106,283 | |
| Issue: 912803DM2 - U S Treas Bd Strip 5/15/40 | | | | | | | |
| 11/30/2010 060006871406 | B | 610,000.000 | .2732 | | - 166,670 | 166,670 | |
| Issue: 01F0406C6 - FNMA Pl Tba 4.000% 12/15/39 | | | | | | | |
| 12/01/2010 060006871402 | B | 95,000.000 | 1.0320 | | - 98,043 | 98,043 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 12/02/2010 060006871406 | B | 605,000.000 | .2674 | | - 161,765 | 161,765 | |
| Issue: 054536AA5 - A X A 8.600% 12/15/30 | | | | | | | |
| 12/02/2010 060006871406 | S | - 180,000.000 | 1.1198 | | 201,559 | 216,718 | - 15,160 |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 12/02/2010 060006871406 | S | - 1,210,000.000 | .2651 | | 320,771 | 329,463 | - 8,692 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803DM2 - U S Treas Bd Strip 5/15/40 | | | | | | | |
| 12/02/2010 060006871406 | B | 610,000.000 | .2615 | | - 159,539 | 159,539 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/02/2010 060006871406 | B | 125,000.000 | .9355 | | - 116,934 | 116,934 | |
| Issue: 779382AK6 - Rowan Companies Inc 7.875% 8/01/19 | | | | | | | |
| 12/03/2010 060006871406 | S | - 55,000.000 | 1.1795 | | 64,872 | 54,638 | 10,234 |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/03/2010 060006871406 | B | 50,000.000 | .9753 | | - 48,766 | 48,766 | |
| Issue: 01F0406C6 - FNMA Pl Tba 4.000% 12/15/39 | | | | | | | |
| 12/07/2010 060006871402 | S | - 95,000.000 | 1.0048 | | 95,456 | 98,043 | - 2,587 |
| Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39 | | | | | | | |
| 12/08/2010 060006871406 | B | 45,000.000 | 1.0413 | | - 46,857 | 46,857 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/08/2010 060006871406 | S | - 35,000.000 | .9014 | | 31,549 | 32,909 | - 1,360 |
| Issue: 9128334S6 - U S Treas Bd Strip 8/15/31 | | | | | | | |
| 12/13/2010 060006871406 | B | 1,505,000.000 | .3787 | | - 570,004 | 570,004 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/13/2010 060006871406 | B | 40,000.000 | .9078 | | - 36,313 | 36,313 | |
| Issue: 9128337Q7 - U S Treas Bd Strip 11/15/31 | | | | | | | |
| 12/13/2010 060006871406 | S | - 1,505,000.000 | .3742 | | 563,096 | 650,988 | - 87,892 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/21/2010 060006871406 | S | - 310,000.000 | .8999 | | 278,976 | 285,576 | - 6,600 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 9128334W7 - U S Treas Bd Strip 8/15/33 | | | | | | | |
| 12/29/2010 060006871406 | B | 1,000,000.000 | .3466 | | - 346,600 | 346,600 | |
| Issue: 9128337T1 - U S Treas Bd Strip 5/15/33 | | | | | | | |
| 12/29/2010 060006871406 | S | - 1,000,000.000 | .3510 | | 342,820 | 342,820 | |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/30/2010 060006871402 | B | 75,000.000 | .9366 | | - 70,245 | 70,245 | |
| Issue: 912803DM2 - U S Treas Bd Strip 5/15/40 | | | | | | | |
| 12/30/2010 060006871406 | B | 1,965,000.000 | .2516 | | - 494,374 | 494,374 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 12/30/2010 060006871406 | S | - 1,855,000.000 | .2961 | | 549,266 | 580,102 | - 30,836 |
| **Total For Barclays Capital Inc. Fixed In** | | | | **0** | **37,202,691** | **37,434,909** | **- 232,217** |
| Broker: Bny Convergex | | | | | | | |
| Issue: 747525103 - Qualcomm Inc | | | | | | | |
| 01/05/2010 060006871408 | B | 1,968.000 | 47.9000 | 98 | - 94,366 | 94,366 | |
| Issue: 009158106 - Air Prods Chemicals Inc | | | | | | | |
| 01/06/2010 060006871408 | S | - 4,765.000 | 82.0452 | 248 | 390,697 | 394,002 | - 3,305 |
| Issue: 375558103 - Gilead Sciences Inc | | | | | | | |
| 01/06/2010 060006871408 | B | 5,557.000 | 44.4500 | 278 | - 247,287 | 247,287 | |
| Issue: 056752108 - Baidu Com Inc A D R | | | | | | | |
| 01/06/2010 060006871408 | B | 990.000 | 418.7944 | 50 | - 414,656 | 414,656 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 203372107 - Commscope Inc | | | | | | | |
| 01/07/2010 060006871408 | S | - 4,161.000 | 27.3204 | 211 | 113,469 | 114,200 | - 730 |
| Issue: 88579Y101 - 3M Co | | | | | | | |
| 01/07/2010 060006871408 | B | 3,790.000 | 82.8993 | 190 | - 314,378 | 314,378 | |
| Issue: 38141G104 - Goldman Sachs Group Inc | | | | | | | |
| 01/08/2010 060006871408 | S | - 2,152.000 | 175.5425 | 117 | 377,650 | 288,427 | 89,223 |
| Issue: 45865V100 - Intercontinental Exchange Inc | | | | | | | |
| 01/08/2010 060006871408 | S | - 1,933.000 | 108.6967 | 102 | 210,009 | 198,773 | 11,236 |
| Issue: 001547108 - A K Steel Hldg Corp | | | | | | | |
| 01/11/2010 060006871408 | S | - 20,435.000 | 25.0133 | 1,035 | 510,112 | 412,016 | 98,096 |
| Issue: 46625H100 - J P Morgan Chase Co | | | | | | | |
| 01/11/2010 060006871408 | B | 4,775.000 | 44.6338 | 239 | - 213,365 | 213,365 | |
| Issue: 61945A107 - The Mosaic Co | | | | | | | |
| 01/11/2010 060006871408 | B | 2,280.000 | 66.0598 | 114 | - 150,730 | 150,730 | |
| Issue: 534187109 - Lincoln Natl Corp Ind | | | | | | | |
| 01/14/2010 060006871404 | B | 16,060.000 | 27.0613 | 642 | - 435,247 | 435,247 | |
| Issue: 534187109 - Lincoln Natl Corp Ind | | | | | | | |
| 01/15/2010 060006871404 | B | 5,120.000 | 26.9604 | 205 | - 138,242 | 138,242 | |
| Issue: H27013103 - Weatherford International Ltd | | | | | | | |
| 01/15/2010 060006871408 | S | - 23,004.000 | 18.6401 | 1,156 | 427,641 | 389,220 | 38,421 |
| Issue: 12673P105 - Ca Inc | | | | | | | |
| 01/22/2010 060006871404 | S | - 5,600.000 | 23.0381 | 226 | 128,788 | 140,554 | - 11,766 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 12673P105 - Ca Inc | | | | | | | |
| 01/25/2010 060006871404 | S | - 60.000 | 22.7800 | 2 | 1,364 | 1,506 | - 142 |
| Issue: 12673P105 - Ca Inc | | | | | | | |
| 01/26/2010 060006871404 | S | - 3,010.000 | 22.7585 | 121 | 68,382 | 75,548 | - 7,166 |
| Issue: 857477103 - State Str Corp | | | | | | | |
| 01/26/2010 060006871408 | B | 4,324.000 | 43.8076 | 216 | - 189,640 | 189,640 | |
| Issue: 773903109 - Rockwell Automation Inc | | | | | | | |
| 01/27/2010 060006871408 | B | 9,863.000 | 50.0195 | 493 | - 493,835 | 493,835 | |
| Issue: 68389X105 - Oracle Corporation | | | | | | | |
| 01/28/2010 060006871408 | B | 25,264.000 | 23.4875 | 1,263 | - 594,651 | 594,651 | |
| Issue: 031162100 - Amgen Inc | | | | | | | |
| 01/29/2010 060006871408 | B | 6,594.000 | 58.6303 | 330 | - 386,938 | 386,938 | |
| Issue: 716495106 - Petrohawk Energy Corp | | | | | | | |
| 02/08/2010 060006871408 | S | - 21,008.000 | 21.8790 | 1,056 | 458,578 | 584,624 | - 126,046 |
| Issue: 89151E109 - Total S A A D R | | | | | | | |
| 02/10/2010 060006871405 | S | - 2,710.000 | 56.3614 | 2 | 152,737 | 148,510 | 4,228 |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 02/22/2010 060006871408 | S | - 6,109.000 | 46.5005 | 309 | 283,762 | 290,705 | - 6,943 |
| Issue: 478366107 - Johnson Controls Inc | | | | | | | |
| 02/23/2010 060006871408 | B | 16,488.000 | 30.6176 | 824 | - 505,647 | 505,647 | |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 02/26/2010 060006871408 | S | - 4,628.000 | 41.9288 | 234 | 193,813 | 119,165 | 74,647 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 03/02/2010 060006871409 | S | - 800.000 | 59.2481 | 9 | 47,390 | 24,390 | 23,000 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 03/03/2010 060006871409 | S | - 500.000 | 59.4959 | 5 | 29,743 | 15,244 | 14,499 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 03/04/2010 060006871409 | S | - 700.000 | 59.5625 | 8 | 41,686 | 21,341 | 20,345 |
| Issue: 244199105 - Deere & Co | | | | | | | |
| 03/11/2010 060006871408 | S | - 7,161.000 | 57.1065 | 363 | 408,576 | 424,797 | - 16,221 |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 03/11/2010 060006871408 | B | 6,440.000 | 65.0040 | 322 | - 418,948 | 418,948 | |
| Issue: 111320107 - Broadcom Corp Cl A | | | | | | | |
| 03/16/2010 060006871408 | B | 15,841.000 | 33.5339 | 792 | - 532,003 | 532,003 | |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 03/18/2010 060006871408 | B | 1,550.000 | 66.6172 | 78 | - 103,334 | 103,334 | |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 03/25/2010 060006871408 | B | 1,441.000 | 66.9499 | 72 | - 96,547 | 96,547 | |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 03/25/2010 060006871408 | S | - 905.000 | 38.3300 | 46 | 34,643 | 23,303 | 11,340 |
| Issue: 032511107 - Anadarko Petroleum Corp | | | | | | | |
| 03/25/2010 060006871408 | S | - 836.000 | 69.4219 | 43 | 57,994 | 37,798 | 20,196 |
| Issue: 032511107 - Anadarko Petroleum Corp | | | | | | | |
| 03/25/2010 060006871408 | S | - 1,965.000 | 69.2948 | 100 | 136,064 | 88,844 | 47,221 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 023135106 - Amazon Com Inc | | | | | | | |
| 03/25/2010 060006871408 | B | 1,458.000 | 136.6637 | 73 | - 199,329 | 199,329 | |
| Issue: 88031M109 - Tenaris Sa Adr | | | | | | | |
| 03/25/2010 060006871408 | S | - 7,383.000 | 42.5639 | 373 | 313,876 | 304,267 | 9,609 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 03/30/2010 060006871408 | B | 1,525.000 | 62.1790 | 76 | - 94,899 | 94,899 | |
| Issue: 617446448 - Morgan Stanley | | | | | | | |
| 03/31/2010 060006871408 | S | - 15,790.000 | 28.8438 | 797 | 454,646 | 498,513 | - 43,867 |
| Issue: 125269100 - Cf Industries Holdings Inc | | | | | | | |
| 04/13/2010 060006871404 | S | - 6,350.000 | 88.2336 | 263 | 560,020 | 456,646 | 103,374 |
| Issue: 548661107 - Lowes Co Inc | | | | | | | |
| 04/14/2010 060006871408 | B | 20,598.000 | 26.2629 | 1,030 | - 541,993 | 541,993 | |
| Issue: 73755L107 - Potash Corp Of Saskatchewan | | | | | | | |
| 04/14/2010 060006871408 | S | - 2,126.000 | 108.7171 | 110 | 231,022 | 211,509 | 19,514 |
| Issue: 427866108 - The Hershey Company | | | | | | | |
| 04/19/2010 060006871404 | B | 1,890.000 | 44.2395 | 76 | - 83,688 | 83,688 | |
| Issue: 427866108 - The Hershey Company | | | | | | | |
| 04/20/2010 060006871404 | B | 3,820.000 | 44.6916 | 153 | - 170,875 | 170,875 | |
| Issue: 984332106 - Yahoo Inc | | | | | | | |
| 04/21/2010 060006871408 | S | - 30,568.000 | 17.4993 | 1,537 | 533,381 | 510,923 | 22,458 |
| Issue: 071813109 - Baxter Intl Inc | | | | | | | |
| 04/26/2010 060006871408 | S | - 14,056.000 | 47.6985 | 714 | 669,736 | 716,640 | - 46,904 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 04/26/2010 060006871408 | B | 8,049.000 | 54.0359 | 402 | - 435,337 | 435,337 | |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 04/28/2010 060006871408 | B | 1,461.000 | 55.6429 | 73 | - 81,367 | 81,367 | |
| Issue: G24140108 - Cooper Industries Plc | | | | | | | |
| 04/29/2010 060006871404 | S | - 3,950.000 | 50.5388 | 161 | 199,467 | 131,669 | 67,798 |
| Issue: 88579Y101 - 3M Co | | | | | | | |
| 04/29/2010 060006871408 | B | 944.000 | 89.2444 | 47 | - 84,294 | 84,294 | |
| Issue: 61945A107 - The Mosaic Co | | | | | | | |
| 04/29/2010 060006871408 | S | - 9,766.000 | 51.5244 | 497 | 502,690 | 497,300 | 5,391 |
| Issue: 018490102 - Allergan Inc | | | | | | | |
| 04/30/2010 060006871408 | B | 13,451.000 | 63.7574 | 673 | - 858,273 | 858,273 | |
| Issue: 031162100 - Amgen Inc | | | | | | | |
| 04/30/2010 060006871408 | B | 2,516.000 | 58.5791 | 126 | - 147,511 | 147,511 | |
| Issue: 375558103 - Gilead Sciences Inc | | | | | | | |
| 04/30/2010 060006871408 | S | - 13,844.000 | 39.7406 | 702 | 549,467 | 531,852 | 17,615 |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 05/05/2010 060006871408 | S | - 10,964.000 | 39.3330 | 555 | 430,692 | 282,309 | 148,382 |
| Issue: 302182100 - Express Scripts Inc | | | | | | | |
| 05/05/2010 060006871408 | B | 4,035.000 | 102.9916 | 202 | - 415,773 | 415,773 | |
| Issue: 055921100 - B M C Software Inc | | | | | | | |
| 05/07/2010 060006871404 | S | - 5,890.000 | 35.7625 | 239 | 210,402 | 164,906 | 45,496 |

## 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 | | | | | | | |
| 05/10/2010 060006871404 | S | - 4,720.000 | 36.9357 | 192 | 174,145 | 132,149 | 41,996 |
| Issue: 055921100 - B M C Software Inc | | | | | | | |
| 05/11/2010 060006871404 | S | - 640.000 | 37.0438 | 26 | 23,682 | 17,918 | 5,764 |
| Issue: 055921100 - B M C Software Inc | | | | | | | |
| 05/12/2010 060006871404 | S | - 1,840.000 | 37.8576 | 75 | 69,583 | 51,516 | 18,068 |
| Issue: 580037109 - McDermott Intl Inc | | | | | | | |
| 05/13/2010 060006871408 | B | 15,552.000 | 26.6865 | 778 | - 415,806 | 415,806 | |
| Issue: 478160104 - Johnson Johnson | | | | | | | |
| 05/14/2010 060006871404 | B | 6,590.000 | 64.1030 | 264 | - 422,702 | 422,702 | |
| Issue: 500255104 - Kohls Corp | | | | | | | |
| 05/14/2010 060006871408 | S | - 3,361.000 | 53.8292 | 171 | 180,749 | 206,931 | - 26,182 |
| Issue: 608190104 - Mohawk Inds Inc | | | | | | | |
| 05/14/2010 060006871408 | B | 2,466.000 | 61.7151 | 123 | - 152,313 | 152,313 | |
| Issue: 857477103 - State Str Corp | | | | | | | |
| 05/18/2010 060006871408 | S | - 13,516.000 | 40.5623 | 685 | 547,555 | 586,540 | - 38,985 |
| Issue: 88031M109 - Tenaris Sa Adr | | | | | | | |
| 05/20/2010 060006871408 | S | - 14,752.000 | 35.6388 | 746 | 524,997 | 607,957 | - 82,960 |
| Issue: 037833100 - Apple Inc | | | | | | | |
| 05/21/2010 060006871408 | B | 659.000 | 237.9934 | 33 | - 156,871 | 156,871 | |
| Issue: 674599105 - Occidental Petroleum Corporation | | | | | | | |
| 06/01/2010 060006871408 | B | 3,206.000 | 82.5478 | 160 | - 264,809 | 264,809 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 58933Y105 - Merck And Co Inc New | | | | | | | |
| 06/01/2010 060006871408 | S | - 14,730.000 | 33.8140 | 745 | 497,335 | 521,099 | - 23,763 |
| Issue: 64110D104 - Netapp Inc | | | | | | | |
| 06/01/2010 060006871408 | B | 12,563.000 | 38.4787 | 628 | - 484,036 | 484,036 | |
| Issue: 73755L107 - Potash Corp Of Saskatchewan | | | | | | | |
| 06/10/2010 060006871408 | B | 2,735.000 | 98.9662 | 137 | - 270,809 | 270,809 | |
| Issue: 666807102 - Northrop Grumman Corporation | | | | | | | |
| 06/14/2010 060006871404 | S | - 3,200.000 | 59.9377 | 131 | 191,669 | 200,429 | - 8,759 |
| Issue: 13342B105 - Cameron Intl Corp | | | | | | | |
| 06/14/2010 060006871404 | S | - 5,610.000 | 36.0890 | 228 | 202,231 | 170,479 | 31,752 |
| Issue: 666807102 - Northrop Grumman Corporation | | | | | | | |
| 06/15/2010 060006871404 | S | - 5,990.000 | 60.1256 | 246 | 359,907 | 375,178 | - 15,271 |
| Issue: 13342B105 - Cameron Intl Corp | | | | | | | |
| 06/15/2010 060006871404 | S | - 7,740.000 | 36.6783 | 314 | 283,576 | 235,207 | 48,369 |
| Issue: 931142103 - Wal Mart Stores Inc | | | | | | | |
| 06/17/2010 060006871404 | S | - 7,470.000 | 51.2034 | 305 | 382,184 | 376,708 | 5,476 |
| Issue: 031162100 - Amgen Inc | | | | | | | |
| 06/17/2010 060006871404 | S | - 9,790.000 | 55.0802 | 401 | 538,834 | 599,864 | - 61,029 |
| Issue: 931142103 - Wal Mart Stores Inc | | | | | | | |
| 06/21/2010 060006871408 | S | - 7,165.000 | 51.2111 | 364 | 366,563 | 364,825 | 1,738 |
| Issue: 38259P508 - Google Inc Cl A | | | | | | | |
| 06/21/2010 060006871408 | S | - 563.000 | 491.4907 | 33 | 276,676 | 279,984 | - 3,308 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 00724F101 - Adobe Sys Inc | | | | | | | |
| 06/23/2010 060006871408 | S | - 14,614.000 | 31.0272 | 738 | 452,693 | 490,109 | - 37,416 |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 06/24/2010 060006871408 | B | 1,866.000 | 68.1497 | 93 | - 127,261 | 127,261 | |
| Issue: 68389X105 - Oracle Corporation | | | | | | | |
| 06/25/2010 060006871408 | B | 11,841.000 | 22.8564 | 592 | - 271,235 | 271,235 | |
| Issue: 073302101 - B E Aerospace Inc | | | | | | | |
| 06/25/2010 060006871408 | B | 3,624.000 | 27.0195 | 181 | - 98,100 | 98,100 | |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 06/28/2010 060006871408 | B | 1,381.000 | 67.3999 | 69 | - 93,148 | 93,148 | |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 06/29/2010 060006871408 | B | 1,521.000 | 66.5593 | 76 | - 101,313 | 101,313 | |
| Issue: 913017109 - United Technologies Corp | | | | | | | |
| 06/30/2010 060006871408 | B | 2,478.000 | 65.3169 | 124 | - 161,979 | 161,979 | |
| Issue: 780259107 - Royal Dutch Shell A D R | | | | | | | |
| 07/08/2010 060006871409 | S | - 100.000 | 50.9979 | 1 | 5,099 | 5,988 | - 889 |
| Issue: 780259107 - Royal Dutch Shell A D R | | | | | | | |
| 07/09/2010 060006871409 | S | - 700.000 | 50.7832 | 8 | 35,541 | 41,914 | - 6,373 |
| Issue: 375558103 - Gilead Sciences Inc | | | | | | | |
| 07/14/2010 060006871404 | S | - 4,000.000 | 34.7411 | 162 | 138,802 | 181,723 | - 42,921 |
| Issue: 037833100 - Apple Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 490.000 | 250.8765 | 25 | - 122,954 | 122,954 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 820.000 | 73.9117 | 41 | - 60,649 | 60,649 | |
| Issue: 254687106 - Disney Walt Co | | | | | | | |
| 07/14/2010 060006871408 | B | 1,019.000 | 34.4276 | 51 | - 35,133 | 35,133 | |
| Issue: 316773100 - Fifth Third Bancorp | | | | | | | |
| 07/14/2010 060006871408 | B | 2,842.000 | 13.3972 | 142 | - 38,217 | 38,217 | |
| Issue: 406216101 - Halliburton Co | | | | | | | |
| 07/14/2010 060006871408 | B | 1,438.000 | 27.8539 | 72 | - 40,126 | 40,126 | |
| Issue: 478366107 - Johnson Controls Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,112.000 | 29.4355 | 56 | - 32,788 | 32,788 | |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 1,085.000 | 70.4599 | 54 | - 76,503 | 76,503 | |
| Issue: 674599105 - Occidental Petroleum Corporation | | | | | | | |
| 07/14/2010 060006871408 | B | 561.000 | 81.7600 | 28 | - 45,895 | 45,895 | |
| Issue: 713448108 - Pepsico Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 877.000 | 63.4600 | 44 | - 55,698 | 55,698 | |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 659.000 | 49.1975 | 33 | - 32,454 | 32,454 | |
| Issue: 913017109 - United Technologies Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 848.000 | 67.8886 | 42 | - 57,612 | 57,612 | |
| Issue: 701094104 - Parker Hannifin Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 679.000 | 57.4946 | 34 | - 39,073 | 39,073 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 580037109 - McDermott Intl Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 2,395.000 | 23.2332 | 120 | - 55,763 | 55,763 | |
| Issue: 872540109 - Tjx Companies Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,361.000 | 42.2816 | 68 | - 57,613 | 57,613 | |
| Issue: 548661107 - Lowes Co Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,426.000 | 20.7283 | 71 | - 29,630 | 29,630 | |
| Issue: 594918104 - Microsoft Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 2,570.000 | 25.5200 | 129 | - 65,715 | 65,715 | |
| Issue: 681919106 - Omnicom Group Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 681.000 | 35.5699 | 34 | - 24,257 | 24,257 | |
| Issue: 018490102 - Allergan Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 931.000 | 65.1460 | 47 | - 60,697 | 60,697 | |
| Issue: 031162100 - Amgen Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 631.000 | 52.4968 | 32 | - 33,157 | 33,157 | |
| Issue: 17275R102 - Cisco Sys Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 2,951.000 | 23.4998 | 148 | - 69,495 | 69,495 | |
| Issue: 92532F100 - Vertex Pharmaceuticals Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 882.000 | 33.5989 | 44 | - 29,678 | 29,678 | |
| Issue: 73755L107 - Potash Corp Of Saskatchewan | | | | | | | |
| 07/14/2010 060006871408 | B | 606.000 | 94.2199 | 30 | - 57,128 | 57,128 | |
| Issue: 302182100 - Express Scripts Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 549.000 | 48.0199 | 27 | - 26,390 | 26,390 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 881624209 - Teva Pharmaceutical Inds Ltd A D R | | | | | | | |
| 07/14/2010 060006871408 | B | 751.000 | 54.5073 | 38 | - 40,973 | 40,973 | |
| Issue: 85590A401 - Starwood Hotels & Resorts | | | | | | | |
| 07/14/2010 060006871408 | B | 723.000 | 46.2200 | 36 | - 33,453 | 33,453 | |
| Issue: V7780T103 - Royal Caribbean Cruises Ltd | | | | | | | |
| 07/14/2010 060006871408 | B | 1,482.000 | 24.7676 | 74 | - 36,780 | 36,780 | |
| Issue: 073302101 - B E Aerospace Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,892.000 | 27.6007 | 95 | - 52,315 | 52,315 | |
| Issue: 444903108 - Human Genome Sciences Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 2,386.000 | 25.1674 | 119 | - 60,169 | 60,169 | |
| Issue: 773903109 - Rockwell Automation Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 759.000 | 52.0544 | 38 | - 39,547 | 39,547 | |
| Issue: 608190104 - Mohawk Inds Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 689.000 | 46.8260 | 34 | - 32,298 | 32,298 | |
| Issue: 023135106 - Amazon Com Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 316.000 | 122.3068 | 16 | - 38,665 | 38,665 | |
| Issue: 93317Q105 - Walter Energy Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 433.000 | 64.2708 | 22 | - 27,851 | 27,851 | |
| Issue: 203372107 - Commscope Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,028.000 | 25.6293 | 51 | - 26,398 | 26,398 | |
| Issue: 111320107 - Broadcom Corp Cl A | | | | | | | |
| 07/14/2010 060006871408 | B | 1,070.000 | 37.6099 | 54 | - 40,296 | 40,296 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 74762E102 - Quanta Svcs Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,405.000 | 21.2193 | 70 | - 29,883 | 29,883 | |
| Issue: 75281A109 - Range Resources Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 465.000 | 41.8410 | 23 | - 19,479 | 19,479 | |
| Issue: 151020104 - Celgene Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 1,038.000 | 51.9237 | 52 | - 53,949 | 53,949 | |
| Issue: 00971T101 - Akamai Technologies Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,182.000 | 43.6331 | 59 | - 51,633 | 51,633 | |
| Issue: 01741R102 - Allegheny Technologies Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 609.000 | 48.1790 | 30 | - 29,371 | 29,371 | |
| Issue: 31428X106 - Fed Ex Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 638.000 | 77.8234 | 32 | - 49,683 | 49,683 | |
| Issue: 452327109 - Illumina Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 864.000 | 44.0690 | 43 | - 38,119 | 38,119 | |
| Issue: 46612J507 - Jds Uniphase Corp | | | | | | | |
| 07/14/2010 060006871408 | B | 2,436.000 | 10.7117 | 122 | - 26,216 | 26,216 | |
| Issue: 380956409 - Goldcorp Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,372.000 | 41.8600 | 69 | - 57,501 | 57,501 | |
| Issue: 46625H100 - J P Morgan Chase Co | | | | | | | |
| 07/14/2010 060006871408 | B | 793.000 | 40.1000 | 40 | - 31,839 | 31,839 | |
| Issue: 629491101 - NYSE Euronext | | | | | | | |
| 07/14/2010 060006871408 | B | 1,207.000 | 27.6177 | 60 | - 33,395 | 33,395 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 928563402 - Vmware Inc Cl A | | | | | | | |
| 07/14/2010 060006871408 | B | 402.000 | 73.6823 | 20 | - 29,640 | 29,640 | |
| Issue: 88579Y101 - 3M Co | | | | | | | |
| 07/14/2010 060006871408 | B | 741.000 | 83.2560 | 37 | - 61,730 | 61,730 | |
| Issue: 832696405 - Jm Smucker Co The | | | | | | | |
| 07/14/2010 060006871408 | B | 570.000 | 62.1765 | 29 | - 35,469 | 35,469 | |
| Issue: 64110L106 - Netflix Com Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 243.000 | 120.7235 | 12 | - 29,348 | 29,348 | |
| Issue: N07059186 - Asml Holding Nv Ny Reg Shs | | | | | | | |
| 07/14/2010 060006871408 | B | 976.000 | 32.1048 | 49 | - 31,383 | 31,383 | |
| Issue: 62913F201 - N I I Holdings Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,627.000 | 34.1338 | 81 | - 55,617 | 55,617 | |
| Issue: 58405U102 - Medco Health Solutions Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 429.000 | 56.6613 | 21 | - 24,329 | 24,329 | |
| Issue: 64110D104 - Netapp Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 865.000 | 40.0488 | 43 | - 34,685 | 34,685 | |
| Issue: 79466L302 - Salesforce Com Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 378.000 | 96.1941 | 19 | - 36,380 | 36,380 | |
| Issue: 38259P508 - Google Inc Cl A | | | | | | | |
| 07/14/2010 060006871408 | B | 179.000 | 491.2556 | 9 | - 87,944 | 87,944 | |
| Issue: 03076C106 - Ameriprise Finl Inc | | | | | | | |
| 07/14/2010 060006871408 | B | 1,009.000 | 39.1041 | 50 | - 39,506 | 39,506 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 375558103 - Gilead Sciences Inc | | | | | | | |
| 07/15/2010 060006871404 | S | - 3,170.000 | 34.9862 | 129 | 110,778 | 144,015 | - 33,238 |
| Issue: 832696405 - Jm Smucker Co The | | | | | | | |
| 07/15/2010 060006871408 | B | 1,864.000 | 62.6183 | 93 | - 116,814 | 116,814 | |
| Issue: 375558103 - Gilead Sciences Inc | | | | | | | |
| 07/16/2010 060006871404 | S | - 3,970.000 | 33.5432 | 161 | 133,005 | 180,360 | - 47,354 |
| Issue: 46625H100 - J P Morgan Chase Co | | | | | | | |
| 07/16/2010 060006871408 | S | - 12,617.000 | 39.2409 | 639 | 494,463 | 559,472 | - 65,009 |
| Issue: 478160104 - Johnson Johnson | | | | | | | |
| 07/19/2010 060006871404 | S | - 7,700.000 | 59.5187 | 316 | 457,978 | 487,167 | - 29,189 |
| Issue: N07059186 - Asml Holding Nv Ny Reg Shs | | | | | | | |
| 07/19/2010 060006871408 | S | - 15,484.000 | 31.2313 | 782 | 482,803 | 321,817 | 160,986 |
| Issue: 655664100 - Nordstrom Inc | | | | | | | |
| 07/20/2010 060006871404 | B | 3,250.000 | 32.7394 | 130 | - 106,533 | 106,533 | |
| Issue: 608190104 - Mohawk Inds Inc | | | | | | | |
| 07/20/2010 060006871408 | B | 4,573.000 | 47.0939 | 229 | - 215,589 | 215,589 | |
| Issue: 478160104 - Johnson Johnson | | | | | | | |
| 07/21/2010 060006871404 | S | - 7,590.000 | 57.0097 | 311 | 432,393 | 480,208 | - 47,815 |
| Issue: 617446448 - Morgan Stanley | | | | | | | |
| 07/22/2010 060006871408 | B | 14,996.000 | 27.1894 | 750 | - 408,482 | 408,482 | |
| Issue: 478366107 - Johnson Controls Inc | | | | | | | |
| 07/23/2010 060006871408 | S | - 6,632.000 | 28.5245 | 335 | 188,840 | 202,892 | - 14,053 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 913017109 - United Technologies Corp | | | | | | | |
| 07/23/2010 060006871408 | B | 1,347.000 | 70.7592 | 67 | - 95,380 | 95,380 | |
| Issue: 478366107 - Johnson Controls Inc | | | | | | | |
| 07/28/2010 060006871408 | S | - 10,968.000 | 28.9947 | 554 | 317,460 | 335,543 | - 18,083 |
| Issue: 12497T101 - Cb Richard Ellis Group Inc A | | | | | | | |
| 07/28/2010 060006871408 | B | 25,689.000 | 16.6973 | 1,028 | - 429,965 | 429,965 | |
| Issue: 580037109 - McDermott Intl Inc | | | | | | | |
| 07/30/2010 060006871408 | S | - 37,485.000 | 23.2772 | 1,889 | 870,657 | 1,011,830 | - 141,173 |
| Issue: 594918104 - Microsoft Corp | | | | | | | |
| 07/30/2010 060006871408 | S | - 9,339.000 | 25.5124 | 471 | 237,789 | 276,258 | - 38,469 |
| Issue: 073302101 - B E Aerospace Inc | | | | | | | |
| 07/30/2010 060006871408 | B | 2,674.000 | 29.5121 | 134 | - 79,049 | 79,049 | |
| Issue: 140781105 - Carbo Ceramics Inc | | | | | | | |
| 07/30/2010 060006871408 | B | 5,147.000 | 80.6156 | 257 | - 415,186 | 415,186 | |
| Issue: 617446448 - Morgan Stanley | | | | | | | |
| 07/30/2010 060006871408 | B | 4,037.000 | 27.2160 | 202 | - 110,073 | 110,073 | |
| Issue: 203372107 - Commscope Inc | | | | | | | |
| 07/30/2010 060006871408 | S | - 16,362.000 | 20.3170 | 824 | 331,603 | 447,244 | - 115,641 |
| Issue: 88579Y101 - 3M Co | | | | | | | |
| 07/30/2010 060006871408 | B | 1,595.000 | 85.8456 | 80 | - 137,003 | 137,003 | |
| Issue: 89469A104 - Treehouse Foods Inc | | | | | | | |
| 07/30/2010 060006871408 | B | 2,136.000 | 47.8182 | 107 | - 102,246 | 102,246 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 268648102 - E M C Corporation | | | | | | | |
| 08/03/2010 060006871408 | B | 31,129.000 | 20.4890 | 1,556 | - 639,359 | 639,359 | |
| Issue: V7780T103 - Royal Caribbean Cruises Ltd | | | | | | | |
| 08/03/2010 060006871408 | S | - 23,199.000 | 28.9214 | 1,171 | 669,776 | 800,273 | - 130,497 |
| Issue: 406216101 - Halliburton Co | | | | | | | |
| 08/04/2010 060006871408 | B | 5,601.000 | 31.0077 | 280 | - 173,954 | 173,954 | |
| Issue: 74762E102 - Quanta Svcs Inc | | | | | | | |
| 08/04/2010 060006871408 | S | - 14,327.000 | 20.2594 | 721 | 289,535 | 341,726 | - 52,191 |
| Issue: 61945A107 - The Mosaic Co | | | | | | | |
| 08/04/2010 060006871408 | B | 4,367.000 | 49.2464 | 218 | - 215,277 | 215,277 | |
| Issue: 608190104 - Mohawk Inds Inc | | | | | | | |
| 08/05/2010 060006871408 | S | - 6,416.000 | 48.4552 | 326 | 310,563 | 365,635 | - 55,072 |
| Issue: 896818101 - Triumph Group Inc | | | | | | | |
| 08/06/2010 060006871408 | B | 8,603.000 | 73.5301 | 430 | - 633,010 | 633,010 | |
| Issue: 18683K101 - Cliffs Natural Resources Inc | | | | | | | |
| 08/09/2010 060006871404 | B | 4,930.000 | 62.5451 | 197 | - 308,545 | 308,545 | |
| Issue: 92857W209 - Vodafone Group Plc A D R | | | | | | | |
| 08/09/2010 060006871409 | S | - 400.000 | 24.7706 | 4 | 9,904 | 8,219 | 1,686 |
| Issue: 92857W209 - Vodafone Group Plc A D R | | | | | | | |
| 08/10/2010 060006871409 | S | - 2,600.000 | 24.3655 | 53 | 63,297 | 53,421 | 9,877 |
| Issue: 617446448 - Morgan Stanley | | | | | | | |
| 08/17/2010 060006871408 | B | 8,676.000 | 26.0672 | 434 | - 226,593 | 226,593 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 79466L302 - Salesforce Com Inc | | | | | | | |
| 08/18/2010 060006871408 | S | - 1,662.000 | 98.2415 | 86 | 163,192 | 94,154 | 69,038 |
| Issue: 73755L107 - Potash Corp Of Saskatchewan | | | | | | | |
| 08/19/2010 060006871408 | S | - 1,244.000 | 146.5463 | 65 | 182,238 | 123,095 | 59,143 |
| Issue: 73755L107 - Potash Corp Of Saskatchewan | | | | | | | |
| 08/23/2010 060006871408 | S | - 1,598.000 | 151.3199 | 84 | 241,725 | 158,123 | 83,602 |
| Issue: 111320107 - Broadcom Corp Cl A | | | | | | | |
| 08/23/2010 060006871408 | S | - 4,420.000 | 33.1531 | 223 | 146,313 | 149,581 | - 3,268 |
| Issue: 548661107 - Lowes Co Inc | | | | | | | |
| 09/03/2010 060006871408 | B | 6,347.000 | 22.4563 | 317 | - 142,847 | 142,847 | |
| Issue: 35671D857 - Freeport McMoran Copper Gold | | | | | | | |
| 09/15/2010 060006871408 | B | 2,962.000 | 80.7563 | 148 | - 239,348 | 239,348 | |
| Issue: 780259107 - Royal Dutch Shell A D R | | | | | | | |
| 09/23/2010 060006871409 | S | - 100.000 | 57.3835 | 1 | 5,737 | 5,877 | - 140 |
| Issue: 780259107 - Royal Dutch Shell A D R | | | | | | | |
| 09/24/2010 060006871409 | S | - 400.000 | 58.1322 | 4 | 23,248 | 23,508 | - 259 |
| Issue: 29081M102 - Embraer Empresa Brasileira De A D R | | | | | | | |
| 09/28/2010 060006871409 | S | - 200.000 | 28.3972 | 2 | 5,677 | 4,794 | 883 |
| Issue: 565849106 - Marathon Oil Corporation | | | | | | | |
| 10/05/2010 060006871409 | B | 2,300.000 | 34.4174 | 23 | - 79,183 | 79,183 | |
| Issue: 742718109 - Procter & Gamble Co | | | | | | | |
| 10/07/2010 060006871404 | S | - 7,540.000 | 60.8123 | 309 | 458,215 | 457,183 | 1,032 |

## 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 | | | | | | | |
| 10/08/2010 060006871404 | S | - 2,320.000 | 61.3766 | 95 | 142,299 | 140,672 | 1,627 |
| Issue: 75606N109 - Realpage Inc | | | | | | | |
| 10/26/2010 060006871408 | B | 6,689.000 | 21.9549 | 334 | - 147,191 | 147,191 | |
| Issue: 395259104 - Greenhill Co Inc | | | | | | | |
| 11/01/2010 060006871408 | B | 402.000 | 78.2563 | 20 | - 31,479 | 31,479 | |
| Issue: 494368103 - Kimberly Clark Corp | | | | | | | |
| 12/13/2010 060006871404 | S | - 60.000 | 61.8850 | 2 | 3,711 | 3,266 | 445 |
| Issue: 494368103 - Kimberly Clark Corp | | | | | | | |
| 12/13/2010 060006871404 | S | - 7,790.000 | 61.7246 | 320 | 480,515 | 424,033 | 56,482 |
| Issue: 806857108 - Schlumberger Ltd | | | | | | | |
| 12/13/2010 060006871404 | B | 9,650.000 | 82.7020 | 386 | - 798,460 | 798,460 | |
| Issue: 494368103 - Kimberly Clark Corp | | | | | | | |
| 12/14/2010 060006871404 | S | - 1,190.000 | 62.0692 | 49 | 73,814 | 64,775 | 9,038 |
| Issue: 806857108 - Schlumberger Ltd | | | | | | | |
| 12/14/2010 060006871404 | B | 1,290.000 | 82.1406 | 52 | - 106,013 | 106,013 | |
| Issue: 35671D857 - Freeport McMoran Copper Gold | | | | | | | |
| 12/14/2010 060006871404 | B | 2,280.000 | 114.7772 | 91 | - 261,783 | 261,783 | |
| **Total For Bny Convergex** | | | | **49,715** | **41,453,212** | **41,356,526** | **96,694** |

Broker: Bny Convergex / Ljr

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: G5876H105 - Marvell Technology Group Ltd | | | | | | | |
| 01/29/2010 060006871404 | S | - 31,560.000 | 17.4180 | 638 | 549,074 | 371,772 | 177,301 |
| Issue: 002824100 - Abbott Laboratories | | | | | | | |
| 02/10/2010 060006871404 | B | 8,260.000 | 53.0973 | 165 | - 438,749 | 438,749 | |
| Issue: 110122108 - Bristol Myers Squibb Co | | | | | | | |
| 02/10/2010 060006871404 | S | - 15,970.000 | 23.9064 | 324 | 381,461 | 348,977 | 32,484 |
| Issue: 002824100 - Abbott Laboratories | | | | | | | |
| 02/11/2010 060006871404 | B | 2,020.000 | 53.0822 | 40 | - 107,266 | 107,266 | |
| Issue: 110122108 - Bristol Myers Squibb Co | | | | | | | |
| 02/11/2010 060006871404 | S | - 6,460.000 | 23.8331 | 131 | 153,831 | 141,164 | 12,667 |
| Issue: 110122108 - Bristol Myers Squibb Co | | | | | | | |
| 02/12/2010 060006871404 | S | - 480.000 | 23.8602 | 10 | 11,443 | 10,489 | 954 |
| Issue: 023135106 - Amazon Com Inc | | | | | | | |
| 02/12/2010 060006871404 | B | 2,120.000 | 119.8368 | 42 | - 254,096 | 254,096 | |
| Issue: 25271C102 - Diamond Offshore Drilling Inc | | | | | | | |
| 02/16/2010 060006871404 | S | - 1,490.000 | 87.8286 | 31 | 130,833 | 136,827 | - 5,994 |
| Issue: 023135106 - Amazon Com Inc | | | | | | | |
| 02/16/2010 060006871404 | B | 1,690.000 | 119.4324 | 34 | - 201,875 | 201,875 | |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 02/26/2010 060006871404 | S | - 2,160.000 | 56.2817 | 45 | 121,524 | 101,393 | 20,131 |
| Issue: G54050102 - Lazard Ltd Cl A | | | | | | | |
| 02/26/2010 060006871404 | B | 1,290.000 | 35.5161 | 26 | - 45,842 | 45,842 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/01/2010 060006871404 | S | - 2,960.000 | 56.8679 | 61 | 168,268 | 138,946 | 29,322 |
| Issue: 585055106 - Medtronic Inc | | | | | | | |
| 03/02/2010 060006871404 | B | 4,820.000 | 44.5475 | 96 | - 214,815 | 214,815 | |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/02/2010 060006871404 | S | - 420.000 | 57.1330 | 9 | 23,987 | 19,715 | 4,272 |
| Issue: 585055106 - Medtronic Inc | | | | | | | |
| 03/03/2010 060006871404 | B | 8,100.000 | 44.7680 | 162 | - 362,783 | 362,783 | |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/03/2010 060006871404 | S | - 860.000 | 56.7846 | 18 | 48,817 | 40,369 | 8,448 |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/04/2010 060006871404 | S | - 870.000 | 56.8150 | 18 | 49,411 | 40,839 | 8,572 |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/05/2010 060006871404 | S | - 1,300.000 | 57.2120 | 27 | 74,349 | 61,023 | 13,325 |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/08/2010 060006871404 | S | - 580.000 | 57.0734 | 12 | 33,091 | 27,226 | 5,865 |
| Issue: 595112103 - Micron Technology Inc | | | | | | | |
| 03/09/2010 060006871404 | S | - 4,190.000 | 9.4800 | 84 | 39,637 | 31,662 | 7,975 |
| Issue: 595112103 - Micron Technology Inc | | | | | | | |
| 03/09/2010 060006871404 | S | - 23,490.000 | 9.5172 | 473 | 223,086 | 177,505 | 45,582 |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/09/2010 060006871404 | S | - 720.000 | 57.0767 | 15 | 41,080 | 33,798 | 7,283 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 03/09/2010 060006871404 | B | 13,610.000 | 40.8319 | 272 | - 555,994 | 555,994 | |
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 03/09/2010 060006871404 | B | 620.000 | 40.8831 | 12 | - 25,360 | 25,360 | |
| Issue: 595112103 - Micron Technology Inc | | | | | | | |
| 03/10/2010 060006871404 | S | - 16,760.000 | 9.8591 | 337 | 164,901 | 126,649 | 38,253 |
| Issue: 755111507 - Raytheon Company | | | | | | | |
| 03/10/2010 060006871404 | S | - 510.000 | 57.1146 | 11 | 29,118 | 23,940 | 5,178 |
| Issue: 13342B105 - Cameron Intl Corp | | | | | | | |
| 04/08/2010 060006871404 | S | - 2,260.000 | 44.8642 | 47 | 101,346 | 68,678 | 32,668 |
| Issue: 03073E105 - Amerisourcebergen Corp | | | | | | | |
| 04/08/2010 060006871404 | S | - 3,340.000 | 29.2941 | 68 | 97,774 | 83,413 | 14,361 |
| Issue: 744320102 - Prudential Financial Inc | | | | | | | |
| 04/08/2010 060006871404 | S | - 1,550.000 | 63.3549 | 33 | 98,167 | 64,713 | 33,455 |
| Issue: 637071101 - National Oilwell Varco Inc | | | | | | | |
| 04/28/2010 060006871404 | B | 6,970.000 | 44.0242 | 139 | - 306,988 | 306,988 | |
| Issue: 637071101 - National Oilwell Varco Inc | | | | | | | |
| 04/29/2010 060006871404 | B | 2,230.000 | 44.5195 | 45 | - 99,323 | 99,323 | |
| Issue: 690742101 - Owens Corning Inc | | | | | | | |
| 04/29/2010 060006871404 | S | - 3,890.000 | 34.4541 | 80 | 133,946 | 93,998 | 39,948 |
| Issue: 59156R108 - Metlife Inc | | | | | | | |
| 04/30/2010 060006871404 | B | 13,350.000 | 46.0250 | 267 | - 614,701 | 614,701 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 05/03/2010 060006871404 | S | - 3,230.000 | 35.0753 | 67 | 113,227 | 131,959 | - 18,732 |
| Issue: 984121103 - Xerox Corp | | | | | | | |
| 05/13/2010 060006871404 | B | 35,790.000 | 10.3057 | 716 | - 369,557 | 369,557 | |
| Issue: G2554F105 - Covidien Plc | | | | | | | |
| 05/14/2010 060006871404 | B | 8,370.000 | 44.8284 | 167 | - 375,381 | 375,381 | |
| Issue: G2554F105 - Covidien Plc | | | | | | | |
| 05/17/2010 060006871404 | B | 2,500.000 | 44.9487 | 50 | - 112,422 | 112,422 | |
| Issue: G2554F105 - Covidien Plc | | | | | | | |
| 05/18/2010 060006871404 | B | 2,240.000 | 44.8231 | 45 | - 100,449 | 100,449 | |
| Issue: 637071101 - National Oilwell Varco Inc | | | | | | | |
| 05/21/2010 060006871404 | B | 3,210.000 | 36.5363 | 64 | - 117,346 | 117,346 | |
| Issue: 428236103 - Hewlett Packard Co | | | | | | | |
| 05/26/2010 060006871404 | S | - 4,440.000 | 46.3158 | 92 | 205,550 | 187,721 | 17,829 |
| Issue: 25490A101 - Directv Cl A | | | | | | | |
| 05/26/2010 060006871404 | S | - 5,800.000 | 37.7882 | 120 | 219,052 | 180,111 | 38,941 |
| Issue: 166764100 - Chevron Corporation | | | | | | | |
| 05/26/2010 060006871404 | B | 3,150.000 | 73.0858 | 63 | - 230,283 | 230,283 | |
| Issue: 428236103 - Hewlett Packard Co | | | | | | | |
| 05/27/2010 060006871404 | S | - 10,900.000 | 46.7862 | 227 | 509,743 | 460,846 | 48,897 |
| Issue: 931422109 - Walgreen Co | | | | | | | |
| 05/27/2010 060006871404 | S | - 5,540.000 | 32.2943 | 114 | 178,797 | 210,130 | - 31,333 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 166764100 - Chevron Corporation | | | | | | | |
| 05/27/2010 060006871404 | B | 3,710.000 | 73.7252 | 74 | - 273,595 | 273,595 | |
| Issue: 228368106 - Crown Holdings Inc | | | | | | | |
| 05/27/2010 060006871404 | S | - 3,650.000 | 23.1928 | 74 | 84,579 | 87,606 | - 3,026 |
| Issue: 00507V109 - Activision Blizzard Inc | | | | | | | |
| 05/27/2010 060006871404 | B | 34,960.000 | 10.7340 | 699 | - 375,960 | 375,960 | |
| Issue: 228368106 - Crown Holdings Inc | | | | | | | |
| 05/28/2010 060006871404 | S | - 2,840.000 | 23.4537 | 58 | 66,551 | 68,164 | - 1,614 |
| Issue: 577081102 - Mattel Inc | | | | | | | |
| 06/17/2010 060006871404 | B | 13,410.000 | 22.4939 | 268 | - 301,911 | 301,911 | |
| Issue: 14149Y108 - Cardinal Health Inc | | | | | | | |
| 06/17/2010 060006871404 | B | 15,950.000 | 35.9199 | 319 | - 573,241 | 573,241 | |
| Issue: 30231G102 - Exxon Mobil Corp | | | | | | | |
| 06/17/2010 060006871404 | B | 7,570.000 | 62.1316 | 151 | - 470,488 | 470,488 | |
| Issue: 370334104 - General Mills Inc | | | | | | | |
| 06/18/2010 060006871404 | S | - 5,100.000 | 38.5182 | 105 | 196,338 | 154,130 | 42,208 |
| Issue: 655844108 - Norfolk Southn Corp | | | | | | | |
| 06/18/2010 060006871404 | S | - 3,420.000 | 58.7338 | 72 | 200,798 | 217,603 | - 16,805 |
| Issue: H89128104 - Tyco International Ltd | | | | | | | |
| 06/18/2010 060006871404 | B | 4,230.000 | 38.6286 | 85 | - 163,484 | 163,484 | |
| Issue: 855244109 - Starbucks Corp | | | | | | | |
| 06/18/2010 060006871404 | S | - 6,360.000 | 28.0454 | 130 | 178,239 | 92,935 | 85,303 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 92220P105 - Varian Med Sys Inc | | | | | | | |
| 06/18/2010 060006871404 | B | 8,980.000 | 53.3429 | 180 | - 479,199 | 479,199 | |
| Issue: 30231G102 - Exxon Mobil Corp | | | | | | | |
| 06/18/2010 060006871404 | B | 1,620.000 | 63.1800 | 32 | - 102,384 | 102,384 | |
| Issue: 92220P105 - Varian Med Sys Inc | | | | | | | |
| 06/21/2010 060006871404 | B | 1,580.000 | 54.4344 | 32 | - 86,038 | 86,038 | |
| Issue: 25490A101 - Directv Cl A | | | | | | | |
| 07/21/2010 060006871404 | B | 3,260.000 | 35.8715 | 65 | - 117,006 | 117,006 | |
| Issue: 844741108 - Southwest Airlines Co | | | | | | | |
| 07/23/2010 060006871404 | S | - 17,630.000 | 11.8171 | 356 | 207,979 | 211,769 | - 3,789 |
| Issue: 03073E105 - Amerisourcebergen Corp | | | | | | | |
| 07/23/2010 060006871404 | S | - 14,470.000 | 30.5131 | 297 | 441,228 | 361,373 | 79,854 |
| Issue: 441060100 - Hospira Inc | | | | | | | |
| 07/23/2010 060006871404 | S | - 2,550.000 | 57.2859 | 53 | 146,026 | 93,989 | 52,037 |
| Issue: 693506107 - P P G Inds Inc | | | | | | | |
| 07/26/2010 060006871404 | B | 3,470.000 | 68.0560 | 69 | - 236,224 | 236,224 | |
| Issue: 194162103 - Colgate Palmolive Co | | | | | | | |
| 07/27/2010 060006871404 | B | 3,370.000 | 84.5172 | 67 | - 284,890 | 284,890 | |
| Issue: 594918104 - Microsoft Corp | | | | | | | |
| 08/05/2010 060006871404 | S | - 11,360.000 | 25.3192 | 232 | 287,394 | 334,397 | - 47,003 |
| Issue: 693506107 - P P G Inds Inc | | | | | | | |
| 08/09/2010 060006871404 | B | 1,960.000 | 69.8398 | 39 | - 136,925 | 136,925 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 481165108 - Joy Global Inc | | | | | | | |
| 08/09/2010 060006871404 | S | - 3,760.000 | 60.8341 | 79 | 228,657 | 176,977 | 51,680 |
| Issue: 693506107 - P P G Inds Inc | | | | | | | |
| 08/10/2010 060006871404 | B | 2,680.000 | 69.1764 | 54 | - 185,446 | 185,446 | |
| Issue: 532457108 - Eli Lilly Co | | | | | | | |
| 08/11/2010 060006871404 | B | 15,390.000 | 36.9385 | 308 | - 568,791 | 568,791 | |
| Issue: 018490102 - Allergan Inc | | | | | | | |
| 08/11/2010 060006871404 | B | 7,600.000 | 63.1269 | 152 | - 479,916 | 479,916 | |
| Issue: 086516101 - Best Buy Co Inc | | | | | | | |
| 08/11/2010 060006871404 | S | - 13,720.000 | 33.4988 | 282 | 459,321 | 606,630 | - 147,308 |
| Issue: 67066G104 - Nvidia Corp | | | | | | | |
| 08/11/2010 060006871404 | S | - 25,880.000 | 8.9204 | 522 | 230,338 | 428,450 | - 198,112 |
| Issue: 018490102 - Allergan Inc | | | | | | | |
| 08/12/2010 060006871404 | B | 1,220.000 | 62.8413 | 24 | - 76,691 | 76,691 | |
| Issue: 67066G104 - Nvidia Corp | | | | | | | |
| 08/12/2010 060006871404 | S | - 14,370.000 | 9.0014 | 290 | 129,061 | 237,899 | - 108,839 |
| Issue: 38259P508 - Google Inc Cl A | | | | | | | |
| 08/24/2010 060006871408 | S | - 772.000 | 456.4294 | 45 | 352,319 | 383,601 | - 31,282 |
| Issue: 037833100 - Apple Inc | | | | | | | |
| 08/25/2010 060006871404 | B | 500.000 | 238.4970 | 10 | - 119,259 | 119,259 | |
| Issue: 61945A107 - The Mosaic Co | | | | | | | |
| 08/25/2010 060006871408 | S | - 2,779.000 | 55.7302 | 142 | 154,733 | 133,474 | 21,259 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 608190104 - Mohawk Inds Inc | | | | | | | |
| 08/26/2010 060006871408 | B | 6,843.000 | 44.8619 | 342 | - 307,332 | 307,332 | |
| Issue: 713448108 - Pepsico Inc | | | | | | | |
| 08/31/2010 060006871408 | B | 1,678.000 | 64.1794 | 84 | - 107,777 | 107,777 | |
| Issue: 89469A104 - Treehouse Foods Inc | | | | | | | |
| 08/31/2010 060006871408 | B | 3,948.000 | 41.4294 | 197 | - 163,761 | 163,761 | |
| Issue: 585055106 - Medtronic Inc | | | | | | | |
| 09/02/2010 060006871404 | S | - 12,920.000 | 32.3528 | 265 | 417,733 | 577,598 | - 159,865 |
| Issue: 85590A401 - Starwood Hotels & Resorts | | | | | | | |
| 09/03/2010 060006871408 | B | 3,236.000 | 51.0555 | 162 | - 165,377 | 165,377 | |
| Issue: 747525103 - Qualcomm Inc | | | | | | | |
| 09/09/2010 060006871404 | B | 11,310.000 | 40.9531 | 226 | - 463,406 | 463,406 | |
| Issue: 92532F100 - Vertex Pharmaceuticals Inc | | | | | | | |
| 09/09/2010 060006871408 | S | - 14,003.000 | 36.0754 | 709 | 504,455 | 406,803 | 97,652 |
| Issue: 941848103 - Waters Corp | | | | | | | |
| 09/09/2010 060006871408 | B | 8,218.000 | 65.2004 | 411 | - 536,228 | 536,228 | |
| Issue: 701094104 - Parker Hannifin Corp | | | | | | | |
| 09/10/2010 060006871408 | S | - 10,808.000 | 65.1346 | 552 | 703,422 | 604,233 | 99,189 |
| Issue: 68389X105 - Oracle Corporation | | | | | | | |
| 09/10/2010 060006871408 | B | 4,958.000 | 24.9390 | 248 | - 123,895 | 123,895 | |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 2,707.000 | 83.5191 | 135 | - 226,222 | 226,222 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 406216101 - Halliburton Co | | | | | | | |
| 09/15/2010 060006871408 | S | - 466.000 | 31.0601 | 24 | 14,450 | 14,020 | 430 |
| Issue: 740189105 - Precision Castparts Corp | | | | | | | |
| 09/15/2010 060006871408 | S | - 5,120.000 | 123.4734 | 267 | 631,917 | 629,329 | 2,588 |
| Issue: 872540109 - Tjx Companies Inc | | | | | | | |
| 09/15/2010 060006871408 | S | - 2,739.000 | 42.2391 | 139 | 115,554 | 85,851 | 29,703 |
| Issue: 681919106 - Omnicom Group Inc | | | | | | | |
| 09/15/2010 060006871408 | S | - 10,893.000 | 38.2568 | 552 | 416,180 | 411,110 | 5,070 |
| Issue: 85590A401 - Starwood Hotels & Resorts | | | | | | | |
| 09/15/2010 060006871408 | B | 2,190.000 | 51.2336 | 110 | - 112,311 | 112,311 | |
| Issue: 140781105 - Carbo Ceramics Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 2,282.000 | 81.2587 | 114 | - 185,546 | 185,546 | |
| Issue: 773903109 - Rockwell Automation Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 5,724.000 | 59.0482 | 286 | - 338,278 | 338,278 | |
| Issue: 608190104 - Mohawk Inds Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 2,095.000 | 49.0091 | 105 | - 102,779 | 102,779 | |
| Issue: 941848103 - Waters Corp | | | | | | | |
| 09/15/2010 060006871408 | S | - 8,218.000 | 68.3158 | 420 | 560,999 | 536,228 | 24,771 |
| Issue: 00971T101 - Akamai Technologies Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 9,799.000 | 50.8567 | 490 | - 498,835 | 498,835 | |
| Issue: 380956409 - Goldcorp Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 2,514.000 | 43.1100 | 126 | - 108,504 | 108,504 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 629491101 - NYSE Euronext | | | | | | | |
| 09/15/2010 060006871408 | S | - 19,088.000 | 29.7392 | 964 | 566,698 | 563,742 | 2,956 |
| Issue: 88579Y101 - 3M Co | | | | | | | |
| 09/15/2010 060006871408 | S | - 2,437.000 | 84.1759 | 125 | 205,011 | 202,105 | 2,906 |
| Issue: 832696405 - Jm Smucker Co The | | | | | | | |
| 09/15/2010 060006871408 | B | 3,755.000 | 60.7868 | 188 | - 228,442 | 228,442 | |
| Issue: 58405U102 - Medco Health Solutions Inc | | | | | | | |
| 09/15/2010 060006871408 | S | - 6,844.000 | 48.2332 | 348 | 329,760 | 260,917 | 68,843 |
| Issue: 12497T101 - Cb Richard Ellis Group Inc A | | | | | | | |
| 09/15/2010 060006871408 | B | 12,708.000 | 18.0828 | 635 | - 230,432 | 230,432 | |
| Issue: 674599105 - Occidental Petroleum Corporation | | | | | | | |
| 09/23/2010 060006871408 | S | - 13,772.000 | 74.4655 | 706 | 1,024,833 | 1,076,645 | - 51,812 |
| Issue: 268648102 - E M C Corporation | | | | | | | |
| 09/23/2010 060006871408 | B | 4,040.000 | 20.6694 | 202 | - 83,706 | 83,706 | |
| Issue: 73755L107 - Potash Corp Of Saskatchewan | | | | | | | |
| 09/23/2010 060006871408 | S | - 3,716.000 | 145.5335 | 195 | 540,608 | 367,701 | 172,906 |
| Issue: 907818108 - Union Pacific Corp | | | | | | | |
| 09/29/2010 060006871408 | B | 10,944.000 | 82.0581 | 547 | - 898,591 | 898,591 | |
| Issue: 370334104 - General Mills Inc | | | | | | | |
| 09/30/2010 060006871408 | B | 24,475.000 | 36.6181 | 1,224 | - 897,452 | 897,452 | |
| Issue: 067901108 - Barrick Gold Corp | | | | | | | |
| 10/01/2010 060006871408 | B | 23,777.000 | 46.9191 | 1,189 | - 1,116,784 | 1,116,784 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 380956409 - Goldcorp Inc | | | | | | | |
| 10/01/2010 060006871408 | S | - 24,784.000 | 43.7826 | 1,258 | 1,083,850 | 1,015,886 | 67,965 |
| Issue: 002824100 - Abbott Laboratories | | | | | | | |
| 10/05/2010 060006871404 | B | 790.000 | 53.0798 | 16 | - 41,949 | 41,949 | |
| Issue: 025816109 - American Express Co | | | | | | | |
| 10/05/2010 060006871404 | B | 810.000 | 38.2999 | 16 | - 31,039 | 31,039 | |
| Issue: 037833100 - Apple Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 410.000 | 287.8897 | 8 | - 118,043 | 118,043 | |
| Issue: 097023105 - Boeing Co | | | | | | | |
| 10/05/2010 060006871404 | B | 510.000 | 68.7599 | 10 | - 35,078 | 35,078 | |
| Issue: 194162103 - Colgate Palmolive Co | | | | | | | |
| 10/05/2010 060006871404 | B | 410.000 | 74.9085 | 8 | - 30,721 | 30,721 | |
| Issue: 260003108 - Dover Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 610.000 | 54.1360 | 12 | - 33,035 | 33,035 | |
| Issue: 263534109 - Du Pont E I De Nemours & Co | | | | | | | |
| 10/05/2010 060006871404 | B | 740.000 | 45.8700 | 15 | - 33,959 | 33,959 | |
| Issue: 291011104 - Emerson Elec Co | | | | | | | |
| 10/05/2010 060006871404 | B | 650.000 | 53.8799 | 13 | - 35,035 | 35,035 | |
| Issue: 382388106 - Goodrich Corp. | | | | | | | |
| 10/05/2010 060006871404 | B | 420.000 | 75.1899 | 8 | - 31,588 | 31,588 | |
| Issue: 384802104 - Grainger W W Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 280.000 | 121.6871 | 6 | - 34,078 | 34,078 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 423074103 - Hj Heinz Co | | | | | | | |
| 10/05/2010 060006871404 | B | 540.000 | 47.8098 | 11 | - 25,828 | 25,828 | |
| Issue: 427866108 - The Hershey Company | | | | | | | |
| 10/05/2010 060006871404 | B | 590.000 | 48.1498 | 12 | - 28,420 | 28,420 | |
| Issue: 458140100 - Intel Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 1,880.000 | 19.1698 | 38 | - 36,077 | 36,077 | |
| Issue: 459200101 - International Business Machines Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 320.000 | 137.6699 | 6 | - 44,061 | 44,061 | |
| Issue: 460146103 - International Paper Co | | | | | | | |
| 10/05/2010 060006871404 | B | 1,490.000 | 22.3299 | 30 | - 33,301 | 33,301 | |
| Issue: 478366107 - Johnson Controls Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 950.000 | 31.9099 | 19 | - 30,333 | 30,333 | |
| Issue: 494368103 - Kimberly Clark Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 480.000 | 65.6300 | 10 | - 31,512 | 31,512 | |
| Issue: 524660107 - Leggett Platt Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 1,140.000 | 23.6399 | 23 | - 26,972 | 26,972 | |
| Issue: 532457108 - Eli Lilly Co | | | | | | | |
| 10/05/2010 060006871404 | B | 860.000 | 36.9099 | 17 | - 31,760 | 31,760 | |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 400.000 | 75.8098 | 8 | - 30,332 | 30,332 | |
| Issue: 651639106 - Newmont Mining Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 510.000 | 64.2299 | 10 | - 32,767 | 32,767 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 674599105 - Occidental Petroleum Corporation | | | | | | | |
| 10/05/2010 060006871404 | B | 380.000 | 82.4800 | 8 | - 31,350 | 31,350 | |
| Issue: 693506107 - P P G Inds Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 450.000 | 74.1899 | 9 | - 33,394 | 33,394 | |
| Issue: 742718109 - Procter & Gamble Co | | | | | | | |
| 10/05/2010 060006871404 | B | 520.000 | 60.7298 | 10 | - 31,590 | 31,590 | |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 550.000 | 48.3498 | 11 | - 26,603 | 26,603 | |
| Issue: 984121103 - Xerox Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 3,710.000 | 10.6999 | 74 | - 39,771 | 39,771 | |
| Issue: 931142103 - Wal Mart Stores Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 620.000 | 54.0299 | 12 | - 33,511 | 33,511 | |
| Issue: 655844108 - Norfolk Southn Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 450.000 | 59.6099 | 9 | - 26,833 | 26,833 | |
| Issue: 655664100 - Nordstrom Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 940.000 | 37.7399 | 19 | - 35,494 | 35,494 | |
| Issue: 577081102 - Mattel Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 1,400.000 | 24.0899 | 28 | - 33,754 | 33,754 | |
| Issue: 001055102 - Aflac Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 610.000 | 52.8699 | 12 | - 32,263 | 32,263 | |
| Issue: 594918104 - Microsoft Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 2,400.000 | 24.3998 | 48 | - 58,608 | 58,608 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 437076102 - Home Depot Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 1,050.000 | 31.7499 | 21 | - 33,358 | 33,358 | |
| Issue: 681919106 - Omnicom Group Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 820.000 | 40.3299 | 16 | - 33,087 | 33,087 | |
| Issue: H89128104 - Tyco International Ltd | | | | | | | |
| 10/05/2010 060006871404 | B | 830.000 | 37.6899 | 17 | - 31,299 | 31,299 | |
| Issue: 14149Y108 - Cardinal Health Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 1,000.000 | 32.9900 | 20 | - 33,010 | 33,010 | |
| Issue: 268648102 - E M C Corporation | | | | | | | |
| 10/05/2010 060006871404 | B | 2,340.000 | 20.3799 | 47 | - 47,736 | 47,736 | |
| Issue: 68389X105 - Oracle Corporation | | | | | | | |
| 10/05/2010 060006871404 | B | 1,810.000 | 27.2498 | 36 | - 49,358 | 49,358 | |
| Issue: 018490102 - Allergan Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 490.000 | 66.6100 | 10 | - 32,649 | 32,649 | |
| Issue: 17275R102 - Cisco Sys Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 2,530.000 | 22.0598 | 51 | - 55,862 | 55,862 | |
| Issue: 747525103 - Qualcomm Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 760.000 | 44.3799 | 15 | - 33,744 | 33,744 | |
| Issue: 855244109 - Starbucks Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 1,140.000 | 26.2699 | 23 | - 29,970 | 29,970 | |
| Issue: 966837106 - Whole Foods Mkt Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 790.000 | 36.5299 | 16 | - 28,874 | 28,874 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 075896100 - Bed Bath & Beyond Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 800.000 | 43.6198 | 16 | - 34,912 | 34,912 | |
| Issue: 482480100 - Kla Tencor Corporation | | | | | | | |
| 10/05/2010 060006871404 | B | 1,050.000 | 35.0898 | 21 | - 36,865 | 36,865 | |
| Issue: 637071101 - National Oilwell Varco Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 690.000 | 45.8698 | 14 | - 31,664 | 31,664 | |
| Issue: 023135106 - Amazon Com Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 270.000 | 160.9299 | 5 | - 43,456 | 43,456 | |
| Issue: 111320107 - Broadcom Corp Cl A | | | | | | | |
| 10/05/2010 060006871404 | B | 1,060.000 | 35.9897 | 21 | - 38,170 | 38,170 | |
| Issue: 029912201 - American Tower Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 710.000 | 52.0489 | 14 | - 36,969 | 36,969 | |
| Issue: 278642103 - E Bay Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 1,250.000 | 24.5699 | 25 | - 30,737 | 30,737 | |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 10/05/2010 060006871404 | B | 1,370.000 | 26.2499 | 27 | - 35,990 | 35,990 | |
| Issue: 58155Q103 - McKesson Corporation | | | | | | | |
| 10/05/2010 060006871404 | B | 450.000 | 61.5498 | 9 | - 27,706 | 27,706 | |
| Issue: 92220P105 - Varian Med Sys Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 590.000 | 61.8899 | 12 | - 36,527 | 36,527 | |
| Issue: 38141G104 - Goldman Sachs Group Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 180.000 | 149.8697 | 4 | - 26,980 | 26,980 | |

## 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 | | | | | | | |
| 10/05/2010 060006871404 | B | 660.000 | 64.6398 | 13 | - 42,675 | 42,675 | |
| Issue: G24140108 - Cooper Industries Plc | | | | | | | |
| 10/05/2010 060006871404 | B | 560.000 | 49.7599 | 11 | - 27,877 | 27,877 | |
| Issue: 911312106 - United Parcel Service Inc Cl B | | | | | | | |
| 10/05/2010 060006871404 | B | 530.000 | 68.1758 | 11 | - 36,144 | 36,144 | |
| Issue: 00846U101 - Agilent Technologies Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 1,140.000 | 33.1599 | 23 | - 37,825 | 37,825 | |
| Issue: 30231G102 - Exxon Mobil Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 510.000 | 63.2198 | 10 | - 32,252 | 32,252 | |
| Issue: 59156R108 - Metlife Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 740.000 | 39.9399 | 15 | - 29,570 | 29,570 | |
| Issue: 345370860 - Ford Motor Co | | | | | | | |
| 10/05/2010 060006871404 | B | 2,580.000 | 13.0496 | 52 | - 33,720 | 33,720 | |
| Issue: 25490A101 - Directv Cl A | | | | | | | |
| 10/05/2010 060006871404 | B | 850.000 | 41.9400 | 17 | - 35,666 | 35,666 | |
| Issue: 189754104 - Coach Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 730.000 | 43.7799 | 15 | - 31,974 | 31,974 | |
| Issue: 704549104 - Peabody Energy Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 730.000 | 50.7678 | 15 | - 37,075 | 37,075 | |
| Issue: 481165108 - Joy Global Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 430.000 | 70.5698 | 9 | - 30,354 | 30,354 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 166764100 - Chevron Corporation | | | | | | | |
| 10/05/2010 060006871404 | B | 410.000 | 83.1798 | 8 | - 34,112 | 34,112 | |
| Issue: 88579Y101 - 3M Co | | | | | | | |
| 10/05/2010 060006871404 | B | 400.000 | 88.9287 | 8 | - 35,579 | 35,579 | |
| Issue: 20030N101 - Comcast Corp Cl A | | | | | | | |
| 10/05/2010 060006871404 | B | 1,420.000 | 18.0799 | 28 | - 25,702 | 25,702 | |
| Issue: 64110D104 - Netapp Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 730.000 | 51.0700 | 15 | - 37,296 | 37,296 | |
| Issue: 718172109 - Philip Morris Intl | | | | | | | |
| 10/05/2010 060006871404 | B | 710.000 | 55.3199 | 14 | - 39,291 | 39,291 | |
| Issue: 441060100 - Hospira Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 360.000 | 56.8072 | 7 | - 20,458 | 20,458 | |
| Issue: 38259P508 - Google Inc Cl A | | | | | | | |
| 10/05/2010 060006871404 | B | 110.000 | 539.0693 | 2 | - 59,300 | 59,300 | |
| Issue: 00507V109 - Activision Blizzard Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 2,900.000 | 11.2998 | 58 | - 32,827 | 32,827 | |
| Issue: G54050102 - Lazard Ltd Cl A | | | | | | | |
| 10/05/2010 060006871404 | B | 910.000 | 36.4194 | 18 | - 33,160 | 33,160 | |
| Issue: 18683K101 - Cliffs Natural Resources Inc | | | | | | | |
| 10/05/2010 060006871404 | B | 500.000 | 66.4399 | 10 | - 33,230 | 33,230 | |
| Issue: 26884L109 - Equitable Corp | | | | | | | |
| 10/05/2010 060006871404 | B | 980.000 | 36.7599 | 20 | - 36,044 | 36,044 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 452327109 - Illumina Inc | | | | | | | |
| 10/05/2010 060006871408 | B | 4,194.000 | 51.8822 | 210 | - 217,804 | 217,804 | |
| Issue: 22943F100 - Ctrip Com International A D R | | | | | | | |
| 10/05/2010 060006871408 | B | 10,265.000 | 47.0871 | 513 | - 483,862 | 483,862 | |
| Issue: 056752108 - Baidu Com Inc A D R | | | | | | | |
| 10/05/2010 060006871408 | B | 4,812.000 | 99.4127 | 241 | - 478,615 | 478,615 | |
| Issue: 254687106 - Disney Walt Co | | | | | | | |
| 10/06/2010 060006871408 | S | - 25,673.000 | 33.7590 | 1,298 | 865,397 | 919,355 | - 53,958 |
| Issue: 68389X105 - Oracle Corporation | | | | | | | |
| 10/06/2010 060006871408 | S | - 47,581.000 | 27.5882 | 2,401 | 1,310,273 | 1,122,259 | 188,014 |
| Issue: 444903108 - Human Genome Sciences Inc | | | | | | | |
| 10/06/2010 060006871408 | S | - 34,248.000 | 29.0147 | 1,729 | 991,966 | 918,115 | 73,851 |
| Issue: 608190104 - Mohawk Inds Inc | | | | | | | |
| 10/06/2010 060006871408 | S | - 17,871.000 | 53.0005 | 910 | 946,262 | 919,184 | 27,078 |
| Issue: 713448108 - Pepsico Inc | | | | | | | |
| 10/07/2010 060006871408 | S | - 13,002.000 | 66.0628 | 665 | 858,284 | 769,600 | 88,684 |
| Issue: 380956409 - Goldcorp Inc | | | | | | | |
| 10/07/2010 060006871408 | B | 505.000 | 43.3820 | 25 | - 21,933 | 21,933 | |
| Issue: 284902103 - Eldorado Gold Corp New | | | | | | | |
| 10/07/2010 060006871408 | B | 52,310.000 | 18.3851 | 2,616 | - 964,340 | 964,340 | |
| Issue: 22943F100 - Ctrip Com International A D R | | | | | | | |
| 10/07/2010 060006871408 | B | 10,670.000 | 46.0841 | 534 | - 492,251 | 492,251 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 056752108 - Baidu Com Inc A D R | | | | | | | |
| 10/07/2010 060006871408 | B | 4,995.000 | 98.0016 | 250 | - 489,768 | 489,768 | |
| Issue: 907818108 - Union Pacific Corp | | | | | | | |
| 10/12/2010 060006871408 | S | - 10,944.000 | 83.0794 | 563 | 908,658 | 898,591 | 10,067 |
| Issue: 049513104 - Atmel Corp | | | | | | | |
| 10/13/2010 060006871408 | B | 57,039.000 | 8.5432 | 2,852 | - 490,148 | 490,148 | |
| Issue: 370334104 - General Mills Inc | | | | | | | |
| 10/20/2010 060006871408 | S | - 24,475.000 | 37.3362 | 1,239 | 912,564 | 897,452 | 15,113 |
| Issue: 872540109 - Tjx Companies Inc | | | | | | | |
| 10/20/2010 060006871408 | S | - 18,872.000 | 45.1515 | 958 | 851,141 | 591,524 | 259,617 |
| Issue: 85590A401 - Starwood Hotels & Resorts | | | | | | | |
| 10/20/2010 060006871408 | S | - 16,718.000 | 55.6801 | 852 | 930,008 | 782,829 | 147,180 |
| Issue: 140781105 - Carbo Ceramics Inc | | | | | | | |
| 10/20/2010 060006871408 | B | 990.000 | 83.6500 | 50 | - 82,863 | 82,863 | |
| Issue: 042068106 - Arm Hldgs Plc A D R | | | | | | | |
| 10/20/2010 060006871408 | B | 26,367.000 | 18.4090 | 1,318 | - 486,708 | 486,708 | |
| Issue: 682128103 - Omni Vision Technologies Inc | | | | | | | |
| 10/20/2010 060006871408 | B | 16,645.000 | 25.1874 | 832 | - 420,077 | 420,077 | |
| Issue: 34959E109 - Fortinet Inc | | | | | | | |
| 10/20/2010 060006871408 | B | 18,056.000 | 25.2652 | 903 | - 457,091 | 457,091 | |
| Issue: 75606N109 - Realpage Inc | | | | | | | |
| 10/20/2010 060006871408 | B | 1,630.000 | 22.4860 | 82 | - 36,734 | 36,734 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: G54050102 - Lazard Ltd Cl A | | | | | | | |
| 10/20/2010 060006871408 | B | 13,690.000 | 35.3872 | 685 | - 485,135 | 485,135 | |
| Issue: 227046109 - Crocs Inc | | | | | | | |
| 10/20/2010 060006871408 | S | - 68,241.000 | 13.7505 | 3,428 | 934,920 | 899,082 | 35,838 |
| Issue: 617446448 - Morgan Stanley | | | | | | | |
| 10/21/2010 060006871408 | S | - 39,078.000 | 24.6697 | 1,970 | 962,072 | 1,056,171 | - 94,098 |
| Issue: 284902103 - Eldorado Gold Corp New | | | | | | | |
| 10/21/2010 060006871408 | S | - 52,310.000 | 16.3960 | 2,107 | 855,568 | 964,340 | - 108,772 |
| Issue: 75606N109 - Realpage Inc | | | | | | | |
| 10/21/2010 060006871408 | B | 1,510.000 | 22.2533 | 76 | - 33,678 | 33,678 | |
| Issue: 580037109 - McDermott Intl Inc | | | | | | | |
| 10/22/2010 060006871408 | B | 63,835.000 | 15.5553 | 2,553 | - 995,526 | 995,526 | |
| Issue: 008474108 - Agnico Eagle Mines Ltd | | | | | | | |
| 10/22/2010 060006871408 | B | 14,000.000 | 70.3223 | 700 | - 985,212 | 985,212 | |
| Issue: 75606N109 - Realpage Inc | | | | | | | |
| 10/22/2010 060006871408 | B | 3,520.000 | 21.7238 | 176 | - 76,644 | 76,644 | |
| Issue: G54050102 - Lazard Ltd Cl A | | | | | | | |
| 10/22/2010 060006871408 | B | 13,982.000 | 35.5193 | 699 | - 497,330 | 497,330 | |
| Issue: 75606N109 - Realpage Inc | | | | | | | |
| 10/25/2010 060006871408 | B | 4,098.000 | 22.0835 | 205 | - 90,703 | 90,703 | |
| Issue: 872540109 - Tjx Companies Inc | | | | | | | |
| 10/26/2010 060006871404 | B | 9,480.000 | 46.1225 | 190 | - 437,431 | 437,431 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 872540109 - Tjx Companies Inc | | | | | | | |
| 10/27/2010 060006871404 | B | 4,670.000 | 45.8193 | 93 | - 214,070 | 214,070 | |
| Issue: 46612J507 - Jds Uniphase Corp | | | | | | | |
| 10/28/2010 060006871408 | S | - 111,913.000 | 10.3538 | 5,615 | 1,153,110 | 1,269,505 | - 116,396 |
| Issue: 88579Y101 - 3M Co | | | | | | | |
| 10/28/2010 060006871408 | S | - 9,589.000 | 84.7903 | 493 | 812,561 | 795,235 | 17,326 |
| Issue: 189754104 - Coach Inc | | | | | | | |
| 10/29/2010 060006871404 | S | - 2,990.000 | 50.0248 | 62 | 149,512 | 60,055 | 89,456 |
| Issue: 73755L107 - Potash Corp Of Saskatchewan | | | | | | | |
| 10/29/2010 060006871408 | B | 6,859.000 | 146.3196 | 343 | - 1,003,949 | 1,003,949 | |
| Issue: 478366107 - Johnson Controls Inc | | | | | | | |
| 11/01/2010 060006871408 | B | 28,213.000 | 35.5356 | 1,411 | - 1,003,977 | 1,003,977 | |
| Issue: 580135101 - McDonalds Corp | | | | | | | |
| 11/01/2010 060006871408 | B | 3,916.000 | 78.3153 | 196 | - 306,879 | 306,879 | |
| Issue: 931142103 - Wal Mart Stores Inc | | | | | | | |
| 11/01/2010 060006871408 | B | 18,480.000 | 54.4744 | 924 | - 1,007,611 | 1,007,611 | |
| Issue: 629491101 - NYSE Euronext | | | | | | | |
| 11/01/2010 060006871408 | B | 32,638.000 | 30.8805 | 1,632 | - 1,009,510 | 1,009,510 | |
| Issue: 832696405 - Jm Smucker Co The | | | | | | | |
| 11/01/2010 060006871408 | B | 1,849.000 | 64.6907 | 92 | - 119,706 | 119,706 | |
| Issue: 042068106 - Arm Hldgs Plc A D R | | | | | | | |
| 11/04/2010 060006871408 | S | - 52,423.000 | 16.6319 | 2,636 | 869,258 | 970,469 | - 101,211 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 018490102 - Allergan Inc | | | | | | | |
| 12/01/2010 060006871408 | S | - 10,312.000 | 66.8032 | 527 | 688,347 | 668,298 | 20,050 |
| Issue: 941848103 - Waters Corp | | | | | | | |
| 12/01/2010 060006871408 | S | - 13,147.000 | 78.3423 | 675 | 1,029,291 | 943,171 | 86,120 |
| Issue: 151020104 - Celgene Corp | | | | | | | |
| 12/01/2010 060006871408 | S | - 9,507.000 | 60.3651 | 485 | 573,406 | 526,911 | 46,495 |
| Issue: 452327109 - Illumina Inc | | | | | | | |
| 12/01/2010 060006871408 | S | - 14,991.000 | 61.8018 | 765 | 925,706 | 662,690 | 263,016 |
| Issue: 912909108 - United States Steel Corp | | | | | | | |
| 12/01/2010 060006871408 | B | 20,526.000 | 50.2696 | 1,026 | - 1,032,860 | 1,032,860 | |
| Issue: 302182100 - Express Scripts Inc | | | | | | | |
| 12/03/2010 060006871408 | S | - 1,322.000 | 53.8701 | 67 | 71,149 | 64,142 | 7,007 |
| Issue: 629491101 - NYSE Euronext | | | | | | | |
| 12/03/2010 060006871408 | S | - 14,308.000 | 29.0040 | 722 | 414,267 | 442,554 | - 28,287 |
| Issue: 832696405 - Jm Smucker Co The | | | | | | | |
| 12/03/2010 060006871408 | S | - 7,328.000 | 64.8449 | 374 | 474,809 | 450,290 | 24,519 |
| Issue: 62913F201 - N I I Holdings Inc | | | | | | | |
| 12/03/2010 060006871408 | S | - 4,438.000 | 41.4153 | 225 | 183,576 | 205,811 | - 22,234 |
| Issue: 910047109 - United Continental Holdings Inc | | | | | | | |
| 12/03/2010 060006871408 | S | - 36,039.000 | 27.7198 | 1,819 | 997,175 | 895,093 | 102,082 |
| Issue: 12497T101 - Cb Richard Ellis Group Inc A | | | | | | | |
| 12/03/2010 060006871408 | S | - 9,554.000 | 19.9169 | 481 | 189,805 | 163,382 | 26,423 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 75604L105 - Reald Inc | | | | | | | |
| 12/07/2010 060006871408 | B | 37,510.000 | 28.5790 | 1,876 | - 1,073,874 | 1,073,874 | |
| Issue: 049513104 - Atmel Corp | | | | | | | |
| 12/21/2010 060006871408 | S | - 29,200.000 | 12.2966 | 1,466 | 357,595 | 246,016 | 111,578 |
| Issue: 073302101 - B E Aerospace Inc | | | | | | | |
| 12/21/2010 060006871408 | S | - 18,374.000 | 37.1354 | 930 | 681,396 | 510,797 | 170,598 |
| Issue: 316773100 - Fifth Third Bancorp | | | | | | | |
| 12/29/2010 060006871408 | B | 72,984.000 | 14.8555 | 3,649 | - 1,087,863 | 1,087,863 | |
| Issue: 931142103 - Wal Mart Stores Inc | | | | | | | |
| 12/29/2010 060006871408 | S | - 3,459.000 | 54.1202 | 176 | 187,026 | 188,600 | - 1,574 |
| Issue: 867914103 - Suntrust Bks Inc | | | | | | | |
| 12/29/2010 060006871408 | B | 18,451.000 | 29.3608 | 923 | - 542,659 | 542,659 | |
| Issue: 911363109 - United Rentals Inc | | | | | | | |
| 12/29/2010 060006871408 | S | - 17,759.000 | 22.7568 | 895 | 403,243 | 264,233 | 139,011 |
| Issue: 34959E109 - Fortinet Inc | | | | | | | |
| 12/30/2010 060006871408 | S | - 10,886.000 | 32.3440 | 550 | 351,547 | 270,366 | 81,181 |
| Issue: 34959E109 - Fortinet Inc | | | | | | | |
| 12/31/2010 060006871408 | S | - 11,514.000 | 32.1302 | 582 | 369,365 | 285,963 | 83,403 |
| **Total For Bny Convergex / Ljr** | | | | **91,302** | **72,887,061** | **70,574,371** | **2,312,694** |

Broker: Citigroup Global Markets Inc.

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 571837103 - Marshall Ilsley Corp New | | | | | | | |
| 01/05/2010 060006871403 | B | 1,183.000 | 5.6900 | 47 | - 6,779 | 6,779 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/07/2010 060006871406 | S | - 255,000.000 | .9722 | | 247,908 | 248,639 | - 731 |
| Issue: 03523TAK4 - Anheuser Busch 6.375% 1/15/40 | | | | | | | |
| 01/07/2010 060006871406 | B | 150,000.000 | 1.0678 | | - 160,164 | 160,164 | |
| Issue: 03523TAC2 - Anheuser Busch 8.200% 1/15/39 | | | | | | | |
| 01/07/2010 060006871406 | S | - 130,000.000 | 1.3061 | | 169,788 | 162,910 | 6,878 |
| Issue: 98385XAJ5 - Xto Energy Inc 6.100% 4/01/36 | | | | | | | |
| 01/07/2010 060006871406 | B | 270,000.000 | 1.0865 | | - 293,355 | 293,355 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/12/2010 060006871406 | B | 145,000.000 | .9806 | | - 142,191 | 142,191 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/12/2010 060006871406 | B | 60,000.000 | .9806 | | - 58,838 | 58,838 | |
| Issue: 925524AX8 - Viacom Inc 6.875% 4/30/36 | | | | | | | |
| 01/12/2010 060006871406 | S | - 165,000.000 | 1.0909 | | 179,994 | 179,683 | 310 |
| Issue: 92553PAC6 - Viacom Inc 6.750% 10/05/37 | | | | | | | |
| 01/12/2010 060006871406 | S | - 70,000.000 | 1.0763 | | 75,341 | 69,293 | 6,048 |
| Issue: 571837103 - Marshall Ilsley Corp New | | | | | | | |
| 01/19/2010 060006871403 | B | 579.000 | 6.8606 | 23 | - 3,995 | 3,995 | |
| Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36 | | | | | | | |
| 01/19/2010 060006871406 | S | - 320,000.000 | .8790 | | 281,286 | 249,619 | 31,667 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/19/2010 060006871406 | B | 115,000.000 | .9825 | | - 112,988 | 112,988 | |
| Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34 | | | | | | | |
| 01/19/2010 060006871406 | B | 310,000.000 | .8980 | | - 278,377 | 278,377 | |
| Issue: 8935268Z9 - Trans Canada Pl 7.625% 1/15/39 | | | | | | | |
| 01/19/2010 060006871406 | S | - 110,000.000 | 1.2465 | | 137,115 | 109,063 | 28,052 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/20/2010 060006871406 | B | 135,000.000 | .9932 | | - 134,077 | 134,077 | |
| Issue: 493267108 - Keycorp New | | | | | | | |
| 01/25/2010 060006871403 | B | 9,600.000 | 7.0106 | 384 | - 67,686 | 67,686 | |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 01/25/2010 060006871403 | B | 5,825.000 | 6.5506 | 233 | - 38,390 | 38,390 | |
| Issue: 571837103 - Marshall Ilsley Corp New | | | | | | | |
| 01/27/2010 060006871403 | B | 2,504.000 | 6.9875 | 100 | - 17,597 | 17,597 | |
| Issue: 571837103 - Marshall Ilsley Corp New | | | | | | | |
| 01/28/2010 060006871403 | B | 1,277.000 | 6.8983 | 51 | - 8,860 | 8,860 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 01/28/2010 060006871409 | B | 800.000 | 19.0797 | 40 | - 15,304 | 15,304 | |
| Issue: 88031M109 - Tenaris Sa Adr | | | | | | | |
| 01/29/2010 060006871408 | B | 3,070.000 | 44.9144 | 154 | - 138,041 | 138,041 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/01/2010 060006871406 | S | - 170,000.000 | .9898 | | 168,273 | 166,988 | 1,285 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/01/2010 060006871406 | S | - 105,000.000 | .9898 | | 103,934 | 103,140 | 794 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/01/2010 060006871406 | B | 325,000.000 | .9686 | | - 314,806 | 314,806 | |
| Issue: 806605AH4 - Schering Plough 6.550% 9/15/37 | | | | | | | |
| 02/01/2010 060006871406 | B | 175,000.000 | 1.1399 | | - 199,483 | 199,483 | |
| Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38 | | | | | | | |
| 02/01/2010 060006871406 | B | 115,000.000 | 1.0781 | | - 123,976 | 123,976 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/02/2010 060006871406 | S | - 180,000.000 | .9913 | | 178,425 | 177,129 | 1,296 |
| Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37 | | | | | | | |
| 02/02/2010 060006871406 | B | 190,000.000 | 1.1219 | | - 213,161 | 213,161 | |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 02/05/2010 060006871403 | B | 900.000 | 34.2785 | 36 | - 30,887 | 30,887 | |
| Issue: 774341101 - Rockwell Collins Inc | | | | | | | |
| 02/08/2010 060006871403 | B | 66.000 | 52.1982 | 3 | - 3,448 | 3,448 | |
| Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38 | | | | | | | |
| 02/10/2010 060006871406 | S | - 160,000.000 | 1.3153 | | 210,453 | 166,179 | 44,274 |
| Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39 | | | | | | | |
| 02/10/2010 060006871406 | B | 160,000.000 | 1.3386 | | - 214,174 | 214,174 | |
| Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39 | | | | | | | |
| 02/16/2010 060006871406 | B | 280,000.000 | 1.1080 | | - 310,226 | 310,226 | |

## 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 | | | | | | | |
| 02/16/2010 060006871406 | S | - 345,000.000 | .8725 | | 301,002 | 287,097 | 13,905 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/19/2010 060006871406 | B | 55,000.000 | .9432 | | - 51,876 | 51,876 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/19/2010 060006871406 | B | 110,000.000 | .9456 | | - 104,014 | 104,014 | |
| Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38 | | | | | | | |
| 02/23/2010 060006871406 | B | 295,000.000 | 1.3004 | | - 383,618 | 383,618 | |
| Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39 | | | | | | | |
| 02/23/2010 060006871406 | S | - 295,000.000 | 1.3264 | | 391,288 | 391,957 | - 669 |
| Issue: 002819AC4 - Abbott Labs 6.150% 11/30/37 | | | | | | | |
| 02/24/2010 060006871406 | B | 100,000.000 | 1.0790 | | - 107,897 | 107,897 | |
| Issue: 002824AV2 - Abbott Labs 6.000% 4/01/39 | | | | | | | |
| 02/24/2010 060006871406 | S | - 100,000.000 | 1.0621 | | 106,212 | 99,771 | 6,441 |
| Issue: 976657106 - Wisconsin Energy Corporation | | | | | | | |
| 02/24/2010 060006871409 | S | - 300.000 | 48.8820 | 15 | 14,649 | 12,281 | 2,369 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/25/2010 060006871406 | S | - 205,000.000 | .9608 | | 196,960 | 196,510 | 450 |
| Issue: 45528S5S1 - Indianapolis In Loc 6.116% 1/15/40 | | | | | | | |
| 02/25/2010 060006871406 | B | 245,000.000 | 1.0000 | | - 245,000 | 245,000 | |
| Issue: 377372AE7 - Glaxosmithkline 6.375% 5/15/38 | | | | | | | |
| 03/02/2010 060006871406 | B | 190,000.000 | 1.1153 | | - 211,898 | 211,898 | |

## 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 | | | | | | | |
| 03/02/2010 060006871406 | S | - 190,000.000 | 1.0782 | | 204,856 | 189,565 | 15,291 |
| Issue: 278642103 - E Bay Inc | | | | | | | |
| 03/03/2010 060006871403 | B | 650.000 | 23.4340 | 26 | - 15,258 | 15,258 | |
| Issue: 31416BSU3 - F N M A #995231 6.500% 1/01/39 | | | | | | | |
| 03/04/2010 060006871402 | S | - 49,762.570 | 1.0774 | | 53,615 | 53,207 | 408 |
| Issue: 30161N101 - Exelon Corporation | | | | | | | |
| 03/04/2010 060006871409 | B | 500.000 | 44.5743 | 25 | - 22,312 | 22,312 | |
| Issue: 30161N101 - Exelon Corporation | | | | | | | |
| 03/05/2010 060006871409 | B | 500.000 | 45.1859 | 25 | - 22,618 | 22,618 | |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 03/08/2010 060006871403 | B | 47.000 | 37.6030 | 2 | - 1,769 | 1,769 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/08/2010 060006871406 | S | - 45,000.000 | .9498 | | 42,739 | 43,297 | - 557 |
| Issue: 25459HAP0 - Directv Holdings LLC 6.350% 3/15/40 | | | | | | | |
| 03/08/2010 060006871406 | B | 55,000.000 | .9989 | | - 54,941 | 54,941 | |
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 03/09/2010 060006871403 | S | - 1,196.000 | 14.6652 | 48 | 17,492 | 27,749 | - 10,257 |
| Issue: 87236Y108 - Td Ameritrade Hldg Corp | | | | | | | |
| 03/09/2010 060006871403 | B | 1,096.000 | 18.6366 | 44 | - 20,470 | 20,470 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/09/2010 060006871406 | B | 250,000.000 | .9505 | | - 237,637 | 237,637 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 03/10/2010 060006871403 | S | - 889.000 | 14.6671 | 36 | 13,003 | 20,626 | - 7,623 |
| Issue: 87236Y108 - Td Ameritrade Hldg Corp | | | | | | | |
| 03/10/2010 060006871403 | B | 450.000 | 18.7900 | 18 | - 8,474 | 8,474 | |
| Issue: 00846U101 - Agilent Technologies Inc | | | | | | | |
| 03/10/2010 060006871404 | B | 9,480.000 | 33.5827 | 379 | - 318,743 | 318,743 | |
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 03/11/2010 060006871403 | S | - 1,038.000 | 14.6123 | 42 | 15,126 | 24,083 | - 8,957 |
| Issue: 00846U101 - Agilent Technologies Inc | | | | | | | |
| 03/11/2010 060006871404 | B | 2,630.000 | 33.4396 | 105 | - 88,051 | 88,051 | |
| Issue: 00846U101 - Agilent Technologies Inc | | | | | | | |
| 03/12/2010 060006871404 | B | 5,270.000 | 33.5177 | 211 | - 176,849 | 176,849 | |
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 03/16/2010 060006871403 | S | - 296.000 | 14.6302 | 12 | 4,319 | 6,868 | - 2,549 |
| Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39 | | | | | | | |
| 03/16/2010 060006871406 | B | 75,000.000 | .9718 | | - 72,882 | 72,882 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/16/2010 060006871406 | S | - 55,000.000 | .9627 | | 52,946 | 52,639 | 307 |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 03/18/2010 060006871403 | B | 770.000 | 14.2163 | 31 | - 10,977 | 10,977 | |
| Issue: 13063A5G5 - California ST Build 7.550% 4/01/39 | | | | | | | |
| 03/22/2010 060006871406 | S | - 80,000.000 | 1.0265 | | 82,121 | 81,101 | 1,020 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 14043CAB9 - Capital One Cap 10.250% 8/15/39 | | | | | | | |
| 03/22/2010 060006871406 | B | 320,000.000 | 1.1675 | | - 373,600 | 373,600 | |
| Issue: 30251BAB4 - Fmr L P 6.450% 11/15/39 | | | | | | | |
| 03/22/2010 060006871406 | S | - 215,000.000 | .9768 | | 210,008 | 214,510 | - 4,502 |
| Issue: 14043DAB7 - Capital One Cap 8.875% 5/15/40 | | | | | | | |
| 03/22/2010 060006871406 | S | - 255,000.000 | 1.0744 | | 273,962 | 254,741 | 19,220 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/22/2010 060006871406 | B | 190,000.000 | .9673 | | - 183,795 | 183,795 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/22/2010 060006871406 | B | 175,000.000 | .9673 | | - 169,285 | 169,285 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/22/2010 060006871406 | B | 65,000.000 | .9656 | | - 62,766 | 62,766 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/23/2010 060006871406 | S | - 135,000.000 | .9600 | | 129,600 | 129,625 | - 25 |
| Issue: 02364WAT2 - America Movil Sa 6.125% 3/30/40 | | | | | | | |
| 03/23/2010 060006871406 | B | 160,000.000 | .9869 | | - 157,902 | 157,902 | |
| Issue: 03523TAP3 - Anheuser Busch 6.375% 1/15/40 | | | | | | | |
| 03/24/2010 060006871406 | S | - 315,000.000 | 1.0681 | | 336,448 | 328,789 | 7,660 |
| Issue: 03523TAC2 - Anheuser Busch 8.200% 1/15/39 | | | | | | | |
| 03/24/2010 060006871406 | B | 280,000.000 | 1.2880 | | - 360,651 | 360,651 | |
| Issue: 13063BFR8 - California ST Build 7.625% 3/01/40 | | | | | | | |
| 03/25/2010 060006871402 | B | 20,000.000 | 1.0170 | | - 20,340 | 20,340 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 693475105 - P N C Financial Services Group Inc | | | | | | | |
| 03/25/2010 060006871409 | S | - 1,200.000 | 60.6221 | 61 | 72,686 | 40,670 | 32,016 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/30/2010 060006871406 | B | 80,000.000 | .9373 | | - 74,988 | 74,988 | |
| Issue: 651639AE6 - Newmont Mining Corp 5.875% 4/01/35 | | | | | | | |
| 03/30/2010 060006871406 | S | - 100,000.000 | .9584 | | 95,836 | 94,392 | 1,444 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/31/2010 060006871406 | S | - 225,000.000 | .9425 | | 212,063 | 215,261 | - 3,198 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/31/2010 060006871406 | S | - 170,000.000 | .9438 | | 160,438 | 162,642 | - 2,204 |
| Issue: 13063BFR8 - California ST Build 7.625% 3/01/40 | | | | | | | |
| 03/31/2010 060006871406 | B | 205,000.000 | 1.0473 | | - 214,705 | 214,705 | |
| Issue: 68607DNL5 - Oregon ST Dept 5.834% 11/15/34 | | | | | | | |
| 04/01/2010 060006871406 | B | 270,000.000 | 1.0000 | | - 270,000 | 270,000 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/07/2010 060006871406 | B | 95,000.000 | .9420 | | - 89,493 | 89,493 | |
| Issue: 35177PAL1 - France Telecom 8.500% 3/01/31 | | | | | | | |
| 04/07/2010 060006871406 | S | - 100,000.000 | 1.3242 | | 132,423 | 133,202 | - 779 |
| Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39 | | | | | | | |
| 04/08/2010 060006871406 | S | - 275,000.000 | 1.1614 | | 319,393 | 307,952 | 11,441 |
| Issue: 13063A7D0 - California ST Build 7.300% 10/01/39 | | | | | | | |
| 04/08/2010 060006871406 | B | 215,000.000 | 1.0176 | | - 218,782 | 218,782 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/08/2010 060006871406 | B | 260,000.000 | .9422 | | - 244,969 | 244,969 | |
| Issue: 13063BFR8 - California ST Build 7.625% 3/01/40 | | | | | | | |
| 04/08/2010 060006871406 | S | - 205,000.000 | 1.0597 | | 217,241 | 214,705 | 2,536 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/13/2010 060006871406 | S | - 60,000.000 | .9527 | | 57,159 | 56,484 | 675 |
| Issue: 452151LF8 - Illinois ST 5.100% 6/01/33 | | | | | | | |
| 04/13/2010 060006871406 | B | 100,000.000 | .8284 | | - 82,842 | 82,842 | |
| Issue: 887315BN8 - Time Warner Inc 6.625% 5/15/29 | | | | | | | |
| 04/15/2010 060006871406 | S | - 335,000.000 | 1.0596 | | 354,956 | 319,352 | 35,604 |
| Issue: 00184AAG0 - Aol Time Warner 7.700% 5/01/32 | | | | | | | |
| 04/15/2010 060006871406 | B | 300,000.000 | 1.1574 | | - 347,205 | 347,205 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/16/2010 060006871406 | B | 80,000.000 | .9502 | | - 76,013 | 76,013 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 04/16/2010 060006871406 | S | - 135,000.000 | .9877 | | 133,334 | 132,991 | 343 |
| Issue: 38141EA58 - Goldman Sachs Gp 5.375% 3/15/20 | | | | | | | |
| 04/16/2010 060006871406 | B | 145,000.000 | .9961 | | - 144,427 | 144,427 | |
| Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37 | | | | | | | |
| 04/16/2010 060006871406 | S | - 95,000.000 | 1.0077 | | 95,731 | 87,345 | 8,386 |
| Issue: 26875P101 - E O G Res Inc | | | | | | | |
| 04/19/2010 060006871405 | B | 1,510.000 | 107.9301 | 60 | - 163,035 | 163,035 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/20/2010 060006871406 | B | 60,000.000 | .9523 | | - 57,141 | 57,141 | |
| Issue: 002824AV2 - Abbott Labs 6.000% 4/01/39 | | | | | | | |
| 04/20/2010 060006871406 | S | - 60,000.000 | 1.0805 | | 64,831 | 59,863 | 4,968 |
| Issue: 38141GDK7 - Goldman Sachs Group 4.750% 7/15/13 | | | | | | | |
| 04/21/2010 060006871402 | S | - 28,000.000 | 1.0443 | | 29,240 | 26,538 | 2,701 |
| Issue: 38141GEA8 - Goldman Sachs Group 5.125% 1/15/15 | | | | | | | |
| 04/21/2010 060006871402 | S | - 13,000.000 | 1.0428 | | 13,557 | 13,044 | 512 |
| Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39 | | | | | | | |
| 04/21/2010 060006871406 | B | 155,000.000 | 1.2024 | | - 186,367 | 186,367 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/21/2010 060006871406 | S | - 150,000.000 | .9608 | | 144,117 | 142,340 | 1,777 |
| Issue: 25459HAR6 - Directv Holdings 5.200% 3/15/20 | | | | | | | |
| 04/21/2010 060006871406 | B | 170,000.000 | 1.0048 | | - 170,811 | 170,811 | |
| Issue: 25459HAU9 - Directv Hldgs Fn 5.875% 10/01/19 | | | | | | | |
| 04/21/2010 060006871406 | S | - 170,000.000 | 1.0592 | | 180,059 | 168,740 | 11,319 |
| Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36 | | | | | | | |
| 04/22/2010 060006871406 | B | 65,000.000 | 1.0400 | | - 67,601 | 67,601 | |
| Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39 | | | | | | | |
| 04/22/2010 060006871406 | S | - 65,000.000 | .9897 | | 64,329 | 65,311 | - 982 |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 04/23/2010 060006871409 | S | - 2,000.000 | 33.3484 | 101 | 66,596 | 97,125 | - 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: 172967EW7 - Citigroup Inc 8.125% 7/15/39 | | | | | | | |
| 04/27/2010 060006871406 | B | 235,000.000 | 1.1859 | | - 278,682 | 278,682 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/27/2010 060006871406 | B | 165,000.000 | .9602 | | - 158,426 | 158,426 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/27/2010 060006871406 | S | - 220,000.000 | .9608 | | 211,372 | 209,466 | 1,906 |
| Issue: 172967CC3 - Citigroup Inc 6.000% 10/31/33 | | | | | | | |
| 04/27/2010 060006871406 | S | - 240,000.000 | .8967 | | 215,206 | 179,110 | 36,096 |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 04/28/2010 060006871409 | S | - 1,700.000 | 30.7910 | 86 | 52,259 | 37,200 | 15,059 |
| Issue: 09067J109 - Biovail Corp | | | | | | | |
| 05/03/2010 060006871403 | S | - 5,085.000 | 17.1395 | 205 | 86,949 | 63,808 | 23,141 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/10/2010 060006871406 | B | 150,000.000 | .9906 | | - 148,594 | 148,594 | |
| Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34 | | | | | | | |
| 05/10/2010 060006871406 | S | - 215,000.000 | .9114 | | 195,945 | 178,916 | 17,029 |
| Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18 | | | | | | | |
| 05/11/2010 060006871402 | S | - 170,000.000 | 1.0300 | | 175,106 | 175,016 | 90 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/11/2010 060006871406 | S | - 180,000.000 | .9896 | | 178,130 | 174,859 | 3,270 |
| Issue: 29379VAQ6 - Enterprise Products 6.450% 9/01/40 | | | | | | | |
| 05/11/2010 060006871406 | B | 225,000.000 | .9953 | | - 223,931 | 223,931 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/13/2010 060006871406 | B | 105,000.000 | .9816 | | - 103,064 | 103,064 | |
| Issue: 377372AE7 - Glaxosmithkline 6.375% 5/15/38 | | | | | | | |
| 05/13/2010 060006871406 | S | - 110,000.000 | 1.1292 | | 124,215 | 113,300 | 10,916 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/14/2010 060006871406 | B | 105,000.000 | 1.0022 | | - 105,230 | 105,230 | |
| Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57 | | | | | | | |
| 05/14/2010 060006871406 | S | - 125,000.000 | 1.0364 | | 129,550 | 127,038 | 2,513 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/18/2010 060006871406 | S | - 100,000.000 | 1.0592 | | 105,922 | 105,250 | 672 |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 05/26/2010 060006871405 | S | - 1,245.000 | 21.8266 | 25 | 27,149 | 15,635 | 11,514 |
| Issue: 912803CH4 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 05/27/2010 060006871406 | S | - 7,080,000.000 | .4246 | | 2,677,189 | 2,677,189 | |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 05/27/2010 060006871406 | B | 7,335,000.000 | .2926 | | - 2,146,221 | 2,146,221 | |
| Issue: 260543BY8 - Dow Chemical Co 9.400% 5/15/39 | | | | | | | |
| 05/28/2010 060006871406 | B | 185,000.000 | 1.3116 | | - 242,639 | 242,639 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/28/2010 060006871406 | S | - 165,000.000 | 1.0644 | | 175,622 | 175,748 | - 126 |
| Issue: 05565QBJ6 - Bp Capital Plc 4.750% 3/10/19 | | | | | | | |
| 06/02/2010 060006871402 | B | 2,000.000 | .9077 | | - 1,815 | 1,815 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/08/2010 060006871406 | B | 110,000.000 | 1.0872 | | - 119,591 | 119,591 | |
| Issue: 87938WAM5 - Telefonica Emis 5.134% 4/27/20 | | | | | | | |
| 06/08/2010 060006871406 | S | - 105,000.000 | .9791 | | 102,806 | 105,125 | - 2,320 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 06/08/2010 060006871406 | B | 90,000.000 | 1.0263 | | - 92,363 | 92,363 | |
| Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34 | | | | | | | |
| 06/08/2010 060006871406 | S | - 175,000.000 | .9081 | | 158,911 | 145,629 | 13,281 |
| Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38 | | | | | | | |
| 06/10/2010 060006871406 | B | 215,000.000 | 1.1031 | | - 237,162 | 237,162 | |
| Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39 | | | | | | | |
| 06/10/2010 060006871406 | S | - 215,000.000 | 1.1045 | | 237,463 | 222,830 | 14,633 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/11/2010 060006871406 | S | - 60,000.000 | 1.0748 | | 64,491 | 64,171 | 320 |
| Issue: 93974CRE2 - Washington ST Build 5.140% 8/01/40 | | | | | | | |
| 06/11/2010 060006871406 | B | 75,000.000 | .9795 | | - 73,460 | 73,460 | |
| Issue: 717081DA8 - Pfizer Inc 5.350% 3/15/15 | | | | | | | |
| 06/14/2010 060006871402 | S | - 5,000.000 | 1.1235 | | 5,618 | 4,994 | 624 |
| Issue: 902118BK3 - Tyco Intl Group 6.000% 11/15/13 | | | | | | | |
| 06/14/2010 060006871402 | S | - 3,000.000 | 1.1128 | | 3,338 | 3,093 | 245 |
| Issue: 032479AD9 - Anadarko Finance 7.500% 5/01/31 | | | | | | | |
| 06/14/2010 060006871406 | B | 150,000.000 | .8550 | | - 128,250 | 128,250 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 492386AU1 - Kerr McGee Corp 6.950% 7/01/24 | | | | | | | |
| 06/14/2010 060006871406 | S | - 150,000.000 | .8550 | | 128,250 | 145,401 | - 17,151 |
| Issue: 020002101 - Allstate Corp | | | | | | | |
| 06/14/2010 060006871409 | B | 300.000 | 30.1992 | 15 | - 9,075 | 9,075 | |
| Issue: 68389XAD7 - Oracle Corp 4.950% 4/15/13 | | | | | | | |
| 06/15/2010 060006871402 | S | - 15,000.000 | 1.0914 | | 16,371 | 15,349 | 1,022 |
| Issue: 902118BK3 - Tyco Intl Group 6.000% 11/15/13 | | | | | | | |
| 06/17/2010 060006871402 | S | - 17,000.000 | 1.1121 | | 18,906 | 17,529 | 1,377 |
| Issue: 24422EQW2 - John Deere Cap Mtn 5.250% 10/01/12 | | | | | | | |
| 06/21/2010 060006871402 | S | - 25,000.000 | 1.0826 | | 27,065 | 24,938 | 2,127 |
| Issue: 208251AE8 - Conoco Inc 6.950% 4/15/29 | | | | | | | |
| 06/22/2010 060006871406 | B | 515,000.000 | 1.2104 | | - 623,377 | 623,377 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/22/2010 060006871406 | B | 75,000.000 | 1.0894 | | - 81,703 | 81,703 | |
| Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38 | | | | | | | |
| 06/22/2010 060006871406 | S | - 100,000.000 | 1.2521 | | 125,211 | 129,959 | - 4,748 |
| Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39 | | | | | | | |
| 06/22/2010 060006871406 | S | - 430,000.000 | 1.1833 | | 508,810 | 469,139 | 39,671 |
| Issue: 92857W209 - Vodafone Group Plc A D R | | | | | | | |
| 06/23/2010 060006871409 | S | - 2,200.000 | 21.2450 | 111 | 46,628 | 44,484 | 2,144 |
| Issue: 912828MW7 - U S Treasury Nt 2.500% 3/31/15 | | | | | | | |
| 06/28/2010 060006871402 | S | - 135,000.000 | 1.0348 | | 139,704 | 134,731 | 4,973 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 285661AD6 - Electronic Data Sy 6.000% 8/01/13 | | | | | | | |
| 06/29/2010 060006871402 | S | - 6,000.000 | 1.1261 | | 6,757 | 6,017 | 739 |
| Issue: 269246401 - E Trade Financial Corp | | | | | | | |
| 06/29/2010 060006871403 | B | 740.000 | 12.3277 | 30 | - 9,152 | 9,152 | |
| Issue: 285661AD6 - Electronic Data Sy 6.000% 8/01/13 | | | | | | | |
| 06/30/2010 060006871402 | S | - 10,000.000 | 1.1252 | | 11,252 | 10,029 | 1,223 |
| Issue: 293791AN9 - Enterprise Prods 5.600% 10/15/14 | | | | | | | |
| 06/30/2010 060006871402 | S | - 10,000.000 | 1.0903 | | 10,903 | 10,308 | 595 |
| Issue: 912828JR2 - U S Treasury Nt 3.750% 11/15/18 | | | | | | | |
| 06/30/2010 060006871402 | S | - 155,000.000 | 1.0762 | | 166,813 | 159,573 | 7,239 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/30/2010 060006871406 | B | 1,435,000.000 | 1.1245 | | - 1,613,646 | 1,613,646 | |
| Issue: 594918104 - Microsoft Corp | | | | | | | |
| 06/30/2010 060006871409 | B | 1,000.000 | 23.6195 | 50 | - 23,670 | 23,670 | |
| Issue: 742718DN6 - Procter & Gamble 4.700% 2/15/19 | | | | | | | |
| 07/01/2010 060006871402 | S | - 8,000.000 | 1.0947 | | 8,758 | 8,003 | 755 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 07/01/2010 060006871406 | S | - 935,000.000 | .3068 | | 239,778 | 239,778 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 07/01/2010 060006871406 | B | 935,000.000 | .3037 | | - 283,913 | 283,913 | |
| Issue: 742718DN6 - Procter & Gamble 4.700% 2/15/19 | | | | | | | |
| 07/02/2010 060006871402 | S | - 10,000.000 | 1.0936 | | 10,936 | 10,003 | 932 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 742718DN6 - Procter & Gamble 4.700% 2/15/19 | | | | | | | |
| 07/06/2010 060006871402 | S | - 5,000.000 | 1.0922 | | 5,461 | 5,002 | 459 |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 07/06/2010 060006871409 | S | - 600.000 | 31.3727 | 30 | 18,793 | 17,401 | 1,393 |
| Issue: 285661AD6 - Electronic Data Sy 6.000% 8/01/13 | | | | | | | |
| 07/07/2010 060006871402 | S | - 13,000.000 | 1.1251 | | 14,626 | 13,038 | 1,588 |
| Issue: 001055102 - Aflac Inc | | | | | | | |
| 07/07/2010 060006871403 | B | 481.000 | 44.7803 | 19 | - 21,559 | 21,559 | |
| Issue: 571837103 - Marshall Ilsley Corp New | | | | | | | |
| 07/07/2010 060006871403 | B | 1,400.000 | 7.2699 | 56 | - 10,234 | 10,234 | |
| Issue: 037411AT2 - Apache Corporation 5.250% 4/15/13 | | | | | | | |
| 07/08/2010 060006871402 | S | - 12,000.000 | 1.0901 | | 13,081 | 12,455 | 626 |
| Issue: 25468PCK0 - Walt Disney Com Mtn 5.500% 3/15/19 | | | | | | | |
| 07/08/2010 060006871402 | S | - 5,000.000 | 1.1436 | | 5,718 | 4,991 | 727 |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 07/08/2010 060006871403 | S | - 12,836.000 | 6.7677 | 515 | 86,355 | 66,478 | 19,877 |
| Issue: 577081102 - Mattel Inc | | | | | | | |
| 07/09/2010 060006871403 | B | 2,951.000 | 22.5292 | 118 | - 66,602 | 66,602 | |
| Issue: 458140100 - Intel Corp | | | | | | | |
| 07/14/2010 060006871404 | B | 26,570.000 | 21.9632 | 797 | - 584,359 | 584,359 | |
| Issue: 054937107 - Bbt Corp | | | | | | | |
| 07/14/2010 060006871405 | S | - 4,930.000 | 27.8779 | 200 | 137,239 | 115,479 | 21,759 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40 | | | | | | | |
| 07/14/2010 060006871406 | S | - 300,000.000 | 1.1152 | | 334,557 | 299,771 | 34,786 |
| Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38 | | | | | | | |
| 07/14/2010 060006871406 | B | 300,000.000 | 1.1576 | | - 347,283 | 347,283 | |
| Issue: 054937107 - Bbt Corp | | | | | | | |
| 07/15/2010 060006871405 | S | - 550.000 | 27.7223 | 22 | 15,225 | 12,883 | 2,342 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/15/2010 060006871406 | S | - 420,000.000 | 1.1092 | | 465,855 | 461,276 | 4,579 |
| Issue: 54438CPA4 - Los Angeles Ca Cmnty 6.750% 8/01/49 | | | | | | | |
| 07/15/2010 060006871406 | B | 560,000.000 | 1.0083 | | - 564,620 | 564,620 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/26/2010 060006871406 | S | - 125,000.000 | 1.0426 | | 130,327 | 129,850 | 477 |
| Issue: 013817AU5 - Alcoa Inc 6.150% 8/15/20 | | | | | | | |
| 07/26/2010 060006871406 | B | 145,000.000 | .9987 | | - 144,813 | 144,813 | |
| Issue: 693718108 - Paccar Inc | | | | | | | |
| 07/26/2010 060006871409 | S | - 300.000 | 47.0119 | 15 | 14,088 | 12,360 | 1,728 |
| Issue: 594918AD6 - Microsoft Corp 5.200% 6/01/39 | | | | | | | |
| 07/28/2010 060006871406 | B | 140,000.000 | 1.0609 | | - 148,526 | 148,526 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/28/2010 060006871406 | S | - 125,000.000 | 1.0900 | | 136,250 | 137,465 | - 1,215 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 07/30/2010 060006871406 | B | 8,370,000.000 | .2908 | | - 2,433,829 | 2,433,829 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 07/30/2010 060006871406 | S | - 8,370,000.000 | .2881 | | 2,238,193 | 2,238,193 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/30/2010 060006871406 | S | - 1,000,000.000 | 1.1120 | | 1,111,953 | 1,097,742 | 14,211 |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 07/30/2010 060006871406 | B | 3,500,000.000 | .3485 | | - 1,219,855 | 1,219,855 | |
| Issue: 172967FF3 - Citigroup Inc 5.375% 8/09/20 | | | | | | | |
| 08/02/2010 060006871402 | B | 48,000.000 | .9900 | | - 47,518 | 47,518 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 08/02/2010 060006871406 | S | - 40,000.000 | 1.0452 | | 41,808 | 41,765 | 43 |
| Issue: 172967FF3 - Citigroup Inc 5.375% 8/09/20 | | | | | | | |
| 08/02/2010 060006871406 | B | 45,000.000 | .9900 | | - 44,548 | 44,548 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 08/03/2010 060006871402 | S | - 90,000.000 | 1.0427 | | 93,843 | 87,883 | 5,960 |
| Issue: 55608JAD0 - Maquarie Group Mtn 4.875% 8/10/17 | | | | | | | |
| 08/03/2010 060006871402 | B | 25,000.000 | .9994 | | - 24,984 | 24,984 | |
| Issue: 717081103 - Pfizer Inc | | | | | | | |
| 08/03/2010 060006871405 | B | 21,590.000 | 16.4122 | 432 | - 354,771 | 354,771 | |
| Issue: 29273RAF6 - Energy Transfer 6.625% 10/15/36 | | | | | | | |
| 08/03/2010 060006871406 | B | 100,000.000 | 1.0256 | | - 102,558 | 102,558 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/03/2010 060006871406 | B | 155,000.000 | 1.1003 | | - 170,542 | 170,542 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/03/2010 060006871406 | S | - 70,000.000 | 1.1038 | | 77,263 | 76,973 | 290 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/05/2010 060006871406 | S | - 200,000.000 | 1.0981 | | 219,625 | 219,887 | - 262 |
| Issue: 42809HAD9 - Hess Corp 5.600% 2/15/41 | | | | | | | |
| 08/05/2010 060006871406 | B | 255,000.000 | .9910 | | - 252,713 | 252,713 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/09/2010 060006871406 | S | - 95,000.000 | 1.1063 | | 105,094 | 104,543 | 551 |
| Issue: 582839AF3 - Mead Johnson Nut 5.900% 11/01/39 | | | | | | | |
| 08/09/2010 060006871406 | B | 115,000.000 | 1.0810 | | - 124,320 | 124,320 | |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 08/09/2010 060006871409 | S | - 900.000 | 28.4499 | 45 | 25,559 | 20,072 | 5,488 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/10/2010 060006871406 | S | - 265,000.000 | 1.1079 | | 293,591 | 291,893 | 1,698 |
| Issue: 25459HAX3 - Directv Hldngs Fn 6.000% 8/15/40 | | | | | | | |
| 08/10/2010 060006871406 | B | 350,000.000 | .9866 | | - 345,307 | 345,307 | |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 08/10/2010 060006871409 | S | - 1,800.000 | 28.1688 | 91 | 50,613 | 40,143 | 10,470 |
| Issue: 029912BC5 - American Tower Corp 5.050% 9/01/20 | | | | | | | |
| 08/11/2010 060006871402 | B | 20,000.000 | .9988 | | - 19,976 | 19,976 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 08/11/2010 060006871406 | S | - 1,040,000.000 | .3289 | | 325,232 | 325,232 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 08/11/2010 060006871406 | S | - 520,000.000 | .3306 | | 162,616 | 162,616 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 08/11/2010 060006871406 | B | 520,000.000 | .3475 | | - 180,695 | 180,695 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 08/11/2010 060006871406 | B | 1,040,000.000 | .3458 | | - 359,590 | 359,590 | |
| Issue: 020002101 - Allstate Corp | | | | | | | |
| 08/11/2010 060006871409 | B | 1,100.000 | 28.3463 | 55 | - 31,236 | 31,236 | |
| Issue: 020002101 - Allstate Corp | | | | | | | |
| 08/12/2010 060006871409 | B | 400.000 | 28.0891 | 20 | - 11,256 | 11,256 | |
| Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37 | | | | | | | |
| 08/13/2010 060006871406 | S | - 470,000.000 | .3386 | | 141,063 | 141,063 | |
| Issue: 912803CH4 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 08/13/2010 060006871406 | S | - 310,000.000 | .4637 | | 117,222 | 117,222 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 08/13/2010 060006871406 | B | 310,000.000 | .4479 | | - 138,852 | 138,852 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 08/13/2010 060006871406 | B | 470,000.000 | .3526 | | - 165,708 | 165,708 | |
| Issue: 13063A5E0 - California ST 7.500% 4/01/34 | | | | | | | |
| 08/17/2010 060006871406 | B | 80,000.000 | 1.1137 | | - 89,092 | 89,092 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/17/2010 060006871406 | S | - 215,000.000 | 1.1074 | | 238,096 | 238,924 | - 829 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/17/2010 060006871406 | S | - 55,000.000 | 1.1120 | | 61,162 | 61,120 | 42 |
| Issue: 037411AW5 - Apache Corp 5.100% 9/01/40 | | | | | | | |
| 08/17/2010 060006871406 | B | 270,000.000 | .9894 | | - 267,127 | 267,127 | |
| Issue: 46625HAJ9 - Jp Morgan Chase 6.750% 2/01/11 | | | | | | | |
| 08/18/2010 060006871402 | S | - 35,000.000 | 1.0269 | | 35,940 | 38,486 | - 2,546 |
| Issue: 64966HYM6 - New York Ny Build 5.968% 3/01/36 | | | | | | | |
| 08/20/2010 060006871406 | S | - 95,000.000 | 1.0780 | | 102,405 | 96,637 | 5,769 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/20/2010 060006871406 | B | 65,000.000 | 1.1334 | | - 73,673 | 73,673 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/25/2010 060006871406 | S | - 40,000.000 | 1.1671 | | 46,683 | 45,267 | 1,416 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/30/2010 060006871406 | B | 155,000.000 | 1.1285 | | - 174,920 | 174,920 | |
| Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39 | | | | | | | |
| 08/31/2010 060006871406 | S | - 285,000.000 | 1.2430 | | 354,241 | 332,271 | 21,970 |
| Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38 | | | | | | | |
| 08/31/2010 060006871406 | B | 320,000.000 | 1.0901 | | - 348,835 | 348,835 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/07/2010 060006871406 | S | - 100,000.000 | 1.1235 | | 112,352 | 113,988 | - 1,636 |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 09/07/2010 060006871406 | S | - 2,000,000.000 | .3592 | | 625,447 | 625,447 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 441060AL4 - Hospira Inc 5.600% 9/15/40 | | | | | | | |
| 09/07/2010 060006871406 | B | 135,000.000 | .9948 | | - 134,299 | 134,299 | |
| Issue: 31410KHV9 - F N M A #889544 5.500% 5/01/38 | | | | | | | |
| 09/10/2010 060006871402 | B | 40,000.060 | 1.0658 | | - 42,631 | 42,631 | |
| Issue: 31410KG24 - F N M A #889517 5.500% 2/01/38 | | | | | | | |
| 09/10/2010 060006871402 | S | - 39,999.950 | 1.0656 | | 42,625 | 42,937 | - 313 |
| Issue: 690742101 - Owens Corning Inc | | | | | | | |
| 09/10/2010 060006871404 | S | - 4,100.000 | 25.8527 | 166 | 105,830 | 99,072 | 6,758 |
| Issue: 690742101 - Owens Corning Inc | | | | | | | |
| 09/13/2010 060006871404 | S | - 1,530.000 | 26.3474 | 62 | 40,250 | 36,971 | 3,279 |
| Issue: 254687106 - Disney Walt Co | | | | | | | |
| 09/15/2010 060006871408 | B | 4,453.000 | 34.2954 | 223 | - 152,940 | 152,940 | |
| Issue: 073302101 - B E Aerospace Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 18,036.000 | 30.6993 | 902 | - 554,594 | 554,594 | |
| Issue: 896818101 - Triumph Group Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 2,773.000 | 70.4125 | 139 | - 195,393 | 195,393 | |
| Issue: 64110L106 - Netflix Com Inc | | | | | | | |
| 09/15/2010 060006871408 | B | 2,390.000 | 145.4591 | 120 | - 347,767 | 347,767 | |
| Issue: 741503403 - Priceline Com Inc | | | | | | | |
| 09/15/2010 060006871408 | S | - 749.000 | 331.8179 | 42 | 248,490 | 211,065 | 37,425 |
| Issue: 89469A104 - Treehouse Foods Inc | | | | | | | |
| 09/15/2010 060006871408 | S | - 14,792.000 | 43.2242 | 750 | 638,622 | 677,621 | - 38,999 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 234667JL8 - Dallas Cnty Tx Hosp 5.621% 8/15/44 | | | | | | | |
| 09/16/2010 060006871406 | S | - 85,000.000 | 1.1000 | | 93,496 | 85,000 | 8,496 |
| Issue: 271014TU6 - East Bay Ca Muni 5.874% 6/01/40 | | | | | | | |
| 09/16/2010 060006871406 | S | - 220,000.000 | 1.0911 | | 240,042 | 220,000 | 20,042 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | B | 45,000.000 | 1.0768 | | - 48,456 | 48,456 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | B | 185,000.000 | 1.0744 | | - 198,759 | 198,759 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | B | 75,000.000 | 1.0744 | | - 80,578 | 80,578 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | B | 240,000.000 | 1.0782 | | - 258,759 | 258,759 | |
| Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38 | | | | | | | |
| 09/16/2010 060006871406 | S | - 65,000.000 | .9900 | | 64,350 | 62,670 | 1,680 |
| Issue: 20030N200 - Comcast Corp Special Cl A | | | | | | | |
| 09/20/2010 060006871409 | B | 700.000 | 16.8992 | 35 | - 11,864 | 11,864 | |
| Issue: 20030N200 - Comcast Corp Special Cl A | | | | | | | |
| 09/21/2010 060006871409 | B | 100.000 | 16.9770 | 5 | - 1,703 | 1,703 | |
| Issue: 20030N200 - Comcast Corp Special Cl A | | | | | | | |
| 09/22/2010 060006871409 | B | 1,000.000 | 16.9003 | 50 | - 16,950 | 16,950 | |
| Issue: 38141G104 - Goldman Sachs Group Inc | | | | | | | |
| 09/23/2010 060006871405 | S | - 5,690.000 | 145.2116 | 168 | 826,086 | 818,330 | 7,756 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 20030N200 - Comcast Corp Special Cl A | | | | | | | |
| 09/23/2010 060006871409 | B | 500.000 | 16.8824 | 25 | - 8,466 | 8,466 | |
| Issue: 05565QBP2 - Bp Capital Plc 4.500% 10/01/20 | | | | | | | |
| 09/28/2010 060006871402 | B | 19,000.000 | .9945 | | - 18,896 | 18,896 | |
| Issue: 06849UAD7 - Barrick Australia 5.950% 10/15/39 | | | | | | | |
| 09/29/2010 060006871406 | S | - 190,000.000 | 1.1360 | | 215,834 | 186,395 | 29,439 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/29/2010 060006871406 | B | 160,000.000 | 1.1281 | | - 180,500 | 180,500 | |
| Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38 | | | | | | | |
| 09/29/2010 060006871406 | S | - 135,000.000 | 1.2194 | | 164,620 | 153,204 | 11,416 |
| Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39 | | | | | | | |
| 09/29/2010 060006871406 | B | 135,000.000 | 1.2229 | | - 165,086 | 165,086 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 09/30/2010 060006871406 | B | 5,400,000.000 | .3123 | | - 1,686,366 | 1,686,366 | |
| Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37 | | | | | | | |
| 09/30/2010 060006871406 | B | 2,700,000.000 | .3625 | | - 978,804 | 978,804 | |
| Issue: 652482BY5 - News Amer Inc 6.900% 8/15/39 | | | | | | | |
| 09/30/2010 060006871406 | S | - 140,000.000 | 1.1820 | | 165,477 | 155,036 | 10,441 |
| Issue: 652482BJ8 - News Amer Inc 6.200% 12/15/34 | | | | | | | |
| 09/30/2010 060006871406 | B | 160,000.000 | 1.0813 | | - 173,000 | 173,000 | |
| Issue: 917047102 - Urban Outfitters Inc | | | | | | | |
| 10/01/2010 060006871408 | S | - 25,500.000 | 31.4434 | 1,289 | 800,518 | 886,161 | - 85,643 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/04/2010 060006871405 | B | 2,315.000 | 15.5616 | 93 | - 36,118 | 36,118 | |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/05/2010 060006871405 | B | 4,580.000 | 15.9870 | 183 | - 73,404 | 73,404 | |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/06/2010 060006871405 | B | 1,450.000 | 15.7319 | 58 | - 22,869 | 22,869 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/06/2010 060006871406 | S | - 105,000.000 | 1.1275 | | 118,388 | 117,318 | 1,070 |
| Issue: 93974CRE2 - Washington ST Build 5.140% 8/01/40 | | | | | | | |
| 10/06/2010 060006871406 | B | 135,000.000 | 1.0470 | | - 141,340 | 141,340 | |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 10/07/2010 060006871404 | S | - 3,050.000 | 47.6556 | 124 | 145,225 | 143,868 | 1,357 |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/07/2010 060006871405 | B | 2,625.000 | 15.5815 | 105 | - 41,006 | 41,006 | |
| Issue: 025816BB4 - American Express 8.125% 5/20/19 | | | | | | | |
| 10/08/2010 060006871402 | S | - 12,000.000 | 1.3033 | | 15,640 | 11,961 | 3,679 |
| Issue: 31413UKP3 - F N M A #955802 6.000% 10/01/37 | | | | | | | |
| 10/08/2010 060006871402 | S | - 183,310.270 | 1.0831 | | 198,548 | 198,249 | 299 |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 10/08/2010 060006871404 | S | - 6,230.000 | 47.5368 | 254 | 295,900 | 293,868 | 2,032 |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/08/2010 060006871405 | B | 1,250.000 | 15.8179 | 50 | - 19,822 | 19,822 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 049513104 - Atmel Corp | | | | | | | |
| 10/11/2010 060006871403 | S | - 909.000 | 8.3870 | 36 | 7,587 | 4,956 | 2,631 |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 10/11/2010 060006871404 | S | - 1,240.000 | 47.6008 | 51 | 58,974 | 58,491 | 484 |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/12/2010 060006871405 | B | 2,275.000 | 15.8131 | 91 | - 36,066 | 36,066 | |
| Issue: 025816BB4 - American Express 8.125% 5/20/19 | | | | | | | |
| 10/13/2010 060006871402 | S | - 8,000.000 | 1.2927 | | 10,342 | 7,974 | 2,368 |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/13/2010 060006871405 | B | 2,215.000 | 16.0474 | 89 | - 35,634 | 35,634 | |
| Issue: 032510AC3 - Anadarko Petro 6.200% 3/15/40 | | | | | | | |
| 10/13/2010 060006871406 | B | 110,000.000 | .9687 | | - 106,556 | 106,556 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/13/2010 060006871406 | S | - 75,000.000 | 1.0906 | | 81,797 | 83,671 | - 1,874 |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/14/2010 060006871405 | B | 570.000 | 15.8877 | 23 | - 9,079 | 9,079 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/14/2010 060006871406 | S | - 30,000.000 | 1.0798 | | 32,395 | 33,443 | - 1,048 |
| Issue: 927804FG4 - Virginia El Pwr 8.875% 11/15/38 | | | | | | | |
| 10/14/2010 060006871406 | B | 30,000.000 | 1.4862 | | - 44,585 | 44,585 | |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 10/15/2010 060006871405 | B | 850.000 | 15.8514 | 34 | - 13,508 | 13,508 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 25490A101 - Directv Cl A | | | | | | | |
| 10/18/2010 060006871405 | S | - 2,810.000 | 42.5615 | 114 | 119,483 | 73,565 | 45,918 |
| Issue: 14170T101 - Carefusion Corporation | | | | | | | |
| 10/19/2010 060006871403 | B | 2,990.000 | 24.3130 | 120 | - 72,815 | 72,815 | |
| Issue: 25490A101 - Directv Cl A | | | | | | | |
| 10/19/2010 060006871405 | S | - 3,060.000 | 42.3056 | 125 | 129,331 | 80,110 | 49,220 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/19/2010 060006871406 | S | - 110,000.000 | 1.0832 | | 119,152 | 119,969 | - 817 |
| Issue: 73358WCX0 - Port Auth Ny Nj Cons 5.647% 11/01/40 | | | | | | | |
| 10/20/2010 060006871406 | B | 140,000.000 | 1.0000 | | - 140,000 | 140,000 | |
| Issue: 14170T101 - Carefusion Corporation | | | | | | | |
| 10/21/2010 060006871403 | B | 2,608.000 | 24.8824 | 104 | - 64,998 | 64,998 | |
| Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37 | | | | | | | |
| 10/22/2010 060006871406 | S | - 120,000.000 | 1.1979 | | 143,749 | 133,437 | 10,312 |
| Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38 | | | | | | | |
| 10/22/2010 060006871406 | B | 120,000.000 | 1.1563 | | - 138,761 | 138,761 | |
| Issue: 00751Y106 - Advance Auto Parts Inc | | | | | | | |
| 10/25/2010 060006871403 | S | - 260.000 | 62.0118 | 11 | 16,112 | 10,862 | 5,250 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/25/2010 060006871406 | B | 100,000.000 | 1.0809 | | - 108,094 | 108,094 | |
| Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38 | | | | | | | |
| 10/25/2010 060006871406 | S | - 115,000.000 | 1.1960 | | 137,537 | 130,507 | 7,029 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/27/2010 060006871406 | S | - 100,000.000 | 1.0541 | | 105,414 | 108,423 | - 3,009 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/28/2010 060006871406 | S | - 45,000.000 | 1.0550 | | 47,475 | 48,455 | - 980 |
| Issue: 072024PY2 - Bay Area Toll Ca 6.907% 10/01/50 | | | | | | | |
| 10/28/2010 060006871406 | B | 130,000.000 | 1.0000 | | - 130,000 | 130,000 | |
| Issue: 406216AY7 - Halliburton Co 7.450% 9/15/39 | | | | | | | |
| 10/28/2010 060006871406 | B | 45,000.000 | 1.2832 | | - 57,744 | 57,744 | |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 10/29/2010 060006871406 | B | 1,250,000.000 | .2860 | | - 357,525 | 357,525 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 10/29/2010 060006871406 | B | 2,470,000.000 | .2796 | | - 690,489 | 690,489 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/29/2010 060006871406 | B | 120,000.000 | 1.0002 | | - 120,019 | 120,019 | |
| Issue: 21987BAN8 - Codelco Inc 3.750% 11/04/20 | | | | | | | |
| 10/29/2010 060006871406 | S | - 125,000.000 | .9981 | | 124,763 | 122,799 | 1,964 |
| Issue: 01F0606B6 - FNMA Pl Tba 6.000% 11/01/35 | | | | | | | |
| 11/01/2010 060006871402 | B | 185,000.000 | 1.0807 | | - 199,923 | 199,923 | |
| Issue: 01F0606B6 - FNMA Pl Tba 6.000% 11/01/35 | | | | | | | |
| 11/04/2010 060006871402 | S | - 185,000.000 | 1.0909 | | 201,813 | 199,923 | 1,890 |
| Issue: 208251AE8 - Conoco Inc 6.950% 4/15/29 | | | | | | | |
| 11/04/2010 060006871406 | S | - 430,000.000 | 1.2762 | | 548,775 | 519,460 | 29,315 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/04/2010 060006871406 | B | 140,000.000 | 1.0609 | | - 148,531 | 148,531 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/04/2010 060006871406 | B | 110,000.000 | 1.0588 | | - 116,463 | 116,463 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/04/2010 060006871406 | S | - 180,000.000 | 1.0581 | | 190,463 | 191,771 | - 1,308 |
| Issue: 035229DC4 - Anheuser Busch 6.450% 9/01/37 | | | | | | | |
| 11/04/2010 060006871406 | S | - 120,000.000 | 1.1972 | | 143,659 | 141,461 | 2,198 |
| Issue: 64971M4P4 - New York Ny City 5.508% 8/01/37 | | | | | | | |
| 11/04/2010 060006871406 | B | 250,000.000 | .9858 | | - 246,460 | 246,460 | |
| Issue: 20825CAP9 - Conocophillps 5.900% 5/15/38 | | | | | | | |
| 11/04/2010 060006871406 | B | 355,000.000 | 1.1495 | | - 408,087 | 408,087 | |
| Issue: 03523TAC2 - Anheuser Busch 8.200% 1/15/39 | | | | | | | |
| 11/04/2010 060006871406 | S | - 130,000.000 | 1.4275 | | 185,576 | 167,445 | 18,131 |
| Issue: 20825C104 - Conocophillips | | | | | | | |
| 11/05/2010 060006871409 | B | 1,100.000 | 61.6869 | 55 | - 67,911 | 67,911 | |
| Issue: 3128K7ZU5 - F H L M C Gd A47055 4.500% 9/01/35 | | | | | | | |
| 11/08/2010 060006871402 | S | - 31,898.980 | 1.0539 | | 33,619 | 30,161 | 3,457 |
| Issue: 3128LXE22 - F H L M C Gd G01953 4.500% 10/01/35 | | | | | | | |
| 11/08/2010 060006871402 | S | - 61,992.740 | 1.0539 | | 65,335 | 58,755 | 6,580 |
| Issue: 20825C104 - Conocophillips | | | | | | | |
| 11/08/2010 060006871409 | B | 2,200.000 | 62.0769 | 110 | - 136,679 | 136,679 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/09/2010 060006871406 | S | - 280,000.000 | 1.0254 | | 287,098 | 293,614 | - 6,516 |
| Issue: 88732JAY4 - Time Warner Cabl 5.875% 11/15/40 | | | | | | | |
| 11/09/2010 060006871406 | B | 345,000.000 | .9800 | | - 338,093 | 338,093 | |
| Issue: 25271CAL6 - Diamond Offshore 5.700% 10/15/39 | | | | | | | |
| 11/10/2010 060006871406 | S | - 130,000.000 | 1.0063 | | 130,820 | 128,491 | 2,330 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/10/2010 060006871406 | B | 110,000.000 | 1.0200 | | - 112,200 | 112,200 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/10/2010 060006871406 | S | - 395,000.000 | 1.0174 | | 401,882 | 413,401 | - 11,519 |
| Issue: 912828NF3 - U S Treasury Nt 2.125% 5/31/15 | | | | | | | |
| 11/16/2010 060006871402 | B | 8,100.000 | 1.0325 | | - 8,363 | 8,363 | |
| Issue: 912828NF3 - U S Treasury Nt 2.125% 5/31/15 | | | | | | | |
| 11/16/2010 060006871402 | B | 111,900.000 | 1.0325 | | - 115,537 | 115,537 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 11/18/2010 060006871409 | S | - 3,200.000 | 20.8987 | 161 | 66,715 | 59,465 | 7,250 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/19/2010 060006871406 | S | - 60,000.000 | .9375 | | 56,250 | 56,253 | - 3 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/19/2010 060006871406 | S | - 55,000.000 | .9375 | | 51,563 | 51,565 | - 3 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/19/2010 060006871406 | S | - 100,000.000 | .9330 | | 93,297 | 93,755 | - 458 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 13063BJC7 - California ST Build 7.600% 11/01/40 | | | | | | | |
| 11/19/2010 060006871406 | B | 80,000.000 | 1.0279 | | - 82,232 | 82,232 | |
| Issue: 13063BJC7 - California ST Build 7.600% 11/01/40 | | | | | | | |
| 11/19/2010 060006871406 | B | 140,000.000 | 1.0095 | | - 141,329 | 141,329 | |
| Issue: 13063BJC7 - California ST Build 7.600% 11/01/40 | | | | | | | |
| 11/19/2010 060006871406 | B | 75,000.000 | 1.0218 | | - 76,634 | 76,634 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 11/19/2010 060006871409 | S | - 1,100.000 | 20.4501 | 55 | 22,440 | 20,441 | 1,999 |
| Issue: 20030N101 - Comcast Corp Cl A | | | | | | | |
| 11/22/2010 060006871404 | S | - 26,860.000 | 20.3110 | 815 | 544,738 | 363,403 | 181,336 |
| Issue: 87938WAC7 - Telefonica Emisiones 7.045% 6/20/36 | | | | | | | |
| 11/23/2010 060006871406 | B | 75,000.000 | 1.1123 | | - 83,423 | 83,423 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/23/2010 060006871406 | S | - 65,000.000 | .9506 | | 61,791 | 60,514 | 1,277 |
| Issue: 650035TD0 - New York ST Urban 5.770% 3/15/39 | | | | | | | |
| 11/24/2010 060006871406 | B | 50,000.000 | 1.0002 | | - 50,012 | 50,012 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/24/2010 060006871406 | S | - 35,000.000 | .9391 | | 32,867 | 32,600 | 268 |
| Issue: 131347304 - Calpine Corp | | | | | | | |
| 11/26/2010 060006871403 | B | 18.000 | 12.0285 | 1 | - 217 | 217 | |
| Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37 | | | | | | | |
| 11/29/2010 060006871406 | S | - 125,000.000 | 1.1908 | | 148,855 | 138,997 | 9,858 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/29/2010 060006871406 | B | 125,000.000 | .9498 | | - 118,730 | 118,730 | |
| Issue: 912803DM2 - U S Treas Bd Strip 5/15/40 | | | | | | | |
| 11/30/2010 060006871406 | B | 2,320,000.000 | .2757 | | - 639,578 | 639,578 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 11/30/2010 060006871406 | S | - 2,200,000.000 | .3237 | | 687,991 | 687,991 | |
| Issue: 01F0606C4 - FNMA Pl Tba 6.000% 12/01/34 | | | | | | | |
| 12/01/2010 060006871402 | B | 15,000.000 | 1.0884 | | - 16,327 | 16,327 | |
| Issue: 31414FPH8 - F N M A #964924 6.000% 9/01/38 | | | | | | | |
| 12/01/2010 060006871402 | B | 170,016.920 | 1.0884 | | - 185,053 | 185,053 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/01/2010 060006871406 | S | - 75,000.000 | .9470 | | 71,027 | 70,712 | 315 |
| Issue: 88731EAF7 - Time Warner Entmt LP 8.375% 3/15/23 | | | | | | | |
| 12/02/2010 060006871406 | B | 310,000.000 | 1.2875 | | - 399,119 | 399,119 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/02/2010 060006871406 | S | - 125,000.000 | .9398 | | 117,480 | 115,152 | 2,329 |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/02/2010 060006871406 | S | - 390,000.000 | .9697 | | 378,178 | 382,708 | - 4,530 |
| Issue: 650035VB1 - New York ST Urban 5.838% 3/15/40 | | | | | | | |
| 12/02/2010 060006871406 | B | 100,000.000 | 1.0000 | | - 100,000 | 100,000 | |
| Issue: 25477GEU5 - District Columbia 5.582% 12/01/35 | | | | | | | |
| 12/03/2010 060006871406 | B | 160,000.000 | 1.0000 | | - 160,000 | 160,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 124857202 - Cbs Corp Class B Non Voting | | | | | | | |
| 12/07/2010 060006871405 | B | 10,365.000 | 17.9977 | 280 | - 186,826 | 186,826 | |
| Issue: 01F0606C4 - FNMA Pl Tba 6.000% 12/01/34 | | | | | | | |
| 12/08/2010 060006871402 | S | - 15,000.000 | 1.0827 | | 16,240 | 16,327 | - 87 |
| Issue: 31410G2X0 - F N M A #889190 6.000% 3/01/38 | | | | | | | |
| 12/08/2010 060006871402 | B | 14,820.030 | 1.0841 | | - 16,066 | 16,066 | |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 12/09/2010 060006871405 | S | - 3,320.000 | 37.4975 | 92 | 124,400 | 132,555 | - 8,155 |
| Issue: 049513104 - Atmel Corp | | | | | | | |
| 12/13/2010 060006871403 | S | - 4,075.000 | 12.5958 | 164 | 51,164 | 22,219 | 28,945 |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 12/13/2010 060006871405 | B | 2,200.000 | 16.4494 | 88 | - 36,277 | 36,277 | |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 12/14/2010 060006871405 | B | 2,460.000 | 16.4229 | 98 | - 40,499 | 40,499 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/14/2010 060006871406 | S | - 1,000,000.000 | .8994 | | 899,375 | 931,042 | - 31,667 |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/14/2010 060006871406 | B | 1,850,000.000 | .9375 | | - 1,734,303 | 1,734,303 | |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 12/15/2010 060006871405 | B | 1,390.000 | 16.4744 | 56 | - 22,955 | 22,955 | |
| Issue: 39945C109 - Group Cgi Inc Cl A Com | | | | | | | |
| 12/16/2010 060006871405 | B | 770.000 | 16.5477 | 31 | - 12,773 | 12,773 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 12/31/2010 060006871406 | B | 960,000.000 | .2668 | | - 256,099 | 256,099 | |
| **Total For Citigroup Global Markets Inc.** | | | | **12,896** | **70,456,886** | **69,516,631** | **940,250** |
| Broker: Credit Suisse Securities (USA) | | | | | | | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/06/2010 060006871406 | B | 235,000.000 | .9714 | | - 228,280 | 228,280 | |
| Issue: 4042Q1AD9 - Hsbc Bk USA N A 7.000% 1/15/39 | | | | | | | |
| 01/06/2010 060006871406 | S | - 240,000.000 | 1.1398 | | 273,562 | 244,093 | 29,468 |
| Issue: 778296103 - Ross Stores Inc | | | | | | | |
| 01/07/2010 060006871405 | B | 4,830.000 | 46.0428 | 130 | - 222,517 | 222,517 | |
| Issue: 758940AG5 - Regions Finl 6.375% 5/15/12 | | | | | | | |
| 01/14/2010 060006871402 | S | - 5,000.000 | .9650 | | 4,825 | 5,181 | - 356 |
| Issue: 436440101 - Hologic Inc | | | | | | | |
| 01/19/2010 060006871405 | B | 1,915.000 | 15.8535 | 52 | - 30,411 | 30,411 | |
| Issue: 436440101 - Hologic Inc | | | | | | | |
| 01/20/2010 060006871405 | B | 3,765.000 | 15.5389 | 102 | - 58,606 | 58,606 | |
| Issue: 758940AG5 - Regions Finl 6.375% 5/15/12 | | | | | | | |
| 01/21/2010 060006871402 | S | - 5,000.000 | .9750 | | 4,875 | 5,181 | - 306 |
| Issue: 436440101 - Hologic Inc | | | | | | | |
| 01/21/2010 060006871405 | B | 655.000 | 15.7122 | 18 | - 10,309 | 10,309 | |

## 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 | | | | | | | |
| 01/21/2010 060006871408 | B | 250.000 | 12.0000 | 13 | - 3,013 | 3,013 | |
| Issue: 316773100 - Fifth Third Bancorp | | | | | | | |
| 01/22/2010 060006871408 | B | 14,195.000 | 11.9461 | 710 | - 170,285 | 170,285 | |
| Issue: 493267108 - Keycorp New | | | | | | | |
| 01/25/2010 060006871409 | S | - 13,300.000 | 7.0445 | 68 | 93,624 | 119,234 | - 25,610 |
| Issue: 14040H105 - Capital One Financial Corp | | | | | | | |
| 01/25/2010 060006871409 | B | 3,200.000 | 36.2645 | 16 | - 116,062 | 116,062 | |
| Issue: 493267108 - Keycorp New | | | | | | | |
| 01/26/2010 060006871409 | S | - 17,700.000 | 7.0855 | 90 | 125,323 | 158,680 | - 33,356 |
| Issue: 14040H105 - Capital One Financial Corp | | | | | | | |
| 01/26/2010 060006871409 | B | 3,000.000 | 36.1108 | 15 | - 108,347 | 108,347 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/27/2010 060006871406 | B | 200,000.000 | .9933 | | - 198,656 | 198,656 | |
| Issue: 020002AT8 - Allstate Corp 5.950% 4/01/36 | | | | | | | |
| 01/27/2010 060006871406 | S | - 235,000.000 | 1.0239 | | 240,621 | 189,238 | 51,383 |
| Issue: 493267108 - Keycorp New | | | | | | | |
| 01/27/2010 060006871409 | S | - 4,400.000 | 6.9241 | 22 | 30,444 | 39,446 | - 9,002 |
| Issue: 14040H105 - Capital One Financial Corp | | | | | | | |
| 01/27/2010 060006871409 | B | 1,000.000 | 35.7041 | 5 | - 35,709 | 35,709 | |
| Issue: 023135106 - Amazon Com Inc | | | | | | | |
| 01/28/2010 060006871408 | B | 3,218.000 | 125.2451 | 161 | - 403,200 | 403,200 | |

## 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 | | | | | | | |
| 01/29/2010 060006871402 | B | 41,200.000 | .9791 | | - 40,341 | 40,341 | |
| Issue: 029912201 - American Tower Corp | | | | | | | |
| 01/29/2010 060006871404 | B | 12,840.000 | 42.5504 | 514 | - 546,861 | 546,861 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 02/02/2010 060006871406 | B | 555,000.000 | .9789 | | - 543,293 | 543,293 | |
| Issue: 302508AM8 - Fmr Corp 7.490% 6/15/19 | | | | | | | |
| 02/02/2010 060006871406 | S | - 570,000.000 | 1.1414 | | 650,598 | 632,626 | 17,972 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/05/2010 060006871406 | B | 205,000.000 | 1.0000 | | - 205,000 | 205,000 | |
| Issue: 652482BW9 - News Amer Inc 6.900% 8/15/39 | | | | | | | |
| 02/05/2010 060006871406 | S | - 225,000.000 | 1.0986 | | 247,190 | 239,969 | 7,221 |
| Issue: 532716107 - Limited Brands | | | | | | | |
| 02/08/2010 060006871409 | S | - 1,400.000 | 20.2095 | 7 | 28,286 | 19,256 | 9,030 |
| Issue: 437076102 - Home Depot Inc | | | | | | | |
| 02/08/2010 060006871409 | S | - 2,300.000 | 28.7413 | 12 | 66,093 | 75,977 | - 9,884 |
| Issue: 285512109 - Electronic Arts Inc | | | | | | | |
| 02/09/2010 060006871405 | S | - 9,900.000 | 15.7527 | 269 | 155,682 | 192,286 | - 36,603 |
| Issue: 037604105 - Apollo Group Inc Cl A | | | | | | | |
| 02/10/2010 060006871404 | S | - 3,420.000 | 59.4305 | 139 | 203,113 | 247,471 | - 44,358 |
| Issue: 037604105 - Apollo Group Inc Cl A | | | | | | | |
| 02/11/2010 060006871404 | S | - 5,070.000 | 58.2477 | 207 | 295,109 | 366,865 | - 71,755 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 871503108 - Symantec Corp | | | | | | | |
| 02/17/2010 060006871405 | S | - 6,365.000 | 16.9067 | 256 | 107,355 | 109,308 | - 1,952 |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 02/17/2010 060006871406 | B | 100,000.000 | .9759 | | - 97,589 | 97,589 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 02/17/2010 060006871406 | S | - 85,000.000 | .9906 | | 84,203 | 84,540 | - 337 |
| Issue: 871503108 - Symantec Corp | | | | | | | |
| 02/18/2010 060006871405 | S | - 4,260.000 | 16.9894 | 171 | 72,204 | 73,158 | - 954 |
| Issue: 704326107 - Paychex Inc | | | | | | | |
| 02/18/2010 060006871408 | S | - 17,988.000 | 30.1541 | 906 | 541,506 | 583,450 | - 41,944 |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 02/23/2010 060006871409 | B | 500.000 | 30.3523 | 3 | - 15,179 | 15,179 | |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 02/24/2010 060006871409 | B | 700.000 | 30.8252 | 4 | - 21,581 | 21,581 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 02/25/2010 060006871409 | B | 700.000 | 20.4337 | 4 | - 14,307 | 14,307 | |
| Issue: 532716107 - Limited Brands | | | | | | | |
| 02/25/2010 060006871409 | S | - 5,500.000 | 22.1739 | 29 | 121,927 | 75,648 | 46,279 |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 02/25/2010 060006871409 | B | 500.000 | 30.6779 | 3 | - 15,341 | 15,341 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 02/26/2010 060006871409 | B | 1,300.000 | 21.4347 | 7 | - 27,872 | 27,872 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 02/26/2010 060006871409 | B | 400.000 | 31.2413 | 2 | - 12,499 | 12,499 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 03/01/2010 060006871409 | B | 100.000 | 21.4947 | 1 | - 2,150 | 2,150 | |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 03/01/2010 060006871409 | B | 200.000 | 31.7249 | 1 | - 6,346 | 6,346 | |
| Issue: 594918104 - Microsoft Corp | | | | | | | |
| 03/02/2010 060006871409 | B | 800.000 | 28.3802 | 4 | - 22,708 | 22,708 | |
| Issue: 693718108 - Paccar Inc | | | | | | | |
| 03/03/2010 060006871409 | B | 800.000 | 38.1721 | 4 | - 30,542 | 30,542 | |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 03/04/2010 060006871409 | B | 700.000 | 31.6756 | 4 | - 22,176 | 22,176 | |
| Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39 | | | | | | | |
| 03/05/2010 060006871406 | B | 85,000.000 | 1.0132 | | - 86,125 | 86,125 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/05/2010 060006871406 | S | - 65,000.000 | .9578 | | 62,258 | 62,609 | - 351 |
| Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39 | | | | | | | |
| 03/09/2010 060006871406 | B | 70,000.000 | 1.0069 | | - 70,485 | 70,485 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/09/2010 060006871406 | B | 230,000.000 | .9519 | | - 218,931 | 218,931 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/09/2010 060006871406 | S | - 55,000.000 | .9495 | | 52,224 | 52,727 | - 503 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 25179SAD2 - Devon Fing Corp U L 7.875% 9/30/31 | | | | | | | |
| 03/09/2010 060006871406 | S | - 250,000.000 | 1.2411 | | 310,268 | 298,182 | 12,086 |
| Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37 | | | | | | | |
| 03/09/2010 060006871406 | S | - 255,000.000 | 1.1675 | | 297,713 | 299,115 | - 1,403 |
| Issue: 172967101 - Citigroup Inc | | | | | | | |
| 03/10/2010 060006871409 | S | - 1,700.000 | 3.9507 | 9 | 6,708 | 4,784 | 1,924 |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 03/23/2010 060006871406 | S | - 180,000.000 | 1.0034 | | 180,616 | 177,648 | 2,968 |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 03/23/2010 060006871406 | B | 180,000.000 | .9904 | | - 178,263 | 178,263 | |
| Issue: 37247D106 - Genworth Financial Inc Cl A | | | | | | | |
| 03/31/2010 060006871409 | S | - 900.000 | 18.5437 | 5 | 16,685 | 23,219 | - 6,534 |
| Issue: 37247D106 - Genworth Financial Inc Cl A | | | | | | | |
| 04/01/2010 060006871409 | S | - 200.000 | 18.5251 | 1 | 3,704 | 5,160 | - 1,456 |
| Issue: 589331AE7 - Merck & Co Inc 5.950% 12/01/28 | | | | | | | |
| 04/06/2010 060006871406 | B | 295,000.000 | 1.0465 | | - 308,715 | 308,715 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/06/2010 060006871406 | S | - 235,000.000 | .9278 | | 218,036 | 223,406 | - 5,370 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/06/2010 060006871406 | S | - 160,000.000 | .9267 | | 148,275 | 150,452 | - 2,177 |
| Issue: 91086QAV0 - Mexican Utd Sts 6.050% 1/11/40 | | | | | | | |
| 04/06/2010 060006871406 | B | 180,000.000 | .9772 | | - 175,903 | 175,903 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 412822108 - Harley Davidson Inc | | | | | | | |
| 04/06/2010 060006871409 | S | - 800.000 | 31.2552 | 4 | 25,000 | 15,495 | 9,505 |
| Issue: 12673P105 - Ca Inc | | | | | | | |
| 04/06/2010 060006871409 | B | 1,400.000 | 23.2343 | 7 | - 32,535 | 32,535 | |
| Issue: 693475105 - P N C Financial Services Group Inc | | | | | | | |
| 04/08/2010 060006871409 | S | - 500.000 | 64.2839 | 3 | 32,139 | 16,946 | 15,193 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 04/12/2010 060006871406 | S | - 365,000.000 | .9828 | | 358,712 | 358,867 | - 154 |
| Issue: 87938WAM5 - Telefonica Emis 5.134% 4/27/20 | | | | | | | |
| 04/12/2010 060006871406 | B | 380,000.000 | 1.0000 | | - 380,000 | 380,000 | |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 04/12/2010 060006871409 | S | - 2,800.000 | 8.7044 | 14 | 24,358 | 11,549 | 12,809 |
| Issue: 861012102 - Stmicroelectronics N V | | | | | | | |
| 04/20/2010 060006871405 | B | 7,510.000 | 10.5262 | 300 | - 79,352 | 79,352 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/20/2010 060006871406 | B | 360,000.000 | .9516 | | - 342,563 | 342,563 | |
| Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37 | | | | | | | |
| 04/20/2010 060006871406 | S | - 410,000.000 | 1.0457 | | 428,745 | 402,083 | 26,662 |
| Issue: 412822108 - Harley Davidson Inc | | | | | | | |
| 04/20/2010 060006871409 | S | - 700.000 | 35.4010 | 4 | 24,777 | 13,558 | 11,219 |
| Issue: 861012102 - Stmicroelectronics N V | | | | | | | |
| 04/21/2010 060006871405 | B | 6,390.000 | 10.6617 | 256 | - 68,384 | 68,384 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39 | | | | | | | |
| 04/22/2010 060006871406 | S | - 80,000.000 | .9878 | | 79,027 | 80,383 | - 1,355 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/22/2010 060006871406 | B | 60,000.000 | .9586 | | - 57,516 | 57,516 | |
| Issue: 480074103 - Jones Apparel Group Inc | | | | | | | |
| 04/22/2010 060006871409 | S | - 800.000 | 22.1924 | 4 | 17,750 | 25,996 | - 8,247 |
| Issue: 480074103 - Jones Apparel Group Inc | | | | | | | |
| 04/26/2010 060006871409 | S | - 400.000 | 23.2353 | 2 | 9,292 | 12,998 | - 3,706 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 04/27/2010 060006871409 | S | - 200.000 | 73.6269 | 1 | 14,724 | 6,098 | 8,627 |
| Issue: 480074103 - Jones Apparel Group Inc | | | | | | | |
| 04/27/2010 060006871409 | S | - 400.000 | 23.1625 | 2 | 9,263 | 12,998 | - 3,735 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 04/28/2010 060006871409 | S | - 400.000 | 73.7425 | 3 | 29,495 | 12,195 | 17,299 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 04/29/2010 060006871409 | S | - 300.000 | 75.9519 | 2 | 22,784 | 9,146 | 13,637 |
| Issue: 020002101 - Allstate Corp | | | | | | | |
| 04/30/2010 060006871409 | B | 600.000 | 32.6997 | 3 | - 19,623 | 19,623 | |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 05/03/2010 060006871409 | S | - 1,000.000 | 32.8167 | 6 | 32,811 | 21,882 | 10,929 |
| Issue: 172967101 - Citigroup Inc | | | | | | | |
| 05/05/2010 060006871409 | B | 17,600.000 | 4.2324 | 88 | - 74,578 | 74,578 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 05/05/2010 060006871409 | B | 300.000 | 29.0894 | 15 | - 8,742 | 8,742 | |
| Issue: 060505104 - Bank Of America Corp | | | | | | | |
| 05/06/2010 060006871409 | B | 2,700.000 | 16.2868 | 14 | - 43,988 | 43,988 | |
| Issue: 052800109 - Autoliv Inc | | | | | | | |
| 05/07/2010 060006871405 | B | 4,225.000 | 47.6561 | 169 | - 201,516 | 201,516 | |
| Issue: 780259107 - Royal Dutch Shell A D R | | | | | | | |
| 05/07/2010 060006871409 | B | 300.000 | 52.2684 | 2 | - 15,682 | 15,682 | |
| Issue: 780259107 - Royal Dutch Shell A D R | | | | | | | |
| 05/10/2010 060006871409 | B | 700.000 | 54.4680 | 4 | - 38,131 | 38,131 | |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 05/12/2010 060006871409 | B | 700.000 | 29.9386 | 4 | - 20,961 | 20,961 | |
| Issue: 693718108 - Paccar Inc | | | | | | | |
| 05/13/2010 060006871409 | S | - 600.000 | 45.6523 | 3 | 27,388 | 24,505 | 2,883 |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 05/13/2010 060006871409 | B | 300.000 | 30.1184 | 2 | - 9,037 | 9,037 | |
| Issue: 14040H105 - Capital One Financial Corp | | | | | | | |
| 05/14/2010 060006871409 | S | - 200.000 | 42.8301 | 1 | 8,565 | 7,226 | 1,339 |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 05/14/2010 060006871409 | B | 500.000 | 29.3048 | 3 | - 14,655 | 14,655 | |
| Issue: 150870103 - Celanese Corp Ser A | | | | | | | |
| 05/17/2010 060006871409 | B | 200.000 | 29.4269 | 1 | - 5,886 | 5,886 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 718172109 - Philip Morris Intl | | | | | | | |
| 05/21/2010 060006871409 | B | 100.000 | 44.1065 | 1 | - 4,411 | 4,411 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 05/26/2010 060006871405 | S | - 230.000 | 21.7848 | 6 | 5,004 | 2,888 | 2,116 |
| Issue: 073302101 - B E Aerospace Inc | | | | | | | |
| 05/26/2010 060006871408 | B | 5,721.000 | 26.6271 | 286 | - 152,620 | 152,620 | |
| Issue: 20030N200 - Comcast Corp Special Cl A | | | | | | | |
| 05/26/2010 060006871409 | S | - 1,200.000 | 17.2553 | 6 | 20,700 | 19,035 | 1,665 |
| Issue: 20030N200 - Comcast Corp Special Cl A | | | | | | | |
| 05/27/2010 060006871409 | S | - 2,000.000 | 17.3509 | 11 | 34,691 | 31,725 | 2,966 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/28/2010 060006871406 | B | 170,000.000 | 1.0664 | | - 181,289 | 181,289 | |
| Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40 | | | | | | | |
| 05/28/2010 060006871406 | S | - 195,000.000 | 1.0484 | | 204,430 | 194,004 | 10,426 |
| Issue: 12673P105 - Ca Inc | | | | | | | |
| 06/02/2010 060006871409 | B | 600.000 | 19.6513 | 3 | - 11,794 | 11,794 | |
| Issue: 966837106 - Whole Foods Mkt Inc | | | | | | | |
| 06/04/2010 060006871404 | B | 12,590.000 | 39.0405 | 252 | - 491,772 | 491,772 | |
| Issue: 966837106 - Whole Foods Mkt Inc | | | | | | | |
| 06/07/2010 060006871404 | B | 1,580.000 | 38.1555 | 32 | - 60,317 | 60,317 | |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 06/10/2010 060006871409 | S | - 500.000 | 70.4396 | 3 | 35,217 | 15,244 | 19,973 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 693506107 - P P G Inds Inc | | | | | | | |
| 06/10/2010 060006871409 | S | - 400.000 | 62.8478 | 2 | 25,137 | 13,768 | 11,369 |
| Issue: 693718108 - Paccar Inc | | | | | | | |
| 06/10/2010 060006871409 | S | - 600.000 | 41.9527 | 3 | 25,168 | 24,505 | 663 |
| Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40 | | | | | | | |
| 06/11/2010 060006871406 | B | 80,000.000 | 1.0642 | | - 85,133 | 85,133 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/11/2010 060006871406 | S | - 65,000.000 | 1.0730 | | 69,743 | 69,519 | 224 |
| Issue: 412822108 - Harley Davidson Inc | | | | | | | |
| 06/11/2010 060006871409 | B | 500.000 | 26.8942 | 3 | - 13,450 | 13,450 | |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 06/11/2010 060006871409 | B | 1,200.000 | 27.5143 | 6 | - 33,023 | 33,023 | |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 06/11/2010 060006871409 | S | - 1,600.000 | 28.7983 | 9 | 46,069 | 35,012 | 11,057 |
| Issue: 412822108 - Harley Davidson Inc | | | | | | | |
| 06/14/2010 060006871409 | B | 700.000 | 27.5687 | 4 | - 19,302 | 19,302 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/15/2010 060006871406 | S | - 95,000.000 | 1.0747 | | 102,095 | 101,602 | 494 |
| Issue: 771196AU6 - Roche Hldgs Inc 7.000% 3/01/39 | | | | | | | |
| 06/15/2010 060006871406 | B | 100,000.000 | 1.2469 | | - 124,692 | 124,692 | |
| Issue: 482480100 - Kla Tencor Corporation | | | | | | | |
| 06/16/2010 060006871404 | B | 18,960.000 | 30.3023 | 758 | - 575,290 | 575,290 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 717081DA8 - Pfizer Inc 5.350% 3/15/15 | | | | | | | |
| 06/17/2010 060006871402 | S | - 5,000.000 | 1.1265 | | 5,633 | 4,994 | 639 |
| Issue: 110122108 - Bristol Myers Squibb Co | | | | | | | |
| 06/17/2010 060006871409 | S | - 3,000.000 | 25.8264 | 16 | 77,463 | 71,320 | 6,143 |
| Issue: 717081103 - Pfizer Inc | | | | | | | |
| 06/17/2010 060006871409 | B | 5,700.000 | 15.3068 | 29 | - 87,277 | 87,277 | |
| Issue: 110122108 - Bristol Myers Squibb Co | | | | | | | |
| 06/18/2010 060006871409 | S | - 1,500.000 | 25.5897 | 8 | 38,376 | 35,660 | 2,716 |
| Issue: 717081103 - Pfizer Inc | | | | | | | |
| 06/18/2010 060006871409 | B | 2,300.000 | 15.3405 | 12 | - 35,295 | 35,295 | |
| Issue: 589331AD9 - Merck & Co Inc 6.400% 3/01/28 | | | | | | | |
| 06/22/2010 060006871406 | B | 225,000.000 | 1.1704 | | - 263,333 | 263,333 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/22/2010 060006871406 | S | - 160,000.000 | 1.0908 | | 174,525 | 171,314 | 3,211 |
| Issue: 412822108 - Harley Davidson Inc | | | | | | | |
| 06/23/2010 060006871409 | B | 700.000 | 24.9161 | 4 | - 17,445 | 17,445 | |
| Issue: 46625H100 - J P Morgan Chase Co | | | | | | | |
| 06/28/2010 060006871409 | S | - 800.000 | 38.6095 | 5 | 30,883 | 28,862 | 2,021 |
| Issue: 110122108 - Bristol Myers Squibb Co | | | | | | | |
| 06/29/2010 060006871409 | S | - 800.000 | 25.4022 | 40 | 20,281 | 19,019 | 1,263 |
| Issue: 428236103 - Hewlett Packard Co | | | | | | | |
| 06/29/2010 060006871409 | B | 900.000 | 44.5188 | 45 | - 40,112 | 40,112 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 92344GAW6 - Verizon Global Fdg 4.900% 9/15/15 | | | | | | | |
| 07/01/2010 060006871402 | S | - 15,000.000 | 1.1014 | | 16,521 | 14,418 | 2,102 |
| Issue: 708160106 - Penney J C Company Inc | | | | | | | |
| 07/02/2010 060006871409 | B | 600.000 | 21.1720 | 3 | - 12,706 | 12,706 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 07/12/2010 060006871409 | B | 4,600.000 | 18.7872 | 23 | - 86,444 | 86,444 | |
| Issue: 717081103 - Pfizer Inc | | | | | | | |
| 07/12/2010 060006871409 | B | 15,100.000 | 14.8515 | 76 | - 224,333 | 224,333 | |
| Issue: 00846UAG6 - Agilent Tech Inc 5.000% 7/15/20 | | | | | | | |
| 07/13/2010 060006871402 | B | 5,000.000 | .9954 | | - 4,977 | 4,977 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 07/13/2010 060006871409 | B | 5,500.000 | 18.8000 | 28 | - 103,428 | 103,428 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 07/14/2010 060006871409 | B | 1,300.000 | 18.6555 | 7 | - 24,259 | 24,259 | |
| Issue: 023135106 - Amazon Com Inc | | | | | | | |
| 07/15/2010 060006871408 | S | - 4,992.000 | 120.4222 | 260 | 600,888 | 641,193 | - 40,305 |
| Issue: 060505104 - Bank Of America Corp | | | | | | | |
| 07/16/2010 060006871409 | B | 4,600.000 | 14.1798 | 23 | - 65,250 | 65,250 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/21/2010 060006871406 | B | 100,000.000 | 1.1164 | | - 111,641 | 111,641 | |
| Issue: 002824AV2 - Abbott Labs 6.000% 4/01/39 | | | | | | | |
| 07/21/2010 060006871406 | S | - 110,000.000 | 1.1592 | | 127,509 | 120,085 | 7,424 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 693718108 - Paccar Inc | | | | | | | |
| 07/21/2010 060006871409 | S | - 900.000 | 44.0580 | 5 | 39,647 | 37,081 | 2,566 |
| Issue: 020002101 - Allstate Corp | | | | | | | |
| 07/22/2010 060006871409 | B | 500.000 | 27.8448 | 25 | - 13,947 | 13,947 | |
| Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39 | | | | | | | |
| 07/29/2010 060006871406 | B | 115,000.000 | 1.3231 | | - 152,159 | 152,159 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/29/2010 060006871406 | S | - 120,000.000 | 1.0891 | | 130,688 | 131,729 | - 1,042 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/29/2010 060006871406 | B | 255,000.000 | 1.0417 | | - 265,638 | 265,638 | |
| Issue: 983024AF7 - Wyeth 6.450% 2/01/24 | | | | | | | |
| 07/29/2010 060006871406 | S | - 195,000.000 | 1.2042 | | 234,823 | 202,392 | 32,430 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/30/2010 060006871406 | B | 215,000.000 | 1.1111 | | - 238,885 | 238,885 | |
| Issue: 046353AD0 - Astrazeneca Plc 6.450% 9/15/37 | | | | | | | |
| 07/30/2010 060006871406 | S | - 230,000.000 | 1.2343 | | 283,880 | 244,546 | 39,334 |
| Issue: 64110L106 - Netflix Com Inc | | | | | | | |
| 07/30/2010 060006871408 | B | 1,385.000 | 101.6773 | 69 | - 140,892 | 140,892 | |
| Issue: 26884L109 - Equitable Corp | | | | | | | |
| 08/05/2010 060006871404 | B | 7,780.000 | 39.0189 | 311 | - 303,878 | 303,878 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/05/2010 060006871406 | B | 110,000.000 | 1.0997 | | - 120,966 | 120,966 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 652482BY5 - News Amer Inc 6.900% 8/15/39 | | | | | | | |
| 08/05/2010 060006871406 | S | - 130,000.000 | 1.1562 | | 150,305 | 143,962 | 6,343 |
| Issue: 708160106 - Penney J C Company Inc | | | | | | | |
| 08/05/2010 060006871409 | B | 1,000.000 | 22.3937 | 5 | - 22,399 | 22,399 | |
| Issue: 26884L109 - Equitable Corp | | | | | | | |
| 08/06/2010 060006871404 | B | 1,710.000 | 38.6237 | 68 | - 66,115 | 66,115 | |
| Issue: 98956PAB8 - Zimmer Hldgs 5.750% 11/30/39 | | | | | | | |
| 08/06/2010 060006871406 | S | - 70,000.000 | 1.0719 | | 75,036 | 69,496 | 5,540 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/06/2010 060006871406 | B | 60,000.000 | 1.1031 | | - 66,188 | 66,188 | |
| Issue: 26884L109 - Equitable Corp | | | | | | | |
| 08/09/2010 060006871404 | B | 870.000 | 38.9532 | 35 | - 33,924 | 33,924 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/09/2010 060006871406 | B | 185,000.000 | 1.1052 | | - 204,454 | 204,454 | |
| Issue: 74834LAN0 - Quest Diagnostic 6.950% 7/01/37 | | | | | | | |
| 08/09/2010 060006871406 | S | - 235,000.000 | 1.1225 | | 263,778 | 266,995 | - 3,217 |
| Issue: 428236103 - Hewlett Packard Co | | | | | | | |
| 08/09/2010 060006871409 | B | 9,000.000 | 42.7644 | 45 | - 384,925 | 384,925 | |
| Issue: 26884L109 - Equitable Corp | | | | | | | |
| 08/10/2010 060006871404 | B | 1,750.000 | 38.6073 | 70 | - 67,633 | 67,633 | |
| Issue: 26884L109 - Equitable Corp | | | | | | | |
| 08/11/2010 060006871404 | B | 2,570.000 | 37.6778 | 103 | - 96,935 | 96,935 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 166764100 - Chevron Corporation | | | | | | | |
| 08/18/2010 060006871405 | S | - 1,985.000 | 76.7012 | 56 | 152,196 | 137,220 | 14,975 |
| Issue: 655844AF5 - Norfolk Southern 7.050% 5/01/37 | | | | | | | |
| 08/18/2010 060006871406 | S | - 185,000.000 | 1.2867 | | 238,045 | 217,495 | 20,550 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/18/2010 060006871406 | B | 165,000.000 | 1.1219 | | - 185,109 | 185,109 | |
| Issue: 110122108 - Bristol Myers Squibb Co | | | | | | | |
| 08/18/2010 060006871409 | S | - 9,400.000 | 26.3063 | 51 | 247,228 | 225,343 | 21,885 |
| Issue: 912795U82 - U S Treasury Bill 8/26/10 | | | | | | | |
| 08/19/2010 060006871402 | B | 1,115,000.000 | .0000 | | - 1,114,974 | 1,114,974 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/19/2010 060006871406 | B | 190,000.000 | 1.1309 | | - 214,878 | 214,878 | |
| Issue: 74432QBN4 - Prudential Fin 6.625% 6/21/40 | | | | | | | |
| 08/19/2010 060006871406 | S | - 235,000.000 | 1.1478 | | 269,742 | 247,664 | 22,078 |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 08/23/2010 060006871409 | B | 500.000 | 24.3332 | 3 | - 12,169 | 12,169 | |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 08/24/2010 060006871409 | B | 1,300.000 | 23.8469 | 7 | - 31,007 | 31,007 | |
| Issue: 532716107 - Limited Brands | | | | | | | |
| 08/25/2010 060006871409 | S | - 2,000.000 | 24.4734 | 11 | 48,936 | 27,508 | 21,428 |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 08/25/2010 060006871409 | B | 1,200.000 | 23.2236 | 6 | - 27,874 | 27,874 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 22541LAH6 - Credit Suisse Fb 5.500% 8/15/13 | | | | | | | |
| 08/26/2010 060006871402 | S | - 10,000.000 | 1.1011 | | 11,011 | 9,976 | 1,035 |
| Issue: 861012102 - Stmicroelectronics N V | | | | | | | |
| 08/31/2010 060006871405 | S | - 16,525.000 | 6.6191 | 498 | 108,883 | 156,537 | - 47,654 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/07/2010 060006871406 | S | - 95,000.000 | 1.1270 | | 107,061 | 108,288 | - 1,228 |
| Issue: 037389AU7 - Aon Corp 6.250% 9/30/40 | | | | | | | |
| 09/07/2010 060006871406 | B | 140,000.000 | .9908 | | - 138,718 | 138,718 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 09/08/2010 060006871406 | B | 25,000.000 | .9980 | | - 24,949 | 24,949 | |
| Issue: 91529YAH9 - Unum Group 5.625% 9/15/20 | | | | | | | |
| 09/08/2010 060006871406 | S | - 30,000.000 | 1.0074 | | 30,221 | 29,964 | 258 |
| Issue: 31410KCE2 - F N M A #889369 6.000% 2/01/38 | | | | | | | |
| 09/21/2010 060006871402 | B | 80,381.150 | 1.0756 | | - 86,460 | 86,460 | |
| Issue: G9319H102 - Validus Holdings Ltd | | | | | | | |
| 09/23/2010 060006871405 | B | 65.000 | 26.1350 | | - 1,699 | 1,699 | |
| Issue: 693475105 - P N C Financial Services Group Inc | | | | | | | |
| 09/23/2010 060006871409 | B | 400.000 | 51.4716 | 20 | - 20,609 | 20,609 | |
| Issue: 574599106 - Masco Corp | | | | | | | |
| 10/04/2010 060006871405 | B | 945.000 | 11.0700 | 26 | - 10,487 | 10,487 | |
| Issue: 29081M102 - Embraer Empresa Brasileira De A D R | | | | | | | |
| 10/05/2010 060006871409 | B | 900.000 | 29.0856 | 5 | - 26,182 | 26,182 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 708160106 - Penney J C Company Inc | | | | | | | |
| 10/07/2010 060006871409 | S | - 6,300.000 | 29.0128 | 35 | 182,746 | 168,606 | 14,140 |
| Issue: 708160106 - Penney J C Company Inc | | | | | | | |
| 10/08/2010 060006871409 | S | - 800.000 | 32.9487 | 4 | 26,355 | 21,410 | 4,944 |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 10/11/2010 060006871409 | B | 600.000 | 35.3711 | 3 | - 21,226 | 21,226 | |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 10/12/2010 060006871409 | B | 900.000 | 35.2612 | 5 | - 31,740 | 31,740 | |
| Issue: 693506107 - P P G Inds Inc | | | | | | | |
| 10/13/2010 060006871409 | S | - 100.000 | 76.3258 | 1 | 7,632 | 4,390 | 3,242 |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 10/13/2010 060006871409 | B | 1,100.000 | 35.4812 | 6 | - 39,035 | 39,035 | |
| Issue: 842400FL2 - Southern Cal Edison 6.050% 3/15/39 | | | | | | | |
| 10/14/2010 060006871406 | B | 130,000.000 | 1.1767 | | - 152,968 | 152,968 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/14/2010 060006871406 | S | - 120,000.000 | 1.0806 | | 129,675 | 133,772 | - 4,097 |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 10/14/2010 060006871409 | B | 600.000 | 35.5195 | 3 | - 21,315 | 21,315 | |
| Issue: 060505104 - Bank Of America Corp | | | | | | | |
| 10/14/2010 060006871409 | S | - 29,100.000 | 12.5654 | 152 | 365,501 | 498,664 | - 133,162 |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 10/15/2010 060006871409 | B | 1,100.000 | 35.6259 | 6 | - 39,194 | 39,194 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 281020107 - Edison Intl | | | | | | | |
| 10/18/2010 060006871409 | B | 300.000 | 35.9109 | 2 | - 10,775 | 10,775 | |
| Issue: 281020107 - Edison Intl | | | | | | | |
| 10/19/2010 060006871409 | B | 400.000 | 35.9024 | 2 | - 14,363 | 14,363 | |
| Issue: 00209AAF3 - At & T Wireless 8.750% 3/01/31 | | | | | | | |
| 10/25/2010 060006871406 | B | 115,000.000 | 1.4210 | | - 163,410 | 163,410 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/25/2010 060006871406 | S | - 100,000.000 | 1.0823 | | 108,234 | 108,752 | - 518 |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 10/25/2010 060006871409 | S | - 1,400.000 | 31.8576 | 8 | 44,593 | 32,955 | 11,638 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/26/2010 060006871406 | B | 80,000.000 | 1.0728 | | - 85,825 | 85,825 | |
| Issue: 18683KAC5 - Cliffs Natural 6.250% 10/01/40 | | | | | | | |
| 10/26/2010 060006871406 | S | - 115,000.000 | .9665 | | 111,143 | 112,993 | - 1,850 |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 10/26/2010 060006871409 | S | - 400.000 | 31.4993 | 2 | 12,598 | 9,416 | 3,182 |
| Issue: 460146CF8 - Intl Paper Co 7.300% 11/15/39 | | | | | | | |
| 10/27/2010 060006871406 | S | - 205,000.000 | 1.1195 | | 229,487 | 209,056 | 20,431 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/27/2010 060006871406 | B | 165,000.000 | 1.0592 | | - 174,771 | 174,771 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/29/2010 060006871406 | S | - 1,800,000.000 | 1.0652 | | 1,917,422 | 1,938,197 | - 20,776 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/29/2010 060006871406 | B | 210,000.000 | 1.0647 | | - 223,584 | 223,584 | |
| Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37 | | | | | | | |
| 10/29/2010 060006871406 | S | - 255,000.000 | 1.1140 | | 284,070 | 250,076 | 33,994 |
| Issue: 532716107 - Limited Brands | | | | | | | |
| 11/02/2010 060006871409 | S | - 1,000.000 | 29.7925 | 6 | 29,787 | 15,868 | 13,919 |
| Issue: 912828MW7 - U S Treasury Nt 2.500% 3/31/15 | | | | | | | |
| 11/03/2010 060006871402 | S | - 100,000.000 | 1.0672 | | 106,718 | 99,800 | 6,918 |
| Issue: 532716107 - Limited Brands | | | | | | | |
| 11/03/2010 060006871409 | S | - 1,600.000 | 29.7802 | 9 | 47,640 | 25,389 | 22,251 |
| Issue: 532716107 - Limited Brands | | | | | | | |
| 11/04/2010 060006871409 | S | - 2,500.000 | 30.9537 | 14 | 77,370 | 39,670 | 37,700 |
| Issue: 349631101 - Fortune Brands Inc | | | | | | | |
| 11/05/2010 060006871409 | S | - 900.000 | 54.2019 | 46 | 48,736 | 34,276 | 14,460 |
| Issue: 349631101 - Fortune Brands Inc | | | | | | | |
| 11/08/2010 060006871409 | S | - 300.000 | 53.7657 | 15 | 16,114 | 11,425 | 4,689 |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 11/08/2010 060006871409 | S | - 600.000 | 33.6835 | 30 | 20,180 | 14,124 | 6,056 |
| Issue: 655664100 - Nordstrom Inc | | | | | | | |
| 11/12/2010 060006871404 | S | - 8,590.000 | 41.5380 | 264 | 356,548 | 258,385 | 98,162 |
| Issue: 655664100 - Nordstrom Inc | | | | | | | |
| 11/15/2010 060006871404 | S | - 9,240.000 | 41.5851 | 284 | 383,963 | 277,937 | 106,025 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/16/2010 060006871406 | S | - 215,000.000 | .9344 | | 200,891 | 198,958 | 1,933 |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 11/18/2010 060006871409 | B | 1,700.000 | 5.3542 | 9 | - 9,111 | 9,111 | |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 11/19/2010 060006871409 | B | 800.000 | 30.7562 | 4 | - 24,609 | 24,609 | |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 11/22/2010 060006871409 | B | 500.000 | 30.6516 | 3 | - 15,328 | 15,328 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/23/2010 060006871406 | S | - 50,000.000 | .9507 | | 47,533 | 46,549 | 984 |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 11/23/2010 060006871409 | B | 700.000 | 30.6442 | 4 | - 21,454 | 21,454 | |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 11/24/2010 060006871409 | B | 300.000 | 30.8309 | 2 | - 9,251 | 9,251 | |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 11/26/2010 060006871409 | B | 400.000 | 30.6921 | 2 | - 12,279 | 12,279 | |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 11/29/2010 060006871409 | B | 400.000 | 30.8216 | 2 | - 12,331 | 12,331 | |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 11/30/2010 060006871409 | B | 1,000.000 | 30.8303 | 5 | - 30,835 | 30,835 | |
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 12/01/2010 060006871409 | B | 800.000 | 31.2252 | 4 | - 24,984 | 24,984 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 744573106 - Public Svc Enterprise Group Inc | | | | | | | |
| 12/02/2010 060006871409 | B | 900.000 | 31.3997 | 5 | - 28,264 | 28,264 | |
| Issue: 12673P105 - Ca Inc | | | | | | | |
| 12/02/2010 060006871409 | S | - 1,000.000 | 24.0212 | 5 | 24,016 | 21,847 | 2,168 |
| Issue: 172967101 - Citigroup Inc | | | | | | | |
| 12/10/2010 060006871409 | S | - 15,000.000 | 4.7421 | 76 | 71,055 | 49,841 | 21,215 |
| Issue: 594918104 - Microsoft Corp | | | | | | | |
| 12/17/2010 060006871409 | S | - 600.000 | 28.0597 | 3 | 16,833 | 15,312 | 1,520 |
| Issue: 46625H100 - J P Morgan Chase Co | | | | | | | |
| 12/17/2010 060006871409 | B | 1,600.000 | 39.9287 | 8 | - 63,894 | 63,894 | |
| Issue: G94368100 - Warner Chilcott Plc Class A | | | | | | | |
| 12/20/2010 060006871403 | B | 1,062.000 | 22.3560 | 42 | - 23,785 | 23,785 | |
| Issue: G94368100 - Warner Chilcott Plc Class A | | | | | | | |
| 12/20/2010 060006871403 | B | 2,241.000 | 22.4348 | 17 | - 50,293 | 50,293 | |
| Issue: G94368100 - Warner Chilcott Plc Class A | | | | | | | |
| 12/21/2010 060006871403 | B | 4,992.000 | 22.2776 | 200 | - 111,409 | 111,409 | |
| Issue: 539830AF6 - Lockheed Martin Corp 7.750% 5/01/26 | | | | | | | |
| 12/27/2010 060006871406 | B | 270,000.000 | 1.2506 | | - 337,649 | 337,649 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/27/2010 060006871406 | S | - 215,000.000 | .9003 | | 193,567 | 198,061 | - 4,494 |
| **Total For Credit Suisse Securities (USA)** | | | | **9,552** | **29,218,156** | **28,775,005** | **443,147** |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Broker: Deutsche Bank Securities, Inc. | | | | | | | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/06/2010 060006871406 | S | - 225,000.000 | .9739 | | 219,129 | 219,924 | - 795 |
| Issue: 4042Q1AB3 - Hsbc Bank USA 5.625% 8/15/35 | | | | | | | |
| 01/06/2010 060006871406 | B | 275,000.000 | .9622 | | - 264,602 | 264,602 | |
| Issue: 573284106 - Martin Marietta Matls Inc | | | | | | | |
| 01/08/2010 060006871403 | B | 42.000 | 90.1231 | 2 | - 3,787 | 3,787 | |
| Issue: 049513104 - Atmel Corp | | | | | | | |
| 01/11/2010 060006871403 | B | 798.000 | 5.1417 | 32 | - 4,135 | 4,135 | |
| Issue: 573284106 - Martin Marietta Matls Inc | | | | | | | |
| 01/11/2010 060006871403 | B | 105.000 | 89.5807 | 4 | - 9,410 | 9,410 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/13/2010 060006871406 | B | 205,000.000 | .9755 | | - 199,971 | 199,971 | |
| Issue: 13063A7D0 - California ST Build 7.300% 10/01/39 | | | | | | | |
| 01/13/2010 060006871406 | S | - 295,000.000 | .9599 | | 283,162 | 297,428 | - 14,266 |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 01/20/2010 060006871403 | B | 731.000 | 6.6456 | 29 | - 4,887 | 4,887 | |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 01/21/2010 060006871406 | S | - 125,000.000 | 1.0177 | | 127,216 | 124,481 | 2,735 |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 01/21/2010 060006871406 | B | 115,000.000 | .9819 | | - 112,916 | 112,916 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 571837103 - Marshall Ilsley Corp New | | | | | | | |
| 01/22/2010 060006871403 | B | 579.000 | 6.8438 | 23 | - 3,986 | 3,986 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 01/29/2010 060006871402 | B | 83,800.000 | .9791 | | - 82,045 | 82,045 | |
| Issue: 912828HH6 - U S Treasury Nt 4.250% 11/15/17 | | | | | | | |
| 01/29/2010 060006871402 | S | - 99,900.000 | 1.0666 | | 106,550 | 106,758 | - 208 |
| Issue: 912828HH6 - U S Treasury Nt 4.250% 11/15/17 | | | | | | | |
| 01/29/2010 060006871402 | S | - 45,900.000 | 1.0664 | | 48,948 | 49,051 | - 103 |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 01/29/2010 060006871406 | B | 990,000.000 | .2485 | | - 246,025 | 246,025 | |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 01/29/2010 060006871409 | S | - 1,800.000 | 29.0103 | 91 | 52,128 | 87,413 | - 35,285 |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 02/01/2010 060006871406 | S | - 950,000.000 | .3725 | | 353,894 | 386,429 | - 32,535 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/02/2010 060006871406 | B | 315,000.000 | .9908 | | - 312,096 | 312,096 | |
| Issue: 341081EY9 - Florida Power Light 5.850% 5/01/37 | | | | | | | |
| 02/02/2010 060006871406 | S | - 360,000.000 | 1.0263 | | 369,457 | 350,791 | 18,666 |
| Issue: 883556102 - Thermo Fisher Scientific Inc | | | | | | | |
| 02/02/2010 060006871408 | B | 6,109.000 | 47.5364 | 305 | - 290,705 | 290,705 | |
| Issue: 00507V109 - Activision Blizzard Inc | | | | | | | |
| 02/03/2010 060006871403 | B | 10,919.000 | 10.4218 | 437 | - 114,232 | 114,232 | |

## 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 | | | | | | | |
| 02/04/2010 060006871406 | B | 65,000.000 | .9880 | | - 64,218 | 64,218 | |
| Issue: 13063A7D0 - California ST Build 7.300% 10/01/39 | | | | | | | |
| 02/04/2010 060006871406 | S | - 100,000.000 | .9445 | | 94,454 | 100,823 | - 6,369 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/05/2010 060006871406 | B | 135,000.000 | 1.0009 | | - 135,127 | 135,127 | |
| Issue: 404280AH2 - Hsbc Hldgs Plc 6.500% 9/15/37 | | | | | | | |
| 02/05/2010 060006871406 | S | - 160,000.000 | 1.0402 | | 166,424 | 171,629 | - 5,205 |
| Issue: 06051GDZ9 - Bank Of Amer Corp 7.625% 6/01/19 | | | | | | | |
| 02/10/2010 060006871406 | B | 220,000.000 | 1.1110 | | - 244,424 | 244,424 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 02/10/2010 060006871406 | S | - 215,000.000 | .9741 | | 209,423 | 210,318 | - 894 |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 02/11/2010 060006871403 | B | 600.000 | 35.9082 | 24 | - 21,569 | 21,569 | |
| Issue: 260543BY8 - Dow Chemical Co 9.400% 5/15/39 | | | | | | | |
| 02/11/2010 060006871406 | B | 190,000.000 | 1.2603 | | - 239,451 | 239,451 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/11/2010 060006871406 | S | - 175,000.000 | .9739 | | 170,434 | 173,192 | - 2,759 |
| Issue: 912828KU3 - U S Treasury Nt 0.875% 5/31/11 | | | | | | | |
| 02/12/2010 060006871402 | S | - 465,000.000 | 1.0053 | | 467,470 | 463,983 | 3,488 |
| Issue: 912828LK4 - U S Treasury Nt 2.375% 8/31/14 | | | | | | | |
| 02/12/2010 060006871402 | B | 170,000.000 | 1.0108 | | - 171,833 | 171,833 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828JU5 - U S Treasury Nt 1.750% 11/15/11 | | | | | | | |
| 02/12/2010 060006871402 | S | - 80,000.000 | 1.0180 | | 81,438 | 81,233 | 205 |
| Issue: 00206RAN2 - Att Inc 6.400% 5/15/38 | | | | | | | |
| 02/16/2010 060006871406 | B | 395,000.000 | .9948 | | - 392,958 | 392,958 | |
| Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39 | | | | | | | |
| 02/16/2010 060006871406 | S | - 385,000.000 | 1.0198 | | 392,619 | 404,262 | - 11,642 |
| Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30 | | | | | | | |
| 02/22/2010 060006871406 | B | 135,000.000 | 1.2490 | | - 168,620 | 168,620 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/22/2010 060006871406 | S | - 115,000.000 | .9453 | | 108,711 | 110,251 | - 1,540 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/24/2010 060006871406 | S | - 225,000.000 | .9577 | | 215,473 | 215,682 | - 209 |
| Issue: 20030NBB6 - Comcast Corp 6.400% 3/01/40 | | | | | | | |
| 02/24/2010 060006871406 | B | 270,000.000 | .9952 | | - 268,715 | 268,715 | |
| Issue: 31416BSU3 - F N M A #995231 6.500% 1/01/39 | | | | | | | |
| 03/01/2010 060006871402 | B | 49,762.570 | 1.0692 | | - 53,207 | 53,207 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/01/2010 060006871406 | B | 500,000.000 | .9707 | | - 485,352 | 485,352 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/03/2010 060006871406 | B | 60,000.000 | .9997 | | - 59,981 | 59,981 | |
| Issue: 92852EAL9 - Vivendi 6.625% 4/04/18 | | | | | | | |
| 03/03/2010 060006871406 | S | - 70,000.000 | 1.0909 | | 76,364 | 69,773 | 6,592 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/10/2010 060006871406 | B | 80,000.000 | .9498 | | - 75,988 | 75,988 | |
| Issue: 96950FAE4 - Williams Partner 6.300% 4/15/40 | | | | | | | |
| 03/10/2010 060006871406 | S | - 90,000.000 | .9958 | | 89,622 | 89,461 | 161 |
| Issue: 87927VAR9 - Telecom Italia Cap 7.200% 7/18/36 | | | | | | | |
| 03/16/2010 060006871406 | B | 85,000.000 | 1.0295 | | - 87,508 | 87,508 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/16/2010 060006871406 | S | - 65,000.000 | .9633 | | 62,613 | 62,210 | 403 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/18/2010 060006871406 | B | 95,000.000 | .9669 | | - 91,853 | 91,853 | |
| Issue: 126650BJ8 - Cvs Caremark Corp 6.250% 6/01/27 | | | | | | | |
| 03/18/2010 060006871406 | S | - 135,000.000 | 1.0585 | | 142,903 | 138,376 | 4,527 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/24/2010 060006871406 | B | 115,000.000 | .9431 | | - 108,459 | 108,459 | |
| Issue: 126650BJ8 - Cvs Caremark Corp 6.250% 6/01/27 | | | | | | | |
| 03/24/2010 060006871406 | S | - 160,000.000 | 1.0369 | | 165,907 | 164,002 | 1,906 |
| Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40 | | | | | | | |
| 03/25/2010 060006871406 | B | 120,000.000 | .9970 | | - 119,638 | 119,638 | |
| Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38 | | | | | | | |
| 03/25/2010 060006871406 | S | - 115,000.000 | 1.0805 | | 124,253 | 123,976 | 277 |
| Issue: 372917104 - Genzyme Corp | | | | | | | |
| 03/25/2010 060006871408 | S | - 9,529.000 | 51.3792 | 483 | 489,110 | 526,403 | - 37,293 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/14/2010 060006871406 | B | 95,000.000 | .9481 | | - 90,072 | 90,072 | |
| Issue: 592125AM0 - Metropolitan Govt Tn 6.731% 7/01/43 | | | | | | | |
| 04/14/2010 060006871406 | S | - 120,000.000 | 1.0215 | | 122,579 | 120,000 | 2,579 |
| Issue: 87927VAR9 - Telecom Italia Cap 7.200% 7/18/36 | | | | | | | |
| 04/21/2010 060006871406 | S | - 105,000.000 | 1.0411 | | 109,314 | 112,809 | - 3,495 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/21/2010 060006871406 | B | 85,000.000 | .9608 | | - 81,666 | 81,666 | |
| Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36 | | | | | | | |
| 04/22/2010 060006871406 | S | - 85,000.000 | 1.0370 | | 88,146 | 87,736 | 410 |
| Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39 | | | | | | | |
| 04/22/2010 060006871406 | S | - 145,000.000 | 1.0094 | | 146,366 | 145,694 | 672 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/22/2010 060006871406 | B | 110,000.000 | .9608 | | - 105,686 | 105,686 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/22/2010 060006871406 | B | 65,000.000 | .9616 | | - 62,502 | 62,502 | |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 05/06/2010 060006871403 | B | 200.000 | 36.2114 | 8 | - 7,250 | 7,250 | |
| Issue: 87938WAC7 - Telefonica Emisiones 7.045% 6/20/36 | | | | | | | |
| 05/07/2010 060006871406 | S | - 270,000.000 | 1.0197 | | 275,308 | 277,451 | - 2,142 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/07/2010 060006871406 | B | 195,000.000 | 1.0241 | | - 199,692 | 199,692 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 125509BM0 - Cigna Corp 5.125% 6/15/20 | | | | | | | |
| 05/12/2010 060006871402 | B | 5,000.000 | 1.0044 | | - 5,022 | 5,022 | |
| Issue: 125509BM0 - Cigna Corp 5.125% 6/15/20 | | | | | | | |
| 05/12/2010 060006871402 | B | 5,000.000 | .9947 | | - 4,974 | 4,974 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/12/2010 060006871406 | S | - 185,000.000 | .9844 | | 182,109 | 179,716 | 2,393 |
| Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57 | | | | | | | |
| 05/12/2010 060006871406 | B | 225,000.000 | 1.0163 | | - 228,668 | 228,668 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/17/2010 060006871406 | S | - 125,000.000 | 1.0484 | | 131,055 | 131,525 | - 470 |
| Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57 | | | | | | | |
| 05/17/2010 060006871406 | B | 160,000.000 | 1.0335 | | - 165,365 | 165,365 | |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 05/20/2010 060006871403 | B | 1,818.000 | 36.6997 | 73 | - 66,793 | 66,793 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/26/2010 060006871406 | S | - 200,000.000 | 1.0848 | | 216,969 | 211,646 | 5,323 |
| Issue: 893526DJ9 - Trans Canada Pl 6.100% 6/01/40 | | | | | | | |
| 05/26/2010 060006871406 | B | 265,000.000 | .9969 | | - 264,168 | 264,168 | |
| Issue: 949746101 - Wells Fargo Co | | | | | | | |
| 06/02/2010 060006871409 | B | 600.000 | 28.5493 | 30 | - 17,160 | 17,160 | |
| Issue: 235241LS3 - Dallas Tx Area Rapid 5.999% 12/01/44 | | | | | | | |
| 06/10/2010 060006871406 | B | 70,000.000 | 1.0856 | | - 75,989 | 75,989 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/10/2010 060006871406 | S | - 65,000.000 | 1.0648 | | 69,215 | 69,507 | - 292 |
| Issue: 92343VAN4 - Verizon Comm Inc 5.250% 4/15/13 | | | | | | | |
| 06/14/2010 060006871402 | S | - 10,000.000 | 1.0881 | | 10,881 | 9,966 | 915 |
| Issue: 931142CL5 - Wal Mart Stores 4.250% 4/15/13 | | | | | | | |
| 06/14/2010 060006871402 | S | - 2,000.000 | 1.0712 | | 2,142 | 1,995 | 147 |
| Issue: 931142CL5 - Wal Mart Stores 4.250% 4/15/13 | | | | | | | |
| 06/14/2010 060006871402 | S | - 5,000.000 | 1.0708 | | 5,354 | 4,988 | 366 |
| Issue: 92343VAN4 - Verizon Comm Inc 5.250% 4/15/13 | | | | | | | |
| 06/15/2010 060006871402 | S | - 10,000.000 | 1.0877 | | 10,877 | 9,966 | 911 |
| Issue: 931142CL5 - Wal Mart Stores 4.250% 4/15/13 | | | | | | | |
| 06/15/2010 060006871402 | S | - 3,000.000 | 1.0726 | | 3,218 | 2,993 | 225 |
| Issue: 045487105 - Associated Banc Corp | | | | | | | |
| 06/17/2010 060006871403 | B | 682.000 | 13.3967 | 27 | - 9,164 | 9,164 | |
| Issue: 42809HAC1 - Hess Corp 6.000% 1/15/40 | | | | | | | |
| 06/24/2010 060006871406 | S | - 145,000.000 | 1.0221 | | 148,199 | 144,223 | 3,976 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/24/2010 060006871406 | B | 115,000.000 | 1.0964 | | - 126,087 | 126,087 | |
| Issue: 26875P101 - E O G Res Inc | | | | | | | |
| 06/25/2010 060006871405 | S | - 1,135.000 | 106.4042 | 47 | 120,721 | 103,453 | 17,268 |
| Issue: 263534BV0 - Dupont Ei Nemour DD 5.875% 1/15/14 | | | | | | | |
| 06/29/2010 060006871402 | S | - 9,000.000 | 1.1361 | | 10,224 | 9,514 | 710 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 00206RAN2 - Att Inc 6.400% 5/15/38 | | | | | | | |
| 06/29/2010 060006871406 | S | - 395,000.000 | 1.0949 | | 432,466 | 392,958 | 39,508 |
| Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39 | | | | | | | |
| 06/29/2010 060006871406 | B | 375,000.000 | 1.1169 | | - 418,838 | 418,838 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/01/2010 060006871406 | S | - 430,000.000 | 1.0313 | | 443,454 | 441,497 | 1,957 |
| Issue: 478160AQ7 - Johnson & Johnson 5.550% 8/15/17 | | | | | | | |
| 07/02/2010 060006871402 | S | - 16,000.000 | 1.1653 | | 18,644 | 17,674 | 970 |
| Issue: 263534BV0 - Dupont Ei Nemour DD 5.875% 1/15/14 | | | | | | | |
| 07/07/2010 060006871402 | S | - 10,000.000 | 1.1339 | | 11,339 | 10,571 | 767 |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 07/07/2010 060006871403 | S | - 16,806.000 | 6.5726 | 674 | 109,785 | 87,039 | 22,746 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/07/2010 060006871406 | S | - 220,000.000 | 1.1222 | | 246,881 | 240,702 | 6,179 |
| Issue: 002819AC4 - Abbott Labs 6.150% 11/30/37 | | | | | | | |
| 07/07/2010 060006871406 | B | 255,000.000 | 1.1551 | | - 294,553 | 294,553 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/08/2010 060006871406 | S | - 1,450,000.000 | 1.1075 | | 1,605,932 | 1,585,398 | 20,534 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/08/2010 060006871406 | B | 100,000.000 | 1.0403 | | - 104,031 | 104,031 | |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 07/08/2010 060006871406 | S | - 2,600,000.000 | .3133 | | 749,905 | 749,905 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 26138EAH2 - Dr Pepper Snappl 6.820% 5/01/18 | | | | | | | |
| 07/08/2010 060006871406 | S | - 115,000.000 | 1.1871 | | 136,512 | 114,983 | 21,529 |
| Issue: 418056107 - Hasbro Inc | | | | | | | |
| 07/12/2010 060006871403 | S | - 500.000 | 41.8740 | 20 | 20,917 | 14,724 | 6,193 |
| Issue: 693506107 - P P G Inds Inc | | | | | | | |
| 07/12/2010 060006871409 | S | - 800.000 | 63.7919 | 41 | 50,993 | 27,535 | 23,457 |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 07/13/2010 060006871403 | B | 1,505.000 | 12.3398 | 60 | - 18,632 | 18,632 | |
| Issue: 71656LAD3 - Petroleos Mexicanos 5.500% 1/21/21 | | | | | | | |
| 07/13/2010 060006871406 | B | 475,000.000 | .9901 | | - 470,302 | 470,302 | |
| Issue: 744320102 - Prudential Financial Inc | | | | | | | |
| 07/15/2010 060006871403 | S | - 2,500.000 | 55.2299 | 102 | 137,972 | 102,904 | 35,068 |
| Issue: 37247D106 - Genworth Financial Inc Cl A | | | | | | | |
| 07/15/2010 060006871403 | B | 500.000 | 14.0887 | 20 | - 7,064 | 7,064 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/15/2010 060006871406 | B | 120,000.000 | 1.1120 | | - 133,444 | 133,444 | |
| Issue: 45528S5S1 - Indianapolis In Loc 6.116% 1/15/40 | | | | | | | |
| 07/15/2010 060006871406 | S | - 160,000.000 | 1.0657 | | 170,518 | 160,000 | 10,518 |
| Issue: 03076C106 - Ameriprise Finl Inc | | | | | | | |
| 07/16/2010 060006871403 | B | 2,094.000 | 38.1552 | 84 | - 79,981 | 79,981 | |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 07/19/2010 060006871403 | S | - 1,134.000 | 40.8822 | 46 | 46,314 | 42,090 | 4,225 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 882722KF7 - Texas ST Build 5.517% 4/01/39 | | | | | | | |
| 07/19/2010 060006871406 | B | 160,000.000 | 1.0686 | | - 170,973 | 170,973 | |
| Issue: 650035TD0 - New York ST Urban 5.770% 3/15/39 | | | | | | | |
| 07/19/2010 060006871406 | B | 115,000.000 | 1.0315 | | - 118,619 | 118,619 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/19/2010 060006871406 | S | - 135,000.000 | 1.1094 | | 149,766 | 148,571 | 1,195 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/19/2010 060006871406 | S | - 75,000.000 | 1.1091 | | 83,180 | 82,539 | 640 |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 07/20/2010 060006871403 | S | - 340.000 | 41.4847 | 14 | 14,091 | 12,619 | 1,472 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 07/21/2010 060006871409 | S | - 200.000 | 73.1688 | 10 | 14,624 | 7,267 | 7,356 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/22/2010 060006871406 | S | - 95,000.000 | 1.1228 | | 106,667 | 104,755 | 1,912 |
| Issue: 94973VAN7 - Wellpoint Inc 6.375% 6/15/37 | | | | | | | |
| 07/22/2010 060006871406 | B | 125,000.000 | 1.0821 | | - 135,256 | 135,256 | |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 07/23/2010 060006871403 | S | - 3,056.000 | 6.6342 | 123 | 20,152 | 15,827 | 4,324 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/27/2010 060006871406 | S | - 135,000.000 | 1.0947 | | 147,783 | 148,753 | - 970 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/27/2010 060006871406 | S | - 795,000.000 | 1.0376 | | 824,875 | 825,845 | - 970 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 68389XAL9 - Oracle Corp 5.375% 7/15/40 | | | | | | | |
| 07/27/2010 060006871406 | B | 165,000.000 | 1.0080 | | - 166,325 | 166,325 | |
| Issue: 105756BS8 - Brazil Rep Of 4.875% 1/22/21 | | | | | | | |
| 07/27/2010 060006871406 | B | 810,000.000 | 1.0271 | | - 831,927 | 831,927 | |
| Issue: 26441CAD7 - Duke Energy Corp 5.050% 9/15/19 | | | | | | | |
| 07/28/2010 060006871406 | S | - 100,000.000 | 1.0845 | | 108,446 | 99,623 | 8,823 |
| Issue: 912834AD0 - U S Treas Bd Strip 11/15/37 | | | | | | | |
| 07/28/2010 060006871406 | B | 2,410,000.000 | .3041 | | - 732,761 | 732,761 | |
| Issue: 912833Z60 - U S Treas Bd Strip 2/15/38 | | | | | | | |
| 07/28/2010 060006871406 | S | - 285,000.000 | .3007 | | 73,182 | 73,182 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/28/2010 060006871406 | B | 95,000.000 | 1.0431 | | - 99,097 | 99,097 | |
| Issue: 912834AE8 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 07/28/2010 060006871406 | S | - 2,135,000.000 | .2975 | | 635,141 | 639,625 | - 4,484 |
| Issue: 01741R102 - Allegheny Technologies Inc | | | | | | | |
| 07/29/2010 060006871408 | S | - 9,629.000 | 47.1137 | 489 | 453,169 | 432,047 | 21,122 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/30/2010 060006871406 | S | - 170,000.000 | 1.1109 | | 188,859 | 186,961 | 1,898 |
| Issue: 94973VAN7 - Wellpoint Inc 6.375% 6/15/37 | | | | | | | |
| 07/30/2010 060006871406 | B | 220,000.000 | 1.0759 | | - 236,687 | 236,687 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 07/30/2010 060006871406 | S | - 1,325,000.000 | .4364 | | 538,967 | 538,967 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/03/2010 060006871406 | S | - 145,000.000 | 1.1015 | | 159,715 | 159,443 | 272 |
| Issue: 59156RAY4 - Metlife Inc 5.875% 2/06/41 | | | | | | | |
| 08/03/2010 060006871406 | B | 195,000.000 | .9849 | | - 192,063 | 192,063 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 08/03/2010 060006871406 | S | - 810,000.000 | .4294 | | 329,482 | 329,482 | |
| Issue: 828807CF2 - Simon Proprty Grp LP 4.375% 3/01/21 | | | | | | | |
| 08/09/2010 060006871402 | B | 5,000.000 | .9995 | | - 4,997 | 4,997 | |
| Issue: 478160104 - Johnson Johnson | | | | | | | |
| 08/17/2010 060006871409 | B | 1,500.000 | 59.2530 | 75 | - 88,955 | 88,955 | |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 08/23/2010 060006871403 | S | - 600.000 | 44.9821 | 24 | 26,965 | 22,270 | 4,695 |
| Issue: 912795VB4 - U S Treasury Bill 9/16/10 | | | | | | | |
| 08/25/2010 060006871402 | B | 1,000,000.000 | .9999 | | - 999,904 | 999,904 | |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 08/27/2010 060006871403 | S | - 1,405.000 | 44.0394 | 57 | 61,818 | 52,148 | 9,670 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/30/2010 060006871406 | B | 150,000.000 | 1.1383 | | - 170,742 | 170,742 | |
| Issue: 501044CN9 - Kroger Co The 5.400% 7/15/40 | | | | | | | |
| 08/30/2010 060006871406 | S | - 125,000.000 | 1.0438 | | 130,474 | 123,899 | 6,575 |
| Issue: 501044CK5 - Kroger Co 6.900% 4/15/38 | | | | | | | |
| 08/30/2010 060006871406 | S | - 60,000.000 | 1.2439 | | 74,632 | 59,665 | 14,967 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/31/2010 060006871406 | B | 1,945,000.000 | 1.1539 | | - 2,244,424 | 2,244,424 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 08/31/2010 060006871406 | S | - 6,700,000.000 | .3789 | | 2,095,246 | 2,095,246 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 09/02/2010 060006871406 | B | 315,000.000 | .3121 | | - 98,299 | 98,299 | |
| Issue: 912834EV6 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 09/02/2010 060006871406 | S | - 315,000.000 | .3090 | | 96,903 | 96,903 | |
| Issue: 31410KG24 - F N M A #889517 5.500% 2/01/38 | | | | | | | |
| 09/10/2010 060006871402 | S | - 159,999.810 | 1.0638 | | 170,200 | 171,750 | - 1,550 |
| Issue: 31416BK72 - F N M A #995018 5.500% 10/01/38 | | | | | | | |
| 09/10/2010 060006871402 | B | 160,000.080 | 1.0650 | | - 170,400 | 170,400 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/14/2010 060006871406 | S | - 145,000.000 | 1.1034 | | 159,998 | 164,974 | - 4,975 |
| Issue: 64971M4P4 - New York Ny City 5.508% 8/01/37 | | | | | | | |
| 09/14/2010 060006871406 | B | 200,000.000 | 1.0265 | | - 205,300 | 205,300 | |
| Issue: 925524AX8 - Viacom Inc 6.875% 4/30/36 | | | | | | | |
| 09/16/2010 060006871406 | B | 200,000.000 | 1.1421 | | - 228,420 | 228,420 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | B | 25,000.000 | 1.0806 | | - 27,016 | 27,016 | |
| Issue: 92553PAC6 - Viacom Inc 6.750% 10/05/37 | | | | | | | |
| 09/16/2010 060006871406 | S | - 190,000.000 | 1.1360 | | 215,846 | 188,081 | 27,765 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 68607DNL5 - Oregon ST Dept 5.834% 11/15/34 | | | | | | | |
| 09/23/2010 060006871406 | S | - 270,000.000 | 1.1373 | | 307,082 | 270,000 | 37,082 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/23/2010 060006871406 | B | 205,000.000 | 1.1169 | | - 228,959 | 228,959 | |
| Issue: 94973VAN7 - Wellpoint Inc 6.375% 6/15/37 | | | | | | | |
| 09/28/2010 060006871406 | B | 85,000.000 | 1.1185 | | - 95,068 | 95,068 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/28/2010 060006871406 | S | - 65,000.000 | 1.1227 | | 72,973 | 72,488 | 484 |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 10/01/2010 060006871409 | B | 1,200.000 | 18.4962 | 60 | - 22,255 | 22,255 | |
| Issue: 364760108 - Gap Inc | | | | | | | |
| 10/04/2010 060006871409 | B | 1,200.000 | 18.4473 | 60 | - 22,197 | 22,197 | |
| Issue: 98MSC12Z5 - Broker Owned Cash Collateral With | | | | | | | |
| 10/05/2010 060006871406 | B | - 200,000.000 | .0100 | | 200,000 | 200,000 | |
| Issue: 912795W49 - U S Treasury Bill 10/28/10 | | | | | | | |
| 10/08/2010 060006871402 | B | 320,000.000 | .9999 | | - 319,977 | 319,977 | |
| Issue: 06849UAD7 - Barrick Australia 5.950% 10/15/39 | | | | | | | |
| 10/12/2010 060006871406 | B | 135,000.000 | 1.1217 | | - 151,435 | 151,435 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/12/2010 060006871406 | S | - 115,000.000 | 1.1002 | | 126,518 | 128,477 | - 1,959 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/12/2010 060006871406 | S | - 70,000.000 | 1.1161 | | 78,127 | 78,204 | - 77 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 235241LX2 - Dallas Tx Area Rapid 4.922% 12/01/41 | | | | | | | |
| 10/12/2010 060006871406 | B | 90,000.000 | .9936 | | - 89,426 | 89,426 | |
| Issue: 68233JAF1 - Oncor Electric 7.500% 9/01/38 | | | | | | | |
| 10/14/2010 060006871406 | B | 85,000.000 | 1.2811 | | - 108,897 | 108,897 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/14/2010 060006871406 | B | 55,000.000 | 1.0803 | | - 59,417 | 59,417 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/14/2010 060006871406 | S | - 80,000.000 | 1.0991 | | 87,925 | 89,181 | - 1,256 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/14/2010 060006871406 | B | 240,000.000 | 1.1017 | | - 264,403 | 264,403 | |
| Issue: 06051GEC9 - Bank Of Amer Crp 5.625% 7/01/20 | | | | | | | |
| 10/14/2010 060006871406 | B | 290,000.000 | 1.0455 | | - 303,201 | 303,201 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/14/2010 060006871406 | S | - 260,000.000 | 1.0156 | | 264,063 | 263,275 | 787 |
| Issue: 501044CK5 - Kroger Co 6.900% 4/15/38 | | | | | | | |
| 10/14/2010 060006871406 | S | - 65,000.000 | 1.2015 | | 78,095 | 64,637 | 13,458 |
| Issue: 24702RAG6 - Dell Inc 5.625% 4/15/14 | | | | | | | |
| 10/15/2010 060006871402 | S | - 15,000.000 | 1.1338 | | 17,007 | 14,987 | 2,020 |
| Issue: 84265VAE5 - Southern Copper 6.750% 4/16/40 | | | | | | | |
| 10/15/2010 060006871406 | B | 205,000.000 | 1.0852 | | - 222,474 | 222,474 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/15/2010 060006871406 | B | 200,000.000 | 1.0690 | | - 213,797 | 213,797 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/15/2010 060006871406 | S | - 165,000.000 | 1.0697 | | 176,498 | 181,305 | - 4,806 |
| Issue: 42307TAH1 - Heinz H J Co 7.125% 8/01/39 | | | | | | | |
| 10/18/2010 060006871406 | S | - 155,000.000 | 1.2266 | | 190,125 | 172,649 | 17,475 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/18/2010 060006871406 | B | 140,000.000 | 1.0755 | | - 150,566 | 150,566 | |
| Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40 | | | | | | | |
| 10/19/2010 060006871406 | S | - 115,000.000 | 1.0881 | | 125,130 | 125,895 | - 765 |
| Issue: 84265VAE5 - Southern Copper 6.750% 4/16/40 | | | | | | | |
| 10/19/2010 060006871406 | S | - 275,000.000 | 1.0927 | | 300,479 | 292,237 | 8,242 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/19/2010 060006871406 | B | 220,000.000 | 1.0827 | | - 238,184 | 238,184 | |
| Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40 | | | | | | | |
| 10/19/2010 060006871406 | B | 120,000.000 | .9958 | | - 119,501 | 119,501 | |
| Issue: 878742AS4 - Teck Resources Ltd 6.000% 8/15/40 | | | | | | | |
| 10/21/2010 060006871402 | B | 4,000.000 | 1.0406 | | - 4,163 | 4,163 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/25/2010 060006871406 | B | 170,000.000 | 1.0827 | | - 184,052 | 184,052 | |
| Issue: 04650NAA2 - Att Inc 5.350% 9/01/40 | | | | | | | |
| 10/25/2010 060006871406 | S | - 215,000.000 | .9954 | | 214,000 | 174,546 | 39,455 |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/26/2010 060006871406 | S | - 200,000.000 | 1.0010 | | 200,195 | 201,144 | - 949 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 50066AAA1 - Korea Gas Corp Mtn 4.250% 11/02/20 | | | | | | | |
| 10/26/2010 060006871406 | B | 215,000.000 | .9950 | | - 213,927 | 213,927 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/28/2010 060006871406 | B | 90,000.000 | 1.0556 | | - 95,006 | 95,006 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/28/2010 060006871406 | S | - 120,000.000 | .9962 | | 119,541 | 119,606 | - 66 |
| Issue: 87612EAU0 - Target Corp 7.000% 1/15/38 | | | | | | | |
| 10/28/2010 060006871406 | S | - 100,000.000 | 1.2467 | | 124,672 | 125,673 | - 1,001 |
| Issue: 21987BAN8 - Codelco Inc 3.750% 11/04/20 | | | | | | | |
| 10/28/2010 060006871406 | B | 125,000.000 | .9824 | | - 122,799 | 122,799 | |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 10/29/2010 060006871406 | B | 4,300,000.000 | .2818 | | - 1,211,826 | 1,211,826 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 10/29/2010 060006871406 | B | 2,470,000.000 | .2791 | | - 689,402 | 689,402 | |
| Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37 | | | | | | | |
| 10/29/2010 060006871406 | S | - 4,100,000.000 | .3220 | | 1,266,707 | 1,266,707 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 11/04/2010 060006871406 | S | - 400,000.000 | 1.0546 | | 421,859 | 295,438 | 126,422 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/04/2010 060006871406 | B | 395,000.000 | 1.0539 | | - 416,308 | 416,308 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/04/2010 060006871406 | B | 150,000.000 | 1.0523 | | - 157,852 | 157,852 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 478160AV6 - Johnson Johnson 4.500% 9/01/40 | | | | | | | |
| 11/04/2010 060006871406 | S | - 165,000.000 | .9729 | | 160,522 | 161,509 | - 987 |
| Issue: 136385AL5 - Canadian Natl 6.250% 3/15/38 | | | | | | | |
| 11/08/2010 060006871406 | S | - 205,000.000 | 1.1382 | | 233,325 | 174,587 | 58,738 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/08/2010 060006871406 | B | 115,000.000 | 1.0442 | | - 120,085 | 120,085 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/08/2010 060006871406 | B | 185,000.000 | 1.0436 | | - 193,065 | 193,065 | |
| Issue: 22303QAH3 - Covidien Intl 6.550% 10/15/37 | | | | | | | |
| 11/08/2010 060006871406 | S | - 120,000.000 | 1.2085 | | 145,018 | 153,566 | - 8,549 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/12/2010 060006871406 | S | - 65,000.000 | 1.0228 | | 66,483 | 66,412 | 71 |
| Issue: 759136QP2 - Regional Transn Co 5.844% 11/01/50 | | | | | | | |
| 11/12/2010 060006871406 | B | 70,000.000 | 1.0085 | | - 70,592 | 70,592 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/16/2010 060006871406 | B | 125,000.000 | .9220 | | - 115,249 | 115,249 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/16/2010 060006871406 | S | - 60,000.000 | .9250 | | 55,500 | 55,523 | - 23 |
| Issue: 21987BAK4 - Corporacion Nacional 5.625% 9/21/35 | | | | | | | |
| 11/16/2010 060006871406 | S | - 140,000.000 | 1.0383 | | 145,363 | 130,845 | 14,518 |
| Issue: 131347304 - Calpine Corp | | | | | | | |
| 11/22/2010 060006871403 | B | 422.000 | 12.1000 | 17 | - 5,123 | 5,123 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/22/2010 060006871406 | B | 420,000.000 | .9360 | | - 393,110 | 393,110 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/22/2010 060006871406 | S | - 80,000.000 | .9392 | | 75,138 | 74,479 | 659 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/22/2010 060006871406 | S | - 50,000.000 | .9447 | | 47,234 | 46,877 | 357 |
| Issue: 13063BJC7 - California ST Build 7.600% 11/01/40 | | | | | | | |
| 11/22/2010 060006871406 | B | 65,000.000 | 1.0273 | | - 66,773 | 66,773 | |
| Issue: 771196AU6 - Roche Hldgs Inc 7.000% 3/01/39 | | | | | | | |
| 11/22/2010 060006871406 | B | 70,000.000 | 1.2834 | | - 89,839 | 89,839 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/01/2010 060006871406 | S | - 130,000.000 | .9372 | | 121,834 | 122,567 | - 733 |
| Issue: 65473QAW3 - Nisource Fin Cp 6.250% 12/15/40 | | | | | | | |
| 12/01/2010 060006871406 | B | 160,000.000 | .9873 | | - 157,968 | 157,968 | |
| Issue: 59562VAR8 - Midamerican Energy 6.500% 9/15/37 | | | | | | | |
| 12/03/2010 060006871406 | S | - 135,000.000 | 1.1277 | | 152,244 | 154,747 | - 2,503 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/03/2010 060006871406 | B | 130,000.000 | .9252 | | - 120,270 | 120,270 | |
| Issue: 31419ARA7 - F N M A #Ae0480 6.000% 7/01/39 | | | | | | | |
| 12/08/2010 060006871402 | B | 28,196.710 | 1.0837 | | - 30,558 | 30,558 | |
| Issue: 31414FPH8 - F N M A #964924 6.000% 9/01/38 | | | | | | | |
| 12/08/2010 060006871402 | S | - 30,003.100 | 1.0831 | | 32,497 | 32,657 | - 159 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 210371AF7 - Constellation Energy 7.600% 4/01/32 | | | | | | | |
| 12/09/2010 060006871406 | S | - 75,000.000 | 1.1454 | | 85,902 | 85,201 | 701 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/09/2010 060006871406 | B | 65,000.000 | .9066 | | - 58,927 | 58,927 | |
| Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39 | | | | | | | |
| 12/10/2010 060006871406 | B | 45,000.000 | 1.0295 | | - 46,328 | 46,328 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/10/2010 060006871406 | S | - 35,000.000 | .9053 | | 31,686 | 32,647 | - 961 |
| Issue: 31419AP27 - F N M A #Ae0440 6.500% 6/01/39 | | | | | | | |
| 12/13/2010 060006871402 | B | 89,937.510 | 1.1136 | | - 100,154 | 100,154 | |
| Issue: 912834AE8 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 12/13/2010 060006871406 | B | 2,400,000.000 | .2699 | | - 647,664 | 647,664 | |
| Issue: 912834AT5 - U S Treas Bd Strip 8/15/38 | | | | | | | |
| 12/13/2010 060006871406 | B | 1,000,000.000 | .2706 | | - 270,630 | 270,630 | |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 12/13/2010 060006871406 | S | - 965,000.000 | .2828 | | 272,912 | 278,330 | - 5,419 |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 12/13/2010 060006871406 | S | - 2,325,000.000 | .2783 | | 647,048 | 670,588 | - 23,541 |
| Issue: 912803DM2 - U S Treas Bd Strip 5/15/40 | | | | | | | |
| 12/30/2010 060006871406 | B | 1,195,000.000 | .2510 | | - 299,933 | 299,933 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 12/30/2010 060006871406 | S | - 1,130,000.000 | .2957 | | 334,085 | 353,377 | - 19,293 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 9128337E4 - U S Treas Bd Strip 8/15/36 | | | | | | | |
| 12/31/2010 060006871406 | B | 585,000.000 | .3020 | | - 176,693 | 176,693 | |
| Issue: 912833XZ8 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 12/31/2010 060006871406 | S | - 570,000.000 | .3956 | | 204,891 | 204,891 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 12/31/2010 060006871406 | B | 600,000.000 | .3233 | | - 193,986 | 193,986 | |
| **Total For Deutsche Bank Securities, Inc.** | | | | **3,591** | **47,773,875** | **47,313,710** | **460,163** |
| Broker: Direct From Issuer | | | | | | | |
| Issue: 99MSCY7A1 - Silchester International Fund | | | | | | | |
| 02/28/2010 060006871410 | B | 26,000,000.000 | 1.0000 | | - 26,000,000 | 26,000,000 | |
| Issue: 99MSCY7B9 - Davidson Kempner International, Ltd. | | | | | | | |
| 02/28/2010 060006871412 | B | 5,000,000.000 | 1.0000 | | - 5,000,000 | 5,000,000 | |
| Issue: 31846V435 - First Amer Prime Oblig Fd Inv Cl | | | | | | | |
| 05/03/2010 060006871401 | S | - 1,491,348.070 | 1.0000 | | 1,491,348 | 1,491,348 | |
| **Total For Direct From Issuer** | | | | **0** | **32,491,348** | **32,491,348** | **0** |
| Broker: Goldman, Sachs & Co. | | | | | | | |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 01/05/2010 060006871406 | B | 7,135,000.000 | .2475 | | - 1,766,198 | 1,766,198 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 01/05/2010 060006871406 | S | - 7,150,000.000 | .2450 | | 1,751,893 | 1,737,164 | 14,729 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 06738E204 - Barclays Plc A D R | | | | | | | |
| 01/07/2010 060006871405 | B | 11,630.000 | 20.2593 | 465 | - 236,081 | 236,081 | |
| Issue: 06738E204 - Barclays Plc A D R | | | | | | | |
| 01/12/2010 060006871405 | B | 5,240.000 | 20.3929 | 210 | - 107,068 | 107,068 | |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 01/12/2010 060006871406 | B | 1,030,000.000 | .2404 | | - 247,633 | 247,633 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 01/12/2010 060006871406 | S | - 985,000.000 | .2720 | | 267,940 | 308,033 | - 40,093 |
| Issue: 74251V102 - Principal Financial Group Inc | | | | | | | |
| 01/21/2010 060006871403 | S | - 5,819.000 | 24.0906 | 235 | 139,949 | 112,677 | 27,272 |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 01/21/2010 060006871406 | S | - 180,000.000 | 1.0243 | | 184,378 | 179,253 | 5,125 |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 01/21/2010 060006871406 | B | 170,000.000 | .9759 | | - 165,909 | 165,909 | |
| Issue: 7591EP100 - Regions Finl Corp | | | | | | | |
| 01/25/2010 060006871403 | B | 2,913.000 | 6.5356 | 117 | - 19,155 | 19,155 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/26/2010 060006871406 | B | 120,000.000 | .9922 | | - 119,063 | 119,063 | |
| Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39 | | | | | | | |
| 01/26/2010 060006871406 | S | - 155,000.000 | 1.0426 | | 161,597 | 155,802 | 5,795 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 01/28/2010 060006871406 | B | 955,000.000 | .2444 | | - 233,354 | 233,354 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30 | | | | | | | |
| 01/28/2010 060006871406 | S | - 140,000.000 | 1.2818 | | 179,458 | 171,996 | 7,461 |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 01/28/2010 060006871406 | S | - 910,000.000 | .2768 | | 251,924 | 284,578 | - 32,654 |
| Issue: 25156PAD5 - Deutsche Telekom 9.250% 6/01/32 | | | | | | | |
| 01/28/2010 060006871406 | B | 130,000.000 | 1.3320 | | - 173,156 | 173,156 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 01/29/2010 060006871406 | B | 950,000.000 | .2456 | | - 233,349 | 233,349 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 01/29/2010 060006871406 | B | 910,000.000 | .2476 | | - 225,352 | 225,352 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 01/29/2010 060006871406 | S | - 880,000.000 | .3748 | | 329,833 | 357,955 | - 28,122 |
| Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30 | | | | | | | |
| 02/02/2010 060006871406 | S | - 80,000.000 | 1.2801 | | 102,410 | 98,284 | 4,127 |
| Issue: 25156PAD5 - Deutsche Telekom 9.250% 6/01/32 | | | | | | | |
| 02/02/2010 060006871406 | B | 75,000.000 | 1.3302 | | - 99,762 | 99,762 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/04/2010 060006871406 | B | 60,000.000 | .9894 | | - 59,363 | 59,363 | |
| Issue: 452151LF8 - Illinois ST 5.100% 6/01/33 | | | | | | | |
| 02/04/2010 060006871406 | S | - 100,000.000 | .8434 | | 84,343 | 92,274 | - 7,931 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/10/2010 060006871406 | B | 135,000.000 | .9798 | | - 132,279 | 132,279 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37 | | | | | | | |
| 02/10/2010 060006871406 | S | - 170,000.000 | .9864 | | 167,693 | 163,670 | 4,024 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/16/2010 060006871406 | S | - 520,000.000 | .9728 | | 505,863 | 514,629 | - 8,766 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 02/16/2010 060006871406 | B | 525,000.000 | .9523 | | - 499,947 | 499,947 | |
| Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30 | | | | | | | |
| 02/17/2010 060006871406 | S | - 145,000.000 | 1.2372 | | 179,393 | 178,139 | 1,253 |
| Issue: 25156PAD5 - Deutsche Telekom 9.250% 6/01/32 | | | | | | | |
| 02/17/2010 060006871406 | B | 135,000.000 | 1.2858 | | - 173,578 | 173,578 | |
| Issue: 912803DG5 - U S Treas Bd Strip 5/15/39 | | | | | | | |
| 02/25/2010 060006871406 | B | 1,655,000.000 | .2464 | | - 407,825 | 407,825 | |
| Issue: 20030NBB6 - Comcast Corp 6.400% 3/01/40 | | | | | | | |
| 02/25/2010 060006871406 | S | - 270,000.000 | 1.0053 | | 271,439 | 268,715 | 2,724 |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 02/25/2010 060006871406 | S | - 1,580,000.000 | .2773 | | 438,181 | 494,103 | - 55,921 |
| Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37 | | | | | | | |
| 02/25/2010 060006871406 | B | 280,000.000 | 1.0089 | | - 282,500 | 282,500 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 1,470,000.000 | .2428 | | - 356,931 | 356,931 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 02/26/2010 060006871406 | B | 1,470,000.000 | .2426 | | - 356,666 | 356,666 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 902973304 - US Bancorp | | | | | | | |
| 03/02/2010 060006871405 | B | 2,610.000 | 24.7774 | 104 | - 64,773 | 64,773 | |
| Issue: 60871R209 - Molson Coors Brewing Co Cl B | | | | | | | |
| 03/03/2010 060006871403 | B | 2,175.000 | 41.1516 | 87 | - 89,592 | 89,592 | |
| Issue: 912803DG5 - U S Treas Bd Strip 5/15/39 | | | | | | | |
| 03/03/2010 060006871406 | S | - 2,745,000.000 | .2479 | | 680,431 | 747,154 | - 66,723 |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 03/03/2010 060006871406 | B | 2,760,000.000 | .2443 | | - 674,351 | 674,351 | |
| Issue: 9128334X5 - U S Treas Bd Strip 2/15/34 | | | | | | | |
| 03/03/2010 060006871406 | B | 975,000.000 | .3151 | | - 307,262 | 307,262 | |
| Issue: 38141GES9 - Goldman Sachs Group 5.950% 1/15/27 | | | | | | | |
| 03/03/2010 060006871406 | S | - 355,000.000 | .9341 | | 331,606 | 322,850 | 8,756 |
| Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37 | | | | | | | |
| 03/03/2010 060006871406 | B | 285,000.000 | .9692 | | - 276,231 | 276,231 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 03/03/2010 060006871406 | S | - 945,000.000 | .3717 | | 351,266 | 384,395 | - 33,129 |
| Issue: 60871R209 - Molson Coors Brewing Co Cl B | | | | | | | |
| 03/04/2010 060006871403 | B | 4.000 | 41.4000 | | - 166 | 166 | |
| Issue: 912834AD0 - U S Treas Bd Strip 11/15/37 | | | | | | | |
| 03/05/2010 060006871406 | B | 515,000.000 | .2568 | | - 132,257 | 132,257 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/05/2010 060006871406 | S | - 235,000.000 | .9549 | | 224,397 | 226,355 | - 1,958 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 626207YM0 - Municipal Elec Ga 6.655% 4/01/57 | | | | | | | |
| 03/05/2010 060006871406 | B | 275,000.000 | 1.0000 | | - 275,000 | 275,000 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 03/05/2010 060006871406 | S | - 495,000.000 | .2735 | | 135,393 | 154,798 | - 19,405 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/08/2010 060006871406 | B | 115,000.000 | .9525 | | - 109,538 | 109,538 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/08/2010 060006871406 | S | - 110,000.000 | .9931 | | 109,239 | 109,485 | - 245 |
| Issue: 626207YM0 - Municipal Elec Ga 6.655% 4/01/57 | | | | | | | |
| 03/08/2010 060006871406 | S | - 135,000.000 | 1.0081 | | 136,096 | 135,000 | 1,096 |
| Issue: 03076CAE6 - Ameriprise Finl 5.300% 3/15/20 | | | | | | | |
| 03/08/2010 060006871406 | B | 120,000.000 | .9976 | | - 119,713 | 119,713 | |
| Issue: 06738E204 - Barclays Plc A D R | | | | | | | |
| 03/18/2010 060006871405 | B | 3,965.000 | 21.8040 | 159 | - 86,611 | 86,611 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/18/2010 060006871406 | S | - 210,000.000 | .9641 | | 202,453 | 201,256 | 1,197 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/18/2010 060006871406 | S | - 220,000.000 | .9949 | | 218,883 | 218,841 | 42 |
| Issue: 416515BA1 - Hartford Finl 6.625% 3/30/40 | | | | | | | |
| 03/18/2010 060006871406 | B | 255,000.000 | .9974 | | - 254,334 | 254,334 | |
| Issue: 416515AZ7 - Hartford Finl 5.500% 3/30/20 | | | | | | | |
| 03/18/2010 060006871406 | B | 240,000.000 | .9976 | | - 239,412 | 239,412 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 13063A7D0 - California ST Build 7.300% 10/01/39 | | | | | | | |
| 03/22/2010 060006871406 | B | 85,000.000 | .9951 | | - 84,583 | 84,583 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/22/2010 060006871406 | S | - 65,000.000 | .9666 | | 62,827 | 62,396 | 430 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/22/2010 060006871406 | S | - 245,000.000 | .9669 | | 236,894 | 235,186 | 1,708 |
| Issue: 931142CR2 - Wal Mart Stores 2.875% 4/01/15 | | | | | | | |
| 03/24/2010 060006871402 | B | 30,000.000 | .9931 | | - 29,793 | 29,793 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/24/2010 060006871406 | S | - 70,000.000 | .9423 | | 65,961 | 67,002 | - 1,040 |
| Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40 | | | | | | | |
| 03/24/2010 060006871406 | B | 75,000.000 | .9916 | | - 74,366 | 74,366 | |
| Issue: 912803DH3 - U S Treas Bd Strip 8/15/39 | | | | | | | |
| 03/31/2010 060006871406 | B | 3,500,000.000 | .2357 | | - 825,090 | 825,090 | |
| Issue: 13063A7D0 - California ST Build 7.300% 10/01/39 | | | | | | | |
| 03/31/2010 060006871406 | B | 180,000.000 | 1.0070 | | - 181,265 | 181,265 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/31/2010 060006871406 | S | - 140,000.000 | .9438 | | 132,125 | 133,940 | - 1,815 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/31/2010 060006871406 | B | 220,000.000 | .9836 | | - 216,391 | 216,391 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 03/31/2010 060006871406 | B | 1,560,000.000 | .2289 | | - 357,053 | 357,053 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 416515AZ7 - Hartford Finl 5.500% 3/30/20 | | | | | | | |
| 03/31/2010 060006871406 | S | - 240,000.000 | .9844 | | 236,266 | 239,412 | - 3,146 |
| Issue: 912803CH4 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 03/31/2010 060006871406 | S | - 1,400,000.000 | .3782 | | 529,466 | 529,388 | 78 |
| Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37 | | | | | | | |
| 04/06/2010 060006871406 | S | - 1,095,000.000 | .2665 | | 291,818 | 324,091 | - 32,273 |
| Issue: 9128337F1 - U S Treas Bd Strip 2/15/37 | | | | | | | |
| 04/06/2010 060006871406 | B | 1,130,000.000 | .2586 | | - 292,207 | 292,207 | |
| Issue: 580037109 - McDermott Intl Inc | | | | | | | |
| 04/09/2010 060006871408 | B | 19,538.000 | 27.6018 | 977 | - 540,261 | 540,261 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/13/2010 060006871406 | S | - 95,000.000 | .9510 | | 90,346 | 89,433 | 913 |
| Issue: 592125AM0 - Metropolitan Govt Tn 6.731% 7/01/43 | | | | | | | |
| 04/14/2010 060006871406 | B | 120,000.000 | 1.0000 | | - 120,000 | 120,000 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/20/2010 060006871406 | S | - 35,000.000 | .9505 | | 33,269 | 33,120 | 149 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 04/20/2010 060006871406 | B | 70,000.000 | .9849 | | - 68,945 | 68,945 | |
| Issue: 38141GDK7 - Goldman Sachs Group 4.750% 7/15/13 | | | | | | | |
| 04/22/2010 060006871402 | S | - 2,000.000 | 1.0419 | | 2,084 | 1,896 | 188 |
| Issue: 857477103 - State Str Corp | | | | | | | |
| 04/22/2010 060006871403 | B | 4,950.000 | 44.3224 | 198 | - 219,594 | 219,594 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 012653101 - Albemarle Corp | | | | | | | |
| 04/28/2010 060006871405 | B | 1,230.000 | 45.1049 | 49 | - 55,528 | 55,528 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/29/2010 060006871406 | S | - 55,000.000 | .9600 | | 52,800 | 52,760 | 40 |
| Issue: 25156PAD5 - Deutsche Telekom 9.250% 6/01/32 | | | | | | | |
| 04/29/2010 060006871406 | B | 55,000.000 | 1.3528 | | - 74,404 | 74,404 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/30/2010 060006871406 | B | 840,000.000 | .9743 | | - 818,409 | 818,409 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 04/30/2010 060006871406 | B | 1,815,000.000 | .2432 | | - 441,390 | 441,390 | |
| Issue: 912803CH4 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 04/30/2010 060006871406 | S | - 1,650,000.000 | .3967 | | 623,921 | 623,921 | |
| Issue: 012653101 - Albemarle Corp | | | | | | | |
| 05/04/2010 060006871405 | B | 1,145.000 | 44.8783 | 46 | - 51,431 | 51,431 | |
| Issue: 58933Y105 - Merck And Co Inc New | | | | | | | |
| 05/05/2010 060006871408 | B | 14,730.000 | 35.3267 | 737 | - 521,099 | 521,099 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/06/2010 060006871406 | B | 95,000.000 | 1.0044 | | - 95,416 | 95,416 | |
| Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37 | | | | | | | |
| 05/06/2010 060006871406 | S | - 140,000.000 | .9375 | | 131,247 | 128,719 | 2,529 |
| Issue: 984121CB7 - Xerox Corp 6.750% 12/15/39 | | | | | | | |
| 05/07/2010 060006871406 | S | - 205,000.000 | 1.0984 | | 225,180 | 206,371 | 18,809 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38 | | | | | | | |
| 05/07/2010 060006871406 | B | 205,000.000 | 1.1372 | | - 233,128 | 233,128 | |
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 05/10/2010 060006871403 | S | - 347.000 | 11.7013 | 14 | 4,046 | 8,051 | - 4,004 |
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 05/11/2010 060006871403 | S | - 794.000 | 11.6323 | 32 | 9,204 | 18,422 | - 9,218 |
| Issue: 38141GES9 - Goldman Sachs Group 5.950% 1/15/27 | | | | | | | |
| 05/12/2010 060006871406 | S | - 185,000.000 | .9120 | | 168,724 | 168,246 | 478 |
| Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37 | | | | | | | |
| 05/12/2010 060006871406 | B | 155,000.000 | .9338 | | - 144,737 | 144,737 | |
| Issue: 00766T100 - Aecom Technology Corp | | | | | | | |
| 05/14/2010 060006871408 | S | - 7,000.000 | 27.1025 | 353 | 189,364 | 190,365 | - 1,000 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/18/2010 060006871406 | B | 225,000.000 | 1.0548 | | - 237,340 | 237,340 | |
| Issue: 12189TAZ7 - Burlington North 6.150% 5/01/37 | | | | | | | |
| 05/18/2010 060006871406 | S | - 270,000.000 | 1.0766 | | 290,677 | 252,882 | 37,795 |
| Issue: 413086109 - Harman International | | | | | | | |
| 05/18/2010 060006871408 | S | - 8,206.000 | 34.4138 | 415 | 281,985 | 253,017 | 28,967 |
| Issue: 413086109 - Harman International | | | | | | | |
| 05/19/2010 060006871408 | S | - 4,180.000 | 32.2644 | 211 | 134,654 | 128,883 | 5,771 |
| Issue: 93317Q105 - Walter Energy Inc | | | | | | | |
| 05/26/2010 060006871408 | B | 1,494.000 | 75.7815 | 75 | - 113,292 | 113,292 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 05/28/2010 060006871406 | B | 21,925,000.000 | .2712 | | - 5,946,279 | 5,946,279 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/28/2010 060006871406 | B | 2,585,000.000 | 1.0680 | | - 2,760,699 | 2,760,699 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/28/2010 060006871406 | S | - 140,000.000 | 1.0670 | | 149,373 | 149,119 | 254 |
| Issue: 912803CH4 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 05/28/2010 060006871406 | S | - 20,700,000.000 | .4238 | | 7,827,374 | 7,827,374 | |
| Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36 | | | | | | | |
| 06/04/2010 060006871406 | S | - 145,000.000 | .8525 | | 123,613 | 139,283 | - 15,670 |
| Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36 | | | | | | | |
| 06/09/2010 060006871406 | S | - 85,000.000 | .7950 | | 67,575 | 81,648 | - 14,073 |
| Issue: 302491303 - F M C Corporation | | | | | | | |
| 06/16/2010 060006871403 | B | 374.000 | 63.0000 | 15 | - 23,577 | 23,577 | |
| Issue: 9128334Y3 - U S Treas Bd Strip 8/15/34 | | | | | | | |
| 06/18/2010 060006871406 | B | 2,450,000.000 | .3483 | | - 853,433 | 853,433 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 06/18/2010 060006871406 | S | - 2,390,000.000 | .3363 | | 750,017 | 750,017 | |
| Issue: 871503108 - Symantec Corp | | | | | | | |
| 06/24/2010 060006871403 | B | 2,200.000 | 14.4084 | 88 | - 31,786 | 31,786 | |
| Issue: 871503108 - Symantec Corp | | | | | | | |
| 06/25/2010 060006871403 | B | 1,500.000 | 14.2479 | 60 | - 21,432 | 21,432 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/25/2010 060006871406 | B | 105,000.000 | 1.0950 | | - 114,975 | 114,975 | |
| Issue: 416515BA1 - Hartford Finl 6.625% 3/30/40 | | | | | | | |
| 06/25/2010 060006871406 | S | - 165,000.000 | .9217 | | 152,082 | 163,507 | - 11,425 |
| Issue: 871503108 - Symantec Corp | | | | | | | |
| 06/28/2010 060006871403 | B | 2,100.000 | 14.4020 | 84 | - 30,328 | 30,328 | |
| Issue: 912834AD0 - U S Treas Bd Strip 11/15/37 | | | | | | | |
| 06/28/2010 060006871406 | B | 865,000.000 | .3095 | | - 267,743 | 267,743 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 06/28/2010 060006871406 | S | - 835,000.000 | .3284 | | 261,124 | 261,124 | |
| Issue: 912833Y20 - U S Treas Bd Strip 5/15/36 | | | | | | | |
| 06/28/2010 060006871406 | B | 250,000.000 | .3321 | | - 83,023 | 83,023 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 06/28/2010 060006871406 | S | - 250,000.000 | .3462 | | 78,454 | 78,454 | |
| Issue: 708160106 - Penney J C Company Inc | | | | | | | |
| 06/28/2010 060006871409 | B | 1,000.000 | 23.0694 | 50 | - 23,119 | 23,119 | |
| Issue: 871503108 - Symantec Corp | | | | | | | |
| 06/29/2010 060006871403 | B | 2,520.000 | 14.0636 | 101 | - 35,541 | 35,541 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 06/30/2010 060006871406 | S | - 400,000.000 | .3566 | | 125,526 | 125,526 | |
| Issue: 25468PCK0 - Walt Disney Com Mtn 5.500% 3/15/19 | | | | | | | |
| 07/01/2010 060006871402 | S | - 10,000.000 | 1.1477 | | 11,477 | 9,982 | 1,495 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912834AE8 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 07/06/2010 060006871406 | B | 735,000.000 | .3130 | | - 230,055 | 230,055 | |
| Issue: 912803DA8 - U S Treas Bd Strip 5/15/37 | | | | | | | |
| 07/06/2010 060006871406 | S | - 700,000.000 | .3399 | | 218,906 | 218,906 | |
| Issue: 912833X88 - U S Treas Bd Strip 5/15/35 | | | | | | | |
| 07/06/2010 060006871406 | B | 850,000.000 | .3573 | | - 303,722 | 303,722 | |
| Issue: 912803CX9 - U S Treas Bd Strip 2/15/36 | | | | | | | |
| 07/06/2010 060006871406 | S | - 825,000.000 | .3574 | | 258,897 | 258,897 | |
| Issue: 857477103 - State Str Corp | | | | | | | |
| 07/07/2010 060006871403 | S | - 1,499.000 | 36.5624 | 61 | 54,746 | 62,988 | - 8,242 |
| Issue: 68389XAH8 - Oracle Corp 6.125% 7/08/39 | | | | | | | |
| 07/12/2010 060006871406 | S | - 235,000.000 | 1.1308 | | 265,745 | 238,058 | 27,687 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/12/2010 060006871406 | B | 210,000.000 | 1.1000 | | - 231,000 | 231,000 | |
| Issue: 58933Y105 - Merck And Co Inc New | | | | | | | |
| 07/12/2010 060006871409 | S | - 3,234.000 | 36.1012 | 164 | 116,588 | 95,292 | 21,295 |
| Issue: 58933Y105 - Merck And Co Inc New | | | | | | | |
| 07/13/2010 060006871409 | S | - 1,233.000 | 36.4168 | 62 | 44,840 | 36,331 | 8,508 |
| Issue: 780641AH9 - K P N N V 8.375% 10/01/30 | | | | | | | |
| 07/14/2010 060006871406 | S | - 115,000.000 | 1.2909 | | 148,450 | 115,068 | 33,382 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/14/2010 060006871406 | B | 90,000.000 | 1.0913 | | - 98,213 | 98,213 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 03076C106 - Ameriprise Finl Inc | | | | | | | |
| 07/15/2010 060006871403 | B | 226.000 | 38.6232 | 9 | - 8,738 | 8,738 | |
| Issue: 87927VAR9 - Telecom Italia Cap 7.200% 7/18/36 | | | | | | | |
| 07/15/2010 060006871406 | S | - 130,000.000 | .9892 | | 128,599 | 139,669 | - 11,070 |
| Issue: 111021AE1 - British Tel P L C 9.875% 12/15/30 | | | | | | | |
| 07/15/2010 060006871406 | B | 110,000.000 | 1.2383 | | - 136,216 | 136,216 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/15/2010 060006871406 | B | 80,000.000 | 1.1128 | | - 89,025 | 89,025 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/15/2010 060006871406 | S | - 70,000.000 | 1.1128 | | 77,897 | 76,879 | 1,018 |
| Issue: 928563402 - Vmware Inc Cl A | | | | | | | |
| 07/21/2010 060006871408 | S | - 5,541.000 | 73.0586 | 284 | 404,534 | 389,451 | 15,083 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/26/2010 060006871406 | B | 655,000.000 | 1.1017 | | - 721,600 | 721,600 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/26/2010 060006871406 | S | - 115,000.000 | 1.1024 | | 126,779 | 126,771 | 8 |
| Issue: 88283LHU3 - Texas ST Transn 5.178% 4/01/30 | | | | | | | |
| 07/27/2010 060006871406 | B | 180,000.000 | 1.0000 | | - 180,000 | 180,000 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/28/2010 060006871406 | S | - 85,000.000 | 1.0941 | | 92,995 | 93,659 | - 664 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 07/28/2010 060006871406 | B | 180,000.000 | 1.0434 | | - 187,819 | 187,819 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 74762E102 - Quanta Svcs Inc | | | | | | | |
| 07/30/2010 060006871408 | S | - 8,457.000 | 21.4703 | 426 | 181,148 | 201,715 | - 20,567 |
| Issue: 46612J507 - Jds Uniphase Corp | | | | | | | |
| 07/30/2010 060006871408 | B | 18,351.000 | 10.9639 | 734 | - 201,933 | 201,933 | |
| Issue: 64110L106 - Netflix Com Inc | | | | | | | |
| 08/04/2010 060006871408 | B | 1,629.000 | 107.9031 | 81 | - 175,856 | 175,856 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/05/2010 060006871406 | S | - 85,000.000 | 1.0984 | | 93,366 | 93,452 | - 86 |
| Issue: 42809HAD9 - Hess Corp 5.600% 2/15/41 | | | | | | | |
| 08/05/2010 060006871406 | B | 110,000.000 | .9930 | | - 109,234 | 109,234 | |
| Issue: 42809HAC1 - Hess Corp 6.000% 1/15/40 | | | | | | | |
| 08/06/2010 060006871406 | S | - 80,000.000 | 1.0506 | | 84,050 | 79,571 | 4,478 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/06/2010 060006871406 | B | 65,000.000 | 1.1031 | | - 71,703 | 71,703 | |
| Issue: 31620M106 - Fidelity Natl Information Svcs Inc | | | | | | | |
| 08/09/2010 060006871403 | S | - 2,038.000 | 27.8819 | 82 | 56,741 | 40,688 | 16,052 |
| Issue: 31620M106 - Fidelity Natl Information Svcs Inc | | | | | | | |
| 08/10/2010 060006871403 | S | - 894.000 | 27.3743 | 36 | 24,436 | 17,849 | 6,588 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 08/10/2010 060006871406 | B | 155,000.000 | 1.0577 | | - 163,943 | 163,943 | |
| Issue: 93317Q105 - Walter Energy Inc | | | | | | | |
| 08/10/2010 060006871408 | S | - 6,845.000 | 73.5279 | 351 | 502,948 | 462,076 | 40,872 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 08/16/2010 060006871406 | S | - 470,000.000 | 1.0749 | | 505,213 | 493,793 | 11,421 |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 08/16/2010 060006871406 | B | 480,000.000 | .9975 | | - 478,800 | 478,800 | |
| Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38 | | | | | | | |
| 08/19/2010 060006871406 | S | - 300,000.000 | 1.2412 | | 372,366 | 318,231 | 54,135 |
| Issue: 92344GAX4 - Verizon Global Fdg 5.850% 9/15/35 | | | | | | | |
| 08/19/2010 060006871406 | B | 350,000.000 | 1.0967 | | - 383,838 | 383,838 | |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 08/23/2010 060006871403 | B | 438.000 | 33.9318 | 18 | - 14,880 | 14,880 | |
| Issue: 64952GAF5 - New York Life Ins 6.750% 11/15/39 | | | | | | | |
| 08/23/2010 060006871406 | S | - 75,000.000 | 1.2669 | | 95,015 | 76,462 | 18,553 |
| Issue: 539830AR0 - Lockheed Martin Corp 6.150% 9/01/36 | | | | | | | |
| 08/23/2010 060006871406 | S | - 105,000.000 | 1.1997 | | 125,967 | 109,263 | 16,704 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/23/2010 060006871406 | B | 90,000.000 | 1.1220 | | - 100,983 | 100,983 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/23/2010 060006871406 | B | 70,000.000 | 1.1303 | | - 79,122 | 79,122 | |
| Issue: 38141EA66 - Goldman Sachs Gp 6.000% 6/15/20 | | | | | | | |
| 08/24/2010 060006871402 | B | 4,000.000 | 1.0875 | | - 4,350 | 4,350 | |
| Issue: 969457BB5 - Williams Cos 7.500% 1/15/31 | | | | | | | |
| 08/24/2010 060006871406 | S | - 75,000.000 | 1.1488 | | 86,159 | 77,250 | 8,909 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37 | | | | | | | |
| 08/24/2010 060006871406 | B | 75,000.000 | 1.0334 | | - 77,503 | 77,503 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/24/2010 060006871406 | B | 50,000.000 | 1.1400 | | - 57,000 | 57,000 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/24/2010 060006871406 | S | - 50,000.000 | 1.1400 | | 57,000 | 56,540 | 460 |
| Issue: 38141EA66 - Goldman Sachs Gp 6.000% 6/15/20 | | | | | | | |
| 08/25/2010 060006871402 | B | 3,000.000 | 1.0835 | | - 3,250 | 3,250 | |
| Issue: 079867AS6 - Bellsouth Telec 0.000% 12/15/95 | | | | | | | |
| 08/26/2010 060006871406 | B | 245,000.000 | .7561 | | - 185,247 | 185,247 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/26/2010 060006871406 | S | - 190,000.000 | 1.1578 | | 219,984 | 215,315 | 4,669 |
| Issue: 38141EA66 - Goldman Sachs Gp 6.000% 6/15/20 | | | | | | | |
| 08/30/2010 060006871402 | B | 3,000.000 | 1.0767 | | - 3,230 | 3,230 | |
| Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 09/02/2010 060006871406 | S | - 315,000.000 | .3112 | | 84,414 | 84,414 | |
| Issue: 912834EV6 - U S Treas Bd Strip 11/15/39 | | | | | | | |
| 09/02/2010 060006871406 | B | 315,000.000 | .3076 | | - 96,903 | 96,903 | |
| Issue: G5876H105 - Marvell Technology Group Ltd | | | | | | | |
| 09/03/2010 060006871408 | B | 12,324.000 | 17.0777 | 493 | - 210,959 | 210,959 | |
| Issue: 277432100 - Eastman Chem Co | | | | | | | |
| 09/09/2010 060006871403 | B | 1,164.000 | 65.3403 | 47 | - 76,103 | 76,103 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/13/2010 060006871406 | S | - 205,000.000 | 1.0955 | | 224,587 | 233,238 | - 8,651 |
| Issue: 031162BE9 - Amgen Inc 4.950% 10/01/41 | | | | | | | |
| 09/13/2010 060006871406 | B | 245,000.000 | .9918 | | - 242,996 | 242,996 | |
| Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40 | | | | | | | |
| 09/15/2010 060006871406 | S | - 90,000.000 | 1.0777 | | 96,994 | 88,974 | 8,020 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/15/2010 060006871406 | B | 80,000.000 | 1.0919 | | - 87,350 | 87,350 | |
| Issue: 912833XU9 - U S Treas Bd Strip 5/15/30 | | | | | | | |
| 09/15/2010 060006871406 | S | - 4,125,000.000 | .4662 | | 1,622,026 | 1,622,026 | |
| Issue: 9128337Q7 - U S Treas Bd Strip 11/15/31 | | | | | | | |
| 09/15/2010 060006871406 | B | 4,130,000.000 | .4326 | | - 1,786,432 | 1,786,432 | |
| Issue: 913017109 - United Technologies Corp | | | | | | | |
| 09/15/2010 060006871408 | S | - 14,501.000 | 68.2671 | 742 | 989,199 | 974,235 | 14,965 |
| Issue: 548661107 - Lowes Co Inc | | | | | | | |
| 09/15/2010 060006871408 | S | - 28,371.000 | 21.3364 | 1,429 | 603,906 | 714,470 | - 110,564 |
| Issue: 17275R102 - Cisco Sys Inc | | | | | | | |
| 09/15/2010 060006871408 | S | - 47,947.000 | 21.6023 | 2,415 | 1,033,351 | 987,906 | 45,445 |
| Issue: 928563402 - Vmware Inc Cl A | | | | | | | |
| 09/15/2010 060006871408 | B | 2,759.000 | 86.2463 | 138 | - 238,091 | 238,091 | |
| Issue: 650035TD0 - New York ST Urban 5.770% 3/15/39 | | | | | | | |
| 09/16/2010 060006871406 | B | 95,000.000 | 1.0386 | | - 98,665 | 98,665 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | B | 135,000.000 | 1.0809 | | - 145,927 | 145,927 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/16/2010 060006871406 | S | - 60,000.000 | 1.0809 | | 64,856 | 66,830 | - 1,974 |
| Issue: 54438CPA4 - Los Angeles Ca Cmnty 6.750% 8/01/49 | | | | | | | |
| 09/16/2010 060006871406 | S | - 160,000.000 | 1.0861 | | 173,781 | 161,320 | 12,461 |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 09/16/2010 060006871406 | S | - 235,000.000 | .9880 | | 232,182 | 234,243 | - 2,061 |
| Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38 | | | | | | | |
| 09/16/2010 060006871406 | S | - 35,000.000 | .9800 | | 34,300 | 33,745 | 555 |
| Issue: 893830AY5 - Transocean Inc 6.500% 11/15/20 | | | | | | | |
| 09/16/2010 060006871406 | B | 275,000.000 | .9993 | | - 274,808 | 274,808 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/23/2010 060006871406 | B | 120,000.000 | 1.1150 | | - 133,800 | 133,800 | |
| Issue: 36962G3P7 - Gen Elec Cap Crp 5.875% 1/14/38 | | | | | | | |
| 09/23/2010 060006871406 | S | - 170,000.000 | 1.0060 | | 171,022 | 170,884 | 138 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/24/2010 060006871406 | B | 80,000.000 | 1.1059 | | - 88,475 | 88,475 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/24/2010 060006871406 | S | - 135,000.000 | 1.1059 | | 149,302 | 150,475 | - 1,173 |
| Issue: 94707VAB6 - Weatherford Berm 6.750% 9/15/40 | | | | | | | |
| 09/24/2010 060006871406 | B | 195,000.000 | 1.0264 | | - 200,144 | 200,144 | |

## 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 | | | | | | | |
| 09/24/2010 060006871406 | S | - 90,000.000 | 1.2252 | | 110,271 | 95,463 | 14,807 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/27/2010 060006871406 | S | - 70,000.000 | 1.1164 | | 78,146 | 78,109 | 37 |
| Issue: 62875UAN5 - Nbc Universal 5.950% 4/01/41 | | | | | | | |
| 09/27/2010 060006871406 | B | 95,000.000 | .9972 | | - 94,735 | 94,735 | |
| Issue: 205862402 - Comverse Technology Inc | | | | | | | |
| 09/30/2010 060006871403 | S | - 5,560.000 | 6.7338 | 223 | 37,217 | 70,695 | - 33,478 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/30/2010 060006871406 | S | - 120,000.000 | 1.1259 | | 135,113 | 133,961 | 1,152 |
| Issue: 62875UAN5 - Nbc Universal 5.950% 4/01/41 | | | | | | | |
| 09/30/2010 060006871406 | B | 160,000.000 | 1.0354 | | - 165,659 | 165,659 | |
| Issue: 205862402 - Comverse Technology Inc | | | | | | | |
| 10/01/2010 060006871403 | S | - 1,750.000 | 6.9060 | 70 | 12,015 | 22,251 | - 10,236 |
| Issue: 231021106 - Cummins Inc | | | | | | | |
| 10/04/2010 060006871403 | S | - 2.000 | 89.9000 | | 180 | 75 | 105 |
| Issue: 205862402 - Comverse Technology Inc | | | | | | | |
| 10/05/2010 060006871403 | S | - 1,850.000 | 6.9905 | 74 | 12,858 | 23,523 | - 10,665 |
| Issue: 205862402 - Comverse Technology Inc | | | | | | | |
| 10/06/2010 060006871403 | S | - 240.000 | 7.1700 | 10 | 1,711 | 3,052 | - 1,340 |
| Issue: 773903109 - Rockwell Automation Inc | | | | | | | |
| 10/06/2010 060006871408 | S | - 15,253.000 | 62.5029 | 779 | 952,578 | 823,566 | 129,012 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 205862402 - Comverse Technology Inc | | | | | | | |
| 10/07/2010 060006871403 | S | - 930.000 | 7.0950 | 37 | 6,561 | 11,825 | - 5,264 |
| Issue: 013817AU5 - Alcoa Inc 6.150% 8/15/20 | | | | | | | |
| 10/07/2010 060006871406 | B | 195,000.000 | 1.0594 | | - 206,591 | 206,591 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/07/2010 060006871406 | S | - 175,000.000 | 1.0211 | | 178,691 | 176,593 | 2,099 |
| Issue: 235241LS3 - Dallas Tx Area Rapid 5.999% 12/01/44 | | | | | | | |
| 10/12/2010 060006871406 | S | - 70,000.000 | 1.1579 | | 81,051 | 75,989 | 5,062 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/12/2010 060006871406 | B | 60,000.000 | 1.1158 | | - 66,947 | 66,947 | |
| Issue: 693476BJ1 - Pnc Funding Corp 5.125% 2/08/20 | | | | | | | |
| 10/14/2010 060006871402 | S | - 25,000.000 | 1.0893 | | 27,232 | 25,018 | 2,214 |
| Issue: 14170T101 - Carefusion Corporation | | | | | | | |
| 10/14/2010 060006871403 | B | 501.000 | 24.4815 | 20 | - 12,285 | 12,285 | |
| Issue: 30161MAG8 - Exelon Generation 6.250% 10/01/39 | | | | | | | |
| 10/14/2010 060006871406 | B | 105,000.000 | 1.0527 | | - 110,535 | 110,535 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/14/2010 060006871406 | S | - 80,000.000 | 1.0831 | | 86,650 | 89,181 | - 2,531 |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/14/2010 060006871406 | B | 65,000.000 | 1.0147 | | - 65,955 | 65,955 | |
| Issue: 36962G4R2 - Gen Elec Cap Crp Mtn 4.375% 9/16/20 | | | | | | | |
| 10/14/2010 060006871406 | S | - 70,000.000 | 1.0103 | | 70,722 | 69,452 | 1,270 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 14170T101 - Carefusion Corporation | | | | | | | |
| 10/18/2010 060006871403 | B | 939.000 | 24.6211 | 38 | - 23,157 | 23,157 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/21/2010 060006871406 | B | 95,000.000 | 1.0741 | | - 102,036 | 102,036 | |
| Issue: 25459HAX3 - Directv Hldngs Fn 6.000% 8/15/40 | | | | | | | |
| 10/21/2010 060006871406 | S | - 125,000.000 | 1.0197 | | 127,458 | 123,324 | 4,134 |
| Issue: H8912P106 - Tyco Electronics Ltd | | | | | | | |
| 10/21/2010 060006871409 | S | - 1,000.000 | 31.6468 | 11 | 31,636 | 23,539 | 8,097 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/26/2010 060006871406 | S | - 20,000.000 | 1.0654 | | 21,308 | 21,750 | - 443 |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/26/2010 060006871406 | B | 45,000.000 | .9985 | | - 44,933 | 44,933 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/27/2010 060006871406 | S | - 165,000.000 | 1.0566 | | 174,333 | 178,898 | - 4,565 |
| Issue: 404280AH2 - Hsbc Hldgs Plc 6.500% 9/15/37 | | | | | | | |
| 10/27/2010 060006871406 | B | 210,000.000 | 1.0697 | | - 224,641 | 224,641 | |
| Issue: 912803DK6 - U S Treas Bd Strip 2/15/40 | | | | | | | |
| 10/29/2010 060006871406 | B | 5,360,000.000 | .2797 | | - 1,499,246 | 1,499,246 | |
| Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38 | | | | | | | |
| 10/29/2010 060006871406 | B | 180,000.000 | 1.1007 | | - 198,117 | 198,117 | |
| Issue: 92344GAX4 - Verizon Global Fdg 5.850% 9/15/35 | | | | | | | |
| 10/29/2010 060006871406 | S | - 190,000.000 | 1.0674 | | 202,802 | 201,476 | 1,326 |

## 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 2/15/36 | | | | | | | |
| 10/29/2010 060006871406 | B | 1,200,000.000 | .3410 | | - 409,152 | 409,152 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/08/2010 060006871403 | B | 1,142.000 | 10.4967 | 46 | - 12,033 | 12,033 | |
| Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37 | | | | | | | |
| 11/09/2010 060006871406 | S | - 1,860,000.000 | .3061 | | 569,309 | 574,652 | - 5,344 |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 11/09/2010 060006871406 | B | 1,730,000.000 | .4264 | | - 737,620 | 737,620 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/10/2010 060006871406 | S | - 200,000.000 | 1.0214 | | 204,281 | 209,317 | - 5,036 |
| Issue: 759136QP2 - Regional Transn Co 5.844% 11/01/50 | | | | | | | |
| 11/10/2010 060006871406 | B | 225,000.000 | 1.0000 | | - 225,000 | 225,000 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/15/2010 060006871406 | S | - 710,000.000 | 1.0138 | | 719,763 | 739,046 | - 19,283 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/15/2010 060006871406 | B | 750,000.000 | .9290 | | - 696,765 | 696,765 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/15/2010 060006871406 | B | 60,000.000 | .9220 | | - 55,320 | 55,320 | |
| Issue: 36467W109 - Gamestop Corp Cl A | | | | | | | |
| 11/16/2010 060006871403 | B | 3,569.000 | 20.7832 | 143 | - 74,318 | 74,318 | |
| Issue: 36467W109 - Gamestop Corp Cl A | | | | | | | |
| 11/17/2010 060006871403 | B | 1,939.000 | 21.0000 | 78 | - 40,797 | 40,797 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 36467W109 - Gamestop Corp Cl A | | | | | | | |
| 11/18/2010 060006871403 | B | 4,183.000 | 20.8433 | 167 | - 87,355 | 87,355 | |
| Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37 | | | | | | | |
| 11/18/2010 060006871406 | B | 175,000.000 | 1.0608 | | - 185,647 | 185,647 | |
| Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38 | | | | | | | |
| 11/18/2010 060006871406 | S | - 160,000.000 | 1.1541 | | 184,662 | 168,587 | 16,075 |
| Issue: 437076102 - Home Depot Inc | | | | | | | |
| 11/18/2010 060006871409 | B | 700.000 | 30.8444 | 35 | - 21,626 | 21,626 | |
| Issue: 437076102 - Home Depot Inc | | | | | | | |
| 11/19/2010 060006871409 | B | 400.000 | 30.8500 | 20 | - 12,360 | 12,360 | |
| Issue: 649902T37 - New York ST Dorm 5.600% 3/15/40 | | | | | | | |
| 11/24/2010 060006871406 | S | - 120,000.000 | .9701 | | 116,408 | 118,003 | - 1,595 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/24/2010 060006871406 | B | 95,000.000 | .9356 | | - 88,884 | 88,884 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/26/2010 060006871403 | B | 258.000 | 9.5965 | 10 | - 2,486 | 2,486 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/29/2010 060006871403 | B | 38.000 | 9.5500 | 2 | - 364 | 364 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/01/2010 060006871406 | B | 85,000.000 | .9452 | | - 80,338 | 80,338 | |
| Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38 | | | | | | | |
| 12/01/2010 060006871406 | S | - 90,000.000 | 1.1799 | | 106,191 | 102,136 | 4,055 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912834AE8 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 12/07/2010 060006871406 | B | 775,000.000 | .2707 | | - 209,816 | 209,816 | |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 12/07/2010 060006871406 | S | - 750,000.000 | .2790 | | 209,265 | 216,319 | - 7,054 |
| Issue: 688239201 - Oshkosh Corporation | | | | | | | |
| 12/08/2010 060006871405 | B | 450.000 | 35.4000 | 9 | - 15,939 | 15,939 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/08/2010 060006871406 | S | - 225,000.000 | .9012 | | 202,764 | 211,559 | - 8,795 |
| Issue: 646139X83 - New Jersey ST Tpk 7.102% 1/01/41 | | | | | | | |
| 12/08/2010 060006871406 | B | 285,000.000 | 1.0000 | | - 285,000 | 285,000 | |
| Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20 | | | | | | | |
| 12/15/2010 060006871406 | S | - 95,000.000 | .9230 | | 87,689 | 89,059 | - 1,369 |
| Issue: 446150AG9 - Huntington Bancs 7.000% 12/15/20 | | | | | | | |
| 12/15/2010 060006871406 | B | 105,000.000 | 1.0000 | | - 105,000 | 105,000 | |
| Issue: 912803DM2 - U S Treas Bd Strip 5/15/40 | | | | | | | |
| 12/31/2010 060006871406 | B | 1,655,000.000 | .2575 | | - 426,113 | 426,113 | |
| Issue: 912803DD2 - U S Treas Bd Strip 5/15/38 | | | | | | | |
| 12/31/2010 060006871406 | S | - 1,600,000.000 | .2858 | | 457,296 | 461,480 | - 4,184 |
| **Total For Goldman, Sachs & Co.** | | | | **14,226** | **74,851,730** | **74,782,522** | **69,211** |

Broker: Morgan Stanley & Co., Incorpor

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 260543BY8 - Dow Chemical Co 9.400% 5/15/39 | | | | | | | |
| 01/08/2010 060006871406 | S | - 155,000.000 | 1.3547 | | 209,974 | 154,321 | 55,653 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/08/2010 060006871406 | B | 165,000.000 | .9669 | | - 159,534 | 159,534 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/13/2010 060006871406 | B | 200,000.000 | .9747 | | - 194,938 | 194,938 | |
| Issue: 13342BAD7 - Cameron Internat Cam 7.000% 7/15/38 | | | | | | | |
| 01/13/2010 060006871406 | S | - 215,000.000 | 1.1110 | | 238,861 | 213,837 | 25,024 |
| Issue: 58933Y105 - Merck And Co Inc New | | | | | | | |
| 01/15/2010 060006871409 | S | - 900.000 | 39.2774 | 45 | 35,304 | 26,519 | 8,785 |
| Issue: 013817AK7 - Alcoa Inc 5.950% 2/01/37 | | | | | | | |
| 01/20/2010 060006871406 | S | - 80,000.000 | .8575 | | 68,600 | 68,700 | - 100 |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 01/21/2010 060006871406 | S | - 325,000.000 | .9811 | | 318,843 | 318,296 | 547 |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 01/21/2010 060006871406 | B | 345,000.000 | .9999 | | - 344,972 | 344,972 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/22/2010 060006871406 | B | 150,000.000 | .9958 | | - 149,367 | 149,367 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 01/22/2010 060006871406 | B | 80,000.000 | .9989 | | - 79,913 | 79,913 | |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 01/22/2010 060006871406 | B | 190,000.000 | .9819 | | - 186,556 | 186,556 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 416515AP9 - Hartford Finl Svcs 6.100% 10/01/41 | | | | | | | |
| 01/22/2010 060006871406 | S | - 115,000.000 | .8793 | | 101,124 | 108,612 | - 7,487 |
| Issue: 74432QAQ8 - Prudential Fin Inc 5.700% 12/14/36 | | | | | | | |
| 01/22/2010 060006871406 | S | - 190,000.000 | .9568 | | 181,790 | 171,560 | 10,230 |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 01/22/2010 060006871406 | S | - 200,000.000 | 1.0003 | | 200,060 | 199,909 | 151 |
| Issue: 00507V109 - Activision Blizzard Inc | | | | | | | |
| 01/26/2010 060006871403 | B | 3,512.000 | 10.1338 | 140 | - 35,730 | 35,730 | |
| Issue: 573284106 - Martin Marietta Matls Inc | | | | | | | |
| 01/28/2010 060006871403 | B | 378.000 | 78.2934 | 15 | - 29,610 | 29,610 | |
| Issue: 418056107 - Hasbro Inc | | | | | | | |
| 02/02/2010 060006871403 | B | 490.000 | 31.8718 | 20 | - 15,637 | 15,637 | |
| Issue: 912833XZ8 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 02/02/2010 060006871406 | B | 4,680,000.000 | .3662 | | - 1,713,582 | 1,713,582 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 02/02/2010 060006871406 | S | - 4,590,000.000 | .3734 | | 1,713,768 | 1,867,062 | - 153,294 |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 02/05/2010 060006871403 | B | 1,600.000 | 34.1065 | 64 | - 54,634 | 54,634 | |
| Issue: 774341101 - Rockwell Collins Inc | | | | | | | |
| 02/05/2010 060006871403 | B | 212.000 | 52.4768 | 8 | - 11,134 | 11,134 | |
| Issue: 25271C102 - Diamond Offshore Drilling Inc | | | | | | | |
| 02/05/2010 060006871404 | S | - 970.000 | 87.8689 | 40 | 85,193 | 89,075 | - 3,882 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 73102QAA4 - Polar Tankers Inc 5.951% 5/10/37 | | | | | | | |
| 02/05/2010 060006871406 | S | - 600,000.000 | .9949 | | 596,910 | 566,357 | 30,553 |
| Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39 | | | | | | | |
| 02/05/2010 060006871406 | B | 530,000.000 | 1.1031 | | - 584,622 | 584,622 | |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 02/08/2010 060006871403 | B | 100.000 | 34.6567 | 4 | - 3,470 | 3,470 | |
| Issue: 25271C102 - Diamond Offshore Drilling Inc | | | | | | | |
| 02/08/2010 060006871404 | S | - 420.000 | 89.2807 | 17 | 37,481 | 38,569 | - 1,088 |
| Issue: 25271C102 - Diamond Offshore Drilling Inc | | | | | | | |
| 02/09/2010 060006871404 | S | - 2,540.000 | 90.0652 | 105 | 228,661 | 233,249 | - 4,588 |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 02/09/2010 060006871406 | B | 150,000.000 | .9899 | | - 148,488 | 148,488 | |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 02/09/2010 060006871406 | S | - 145,000.000 | .9789 | | 141,933 | 144,615 | - 2,681 |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/10/2010 060006871406 | S | - 190,000.000 | .9783 | | 185,873 | 188,037 | - 2,164 |
| Issue: 460146CF8 - Intl Paper Co 7.300% 11/15/39 | | | | | | | |
| 02/10/2010 060006871406 | B | 235,000.000 | 1.0326 | | - 242,670 | 242,670 | |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 02/11/2010 060006871403 | B | 200.000 | 36.5839 | 8 | - 7,325 | 7,325 | |
| Issue: 912810QC5 - U S Treasury Bd 4.500% 8/15/39 | | | | | | | |
| 02/11/2010 060006871406 | S | - 195,000.000 | .9717 | | 189,485 | 192,986 | - 3,501 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 271014TU6 - East Bay Ca Muni 5.874% 6/01/40 | | | | | | | |
| 02/11/2010 060006871406 | B | 220,000.000 | 1.0000 | | - 220,000 | 220,000 | |
| Issue: 013817AK7 - Alcoa Inc 5.950% 2/01/37 | | | | | | | |
| 02/19/2010 060006871406 | S | - 95,000.000 | .7750 | | 73,625 | 81,581 | - 7,956 |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 03/08/2010 060006871403 | B | 2,678.000 | 37.7000 | 107 | - 101,068 | 101,068 | |
| Issue: 00846U101 - Agilent Technologies Inc | | | | | | | |
| 03/08/2010 060006871403 | S | - 5,137.000 | 32.9493 | 208 | 169,053 | 96,309 | 72,744 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/08/2010 060006871406 | B | 115,000.000 | .9930 | | - 114,191 | 114,191 | |
| Issue: 03076CAE6 - Ameriprise Finl 5.300% 3/15/20 | | | | | | | |
| 03/08/2010 060006871406 | S | - 120,000.000 | 1.0069 | | 120,833 | 119,713 | 1,120 |
| Issue: 099724106 - Borg Warner Inc | | | | | | | |
| 03/09/2010 060006871403 | B | 5,645.000 | 37.4931 | 226 | - 211,874 | 211,874 | |
| Issue: 87236Y108 - Td Ameritrade Hldg Corp | | | | | | | |
| 03/10/2010 060006871403 | B | 16,641.000 | 18.8392 | 666 | - 314,169 | 314,169 | |
| Issue: 693476BF9 - Pnc Funding Corp 6.700% 6/10/19 | | | | | | | |
| 03/11/2010 060006871406 | B | 65,000.000 | 1.1265 | | - 73,224 | 73,224 | |
| Issue: 635405AM5 - National City Corp 6.875% 5/15/19 | | | | | | | |
| 03/11/2010 060006871406 | S | - 65,000.000 | 1.1152 | | 72,485 | 72,278 | 207 |
| Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19 | | | | | | | |
| 03/12/2010 060006871402 | B | 400,000.000 | .9747 | | - 389,875 | 389,875 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 31398ADM1 - F N M A M T N 5.375% 6/12/17 | | | | | | | |
| 03/12/2010 060006871402 | S | - 245,000.000 | 1.1192 | | 274,204 | 255,600 | 18,604 |
| Issue: 3137EABA6 - F H L M C M T N 5.125% 11/17/17 | | | | | | | |
| 03/12/2010 060006871402 | S | - 215,000.000 | 1.1016 | | 236,846 | 220,333 | 16,513 |
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 03/15/2010 060006871403 | S | - 988.000 | 14.5672 | 40 | 14,353 | 22,923 | - 8,570 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/15/2010 060006871406 | B | 85,000.000 | .9569 | | - 81,334 | 81,334 | |
| Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37 | | | | | | | |
| 03/15/2010 060006871406 | S | - 110,000.000 | .9921 | | 109,126 | 99,911 | 9,214 |
| Issue: 912828JZ4 - U S Treasury Nt 1.750% 1/31/14 | | | | | | | |
| 03/18/2010 060006871402 | S | - 140,000.000 | .9922 | | 138,906 | 135,693 | 3,213 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 03/18/2010 060006871406 | B | 230,000.000 | .9656 | | - 222,094 | 222,094 | |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 03/18/2010 060006871406 | B | 220,000.000 | .9945 | | - 218,794 | 218,794 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/18/2010 060006871406 | S | - 200,000.000 | .9961 | | 199,219 | 198,947 | 272 |
| Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39 | | | | | | | |
| 03/18/2010 060006871406 | S | - 230,000.000 | 1.1346 | | 260,947 | 250,935 | 10,012 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 03/31/2010 060006871402 | B | 75,100.000 | .9825 | | - 73,786 | 73,786 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 80874P109 - Scientific Games Corporation Cl A | | | | | | | |
| 04/05/2010 060006871403 | S | - 494.000 | 14.4130 | 20 | 7,100 | 11,461 | - 4,361 |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 04/07/2010 060006871406 | S | - 170,000.000 | .9925 | | 168,730 | 167,778 | 952 |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 04/07/2010 060006871406 | B | 170,000.000 | .9786 | | - 166,364 | 166,364 | |
| Issue: 693475105 - P N C Financial Services Group Inc | | | | | | | |
| 04/09/2010 060006871409 | S | - 700.000 | 64.1978 | 36 | 44,903 | 23,724 | 21,179 |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/13/2010 060006871406 | B | 60,000.000 | .9530 | | - 57,178 | 57,178 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/13/2010 060006871406 | S | - 150,000.000 | .9505 | | 142,582 | 141,210 | 1,372 |
| Issue: 84265VAE5 - Southern Copper 6.750% 4/16/40 | | | | | | | |
| 04/13/2010 060006871406 | B | 185,000.000 | .9925 | | - 183,613 | 183,613 | |
| Issue: 452151LF8 - Illinois ST 5.100% 6/01/33 | | | | | | | |
| 04/13/2010 060006871406 | S | - 100,000.000 | .8314 | | 83,144 | 91,340 | - 8,196 |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 04/15/2010 060006871406 | B | 110,000.000 | 1.0013 | | - 110,146 | 110,146 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 04/15/2010 060006871406 | S | - 100,000.000 | .9836 | | 98,359 | 98,294 | 65 |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 04/16/2010 060006871406 | S | - 125,000.000 | .9889 | | 123,613 | 123,140 | 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: 38141EA58 - Goldman Sachs Gp 5.375% 3/15/20 | | | | | | | |
| 04/16/2010 060006871406 | B | 135,000.000 | 1.0048 | | - 135,648 | 135,648 | |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 04/19/2010 060006871406 | B | 130,000.000 | .9882 | | - 128,471 | 128,471 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 04/19/2010 060006871406 | B | 260,000.000 | .9492 | | - 246,797 | 246,797 | |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 04/19/2010 060006871406 | S | - 130,000.000 | .9787 | | 127,225 | 128,292 | - 1,067 |
| Issue: 806605AH4 - Schering Plough 6.550% 9/15/37 | | | | | | | |
| 04/19/2010 060006871406 | S | - 255,000.000 | 1.1486 | | 292,893 | 278,995 | 13,899 |
| Issue: 822582AD4 - Shell Intl Fin 6.375% 12/15/38 | | | | | | | |
| 04/20/2010 060006871406 | B | 50,000.000 | 1.1111 | | - 55,554 | 55,554 | |
| Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39 | | | | | | | |
| 04/20/2010 060006871406 | S | - 50,000.000 | 1.1291 | | 56,453 | 54,551 | 1,901 |
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 04/30/2010 060006871404 | S | - 2,940.000 | 34.9483 | 61 | 102,687 | 120,111 | - 17,424 |
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 05/04/2010 060006871404 | S | - 110.000 | 34.3436 | 2 | 3,776 | 4,494 | - 718 |
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 05/05/2010 060006871404 | S | - 160.000 | 33.9050 | 3 | 5,422 | 6,537 | - 1,115 |
| Issue: 74005P104 - Praxair Inc | | | | | | | |
| 05/06/2010 060006871403 | B | 204.000 | 78.6617 | 8 | - 16,055 | 16,055 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 05/06/2010 060006871404 | S | - 2,150.000 | 33.1120 | 44 | 71,147 | 87,836 | - 16,690 |
| Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19 | | | | | | | |
| 05/06/2010 060006871406 | B | 105,000.000 | .9540 | | - 100,169 | 100,169 | |
| Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20 | | | | | | | |
| 05/06/2010 060006871406 | S | - 100,000.000 | .9493 | | 94,934 | 98,686 | - 3,752 |
| Issue: 617446HR3 - Morgan Stanley 5.300% 3/01/13 | | | | | | | |
| 05/07/2010 060006871402 | S | - 35,000.000 | 1.0390 | | 36,366 | 33,157 | 3,210 |
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 05/07/2010 060006871404 | S | - 2,420.000 | 32.7751 | 50 | 79,266 | 98,867 | - 19,601 |
| Issue: 579064106 - McAfee Inc | | | | | | | |
| 05/10/2010 060006871404 | S | - 320.000 | 33.6176 | 7 | 10,751 | 13,073 | - 2,322 |
| Issue: 20030NBB6 - Comcast Corp 6.400% 3/01/40 | | | | | | | |
| 05/11/2010 060006871406 | S | - 160,000.000 | 1.0468 | | 167,488 | 162,050 | 5,438 |
| Issue: 20030NAF8 - Comcast Corp 5.650% 6/15/35 | | | | | | | |
| 05/11/2010 060006871406 | B | 380,000.000 | .9557 | | - 363,174 | 363,174 | |
| Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37 | | | | | | | |
| 05/11/2010 060006871406 | S | - 190,000.000 | 1.0516 | | 199,796 | 191,862 | 7,934 |
| Issue: 570535AH7 - Markel Corp 7.125% 9/30/19 | | | | | | | |
| 05/14/2010 060006871402 | B | 13,000.000 | 1.0886 | | - 14,151 | 14,151 | |
| Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39 | | | | | | | |
| 05/14/2010 060006871406 | B | 65,000.000 | .9983 | | - 64,888 | 64,888 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37 | | | | | | | |
| 05/14/2010 060006871406 | S | - 80,000.000 | 1.0616 | | 84,929 | 80,784 | 4,145 |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 05/25/2010 060006871403 | B | 1,708.000 | 35.2878 | 68 | - 60,340 | 60,340 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 05/25/2010 060006871406 | B | 180,000.000 | 1.0309 | | - 185,569 | 185,569 | |
| Issue: 695257AB1 - Pactiv Corp 6.400% 1/15/18 | | | | | | | |
| 05/25/2010 060006871406 | S | - 245,000.000 | 1.0405 | | 254,918 | 244,174 | 10,743 |
| Issue: 90344NAA3 - US Bank Cap Xiii 6.625% 12/15/39 | | | | | | | |
| 05/27/2010 060006871406 | S | - 305,000.000 | 1.0468 | | 319,259 | 305,178 | 14,081 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 05/27/2010 060006871406 | B | 240,000.000 | 1.0672 | | - 256,125 | 256,125 | |
| Issue: 715638AU6 - Republic Of Peru 6.550% 3/14/37 | | | | | | | |
| 05/28/2010 060006871406 | B | 180,000.000 | 1.0725 | | - 193,050 | 193,050 | |
| Issue: 00507V109 - Activision Blizzard Inc | | | | | | | |
| 06/01/2010 060006871404 | B | 2,460.000 | 10.6742 | 49 | - 26,308 | 26,308 | |
| Issue: 00507V109 - Activision Blizzard Inc | | | | | | | |
| 06/02/2010 060006871404 | B | 5,020.000 | 10.7347 | 100 | - 53,989 | 53,989 | |
| Issue: 71645WAQ4 - Petrobras Intl 6.875% 1/20/40 | | | | | | | |
| 06/09/2010 060006871406 | S | - 235,000.000 | 1.0026 | | 235,620 | 231,362 | 4,258 |
| Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36 | | | | | | | |
| 06/09/2010 060006871406 | B | 235,000.000 | .9965 | | - 234,182 | 234,182 | |

## 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 | | | | | | | |
| 06/10/2010 060006871406 | S | - 230,000.000 | 1.0219 | | 235,035 | 229,386 | 5,649 |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 06/10/2010 060006871406 | B | 200,000.000 | 1.0200 | | - 204,000 | 204,000 | |
| Issue: 045487105 - Associated Banc Corp | | | | | | | |
| 06/14/2010 060006871403 | B | 1,213.000 | 13.3418 | 49 | - 16,232 | 16,232 | |
| Issue: 71645WAQ4 - Petrobras Intl 6.875% 1/20/40 | | | | | | | |
| 06/14/2010 060006871406 | B | 155,000.000 | 1.0123 | | - 156,907 | 156,907 | |
| Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36 | | | | | | | |
| 06/14/2010 060006871406 | S | - 155,000.000 | 1.0119 | | 156,845 | 157,812 | - 967 |
| Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36 | | | | | | | |
| 06/16/2010 060006871406 | S | - 55,000.000 | 1.0324 | | 56,784 | 55,998 | 787 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/16/2010 060006871406 | B | 40,000.000 | 1.0728 | | - 42,913 | 42,913 | |
| Issue: 045487105 - Associated Banc Corp | | | | | | | |
| 06/17/2010 060006871403 | B | 1,061.000 | 13.4064 | 42 | - 14,267 | 14,267 | |
| Issue: 87927VAR9 - Telecom Italia Cap 7.200% 7/18/36 | | | | | | | |
| 06/17/2010 060006871406 | S | - 85,000.000 | .9568 | | 81,325 | 91,322 | - 9,996 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/17/2010 060006871406 | B | 50,000.000 | 1.0838 | | - 54,188 | 54,188 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/17/2010 060006871406 | S | - 55,000.000 | 1.0841 | | 59,623 | 58,844 | 780 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 715638AU6 - Republic Of Peru 6.550% 3/14/37 | | | | | | | |
| 06/17/2010 060006871406 | S | - 180,000.000 | 1.0910 | | 196,373 | 193,050 | 3,323 |
| Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36 | | | | | | | |
| 06/17/2010 060006871406 | B | 70,000.000 | 1.1057 | | - 77,402 | 77,402 | |
| Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36 | | | | | | | |
| 06/17/2010 060006871406 | B | 180,000.000 | 1.1058 | | - 199,035 | 199,035 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 06/22/2010 060006871406 | S | - 225,000.000 | 1.0904 | | 245,338 | 240,910 | 4,428 |
| Issue: 9151375F6 - University Tx Univ 5.134% 8/15/42 | | | | | | | |
| 06/23/2010 060006871406 | B | 285,000.000 | 1.0000 | | - 285,000 | 285,000 | |
| Issue: 912828ND8 - U S Treasury Nt 3.500% 5/15/20 | | | | | | | |
| 06/24/2010 060006871406 | B | 115,000.000 | 1.0334 | | - 118,845 | 118,845 | |
| Issue: 06051GEC9 - Bank Of Amer Crp 5.625% 7/01/20 | | | | | | | |
| 06/24/2010 060006871406 | S | - 130,000.000 | .9963 | | 129,514 | 129,535 | - 21 |
| Issue: 36962G3P7 - Gen Elec Cap Crp 5.875% 1/14/38 | | | | | | | |
| 06/28/2010 060006871406 | S | - 150,000.000 | .9765 | | 146,478 | 131,899 | 14,579 |
| Issue: 36962G4B7 - General Elec Cap Crp 6.875% 1/10/39 | | | | | | | |
| 06/28/2010 060006871406 | B | 135,000.000 | 1.0982 | | - 148,258 | 148,258 | |
| Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20 | | | | | | | |
| 07/06/2010 060006871402 | B | 60,000.000 | 1.0577 | | - 63,462 | 63,462 | |
| Issue: 744320102 - Prudential Financial Inc | | | | | | | |
| 07/07/2010 060006871403 | S | - 4,700.000 | 55.5218 | 192 | 260,760 | 193,460 | 67,300 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 984121103 - Xerox Corp | | | | | | | |
| 07/12/2010 060006871404 | B | 8,680.000 | 8.3544 | 260 | - 72,777 | 72,777 | |
| Issue: 03076C106 - Ameriprise Finl Inc | | | | | | | |
| 07/13/2010 060006871403 | B | 380.000 | 39.2215 | 15 | - 14,919 | 14,919 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 07/14/2010 060006871403 | B | 3,400.000 | 12.3208 | 136 | - 42,027 | 42,027 | |
| Issue: 03076C106 - Ameriprise Finl Inc | | | | | | | |
| 07/14/2010 060006871403 | B | 1,667.000 | 39.1494 | 67 | - 65,329 | 65,329 | |
| Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30 | | | | | | | |
| 07/15/2010 060006871406 | S | - 115,000.000 | 1.3048 | | 150,046 | 142,326 | 7,720 |
| Issue: 25156PAD5 - Deutsche Telekom 9.250% 6/01/32 | | | | | | | |
| 07/15/2010 060006871406 | B | 105,000.000 | 1.3643 | | - 143,250 | 143,250 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 07/16/2010 060006871406 | S | - 125,000.000 | 1.1169 | | 139,609 | 137,566 | 2,044 |
| Issue: 907818DE5 - Union Pacific Corp 5.780% 7/15/40 | | | | | | | |
| 07/16/2010 060006871406 | B | 155,000.000 | 1.0483 | | - 162,488 | 162,488 | |
| Issue: 48125BAA2 - Jpm Cap Xxvii 7.000% 11/01/39 | | | | | | | |
| 07/22/2010 060006871406 | B | 125,000.000 | 1.0270 | | - 128,380 | 128,380 | |
| Issue: 46631VAA9 - Jpm Chase Capital 6.800% 10/01/37 | | | | | | | |
| 07/22/2010 060006871406 | S | - 125,000.000 | 1.0079 | | 125,991 | 124,688 | 1,303 |
| Issue: 141665109 - Career Ed Corp | | | | | | | |
| 07/23/2010 060006871403 | S | - 289.000 | 25.2887 | 12 | 7,297 | 6,300 | 997 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 03938LAP9 - Arcelormittal 7.000% 10/15/39 | | | | | | | |
| 08/02/2010 060006871406 | B | 135,000.000 | 1.0484 | | - 141,538 | 141,538 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/02/2010 060006871406 | S | - 100,000.000 | 1.0943 | | 109,430 | 109,961 | - 531 |
| Issue: 48125BAA2 - Jpm Cap Xxvii 7.000% 11/01/39 | | | | | | | |
| 08/05/2010 060006871406 | B | 120,000.000 | 1.0379 | | - 124,542 | 124,542 | |
| Issue: 037411AR6 - Apache Corporation 6.000% 1/15/37 | | | | | | | |
| 08/05/2010 060006871406 | S | - 75,000.000 | 1.1094 | | 83,206 | 79,651 | 3,555 |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/05/2010 060006871406 | B | 65,000.000 | 1.0983 | | - 71,388 | 71,388 | |
| Issue: 46631VAA9 - Jpm Chase Capital 6.800% 10/01/37 | | | | | | | |
| 08/05/2010 060006871406 | S | - 125,000.000 | 1.0196 | | 127,455 | 124,688 | 2,767 |
| Issue: 129466AM0 - Calenergy Inc 8.480% 9/15/28 | | | | | | | |
| 08/11/2010 060006871406 | B | 75,000.000 | 1.3076 | | - 98,069 | 98,069 | |
| Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40 | | | | | | | |
| 08/11/2010 060006871406 | S | - 55,000.000 | 1.1214 | | 61,677 | 60,611 | 1,067 |
| Issue: 845467109 - Southwestern Energy Co | | | | | | | |
| 08/20/2010 060006871403 | B | 1,100.000 | 33.6968 | 44 | - 37,110 | 37,110 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/20/2010 060006871406 | B | 35,000.000 | 1.1347 | | - 39,714 | 39,714 | |
| Issue: 36962G3A0 - General Elec Cap COR 6.150% 8/07/37 | | | | | | | |
| 08/20/2010 060006871406 | S | - 45,000.000 | 1.0659 | | 47,964 | 37,368 | 10,596 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 260543BY8 - Dow Chemical Co 9.400% 5/15/39 | | | | | | | |
| 08/31/2010 060006871406 | B | 100,000.000 | 1.4228 | | - 142,276 | 142,276 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 08/31/2010 060006871406 | S | - 85,000.000 | 1.1566 | | 98,308 | 97,318 | 990 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/07/2010 060006871406 | S | - 280,000.000 | 1.1291 | | 316,138 | 319,165 | - 3,028 |
| Issue: 144141CY2 - Progress Energy Car 6.300% 4/01/38 | | | | | | | |
| 09/07/2010 060006871406 | B | 300,000.000 | 1.2507 | | - 375,195 | 375,195 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 09/08/2010 060006871406 | S | - 90,000.000 | .9981 | | 89,831 | 89,831 | |
| Issue: 91529YAH9 - Unum Group 5.625% 9/15/20 | | | | | | | |
| 09/08/2010 060006871406 | B | 105,000.000 | .9988 | | - 104,873 | 104,873 | |
| Issue: 9128334T4 - U S Treas Bd Strip 2/15/32 | | | | | | | |
| 09/09/2010 060006871406 | B | 265,000.000 | .4299 | | - 113,925 | 113,925 | |
| Issue: 912803CK7 - U S Treas Bd Strip 2/15/31 | | | | | | | |
| 09/09/2010 060006871406 | S | - 255,000.000 | .4636 | | 105,661 | 105,661 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 09/14/2010 060006871406 | S | - 130,000.000 | 1.1052 | | 143,680 | 147,907 | - 4,227 |
| Issue: 677632MV0 - Ohio ST Univ Gen 4.910% 6/01/40 | | | | | | | |
| 09/15/2010 060006871406 | B | 160,000.000 | 1.0000 | | - 160,000 | 160,000 | |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 09/20/2010 060006871406 | S | - 60,000.000 | .9923 | | 59,541 | 59,807 | - 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: 263534CB3 - Dupont Ei Nemour 3.625% 1/15/21 | | | | | | | |
| 09/20/2010 060006871406 | B | 60,000.000 | .9986 | | - 59,915 | 59,915 | |
| Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37 | | | | | | | |
| 09/21/2010 060006871406 | S | - 80,000.000 | 1.0647 | | 85,178 | 83,489 | 1,690 |
| Issue: 652482BJ8 - News Amer Inc 6.200% 12/15/34 | | | | | | | |
| 09/21/2010 060006871406 | B | 85,000.000 | 1.0660 | | - 90,606 | 90,606 | |
| Issue: 62875UAD7 - Nbc Universal 6.400% 4/30/40 | | | | | | | |
| 09/30/2010 060006871406 | B | 250,000.000 | 1.0909 | | - 272,733 | 272,733 | |
| Issue: 62875UAN5 - Nbc Universal 5.950% 4/01/41 | | | | | | | |
| 09/30/2010 060006871406 | S | - 255,000.000 | 1.0351 | | 263,943 | 260,394 | 3,549 |
| Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30 | | | | | | | |
| 10/06/2010 060006871406 | S | - 85,000.000 | 1.4273 | | 121,321 | 105,197 | 16,123 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/06/2010 060006871406 | B | 70,000.000 | 1.1320 | | - 79,242 | 79,242 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/06/2010 060006871406 | B | 50,000.000 | 1.1320 | | - 56,602 | 56,602 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/06/2010 060006871406 | S | - 45,000.000 | 1.1267 | | 50,702 | 50,279 | 423 |
| Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38 | | | | | | | |
| 10/06/2010 060006871406 | B | 65,000.000 | 1.0475 | | - 68,085 | 68,085 | |
| Issue: 87927VAF5 - Telecom Italia Cap 6.375% 11/15/33 | | | | | | | |
| 10/06/2010 060006871406 | S | - 85,000.000 | 1.0100 | | 85,847 | 83,790 | 2,057 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 025816109 - American Express Co | | | | | | | |
| 10/11/2010 060006871404 | B | 1,270.000 | 38.0911 | 51 | - 48,427 | 48,427 | |
| Issue: 437076102 - Home Depot Inc | | | | | | | |
| 10/11/2010 060006871404 | S | - 670.000 | 31.7971 | 27 | 21,277 | 18,441 | 2,836 |
| Issue: 966837106 - Whole Foods Mkt Inc | | | | | | | |
| 10/11/2010 060006871404 | B | 3,090.000 | 35.1709 | 124 | - 108,802 | 108,802 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/14/2010 060006871406 | S | - 205,000.000 | 1.1019 | | 225,884 | 228,527 | - 2,643 |
| Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37 | | | | | | | |
| 10/14/2010 060006871406 | B | 225,000.000 | 1.2411 | | - 279,257 | 279,257 | |
| Issue: 779382AK6 - Rowan Companies Inc 7.875% 8/01/19 | | | | | | | |
| 10/21/2010 060006871406 | S | - 100,000.000 | 1.1993 | | 119,929 | 99,341 | 20,588 |
| Issue: 912828NT3 - U S Treasury Nt 2.625% 8/15/20 | | | | | | | |
| 10/21/2010 060006871406 | B | 90,000.000 | 1.0073 | | - 90,661 | 90,661 | |
| Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37 | | | | | | | |
| 10/27/2010 060006871406 | B | 80,000.000 | 1.0044 | | - 80,351 | 80,351 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/27/2010 060006871406 | S | - 55,000.000 | 1.0577 | | 58,171 | 59,633 | - 1,462 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/28/2010 060006871406 | S | - 55,000.000 | 1.0553 | | 58,042 | 59,223 | - 1,181 |
| Issue: 124857AF0 - Cbs Corp 5.900% 10/15/40 | | | | | | | |
| 10/28/2010 060006871406 | B | 75,000.000 | .9630 | | - 72,225 | 72,225 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 10/29/2010 060006871406 | B | 45,000.000 | 1.0663 | | - 47,981 | 47,981 | |
| Issue: 406216AY7 - Halliburton Co 7.450% 9/15/39 | | | | | | | |
| 10/29/2010 060006871406 | S | - 45,000.000 | 1.2716 | | 57,221 | 57,313 | - 92 |
| Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36 | | | | | | | |
| 11/04/2010 060006871406 | B | 170,000.000 | .9768 | | - 166,063 | 166,063 | |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/04/2010 060006871406 | S | - 120,000.000 | 1.0580 | | 126,956 | 127,847 | - 891 |
| Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40 | | | | | | | |
| 11/09/2010 060006871406 | B | 250,000.000 | 1.0386 | | - 259,648 | 259,648 | |
| Issue: 235241LX2 - Dallas Tx Area Rapid 4.922% 12/01/41 | | | | | | | |
| 11/09/2010 060006871406 | S | - 315,000.000 | .9307 | | 293,180 | 314,564 | - 21,384 |
| Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50 | | | | | | | |
| 11/10/2010 060006871406 | B | 900,000.000 | .9616 | | - 865,476 | 865,476 | |
| Issue: 191216100 - Coca Cola Company | | | | | | | |
| 11/15/2010 060006871404 | B | 1,400.000 | 63.0858 | 28 | - 88,348 | 88,348 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 11/15/2010 060006871406 | B | 115,000.000 | .9206 | | - 105,872 | 105,872 | |
| Issue: 58013MEF7 - McDonalds Corp 6.300% 3/01/38 | | | | | | | |
| 11/15/2010 060006871406 | S | - 110,000.000 | 1.1567 | | 127,240 | 124,886 | 2,354 |
| Issue: 539830109 - Lockheed Martin Corp | | | | | | | |
| 11/17/2010 060006871409 | B | 400.000 | 68.6317 | 20 | - 27,473 | 27,473 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 539830109 - Lockheed Martin Corp | | | | | | | |
| 11/18/2010 060006871409 | B | 600.000 | 68.7384 | 30 | - 41,273 | 41,273 | |
| Issue: 539830109 - Lockheed Martin Corp | | | | | | | |
| 11/19/2010 060006871409 | B | 800.000 | 69.3725 | 40 | - 55,538 | 55,538 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/22/2010 060006871403 | B | 1,290.000 | 9.6877 | 52 | - 12,549 | 12,549 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/23/2010 060006871403 | B | 1,032.000 | 9.5587 | 41 | - 9,906 | 9,906 | |
| Issue: 131347304 - Calpine Corp | | | | | | | |
| 11/24/2010 060006871403 | B | 89.000 | 12.0973 | 4 | - 1,080 | 1,080 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/24/2010 060006871403 | B | 774.000 | 9.6691 | 31 | - 7,515 | 7,515 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/29/2010 060006871403 | B | 207.000 | 9.5882 | 8 | - 1,993 | 1,993 | |
| Issue: 320517105 - First Horizon National Corp | | | | | | | |
| 11/30/2010 060006871403 | B | 424.000 | 9.6169 | 17 | - 4,095 | 4,095 | |
| Issue: 580037109 - McDermott Intl Inc | | | | | | | |
| 12/01/2010 060006871405 | S | - 5,530.000 | 19.1212 | 223 | 105,517 | 71,221 | 34,296 |
| Issue: 59562VAR8 - Midamerican Energy 6.500% 9/15/37 | | | | | | | |
| 12/06/2010 060006871406 | S | - 135,000.000 | 1.1421 | | 154,181 | 154,747 | - 566 |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/06/2010 060006871406 | B | 130,000.000 | .9369 | | - 121,794 | 121,794 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 072024NU2 - Bay Area Toll Ca 6.918% 4/01/40 | | | | | | | |
| 12/28/2010 060006871406 | B | 145,000.000 | .9884 | | - 143,312 | 143,312 | |
| Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40 | | | | | | | |
| 12/28/2010 060006871406 | S | - 110,000.000 | .8973 | | 98,708 | 99,615 | - 907 |
| **Total For Morgan Stanley & Co., Incorpor** | | | | **3,674** | **29,621,517** | **29,375,947** | **245,574** |
| **GRAND TOTAL** | | | | **184,956** | **465,967,100** | **461,136,320** | **4,830,789** |

# 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, 2010

| 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** | | | |
| Canadian Dollar | | $ (0.24) | $ (0.24) |
| Canadian Dollar Forward | | 0.24 | 0.25 |
| First Amer Prime Oblig Fd Inv Cl | | 3,737,439.32 | 3,737,439.32 |
| First Amer Prime Oblig Fd Inv Cl | | 344,535.63 | 344,535.63 |
| First Amer Prime Oblig Fd Inv Cl | | 7,769,497.35 | 7,769,497.35 |
| First Amer Prime Oblig Fd Inv Cl | | 1,849,708.42 | 1,849,708.42 |
| First Amer Prime Oblig Fd Inv Cl | | 1,383,265.46 | 1,383,265.46 |
| First Amer Prime Oblig Fd Inv Cl | | 640,697.54 | 640,697.54 |
| First Amer Prime Oblig Fd Inv Cl | | 1,510,334.99 | 1,510,334.99 |
| First Amer Prime Oblig Fd Inv Cl | | 333,051.44 | 333,051.44 |
| First Amer Prime Oblig Fd Inv Cl | | 11,775.40 | 11,775.40 |
| First Amer Prime Oblig Fd Inv Cl | | 8,734,185.07 | 8,734,185.07 |
| First Amer Prime Oblig Fd Inv Cl | | 451.61 | 451.61 |
| First Amer Prime Oblig Fd Inv Cl | | 360,767.99 | 360,767.99 |
| First Amer Prime Oblig Fd Inv Cl | | 60,165.22 | 60,165.22 |
| **Total Money Markets** | | **$ 26,735,875.44** | **$ 26,735,875.45** |
| **Government Obligations - Treasury and Federal Agencies** | | | |
| F H L M C GD G03205 | 5.500% 7/01/35 | $ 21,559.26 | $ 23,600.93 |
| F N M A #254693 | 5.500% 4/01/33 | 44,881.18 | 47,977.90 |
| F N M A #255364 | 6.000% 9/01/34 | 62,399.70 | 68,597.52 |
| F N M A #725424 | 5.500% 4/01/34 | 24,741.40 | 26,450.64 |
| F N M A #725027 | 5.000% 11/01/33 | 23,248.59 | 25,747.51 |
| F N M A #725946 | 5.500% 11/01/34 | 63,447.99 | 69,060.58 |
| F N M A #735224 | 5.500% 2/01/35 | 124,115.62 | 132,698.09 |
| F N M A #745275 | 5.000% 2/01/36 | 158,223.07 | 173,037.47 |
| F N M A #745044 | 4.500% 8/01/35 | 69,883.90 | 76,730.32 |
| F N M A #745418 | 5.500% 4/01/36 | 112,089.95 | 123,469.07 |
| F N M A #889190 | 6.000% 3/01/38 | 16,065.84 | 16,121.97 |
| F N M A #888789 | 5.000% 7/01/36 | 25,464.94 | 28,257.78 |
| F N M A #888794 | 4.500% 9/01/35 | 54,365.06 | 60,054.38 |
| F N M A #889139 | 5.500% 3/01/37 | 88,694.80 | 95,982.26 |
| F N M A #889361 | 6.000% 3/01/38 | 95,440.56 | 95,444.51 |
| F N M A #889369 | 6.000% 2/01/38 | 78,873.05 | 79,792.95 |
| F N M A #889544 | 5.500% 5/01/38 | 38,140.22 | 38,316.60 |
| F N M A #889750 | 6.000% 5/01/38 | 50,774.63 | 50,937.65 |
| F N M A #995018 | 5.500% 10/01/38 | 153,690.58 | 154,739.71 |
| F N M A #995051 | 6.000% 3/01/37 | 150,737.91 | 159,417.36 |
| F N M A #AE0440 | 6.500% 6/01/39 | 100,153.85 | 100,340.58 |
| F N M A #AE0480 | 6.000% 7/01/39 | 30,558.18 | 30,682.81 |
| F F C B DEB | 0.27125% 11/13/12 | 199,849.88 | 199,872.00 |
| F F C B DEB | 0.000% 9/20/12 | 99,959.60 | 99,985.00 |
| F F C B DEB | 0.27625% 10/12/12 | 174,965.18 | 174,933.50 |

**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, 2010

| 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 |
|---|---|---|---|
| F F C B DEB | 0.000% 6/26/13 | $ 200,000.00 | $ 199,930.00 |
| F N M A M T N | 0.28734% 9/17/12 | 239,903.04 | 239,966.40 |
| F N M A M T N | 0.28625% 10/18/12 | 99,959.65 | 100,055.00 |
| U S TREASURY I P | 3.000% 7/15/12 | 109,298.98 | 109,820.45 |
| U S TREASURY I P | 1.375% 7/15/18 | 112,336.46 | 112,223.41 |
| F N M A DEB | 6.250% 5/15/29 | 124,316.54 | 128,820.30 |
| F N M A DEB | 6.6250% 11/15/30 | 85,480.31 | 88,323.90 |
| F N M A M T N | 4.375% 10/15/15 | 331,191.60 | 330,222.00 |
| U S Treas Bd Strip | 2/15/31 | 841,209.38 | 811,265.40 |
| U S Treas Bd Strip | 2/15/36 | 6,292,307.74 | 6,183,861.20 |
| U S Treas Bd Strip | 2/15/37 | 4,059,640.61 | 4,047,514.20 |
| U S Treas Bd Strip | 5/15/37 | 1,535,471.64 | 1,491,903.50 |
| U S Treas Bd Strip | 2/15/38 | 3,135,871.22 | 2,708,035.00 |
| U S Treas Bd Strip | 5/15/38 | 2,727,059.61 | 2,722,094.50 |
| U S Treas Bd Strip | 5/15/39 | 7,069,492.55 | 7,053,345.40 |
| U S Treas Bd Strip | 8/15/39 | 11,421,760.55 | 11,324,965.30 |
| U S Treas Bd Strip | 11/15/39 | 6,884,268.20 | 6,820,480.80 |
| U S Treas Bd Strip | 2/15/40 | 8,836,959.58 | 8,499,639.95 |
| U S Treas Bd Strip | 5/15/40 | 4,247,601.50 | 4,221,897.75 |
| U S Treas Bd Strip | 8/15/31 | 570,003.70 | 584,090.50 |
| U S Treas Bd Strip | 2/15/32 | 1,491,653.50 | 1,292,065.25 |
| U S Treas Bd Strip | 8/15/32 | 1,483,649.40 | 1,665,092.00 |
| U S Treas Bd Strip | 2/15/33 | 1,701,374.08 | 1,374,000.30 |
| U S Treas Bd Strip | 8/15/33 | 913,924.55 | 945,696.40 |
| U S Treas Bd Strip | 2/15/34 | 448,656.00 | 488,532.75 |
| U S Treas Bd Strip | 8/15/34 | 1,430,012.50 | 1,470,215.40 |
| U S Treas Bd Strip | 8/15/35 | 136,808.10 | 124,222.80 |
| U S Treas Bd Strip | 8/15/36 | 245,485.25 | 240,144.20 |
| U S Treas Bd Strip | 2/15/37 | 429,379.85 | 449,485.35 |
| U S Treas Bd Strip | 11/15/31 | 1,135,443.75 | 1,006,530.00 |
| U S Treas Bd Strip | 5/15/32 | 179,428.20 | 190,755.30 |
| U S Treas Bd Strip | 11/15/32 | 765,150.05 | 856,042.25 |
| U S Treas Bd Strip | 5/15/33 | 479,948.00 | 498,554.00 |
| U S Treas Bd Strip | 11/15/33 | 111,486.00 | 104,187.00 |
| U S Treas Bd Strip | 5/15/34 | 752,775.00 | 846,825.00 |
| U S Treas Bd Strip | 5/15/35 | 2,144,539.21 | 2,211,003.45 |
| U S Treas Bd Strip | 11/15/35 | 280,159.20 | 263,333.95 |
| U S Treas Bd Strip | 2/15/31 | 1,585,208.90 | 1,754,342.10 |
| U S Treas Bd Strip | 5/15/36 | 1,512,177.35 | 1,548,787.30 |
| U S Treas Bd Strip | 11/15/36 | 144,241.55 | 124,690.90 |
| U S Treas Bd Strip | 5/15/37 | 217,288.80 | 211,197.60 |
| U S Treas Bd Strip | 8/15/37 | 529,179.80 | 588,584.29 |
| U S Treas Bd Strip | 11/15/37 | 1,552,297.60 | 1,500,410.93 |
| U S Treas Bd Strip | 5/15/38 | 1,240,175.68 | 1,267,509.60 |
| U S Treas Bd Strip | 8/15/38 | 270,630.00 | 275,720.00 |

**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, 2010

| 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 | 11/15/38 | $ 156,552.00 | $ 163,248.00 |
| U S Treasury Bd | 4.500% 2/15/36 | 279,877.32 | 298,169.28 |
| U S Treasury Nt | 4.625% 2/15/40 | 139,773.90 | 130,937.50 |
| U S Treasury Nt | 1.750% 11/15/11 | 340,162.90 | 339,160.70 |
| U S Treasury Nt | 1.750% 1/31/14 | 276,232.17 | 290,967.90 |
| U S Treasury Nt | 2.625% 7/31/14 | 116,239.84 | 120,273.90 |
| U S Treasury Nt | 2.375% 8/31/14 | 454,938.67 | 466,173.00 |
| U S Treasury Nt | 3.375% 11/15/19 | 483,353.83 | 505,325.70 |
| U S Treasury Nt | 2.250% 1/31/15 | 289,977.71 | 297,702.40 |
| U S Treasury Nt | 3.625% 2/15/20 | 543,750.47 | 539,661.20 |
| U S Treasury Nt | 2.500% 3/31/15 | 64,870.32 | 67,280.20 |
| U S Treasury Nt | 2.125% 5/31/15 | 123,899.68 | 121,912.80 |
| U S Treasury Nt | 1.750% 7/31/15 | 71,474.06 | 69,776.00 |
| U S Treasury Nt | 2.625% 11/15/20 | 70,245.12 | 70,746.00 |
| U S Treasury Nt | 2.125% 12/31/15 | 130,366.07 | 130,690.30 |
| U S Treasury Bd | 4.375% 11/15/39 | 550,252.38 | 748,955.95 |
| Us Treasury Bd | 3.875% 8/15/40 | 189,703.02 | 193,428.90 |
| **Total Government Bonds** | | **$86,449,199.58** | **$85,783,041.90** |
| | | | |
| **Corporate Bonds** | | | |
| AFLAC Inc | 3.450% 8/15/15 | $ 4,996.30 | $ 5,079.65 |
| A O L Time Warner | 7.625% 4/15/31 | 20,169.40 | 24,313.60 |
| AT&T Corp | 8.000% 11/15/31 | 6,186.10 | 6,284.45 |
| AETNA Inc | 6.000% 6/15/16 | 16,036.10 | 17,105.40 |
| Agilent Tech Inc | 5.000% 7/15/20 | 4,976.75 | 5,075.65 |
| Altria Group Inc | 9.700% 11/10/18 | 17,447.20 | 19,788.45 |
| Amerada Hess Corp | 7.875% 10/01/29 | 23,250.00 | 25,100.40 |
| American Express Co | 7.250% 5/20/14 | 22,694.40 | 22,784.60 |
| American Tower Corp | 5.050% 9/01/20 | 19,976.00 | 19,668.60 |
| Assurant Inc | 5.625% 2/15/14 | 10,439.20 | 10,513.90 |
| Baker Hughes Inc | 6.500% 11/15/13 | 16,214.25 | 17,071.20 |
| Bank of America | 5.650% 5/01/18 | 26,145.75 | 25,544.25 |
| Bank of America | 7.375% 5/15/14 | 10,266.70 | 11,115.80 |
| Bank of Amer Crp | 5.625% 7/01/20 | 51,942.00 | 50,974.50 |
| Bankamerica Cap II | 8.000% 12/15/26 | 11,383.46 | 11,068.75 |
| Bear Stearns Co | 5.700% 11/15/14 | 18,966.78 | 21,975.00 |
| Bear Stearns Co Inc | 5.300% 10/30/15 | 9,053.30 | 10,851.80 |
| Bunge Ltd Fin Corp | 5.100% 7/15/15 | 8,285.76 | 9,283.41 |
| Cigna Corp | 5.125% 6/15/20 | 27,079.11 | 27,987.12 |
| Citigroup Inc | 6.500% 8/19/13 | 24,218.25 | 27,451.50 |
| Citigroup Inc | 5.375% 8/09/20 | 47,517.60 | 49,872.48 |
| Citigroup Inc | 0.355% 5/05/11 | 175,000.00 | 175,007.00 |
| Compass Bank | 5.500% 4/01/20 | 29,312.10 | 29,079.00 |
| Computer Sciences | 5.500% 3/15/13 | 15,218.70 | 16,039.20 |

**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, 2010

| 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 |
|---|---|---|---|
| Constellation Energy | 5.150% 12/01/20 | $ 19,988.00 | $ 19,690.00 |
| Daimler Chrysler N A | 7.750% 1/18/11 | 3,195.00 | 3,006.87 |
| Daimlerchrysler N A | 7.300% 1/15/12 | 6,592.50 | 6,374.88 |
| Daimlerchrys N A Mtn | 5.750% 9/08/11 | 5,087.50 | 5,166.40 |
| Donnelley R R & Sons | 4.950% 4/01/14 | 8,921.30 | 10,245.40 |
| Donnelley & Sons Co | 5.500% 5/15/15 | 18,663.80 | 20,440.80 |
| ERP Operating Lp | 5.250% 9/15/14 | 28,269.30 | 32,716.80 |
| Elec Data System | 7.450% 10/15/29 | 15,051.15 | 19,267.80 |
| Embarq Corp | 7.082% 6/01/16 | 25,380.00 | 27,647.75 |
| First Energy Corp | 7.375% 11/15/31 | 17,402.55 | 15,812.40 |
| Fortune Brands Inc | 4.875% 12/01/13 | 28,483.20 | 31,345.50 |
| Gen Elec Cap Crp Mtn | 4.800% 5/01/13 | 53,982.50 | 58,799.95 |
| Genworth Fin Inc | 6.515% 5/22/18 | 25,053.75 | 25,407.75 |
| Goldman Sachs | 7.500% 2/15/19 | 24,678.35 | 29,149.75 |
| Goldman Sachs Gp | 6.000% 6/15/20 | 21,541.22 | 21,613.20 |
| Gaurdian Life In | 7.375% 9/30/39 | 9,897.70 | 11,641.20 |
| Hartford Finl Svcs | 6.100% 10/01/41 | 24,187.50 | 23,610.75 |
| Health Caer Properti | 5.950% 9/15/11 | 24,974.00 | 25,807.50 |
| Household Fin Co | 7.000% 5/15/12 | 16,743.75 | 16,094.10 |
| Humana Inc | 6.300% 8/01/18 | 18,948.64 | 21,572.60 |
| Humana Inc | 6.450% 6/01/16 | 8,833.20 | 10,939.00 |
| International Paper | 5.300% 4/01/15 | 24,528.00 | 26,929.50 |
| JPMorgan Chase | 4.400% 7/22/20 | 45,202.15 | 44,291.25 |
| Jefferies Group | 6.875% 4/15/21 | 9,956.60 | 10,392.70 |
| Kraft Foods Inc | 5.250% 10/01/13 | 24,483.75 | 27,330.00 |
| Liberty Mutual Group | 5.750% 3/15/14 | 14,590.05 | 15,601.50 |
| Lincoln Natl Crp | 8.750% 7/01/19 | 7,922.64 | 10,006.80 |
| Marshall Ilsley | 5.000% 1/17/17 | 18,899.34 | 20,294.40 |
| Maquarie Group Mtn | 4.875% 8/10/17 | 24,983.75 | 24,477.50 |
| Markel Corp | 7.125% 9/30/19 | 14,151.41 | 14,116.83 |
| Mass Mutual Life | 8.875% 6/01/39 | 14,806.50 | 20,076.45 |
| Metlife Inc | 7.717% 2/15/19 | 10,523.70 | 11,049.57 |
| Morgan Stanley | 6.625% 4/01/18 | 32,094.30 | 37,966.95 |
| Motorola Inc | 7.500% 5/15/25 | 5,614.95 | 5,436.70 |
| Motorola Inc | 6.500% 9/01/25 | 15,360.70 | 15,426.15 |
| Nationwide Mutl | 9.375% 8/15/39 | 14,999.55 | 17,397.30 |
| News Amer Inc | 6.550% 3/15/33 | 10,241.00 | 10,631.20 |
| Nisource Finance Crp | 6.800% 1/15/19 | 24,988.70 | 28,925.00 |
| PNC Funding Corp | 5.125% 2/08/20 | 10,007.36 | 10,422.90 |
| Pacific Bell Deb | 6.625% 10/15/34 | 34,455.75 | 35,400.05 |
| Packaging Corp | 5.750% 8/01/13 | 14,685.15 | 16,085.85 |
| Principal Finl | 7.875% 5/15/14 | 15,000.00 | 17,280.90 |
| Prudential Fin Mtn | 5.150% 1/15/13 | 25,029.65 | 26,664.75 |
| Prudential Fin Mtn | 6.200% 1/15/15 | 4,996.85 | 5,514.05 |
| Prudential Fin | 7.375% 6/15/19 | 9,999.70 | 11,790.40 |

| 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 |
|---|---|---|---|
| Royal Bk Scotlnd Mtn | 1.450% 10/20/11 | $ 104,916.00 | $ 105,589.05 |
| Ryder System Inc Mtn | 7.200% 9/01/15 | 11,332.30 | 11,469.00 |
| S L M A M T N | 5.375% 1/15/13 | 26,250.00 | 30,599.10 |
| Simon Proprty Grp Lp | 4.375% 3/01/21 | 29,918.70 | 29,646.90 |
| Southwest Air | 5.250% 10/01/14 | 10,084.70 | 10,517.40 |
| Southwest Air | 5.750% 12/15/16 | 14,910.10 | 15,880.50 |
| Time Warner Inc | 4.700% 1/15/21 | 9,976.20 | 10,181.70 |
| Time Warner Entmt Lp | 8.375% 3/15/23 | 35,220.00 | 37,668.60 |
| Time Warner Cable | 7.500% 4/01/14 | 9,953.40 | 11,468.10 |
| Toll Bros Fin Corp | 6.875% 11/15/12 | 1,007.08 | 1,059.22 |
| Union Electric Co | 6.700% 2/01/19 | 5,632.10 | 5,828.35 |
| US Cellular Corp | 6.700% 12/15/33 | 27,969.00 | 29,140.80 |
| United Health Group | 5.250% 3/15/11 | 10,058.60 | 10,084.70 |
| United Health Grp | 6.000% 2/15/18 | 15,652.00 | 17,027.25 |
| Valero Energy | 6.875% 4/15/12 | 22,124.96 | 21,283.60 |
| Wachovia Corp Mtn | 5.500% 5/01/13 | 24,943.50 | 27,205.00 |
| Wellpoint Inc | 5.875% 6/15/17 | 10,544.00 | 11,178.00 |
| Wellpoint Inc | 7.000% 2/15/19 | 11,326.25 | 11,771.40 |
| Wells Fargo Co | 5.625% 12/11/17 | 9,744.70 | 11,071.80 |
| Westvaco Corp | 8.200% 1/15/30 | 5,457.15 | 5,272.70 |
| Weyerhaeuser Co | 7.375% 3/15/32 | 25,189.50 | 25,272.25 |
| Williams Co | 7.875% 9/01/21 | 9,750.00 | 11,803.40 |
| Xerox Corp | 8.250% 5/15/14 | 15,199.80 | 17,509.05 |
| Aol Time Warner | 7.700% 5/01/32 | 446,262.34 | 482,172.55 |
| ATT Inc | 6.500% 9/01/37 | 81,585.84 | 91,668.25 |
| AT&T Inc | 6.300% 1/15/38 | 308,981.00 | 295,386.00 |
| AT & T Wireless | 8.750% 3/01/31 | 871,314.37 | 959,976.80 |
| Abbott Labs | 6.150% 11/30/37 | 479,447.95 | 485,804.75 |
| Abbott Labs | 5.300% 5/27/40 | 117,315.45 | 107,849.70 |
| Aetna Inc | 6.750% 12/15/37 | 99,322.00 | 112,587.00 |
| Alcoa Inc | 6.150% 8/15/20 | 206,590.80 | 200,245.50 |
| Alltel Corp | 7.875% 7/01/32 | 527,557.85 | 549,393.80 |
| Altria Group Inc | 9.950% 11/10/38 | 272,914.11 | 295,917.30 |
| Altria Group Inc | 10.200% 2/06/39 | 305,593.44 | 332,416.70 |
| Amerada Hess Corp | 7.875% 10/01/29 | 236,058.15 | 232,178.70 |
| Union Electric Co | 5.300% 8/01/37 | 121,161.30 | 190,883.55 |
| Amer Intl Group | 6.400% 12/15/20 | 170,240.80 | 178,365.70 |
| Amer Trans Syst | 5.250% 1/15/22 | 199,828.00 | 204,998.00 |
| Amgen Inc | 6.375% 6/01/37 | 167,452.67 | 165,878.55 |
| Amgen Inc | 4.950% 10/01/41 | 242,995.90 | 230,623.40 |
| Anadarko Petro | 6.200% 3/15/40 | 106,555.90 | 107,379.80 |
| Anadarko Petro | 6.950% 6/15/19 | 226,200.00 | 291,701.80 |
| Anheuser Busch | 6.000% 11/01/41 | 286,779.60 | 382,093.20 |
| Aon Corp | 8.205% 1/01/27 | 117,002.60 | 118,252.20 |
| Aon Corp | 6.250% 9/30/40 | 138,717.60 | 143,917.20 |

| 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 |
|---|---|---|---|
| Apache Corp | 5.100% 9/01/40 | $ 143,457.20 | $ 140,887.80 |
| Assurant Inc | 6.750% 2/15/34 | 407,143.60 | 402,788.10 |
| Banc One Corp | 7.625% 10/15/26 | 324,358.50 | 340,010.70 |
| Bellsouth Corp | 6.550% 6/15/34 | 131,452.20 | 141,979.50 |
| Bellsouth Telec | 0.000% 12/15/95 | 484,409.45 | 651,218.40 |
| British Aerospace Fi | 7.500% 7/01/27 | 393,103.35 | 398,823.45 |
| Burlington North | 5.750% 5/01/40 | 412,708.10 | 424,194.20 |
| Burlington North | 5.050% 3/01/41 | 189,298.90 | 176,679.10 |
| CBS Corp | 5.900% 10/15/40 | 251,909.30 | 250,452.80 |
| CNA Financial Corp | 5.875% 8/15/20 | 350,368.10 | 348,484.50 |
| CSX Corp | 6.150% 5/01/37 | 255,223.20 | 258,038.40 |
| Calenergy Inc | 8.480% 9/15/28 | 98,068.50 | 96,542.25 |
| Cameron Internat Cam | 7.000% 7/15/38 | 175,116.30 | 163,849.50 |
| Capital One Cap | 10.250% 8/15/39 | 145,937.50 | 133,750.00 |
| Capital One Cap | 8.875% 5/15/40 | 249,746.53 | 260,312.50 |
| Progress Energy Car | 6.300% 4/01/38 | 375,195.00 | 338,211.00 |
| Centurytel Inc | 7.600% 9/15/39 | 145,693.60 | 146,145.50 |
| Cintas Corp No 2 | 6.150% 8/15/36 | 42,767.10 | 48,470.40 |
| Cisco Systems | 5.500% 1/15/40 | 593,162.54 | 626,802.00 |
| Citigroup Inc | 6.125% 8/25/36 | 294,772.79 | 321,000.35 |
| Citigroup Inc | 6.875% 3/05/38 | 348,835.20 | 354,956.80 |
| Citigroup Inc | 8.125% 7/15/39 | 559,614.19 | 610,627.20 |
| Citigroup Inc | 5.375% 8/09/20 | 44,547.75 | 46,755.45 |
| Cliffs Natural | 6.250% 10/01/40 | 103,167.75 | 102,221.70 |
| Comcast Corp | 5.650% 6/15/35 | 363,173.60 | 369,158.60 |
| Comcast Corp | 6.450% 3/15/37 | 186,813.38 | 197,665.10 |
| Comcast Corp | 6.950% 8/15/37 | 241,934.38 | 265,801.45 |
| Commercial Cr Group | 7.875% 2/01/25 | 408,177.00 | 427,157.50 |
| Conocophillps | 5.900% 5/15/38 | 571,495.90 | 549,965.00 |
| Consolidated Ny | 6.200% 6/15/36 | 75,656.70 | 76,962.20 |
| Constellation Energy | 7.600% 4/01/32 | 130,641.94 | 130,147.80 |
| Statoil | 6.500% 12/01/28 | 359,056.75 | 382,167.50 |
| Devon Energy Corp | 7.950% 4/15/32 | 131,798.10 | 139,419.00 |
| Devon Fing Corp U L | 7.875% 9/30/31 | 248,588.00 | 263,688.00 |
| Directv Hldings Llc | 5.200% 3/15/20 | 180,539.96 | 186,602.40 |
| Directv Hldngs Fn | 6.000% 8/15/40 | 221,982.75 | 225,884.25 |
| Dow Chemical Co | 9.400% 5/15/39 | 438,099.05 | 486,229.05 |
| Duke Energy Car | 6.100% 6/01/37 | 87,668.00 | 88,416.00 |
| Duke Energy Car | 6.000% 1/15/38 | 449,788.80 | 488,655.20 |
| Eog Resources In | 4.100% 2/01/21 | 194,173.20 | 191,786.40 |
| Eastman Chemical | 4.500% 1/15/21 | 98,820.00 | 98,015.00 |
| El Paso Nat Gas | 8.375% 6/15/32 | 308,227.40 | 305,814.60 |
| Embarq Corp | 7.995% 6/01/36 | 67,092.35 | 70,972.20 |
| Energy East Corp | 6.750% 7/15/36 | 305,024.60 | 325,836.80 |
| Energy Transfer | 6.625% 10/15/36 | 102,558.00 | 105,422.00 |

**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, 2010

| 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 |
|---|---|---|---|
| Entergy Texas Inc | 7.125% 2/01/19 | $ 521,083.50 | $ 611,483.25 |
| Enterprise Products | 6.650% 10/15/34 | 223,096.50 | 245,180.25 |
| Exelon Generation | 6.250% 10/01/39 | 335,226.30 | 332,118.60 |
| Fifth Third Bank | 8.250% 3/01/38 | 269,319.60 | 310,729.50 |
| Firstenergy Solu | 6.800% 8/15/39 | 401,487.50 | 387,680.00 |
| Fleetboston Finl | 6.875% 1/15/28 | 419,793.70 | 410,094.30 |
| Florida Power Light | 4.950% 6/01/35 | 135,746.00 | 124,645.30 |
| Florida Pwr Lt | 5.250% 2/01/41 | 139,652.80 | 141,673.00 |
| Florida Power Corp | 6.400% 6/15/38 | 60,081.01 | 69,766.80 |
| G E Global Insurance | 7.750% 6/15/30 | 440,929.75 | 477,887.00 |
| GTE Corp | 6.940% 4/15/28 | 676,339.70 | 722,560.00 |
| General Elec Cap Cor | 6.150% 8/07/37 | 984,013.39 | 1,249,096.65 |
| General Elec Cap Crp | 6.875% 1/10/39 | 133,012.44 | 144,457.50 |
| Gen Elec Cap Crp Mtn | 4.375% 9/16/20 | 133,942.95 | 132,861.60 |
| Glaxosmithkline | 6.375% 5/15/38 | 102,999.82 | 118,191.00 |
| Goldman Sachs Group | 6.750% 10/01/37 | 964,482.63 | 1,068,408.00 |
| HSBC Bk Usa | 5.875% 11/01/34 | 141,876.70 | 143,639.90 |
| HSBC Bank Usa | 5.625% 8/15/35 | 264,602.25 | 261,129.00 |
| Halliburton Co | 6.700% 9/15/38 | 142,466.92 | 152,659.00 |
| Hartford Finl Svcs | 6.100% 10/01/41 | 276,388.77 | 283,329.00 |
| Hartford Finl | 6.625% 3/30/40 | 74,321.40 | 76,209.75 |
| Hess Corp | 6.000% 1/15/40 | 129,303.54 | 136,260.80 |
| Hess Corp | 5.600% 2/15/41 | 85,626.39 | 84,382.05 |
| Home Depot Inc | 5.875% 12/16/36 | 523,409.37 | 572,082.50 |
| Honeywell Intl | 5.700% 3/15/37 | 253,626.45 | 290,257.15 |
| Huntington Bancs | 7.000% 12/15/20 | 160,875.60 | 168,462.40 |
| Ibm Corporation | 6.220% 8/01/27 | 404,844.00 | 461,896.00 |
| Intl Paper Co | 7.300% 11/15/39 | 168,264.66 | 188,007.60 |
| JPMorgan Chase | 5.500% 10/15/40 | 353,093.65 | 362,859.70 |
| JPM Chase Capital | 6.800% 10/01/37 | 364,090.08 | 376,347.85 |
| Jefferies Group Inc | 6.250% 1/15/36 | 96,820.50 | 94,059.00 |
| Jefferies Group | 6.450% 6/08/27 | 200,942.50 | 239,030.00 |
| Johnson Johnson | 5.850% 7/15/38 | 317,078.24 | 333,801.60 |
| JPM Cap Xxvii | 7.000% 11/01/39 | 353,391.16 | 361,225.35 |
| Kinder Morgan Energy | 5.800% 3/15/35 | 172,706.15 | 185,739.45 |
| Kinder Morgan Ener | 6.500% 2/01/37 | 220,957.65 | 221,858.50 |
| Kinder Morgan En | 6.950% 1/15/38 | 94,014.25 | 92,361.00 |
| Korea Gas Corp Mtn | 4.250% 11/02/20 | 213,927.15 | 203,983.40 |
| Kraft Foods Inc | 6.875% 2/01/38 | 198,597.88 | 203,185.50 |
| Kraft Foods Inc | 6.875% 1/26/39 | 165,086.10 | 157,283.10 |
| Kraft Foods Inc | 6.500% 2/09/40 | 364,721.94 | 409,029.95 |
| Eli Lilly & Co | 5.500% 3/15/27 | 195,988.80 | 224,296.80 |
| Lincoln Natl Crp | 7.000% 6/15/40 | 144,498.60 | 146,808.45 |
| Litton Inds Inc | 7.750% 3/15/26 | 333,650.00 | 311,117.50 |
| Lockheed Martin Corp | 7.750% 5/01/26 | 337,648.50 | 340,027.20 |

**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, 2010

| 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 |
|---|---|---|---|
| Lockheed Martin Corp | 5.720% 6/01/40 | $ 297,245.79 | $ 323,578.00 |
| Lorillard Tobacco Co | 8.125% 5/01/40 | 141,011.62 | 143,550.40 |
| Mass Electric Co | 5.900% 11/15/39 | 300,663.00 | 300,616.90 |
| Mead Johnson Nut | 5.900% 11/01/39 | 124,319.60 | 119,056.05 |
| Merck & Co Inc | 6.400% 3/01/28 | 263,333.25 | 259,139.25 |
| Merck & Co Inc | 5.950% 12/01/28 | 308,714.55 | 337,444.60 |
| Merrill Lynch Co | 6.220% 9/15/26 | 281,896.95 | 365,326.50 |
| Metlife Inc | 10.750% 8/01/39 | 148,650.00 | 147,400.00 |
| Metlife Inc | 5.875% 2/06/41 | 192,063.30 | 205,594.35 |
| Microsoft Corp | 5.200% 6/01/39 | 148,526.00 | 146,176.80 |
| Microsoft Corp | 4.500% 10/01/40 | 158,257.60 | 149,785.60 |
| Midamerican Energy | 5.950% 5/15/37 | 177,291.20 | 168,771.20 |
| Morgan Stanley | 5.625% 9/23/19 | 582,217.65 | 601,611.20 |
| Morgan Stanley | 5.500% 1/26/20 | 128,291.59 | 131,043.90 |
| Motiva Enterpr | 6.850% 1/15/40 | 142,883.55 | 162,715.00 |
| NBC Universal | 6.400% 4/30/40 | 136,366.25 | 132,745.00 |
| Nasdaq Omx Group | 5.550% 1/15/20 | 238,999.20 | 242,488.80 |
| National Rural Util | 10.375% 11/01/18 | 119,084.40 | 165,530.40 |
| Nationwide Mutl | 9.375% 8/15/39 | 290,305.41 | 330,548.70 |
| Nevada Power Co | 5.375% 9/15/40 | 191,421.20 | 182,846.50 |
| New Eng Tel & Tel | 7.875% 11/15/29 | 362,235.90 | 368,560.00 |
| Newmont Mining Corp | 5.875% 4/01/35 | 89,672.40 | 99,337.70 |
| News America Hldgs | 7.750% 12/01/45 | 171,402.42 | 261,467.80 |
| News Amer Inc | 6.200% 12/15/34 | 207,489.61 | 209,998.00 |
| News America Inc | 6.400% 12/15/35 | 179,516.70 | 177,276.00 |
| Nisource Fin Cp | 6.250% 12/15/40 | 252,851.15 | 259,227.90 |
| Northrop Grumman | 5.050% 11/15/40 | 164,795.40 | 154,156.20 |
| Northwestern Mut | 6.063% 3/30/40 | 355,152.31 | 392,111.70 |
| Oglethorpe Power | 5.375% 11/01/40 | 408,975.00 | 392,603.70 |
| Oncor Electric | 7.250% 1/15/33 | 203,796.90 | 207,527.25 |
| Oncor Electric | 7.500% 9/01/38 | 308,286.90 | 346,731.00 |
| Oncor Electric | 5.250% 9/30/40 | 124,080.00 | 120,068.75 |
| Oracle Corp | 5.375% 7/15/40 | 855,204.70 | 870,844.60 |
| Pacific Bell Deb | 7.125% 3/15/26 | 599,486.40 | 623,392.20 |
| Pacific Gas & Elec | 6.050% 3/01/34 | 55,460.22 | 65,694.00 |
| Pacificorp | 6.250% 10/15/37 | 691,462.15 | 759,284.20 |
| Pemex Master Tr | 6.625% 6/15/38 | 233,633.81 | 274,247.10 |
| Pepsi Bottling Group | 7.000% 3/01/29 | 127,399.00 | 122,989.00 |
| Pfizer Inc | 7.200% 3/15/39 | 186,063.61 | 181,165.60 |
| Pharmacia Corp | 6.600% 12/01/28 | 246,401.40 | 242,631.90 |
| Philip Morris Inc | 6.375% 5/16/38 | 139,368.60 | 162,496.60 |
| Potomac Elec Pwr Co | 6.500% 11/15/37 | 335,053.15 | 392,621.80 |
| Procter & Gamble | 5.550% 3/05/37 | 90,942.30 | 98,006.40 |
| Prudential Fin Inc | 5.700% 12/14/36 | 253,639.22 | 272,780.75 |
| Prudential Finl Inc | 6.200% 11/15/40 | 80,737.60 | 84,628.00 |

**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, 2010

| 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 |
|---|---|---|---|
| Public Serv Colo | 6.250% 9/01/37 | $ 267,289.00 | $ 253,063.80 |
| Puget Sound Enrg | 5.795% 3/15/40 | 311,610.20 | 304,713.30 |
| Puget Sound Enrg | 5.764% 7/15/40 | 130,000.00 | 129,321.40 |
| Quest Diagnostic | 6.950% 7/01/37 | 73,849.75 | 68,928.60 |
| Ralcorp Holdings | 6.250% 8/15/39 | 253,281.05 | 253,815.10 |
| Roche Hldgs Inc | 7.000% 3/01/39 | 310,780.47 | 315,242.50 |
| Rowan Companies Inc | 7.875% 8/01/19 | 114,242.15 | 133,457.50 |
| Safeway Inc | 7.250% 2/01/31 | 283,296.00 | 267,780.00 |
| Southern Cal Ed | 6.000% 1/15/34 | 167,070.45 | 159,410.10 |
| Southern Cal Ed | 4.500% 9/01/40 | 298,092.00 | 270,456.00 |
| Southern Copper Corp | 7.500% 7/27/35 | 250,638.08 | 266,352.00 |
| Southern Union Co | 8.250% 11/15/29 | 140,472.00 | 129,612.00 |
| Spectra Energy | 7.500% 9/15/38 | 154,719.45 | 181,554.60 |
| Tele-Communications | 7.875% 2/15/26 | 520,713.90 | 621,090.75 |
| Target Corp | 7.000% 1/15/38 | 182,226.28 | 177,761.30 |
| Time Warner Inc | 6.100% 7/15/40 | 129,695.00 | 131,161.25 |
| Time Warner Entmt Lp | 8.375% 3/15/23 | 399,118.80 | 389,242.20 |
| Time Warner Cable | 6.550% 5/01/37 | 234,681.50 | 240,907.50 |
| Time Warner Cabl | 5.875% 11/15/40 | 142,097.10 | 143,457.20 |
| Princeton Univ | 5.700% 3/01/39 | 179,497.80 | 193,215.60 |
| USA Waste Svcs Inc | 7.000% 7/15/28 | 265,152.05 | 328,134.75 |
| Unilever Capital | 5.900% 11/15/32 | 95,712.00 | 89,490.40 |
| Union Electric Co | 8.450% 3/15/39 | 209,300.70 | 290,476.20 |
| Union Pac Corp | 5.780% 7/15/40 | 162,488.05 | 156,094.30 |
| United Technologies Co | 6.700% 8/01/28 | 74,293.05 | 76,956.75 |
| United Tech Corp | 7.500% 9/15/29 | 204,774.50 | 224,854.00 |
| Unitedhealth Group | 6.500% 6/15/37 | 103,795.17 | 115,936.80 |
| Valero Energy Corp | 6.625% 6/15/37 | 218,035.15 | 218,360.45 |
| Valero Energy Corp | 10.500% 3/15/39 | 174,559.00 | 232,302.00 |
| Verizon Comm Inc | 8.950% 3/01/39 | 249,386.81 | 313,519.80 |
| Verizon Global Fdg | 5.850% 9/15/35 | 302,214.71 | 294,792.60 |
| Viacom Inc | 7.875% 7/30/30 | 137,655.00 | 147,585.00 |
| Viacom Inc | 6.875% 4/30/36 | 345,291.70 | 355,678.50 |
| Virginia Elec Power | 6.350% 11/30/37 | 289,280.26 | 291,890.85 |
| Virginia El Pwr | 8.875% 11/15/38 | 170,283.70 | 217,443.00 |
| Wal Mart Stores Inc | 6.500% 8/15/37 | 1,000,775.71 | 1,057,365.00 |
| Wal Mart Stores Inc | 5.000% 10/25/40 | 465,257.35 | 461,348.50 |
| Wellpoint Inc | 5.950% 12/15/34 | 199,840.32 | 211,854.52 |
| Wellpoint Inc | 6.375% 6/15/37 | 352,973.81 | 354,763.50 |
| Wells Fagro Bank Na | 5.950% 8/26/36 | 349,083.00 | 357,731.50 |
| Westar Energy | 8.625% 12/01/18 | 69,421.80 | 88,742.50 |
| Williams Cos | 7.500% 1/15/31 | 250,290.00 | 272,901.15 |
| Wyeth | 6.500% 2/01/34 | 230,415.50 | 251,330.70 |
| Wyeth | 5.950% 4/01/37 | 520,690.50 | 525,649.25 |
| Asset Backed Fdg | 1.385% 12/25/32 | 8,623.61 | 7,850.38 |

**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, 2010

| 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 |
|---|---|---|---|
| Banc of America Co | 5.178% 9/10/47 | $ 70,222.53 | $ 75,184.20 |
| Citigroup Coml Mtg | 5.370% 4/15/40 | 24,519.53 | 26,845.25 |
| Comm Mtg Pass Throu | 5.306% 12/10/46 | 9,476.95 | 10,429.90 |
| CS First Boston Mtg | 4.750% 1/15/37 | 23,396.48 | 26,189.75 |
| Credit Suisse First | 5.014% 2/15/38 | 93,324.22 | 106,254.00 |
| Credit Suisse Coml | 5.826% 6/15/38 | 56,407.23 | 59,458.30 |
| Credit Suisse Mtg | 5.311% 12/15/39 | 30,127.73 | 31,246.20 |
| Gs Mortgage Sec Co | 5.396% 8/10/38 | 34,243.95 | 37,594.20 |
| Household Home Equ | 0.694% 7/20/36 | 55,000.00 | 26,820.75 |
| JP Morgan Chase Co | 5.038% 3/15/46 | 79,774.56 | 85,367.20 |
| JP Morgan Chase | 5.814% 6/12/43 | 51,308.59 | 53,604.50 |
| J P Morgan Chase Com | 5.429% 12/12/43 | 55,906.64 | 58,303.30 |
| JP Morgan Chase | 5.818% 6/15/49 | 52,368.16 | 57,543.75 |
| LB UBS Commercial | 5.372% 9/15/39 | 59,414.07 | 64,193.40 |
| LB UBS Commercial | 4.742% 2/15/30 | 35,174.85 | 36,659.70 |
| LB UBS Coml Mtg Tr | 5.256% 6/15/29 | 24,302.73 | 26,784.25 |
| LB UBS Coml Mtg Tr | 4.166% 5/17/32 | 41,479.10 | 47,000.25 |
| Merrill Lynch Mtge | 5.250% 8/25/36 | 14,983.93 | 15,131.30 |
| Merrill Lynch Mtge | 5.233% 11/12/37 | 29,993.99 | 32,291.70 |
| Newcastle Mortgag | 0.403% 4/25/37 | 24,949.71 | 20,684.31 |
| Residential Asst | 0.889% 5/25/33 | 1,009.53 | 811.36 |
| Credit Based Svc | 0.035% 1/25/33 | 19,409.49 | 18,886.97 |
| Wells Fargo Home | 0.579% 4/25/34 | 38,291.18 | 32,721.21 |
| Wachovia Bank | 5.509% 4/15/47 | 54,067.58 | 56,076.35 |
| **Total Corporate Bonds** | | **$ 55,079,368.80** | **$ 58,289,737.53** |
| **Foreign Bonds** | | | |
| Canadian Natl Res | 5.150% 2/01/13 | $ 9,997.10 | $ 10,777.10 |
| Teck Resources Ltd | 6.000% 8/15/40 | 4,162.56 | 4,229.16 |
| Agrium Inc | 7.125% 5/23/36 | 162,985.50 | 155,024.55 |
| Agrium Inc | 6.125% 1/15/41 | 163,199.85 | 174,751.50 |
| Anadarko Finance | 7.500% 5/01/31 | 128,250.00 | 165,862.50 |
| Canadian Natl | 6.250% 3/15/38 | 46,840.37 | 60,771.15 |
| Hydro Quebec | 8.500% 12/01/29 | 250,107.05 | 267,032.70 |
| Nexen Inc | 7.500% 7/30/39 | 93,184.65 | 97,874.10 |
| Quebec Province | 7.500% 9/15/29 | 549,539.78 | 562,991.50 |
| Trans Canada Pl | 7.625% 1/15/39 | 94,190.60 | 122,841.65 |
| Trans Canada Pl | 6.100% 6/01/40 | 74,764.50 | 82,558.50 |
| Trans Canada Pipe | 6.200% 10/15/37 | 267,568.40 | 318,202.50 |
| Republic Of Poland | 3.875% 7/16/15 | 27,061.86 | 27,441.99 |
| Brazil Rep | 8.250% 1/20/34 | 875,780.00 | 972,725.00 |
| Fed Republic Brazi | 7.184% 1/20/37 | 313,980.00 | 304,087.50 |
| Brazil Rep Of | 4.875% 1/22/21 | 793,858.50 | 785,400.00 |
| Israel St Bd | 8/1/2014 | 100,000.00 | 99,998.00 |
| Panama Republic Of | 6.700% 1/26/36 | 266,212.99 | 256,450.00 |

**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, 2010

| 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 |
|---|---|---|---|
| Republic Of Peru | 5.625% 11/18/50 | $ 865,476.00 | $ 832,500.00 |
| Mexican Utd Sts | 7.500% 4/08/33 | 144,654.92 | 147,300.00 |
| Mexican Utd Sts | 6.050% 1/11/40 | 879,497.54 | 879,350.00 |
| Israel St Dlr Bd | 4.000% 8/01/14 | 2,000,000.00 | 2,000,000.00 |
| Aegon Nv | 4.750% 6/01/13 | 9,819.00 | 10,467.20 |
| Anglogold Holds | 5.375% 4/15/20 | 14,977.50 | 15,600.00 |
| Bhp Fin Usa Ltd | 7.250% 3/01/16 | 21,442.33 | 22,639.26 |
| Bskyb Fin U K Plc | 5.625% 10/15/15 | 19,643.80 | 22,056.40 |
| Diageo Cap Plc | 7.375% 1/15/14 | 21,939.56 | 23,162.40 |
| Euro Inv Bank | 4.875% 2/15/36 | 14,961.70 | 15,336.90 |
| Landwirtschaftliche | 5.125% 2/01/17 | 10,337.20 | 11,236.30 |
| Noble Holding Intl | 4.900% 8/01/20 | 2,991.75 | 3,103.50 |
| Royal Bank Scotland | 5.000% 10/01/14 | 29,295.55 | 28,859.40 |
| Telecom Italia Cap | 6.375% 11/15/33 | 4,896.50 | 4,291.50 |
| Telecom It Cap | 6.175% 6/18/14 | 20,000.00 | 21,269.40 |
| Tyco Intl Financ | 8.500% 1/15/19 | 25,631.10 | 31,999.50 |
| UFJ Fin Aruba Aec | 6.750% 7/15/13 | 110,859.00 | 111,510.00 |
| Veolia Envrnmt | 6.000% 6/01/18 | 15,000.25 | 16,799.70 |
| Vodafone Group Plc | 5.500% 6/15/11 | 24,925.75 | 25,544.25 |
| WPP Finance | 5.875% 6/15/14 | 15,169.65 | 16,206.45 |
| XL Group Plc | 5.250% 9/15/14 | 4,794.40 | 5,152.00 |
| XL Capital Ltd | 6.250% 5/15/27 | 23,458.75 | 24,620.75 |
| BG Energy Cap | 4.000% 12/09/20 | 187,809.30 | 186,587.60 |
| Barrick Australia | 5.950% 10/15/39 | 151,434.90 | 142,946.10 |
| Deutsche Telekom In | 8.250% 6/15/30 | 55,692.76 | 60,477.75 |
| Deutsche Telekom | 9.250% 6/01/32 | 664,150.15 | 701,995.00 |
| HSBC Hldgs Plc | 6.500% 9/15/37 | 224,641.20 | 219,920.40 |
| Philips Electronics | 6.875% 3/11/38 | 90,102.60 | 107,327.70 |
| Norsk Hydro A S | 7.150% 1/15/29 | 198,767.25 | 203,430.15 |
| Norsk Hydro A S | 7.250% 9/23/27 | 289,896.00 | 302,215.20 |
| Petro Canada | 5.950% 5/15/35 | 225,564.75 | 231,108.75 |
| Petrobras Intl | 6.875% 1/20/40 | 284,894.10 | 299,364.00 |
| Petroleos Mexicanos | 5.500% 1/21/21 | 470,302.25 | 480,937.50 |
| Rio Tinto Financ | 7.125% 7/15/28 | 452,567.27 | 484,811.15 |
| Shell Intl Fin | 6.375% 12/15/38 | 56,055.82 | 65,187.65 |
| Siemens Finan | 6.125% 8/17/26 | 441,517.50 | 508,009.50 |
| Telecom Italia Cap | 7.200% 7/18/36 | 182,643.42 | 159,640.20 |
| Telefonica Emisiones | 7.045% 6/20/36 | 197,007.25 | 179,056.50 |
| Transocean Inc | 6.800% 3/15/38 | 224,620.75 | 227,518.92 |
| Transocean Inc | 6.500% 11/15/20 | 274,807.50 | 291,973.00 |
| Vale Overseas Ltd | 6.875% 11/21/36 | 330,895.27 | 357,493.50 |
| Weatherford Berm | 6.750% 9/15/40 | 200,144.10 | 204,804.60 |
| **Total Foreign Bonds** | | **$ 13,704,970.10** | **$ 14,152,829.48** |

| 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 |
|---|---|---|---|
| **Municipal Bonds** | | | |
| California St Build | 7.625% 3/01/40 | $ 25,522.85 | $ 26,347.75 |
| Bay Area Toll Ca | 6.263% 4/01/49 | 115,309.55 | 117,243.65 |
| Bay Area Toll Ca | 6.918% 4/01/40 | 143,312.20 | 145,123.25 |
| California St | 7.500% 4/01/34 | 89,092.00 | 82,768.80 |
| California St Build | 7.300% 10/01/39 | 887,921.90 | 892,628.00 |
| California St Build | 7.600% 11/01/40 | 285,419.01 | 293,272.00 |
| Chicago Il Brd Ed | 6.319% 11/01/29 | 205,000.00 | 201,633.90 |
| Curators Univ Mo Sys | 5.960% 11/01/39 | 50,000.00 | 52,408.50 |
| Curators Univ Mo Sys | 5.792% 11/01/41 | 214,244.00 | 224,582.55 |
| Dallas Tx Area Rapid | 4.922% 12/01/41 | 99,861.63 | 89,679.00 |
| Dallas Tx Indpt | 6.450% 2/15/35 | 305,550.00 | 313,347.00 |
| District Columbia | 5.582% 12/01/35 | 160,000.00 | 163,072.00 |
| Illinois St | 5.100% 6/01/33 | 585,393.80 | 485,362.50 |
| Los Angeles Ca Cmnty | 6.750% 8/01/49 | 403,300.00 | 414,284.00 |
| Los Angeles Ca Uni | 5.750% 7/01/34 | 126,333.75 | 117,870.00 |
| Metropolitan NY | 6.814% 11/15/40 | 390,000.00 | 404,433.90 |
| Municipal Elec Ga | 6.637% 4/01/57 | 266,994.80 | 255,088.60 |
| New Jersey St Tpk | 7.102% 1/01/41 | 285,000.00 | 310,325.10 |
| New York NY Build | 5.968% 3/01/36 | 198,359.31 | 194,602.20 |
| New York NY Build | 6.271% 12/01/37 | 200,000.00 | 210,492.00 |
| New York NY City | 5.508% 8/01/37 | 451,760.00 | 443,673.00 |
| New York St Urban | 5.770% 3/15/39 | 267,295.65 | 258,822.20 |
| New York St Urban | 5.838% 3/15/40 | 100,000.00 | 102,793.00 |
| North Tx Twy Auth | 6.718% 1/01/49 | 200,000.00 | 195,744.00 |
| Orange Cnty Ca Loc | 6.908% 2/15/41 | 175,000.00 | 182,642.25 |
| Port Auth Ny Nj Cons | 5.647% 11/01/40 | 140,000.00 | 135,578.80 |
| Regional Transn Co | 5.844% 11/01/50 | 225,451.68 | 225,463.50 |
| San Diego Cnty | 5.911% 4/01/48 | 220,000.00 | 214,453.80 |
| Texas St Build | 4.631% 4/01/33 | 480,619.30 | 444,561.60 |
| Texas St Transn | 5.178% 4/01/30 | 280,136.65 | 274,579.25 |
| University Tx Univ | 5.134% 8/15/42 | 180,000.00 | 176,511.60 |
| University Tx Univ | 6.276% 8/15/41 | 180,283.25 | 179,977.00 |
| University Va Univ | 6.200% 9/01/39 | 148,966.80 | 135,817.20 |
| Washington St Build | 5.140% 8/01/40 | 214,799.10 | 203,172.90 |
| **Total Municipal Bonds** | | **$ 8,300,927.23** | **$ 8,168,354.80** |
| | | | |
| **Domestic Common Stocks** | | | |
| AFLAC Inc | 48,864.00 shares | $ 1,973,624.75 | $ 2,757,395.52 |
| Activision Blizzard Inc | 159,811.00 shares | 1,713,861.97 | 1,988,048.84 |
| Advance Auto Parts Inc | 15,186.00 shares | 639,425.03 | 1,004,553.90 |
| Agilent Technologies Inc | 92,675.00 shares | 2,237,837.51 | 3,839,525.25 |
| Ameriprise Finl Inc | 58,541.00 shares | 2,292,330.34 | 3,369,034.55 |
| Associated Banc Corp | 138,442.00 shares | 1,893,110.67 | 2,097,396.30 |
| Atmel Corp | 323,355.00 shares | 1,803,123.64 | 3,983,733.60 |

| 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 |
|---|---|---|---|---|
| Borg Warner Inc | 33,386.00 | shares | $ 1,365,237.41 | $ 2,415,810.96 |
| Calpine Corp | 146,714.00 | shares | 1,963,511.59 | 1,957,164.76 |
| Carefusion Corporation | 48,700.00 | shares | 1,180,962.58 | 1,251,590.00 |
| E Trade Financial Corp | 140,324.00 | shares | 2,096,202.27 | 2,245,184.00 |
| Eastman Chem Co | 18,927.00 | shares | 1,187,659.12 | 1,591,382.16 |
| E Bay Inc | 80,058.00 | shares | 1,727,048.54 | 2,228,014.14 |
| F M C Corporation | 20,120.00 | shares | 1,271,648.16 | 1,607,386.80 |
| First Horizon National Corp | 215,526.00 | shares | 2,557,641.80 | 2,538,899.92 |
| Gamestop Corp Cl A | 65,500.00 | shares | 1,368,900.58 | 1,498,640.00 |
| Genworth Financial Inc Cl A | 156,468.00 | shares | 1,998,498.81 | 2,055,989.52 |
| Hasbro Inc | 44,669.00 | shares | 1,502,224.40 | 2,107,483.42 |
| Keycorp New | 272,494.00 | shares | 1,900,678.69 | 2,411,571.90 |
| Martin Marietta Matls Inc | 27,852.00 | shares | 2,437,638.61 | 2,569,068.48 |
| Mattel Inc | 56,963.00 | shares | 1,280,838.87 | 1,448,569.09 |
| Molson Coors Brewing Co Cl B | 20,107.00 | shares | 876,213.36 | 1,009,170.33 |
| Peabody Energy Corp | 30,300.00 | shares | 1,387,449.38 | 1,938,594.00 |
| Praxair Inc | 29,331.00 | shares | 2,185,920.86 | 2,800,230.57 |
| Rockwell Collins Inc | 20,829.00 | shares | 1,014,809.05 | 1,213,497.54 |
| Southwestern Energy Co | 56,473.00 | shares | 1,931,667.63 | 2,113,784.39 |
| Symantec Corp | 125,500.00 | shares | 1,787,381.07 | 2,100,870.00 |
| Synopsys Inc | 48,713.00 | shares | 1,058,564.24 | 1,310,866.83 |
| AFLAC Inc | 11,570.00 | shares | 585,059.04 | 652,895.10 |
| Abbott Laboratories | 14,920.00 | shares | 775,501.53 | 714,817.20 |
| Activision Blizzard Inc | 55,130.00 | shares | 592,218.29 | 685,817.20 |
| Agilent Technologies Inc | 21,690.00 | shares | 712,722.56 | 898,616.70 |
| Allergan Inc | 9,310.00 | shares | 589,255.93 | 639,317.70 |
| Amazon Com Inc | 3,900.00 | shares | 472,790.71 | 702,000.00 |
| American Express Co | 16,620.00 | shares | 623,898.04 | 713,330.40 |
| American Tower Corp | 13,550.00 | shares | 583,829.66 | 699,722.00 |
| Apple Inc | 7,200.00 | shares | 939,242.51 | 2,322,432.00 |
| Bed Bath & Beyond Inc | 6,060.00 | shares | 211,754.23 | 297,849.00 |
| Broadcom Corp Cl A | 15,960.00 | shares | 419,669.30 | 695,058.00 |
| Cardinal Health Inc | 18,920.00 | shares | 666,858.46 | 724,825.20 |
| Chevron Corporation | 7,830.00 | shares | 579,268.43 | 714,487.50 |
| Cisco Sys Inc | 48,060.00 | shares | 879,382.54 | 972,253.80 |
| Citrix Sys Inc | 11,500.00 | shares | 677,728.78 | 786,715.00 |
| Cliffs Natural Resources Inc | 9,560.00 | shares | 577,328.63 | 745,775.60 |
| Coach Inc | 10,940.00 | shares | 219,734.41 | 605,091.40 |
| Coca Cola Company | 10,860.00 | shares | 680,241.27 | 714,262.20 |
| Colgate Palmolive Co | 7,740.00 | shares | 612,391.67 | 622,063.80 |
| Costco Whsl Corp | 9,710.00 | shares | 576,788.43 | 701,159.10 |
| Directv Cl A | 16,120.00 | shares | 525,625.73 | 643,671.60 |
| Dover Corp | 11,620.00 | shares | 477,669.42 | 679,189.00 |
| Du Pont E I De Nemours & Co | 14,080.00 | shares | 482,919.80 | 702,310.40 |
| E M C Corporation | 32,060.00 | shares | 465,028.86 | 734,174.00 |

| 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 |
|---|---|---|---|
| Equitable Corp | 18,660.00 shares | $ 706,498.48 | $ 836,714.40 |
| E Bay Inc | 23,700.00 shares | 438,930.21 | 659,571.00 |
| Emerson Elec Co | 12,360.00 shares | 569,887.59 | 706,621.20 |
| Exxon Mobil Corp | 9,700.00 shares | 605,123.91 | 709,264.00 |
| Family Dollar Stores | 13,890.00 shares | 687,096.04 | 690,471.90 |
| Ford Motor Co | 48,930.00 shares | 664,222.46 | 821,534.70 |
| Freeport Mcmoran Copper Gold | 4,970.00 shares | 550,073.48 | 596,847.30 |
| Goodrich Corp. | 7,970.00 shares | 401,221.81 | 701,917.90 |
| Google Inc Cl A | 2,120.00 shares | 1,033,393.09 | 1,259,216.40 |
| Grainger W W Inc | 5,330.00 shares | 445,327.43 | 736,126.30 |
| Hj Heinz Co | 10,230.00 shares | 444,622.11 | 505,975.80 |
| The Hershey Company | 14,280.00 shares | 664,733.55 | 673,302.00 |
| Hospira Inc | 9,840.00 shares | 428,297.92 | 547,989.60 |
| Intel Corp | 35,690.00 shares | 753,287.24 | 750,560.70 |
| International Business Machines Corp | 6,110.00 shares | 596,675.86 | 896,703.60 |
| International Paper Co | 28,210.00 shares | 649,565.14 | 768,440.40 |
| Intuit Inc | 13,980.00 shares | 664,339.09 | 689,214.00 |
| Johnson Controls Inc | 18,010.00 shares | 411,077.41 | 687,982.00 |
| Joy Global Inc | 8,120.00 shares | 392,309.46 | 704,410.00 |
| Kla Tencor Corporation | 20,010.00 shares | 612,155.30 | 773,186.40 |
| Eli Lilly Co | 16,250.00 shares | 600,551.03 | 569,400.00 |
| Mattel Inc | 26,630.00 shares | 603,555.27 | 677,200.90 |
| Mcdonalds Corp | 7,640.00 shares | 435,223.85 | 586,446.40 |
| Mckesson Corporation | 8,530.00 shares | 459,179.86 | 600,341.40 |
| Metlife Inc | 16,310.00 shares | 730,562.48 | 724,816.40 |
| Microsoft Corp | 45,540.00 shares | 1,328,490.30 | 1,271,021.40 |
| The Mosaic Co | 9,870.00 shares | 696,017.60 | 753,673.20 |
| National Oilwell Varco Inc | 9,690.00 shares | 410,767.86 | 651,652.50 |
| Netapp Inc | 13,870.00 shares | 305,893.33 | 762,295.20 |
| Norfolk Southn Corp | 8,530.00 shares | 540,935.83 | 535,854.60 |
| Occidental Petroleum Corporation | 7,190.00 shares | 467,151.08 | 705,339.00 |
| Omnicom Group Inc | 15,550.00 shares | 607,328.63 | 712,190.00 |
| Oracle Corporation | 34,390.00 shares | 664,439.93 | 1,076,407.00 |
| P P G Inds Inc | 8,560.00 shares | 591,989.74 | 719,639.20 |
| Peabody Energy Corp | 11,480.00 shares | 514,396.92 | 734,490.40 |
| Philip Morris Intl | 13,520.00 shares | 612,536.38 | 791,325.60 |
| Qualcomm Inc | 14,380.00 shares | 590,331.15 | 711,666.20 |
| Rovi Corp | 13,140.00 shares | 673,318.39 | 814,811.40 |
| Starbucks Corp | 21,550.00 shares | 328,210.77 | 692,401.50 |
| Tjx Companies Inc | 14,150.00 shares | 651,500.43 | 628,118.50 |
| Teradata Corp Del | 16,650.00 shares | 658,746.92 | 685,314.00 |
| United Parcel Service Inc Cl B | 10,090.00 shares | 582,424.95 | 732,332.20 |
| Varian Med Sys Inc | 11,150.00 shares | 601,763.63 | 772,472.00 |
| Vmware Inc Cl A | 8,450.00 shares | 665,755.99 | 751,289.50 |
| Wal Mart Stores Inc | 11,820.00 shares | 598,320.32 | 637,452.60 |

| 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 |
|---|---|---|---|
| Waters Corp | 8,690.00 shares | $ 673,976.46 | $ 675,299.90 |
| Wells Fargo Co | 25,950.00 shares | 647,798.57 | 804,190.50 |
| Whole Foods Mkt Inc | 14,220.00 shares | 543,404.96 | 719,389.80 |
| Xerox Corp | 48,550.00 shares | 487,817.43 | 559,296.00 |
| Abbott Laboratories | 12,550.00 shares | 613,948.20 | 601,270.50 |
| Albemarle Corp | 6,840.00 shares | 312,006.63 | 381,535.20 |
| American Express Co | 19,570.00 shares | 592,726.87 | 839,944.40 |
| Amgen Inc | 14,555.00 shares | 806,959.48 | 799,069.50 |
| Autoliv Inc | 8,560.00 shares | 451,546.37 | 675,726.40 |
| Avnet Inc | 18,010.00 shares | 533,070.62 | 594,870.30 |
| Ball Corp | 6,365.00 shares | 385,947.58 | 433,138.25 |
| Bank Of America Corp | 107,375.00 shares | 1,454,764.35 | 1,432,382.50 |
| Berkshire Hathaway Inc Cl B | 18,130.00 shares | 1,511,950.46 | 1,452,394.30 |
| Cbs Corp Class B Non Voting | 10,365.00 shares | 186,826.02 | 197,453.25 |
| Chevron Corporation | 25,595.00 shares | 1,799,754.32 | 2,335,543.75 |
| Cinemark Hldgs Inc | 18,090.00 shares | 324,172.26 | 311,871.60 |
| Comcast Corp Cl A | 32,095.00 shares | 553,778.87 | 705,127.15 |
| Davita Inc | 6,695.00 shares | 347,668.85 | 465,235.55 |
| Discover Finl Svcs | 45,200.00 shares | 542,237.57 | 837,556.00 |
| Dr Pepper Snapple Group | 11,410.00 shares | 308,867.69 | 401,175.60 |
| E M C Corporation | 21,775.00 shares | 354,647.06 | 498,647.50 |
| E O G Res Inc | 11,780.00 shares | 1,076,549.13 | 1,076,809.80 |
| E Bay Inc | 26,555.00 shares | 632,537.56 | 739,025.65 |
| Edison Intl | 15,230.00 shares | 608,076.53 | 587,878.00 |
| Equifax Inc | 17,255.00 shares | 444,737.10 | 614,278.00 |
| Exxon Mobil Corp | 9,265.00 shares | 730,965.42 | 677,456.80 |
| Gap Inc | 22,560.00 shares | 454,061.74 | 499,478.40 |
| Guess Inc | 15,995.00 shares | 589,621.82 | 756,883.40 |
| Harris Corp Del | 22,785.00 shares | 997,624.94 | 1,032,160.50 |
| Hewlett Packard Co | 29,810.00 shares | 1,359,753.76 | 1,255,001.00 |
| Hologic Inc | 19,235.00 shares | 299,655.37 | 362,002.70 |
| Home Depot Inc | 9,470.00 shares | 307,697.46 | 332,018.20 |
| Honeywell International Inc | 17,860.00 shares | 844,797.91 | 949,437.60 |
| Humana Inc | 17,660.00 shares | 813,082.82 | 966,708.40 |
| Illinois Tool Works | 9,925.00 shares | 454,635.73 | 529,995.00 |
| International Business Machines Corp | 2,165.00 shares | 218,611.48 | 317,735.40 |
| J P Morgan Chase Co | 66,315.00 shares | 2,377,712.83 | 2,813,082.30 |
| Johnson Johnson | 23,750.00 shares | 1,501,513.54 | 1,468,937.50 |
| Kohls Corp | 5,970.00 shares | 322,257.10 | 324,409.80 |
| Liberty Media Starz Sr A | 7,855.00 shares | 353,235.64 | 522,200.40 |
| Lincare Hldgs Inc | 11,550.00 shares | 303,853.95 | 309,886.50 |
| Loews Corp | 12,895.00 shares | 436,230.86 | 501,744.45 |
| Lowes Co Inc | 13,680.00 shares | 305,950.03 | 343,094.40 |
| Macys Inc | 24,675.00 shares | 439,910.00 | 624,277.50 |
| Manpower Inc | 12,275.00 shares | 616,560.53 | 770,379.00 |

| 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 |
|---|---|---|---|
| Mckesson Corporation | 12,480.00 shares | $ 674,933.02 | $ 878,342.40 |
| Microsoft Corp | 75,185.00 shares | 2,053,239.67 | 2,098,413.35 |
| Mohawk Inds Inc | 5,785.00 shares | 301,203.69 | 328,356.60 |
| Morgan Stanley | 20,990.00 shares | 566,506.86 | 571,137.90 |
| Noble Energy Inc | 7,575.00 shares | 469,842.48 | 652,056.00 |
| Northrop Grumman Corporation | 8,170.00 shares | 461,456.30 | 529,252.60 |
| Occidental Petroleum Corporation | 19,845.00 shares | 1,565,300.13 | 1,946,794.50 |
| Omnicare Inc | 19,915.00 shares | 490,225.40 | 505,641.85 |
| Omnicom Group Inc | 16,105.00 shares | 656,832.07 | 737,609.00 |
| Oracle Corporation | 39,285.00 shares | 810,748.24 | 1,229,620.50 |
| Oshkosh Corporation | 5,475.00 shares | 192,228.14 | 192,939.00 |
| P G E Corp | 6,630.00 shares | 254,750.79 | 317,179.20 |
| Pfizer Inc | 108,490.00 shares | 1,790,816.13 | 1,899,659.90 |
| Philip Morris Intl | 12,435.00 shares | 616,281.99 | 727,820.55 |
| Raymond James Finl Inc | 16,670.00 shares | 458,433.89 | 545,109.00 |
| Reinsurance Group America | 6,110.00 shares | 294,194.88 | 328,168.10 |
| Reliance Steel Aluminum | 15,650.00 shares | 600,036.95 | 799,715.00 |
| SLM Corp | 85,545.00 shares | 832,060.26 | 1,077,011.55 |
| State Str Corp | 16,740.00 shares | 738,650.10 | 775,731.60 |
| Target Corporation | 5,270.00 shares | 312,683.33 | 316,885.10 |
| Time Warner Inc | 17,198.00 shares | 424,733.81 | 553,259.66 |
| Travelers Cos Inc | 8,405.00 shares | 395,215.28 | 468,242.55 |
| US Bancorp | 45,510.00 shares | 1,138,055.72 | 1,227,404.70 |
| United Technologies Corp | 7,230.00 shares | 367,524.29 | 569,145.60 |
| Viacom Inc Class B | 33,305.00 shares | 1,022,243.16 | 1,319,211.05 |
| Wal Mart Stores Inc | 20,925.00 shares | 1,074,903.28 | 1,128,485.25 |
| Walgreen Co | 9,480.00 shares | 292,072.48 | 369,340.80 |
| Wells Fargo Co | 67,715.00 shares | 1,762,736.56 | 2,098,487.85 |
| Western Digital Corp | 7,020.00 shares | 209,288.99 | 237,978.00 |
| Western Union Co | 16,955.00 shares | 271,637.02 | 314,854.35 |
| Williams Sonoma Inc | 10,710.00 shares | 290,956.39 | 382,239.90 |
| Xerox Corp | 53,860.00 shares | 513,289.01 | 620,467.20 |
| Allergan Inc | 11,493.00 shares | 744,835.66 | 789,224.31 |
| Amphenol Corp Cl A | 20,003.00 shares | 962,498.35 | 1,055,758.34 |
| Apple Inc | 8,393.00 shares | 1,333,909.23 | 2,707,246.08 |
| Atmel Corp | 87,982.00 shares | 741,267.27 | 1,083,938.24 |
| B E Aerospace Inc | 29,082.00 shares | 808,479.96 | 1,076,906.46 |
| CB Richard Ellis Group Inc A | 53,412.00 shares | 913,395.39 | 1,093,877.76 |
| Carbo Ceramics Inc | 11,844.00 shares | 935,444.08 | 1,226,327.76 |
| Citigroup Inc | 228,500.00 shares | 1,089,990.70 | 1,080,805.00 |
| Concho Res Inc | 17,897.00 shares | 1,150,746.86 | 1,569,029.99 |
| Cummins Inc | 5,661.00 shares | 388,648.61 | 622,766.61 |
| E M C Corporation | 70,804.00 shares | 1,469,969.04 | 1,621,411.60 |
| Express Scripts Inc | 19,698.00 shares | 955,725.55 | 1,064,676.90 |
| Fifth Third Bancorp | 72,984.00 shares | 1,087,863.01 | 1,071,405.12 |

| 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 |
|---|---|---|---|
| Fortinet Inc | 16,735.00 shares | $ 415,631.85 | $ 541,377.25 |
| Freeport Mcmoran Copper Gold | 12,152.00 shares | 848,824.47 | 1,459,333.68 |
| Google Inc Cl A | 1,812.00 shares | 900,368.59 | 1,076,273.64 |
| Greenhill Co Inc | 12,963.00 shares | 1,002,499.73 | 1,058,817.84 |
| Halliburton Co | 35,870.00 shares | 1,079,179.85 | 1,464,572.10 |
| Hertz Global Holdings Inc | 81,954.00 shares | 1,080,079.96 | 1,187,513.46 |
| Illumina Inc | 12,419.00 shares | 548,992.27 | 786,619.46 |
| Johnson Controls Inc | 28,213.00 shares | 1,003,976.53 | 1,077,736.60 |
| Mcdonalds Corp | 19,200.00 shares | 1,323,932.23 | 1,473,792.00 |
| The Mosaic Co | 14,582.00 shares | 700,365.19 | 1,113,481.52 |
| N I I Holdings Inc | 25,629.00 shares | 1,188,534.77 | 1,144,591.14 |
| Nyse Euronext | 18,330.00 shares | 566,956.07 | 549,533.40 |
| National Oilwell Varco Inc | 8,255.00 shares | 541,081.40 | 555,148.75 |
| Omni Vision Technologies Inc | 38,175.00 shares | 905,485.44 | 1,130,361.75 |
| Polypore International Inc | 29,444.00 shares | 1,036,593.69 | 1,199,254.12 |
| Reald Inc | 37,510.00 shares | 1,073,873.79 | 972,259.20 |
| Realpage Inc | 43,807.00 shares | 1,034,384.70 | 1,354,950.51 |
| Rush Enterprises Inc | 58,002.00 shares | 1,030,615.77 | 1,185,560.88 |
| Jm Smucker Co The | 8,199.00 shares | 503,810.88 | 538,264.35 |
| State Str Corp | 17,822.00 shares | 810,897.44 | 825,871.48 |
| Suntrust Bks Inc | 18,451.00 shares | 542,658.67 | 544,489.01 |
| Travelzoo Inc | 23,799.00 shares | 701,914.18 | 984,683.63 |
| Triumph Group Inc | 11,376.00 shares | 828,402.11 | 1,017,128.16 |
| United Rentals Inc | 47,504.00 shares | 706,802.51 | 1,080,716.00 |
| United States Steel Corp | 20,526.00 shares | 1,032,860.11 | 1,199,128.92 |
| Wal Mart Stores Inc | 15,021.00 shares | 819,011.01 | 810,082.53 |
| Allstate Corp | 28,800.00 shares | 831,027.30 | 918,144.00 |
| Bank Of America Corp | 69,108.00 shares | 1,184,249.36 | 921,900.72 |
| CVS Caremark Corp | 13,000.00 shares | 418,961.63 | 452,010.00 |
| CA Inc | 57,177.00 shares | 1,249,165.47 | 1,397,405.88 |
| Capital One Financial Corp | 15,100.00 shares | 575,430.09 | 642,656.00 |
| Celanese Corp Ser A | 19,700.00 shares | 574,806.04 | 811,049.00 |
| Citigroup Inc | 223,184.00 shares | 741,574.65 | 1,055,660.32 |
| Comcast Corp Special Cl A | 39,600.00 shares | 649,394.46 | 824,076.00 |
| Conocophillips | 23,600.00 shares | 1,172,571.69 | 1,607,160.00 |
| Edison Intl | 15,800.00 shares | 508,967.37 | 609,880.00 |
| Exelon Corporation | 32,800.00 shares | 1,594,485.84 | 1,365,792.00 |
| Gap Inc | 33,100.00 shares | 615,092.61 | 732,834.00 |
| Genworth Financial Inc Cl A | 43,600.00 shares | 897,174.35 | 572,904.00 |
| Harley Davidson Inc | 14,400.00 shares | 334,735.05 | 499,248.00 |
| Hewlett Packard Co | 36,800.00 shares | 1,590,365.47 | 1,549,280.00 |
| Home Depot Inc | 17,614.00 shares | 564,033.48 | 617,546.84 |
| International Business Machines Corp | 5,500.00 shares | 714,610.45 | 807,180.00 |
| J P Morgan Chase Co | 40,100.00 shares | 1,495,758.25 | 1,701,042.00 |
| Johnson Johnson | 5,300.00 shares | 317,635.47 | 327,805.00 |

| 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 |
|---|---|---|---|---|
| The Jones Group Inc | 7,500.00 | shares | $ 215,601.98 | $ 116,550.00 |
| Eli Lilly Co | 26,200.00 | shares | 1,020,883.43 | 918,048.00 |
| Lockheed Martin Corp | 21,900.00 | shares | 1,597,736.80 | 1,531,029.00 |
| Marathon Oil Corporation | 15,000.00 | shares | 524,850.89 | 555,450.00 |
| Merck And Co Inc New | 12,300.00 | shares | 452,843.95 | 443,292.00 |
| Metlife Inc | 16,885.00 | shares | 586,734.20 | 750,369.40 |
| Microsoft Corp | 29,800.00 | shares | 760,517.01 | 831,718.00 |
| Northrop Grumman Corporation | 9,400.00 | shares | 565,069.76 | 608,932.00 |
| P N C Financial Services Group Inc | 12,700.00 | shares | 576,236.02 | 771,144.00 |
| P P G Inds Inc | 6,600.00 | shares | 289,754.06 | 554,862.00 |
| Paccar Inc | 7,700.00 | shares | 325,397.54 | 441,518.00 |
| Penney J C Company Inc | 27,900.00 | shares | 746,683.66 | 901,449.00 |
| Pfizer Inc | 43,200.00 | shares | 756,114.12 | 756,432.00 |
| Philip Morris Intl | 11,000.00 | shares | 555,708.00 | 643,830.00 |
| Public Svc Enterprise Group Inc | 16,600.00 | shares | 517,291.10 | 528,046.00 |
| Regions Finl Corp | 47,300.00 | shares | 240,271.12 | 331,100.00 |
| Safeway Inc | 21,000.00 | shares | 484,928.08 | 472,290.00 |
| Unum Group | 7,500.00 | shares | 144,387.53 | 181,650.00 |
| Wal Mart Stores Inc | 9,700.00 | shares | 519,720.95 | 523,121.00 |
| Wells Fargo Co | 52,077.00 | shares | 2,006,081.62 | 1,613,866.23 |
| CA Inc | 36.00 | shares | 1,014.84 | 879.84 |
| **Total Domestic Preferred Stocks** | | | **$202,754,106.17** | **$243,961,916.41** |
| | | | | |
| **Foreign Stocks** | | | | |
| Arc Energy Tr | 28,900.00 | shares | $ 653,002.54 | $ 739,041.92 |
| Talisman Energy Inc | 110,200.00 | shares | 1,835,274.22 | 2,453,201.83 |
| Warner Chilcott Plc Class A | 31,700.00 | shares | 709,934.55 | 715,152.00 |
| Schlumberger Ltd | 10,940.00 | shares | 904,473.27 | 913,490.00 |
| Cooper Industries Plc | 10,590.00 | shares | 362,216.45 | 617,291.10 |
| Lazard Ltd Cl A | 17,210.00 | shares | 693,201.51 | 679,622.90 |
| Anheuser Busch Inbev Nv A D R | 8,285.00 | shares | 427,293.30 | 472,990.65 |
| Barclays Plc A D R | 28,805.00 | shares | 588,897.93 | 475,858.60 |
| Canadian Natural Resources Ltd | 7,565.00 | shares | 304,308.94 | 336,037.30 |
| Group Cgi Inc Cl A Com | 29,340.00 | shares | 473,671.76 | 506,408.40 |
| Petrobakken Energy Ltda | 10,080.00 | shares | 267,727.54 | 219,640.18 |
| Siemens Ag A D R | 3,900.00 | shares | 439,890.07 | 484,575.00 |
| Vodafone Group Plc A D R | 11,685.00 | shares | 348,924.71 | 308,951.40 |
| Seagate Technology | 16,245.00 | shares | 209,613.40 | 244,162.35 |
| Validus Holdings Ltd | 15,030.00 | shares | 396,662.88 | 460,068.30 |
| Ace Ltd | 7,250.00 | shares | 355,618.82 | 451,312.50 |
| Tyco International Ltd | 15,795.00 | shares | 571,329.67 | 654,544.80 |
| Tyco Electronics Ltd | 29,585.00 | shares | 858,669.65 | 1,047,309.00 |
| Agnico Eagle Mines Ltd | 14,000.00 | shares | 985,212.20 | 1,073,800.00 |
| Baidu Com Inc A D R | 10,037.00 | shares | 992,933.65 | 968,871.61 |
| Barrick Gold Corp | 23,777.00 | shares | 1,116,784.29 | 1,264,460.86 |

**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, 2010

| 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 |
|---|---|---|---|
| Ctrip Com International A D R | 21,635.00 shares | $ 1,008,706.51 | $ 875,135.75 |
| Goldcorp Inc | 22,119.00 shares | 969,864.84 | 1,017,031.62 |
| Mcdermott Intl Inc | 65,772.00 shares | 1,029,294.28 | 1,360,822.68 |
| Potash Corp Of Saskatchewan | 6,859.00 shares | 1,003,949.09 | 1,061,978.97 |
| Schlumberger Ltd | 6,558.00 shares | 541,102.55 | 547,593.00 |
| Lazard Ltd Cl A | 27,672.00 shares | 982,465.22 | 1,092,767.28 |
| Marvell Technology Group Ltd | 28,406.00 shares | 470,230.85 | 526,931.30 |
| Warner Chilcott Plc Class A | 43,726.00 shares | 964,158.30 | 986,458.56 |
| Embraer Sa A D R | 12,000.00 shares | 292,255.39 | 352,800.00 |
| Novartis Ag A D R | 3,000.00 shares | 176,145.44 | 176,850.00 |
| Royal Dutch Shell A D R | 19,000.00 shares | 1,117,560.29 | 1,266,730.00 |
| Vodafone Group Plc A D R | 48,500.00 shares | 1,093,253.68 | 1,282,340.00 |
| XL Group Plc | 33,100.00 shares | 819,422.40 | 722,242.00 |
| Tyco International Ltd | 11,800.00 shares | 424,335.48 | 488,992.00 |
| Tyco Electronics Ltd | 17,600.00 shares | 414,294.73 | 623,040.00 |
| **Total Foreign Stocks** | | **$ 24,802,680.40** | **$ 27,468,503.86** |
| **Hedge Funds** | | | |
| Grosvenor Part | | $ 19,003,705.00 | $ 23,088,114.30 |
| Satellite Spv Ltd Class Os | | 1,715,806.06 | 34,758.00 |
| Farallon Cap Inst Parners LP | | 5,000,000.00 | 5,109,428.00 |
| Prospect Harbor Credit Partners LP | | 5,000,000.00 | 4,075,372.80 |
| Brookside Cayman Pa Ltd | | 5,000,000.00 | 5,091,170.00 |
| Sansar Capital Ltd | | 5,000,000.00 | 3,108,266.57 |
| York Credit Opportunities Unit Trust | | 5,000,000.00 | 6,364,902.56 |
| SCP Ocean Fund Ltd. | | 5,000,000.00 | 5,446,430.29 |
| Cerberus International Spv, Ltd | | 3,886,846.47 | 3,430,924.61 |
| Davidson Kempner International, Ltd. | | 5,000,000.00 | 5,313,117.15 |
| **Total Hedge Funds** | | **$ 59,606,357.53** | **$ 61,062,484.28** |
| **Collective Investment Funds** | | | |
| Artio Int'l Eq Str Fd | | $ 54,719,088.48 | $ 61,714,068.92 |
| Silchester International Fund | | 33,796,767.31 | 38,323,703.09 |
| **Total Collective Investment Funds** | | **$ 88,515,855.79** | **$100,037,772.01** |
| **Mutual Funds** | | | |
| Vanguard Instl Index Instl#94 | | $ 32,728,742.00 | $ 33,752,321.68 |
| **Total Mutual Funds** | | **$ 32,728,742.00** | **$ 33,752,321.68** |

**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, 2010

| 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 |
|---|---|---|---|
| **Interest Rate Swaps** | | | |
| Deutsche Bank Fi 3.343% Swap | | $ 50,842,812.58 | $ 43,877,841.00 |
| Goldman Sachs Fl 3.21075% Swap | | 16,722,566.16 | 14,833,140.40 |
| Goldman Sachs Fi 3.346% Swap | | 701,686.38 | 605,565.10 |
| 3 Month Bba Libor-Float | | - | 12,700,355.60 |
| Fixed - Interest Rate | | - | 10,779,043.00 |
| Fixed - Interest Rate | | - | 5,623,287.25 |
| Deutsche Bank Fl 3mobbalibor Swap | | (50,752,552.32) | (50,751,776.25) |
| Goldman Sachs Fl 3mobbalibor Swap | | (14,600,734.26) | (16,700,584.50) |
| Goldman Sachs Fl 3mobbalibor Swap | | (700,032.69) | (700,025.20) |
| Interest Rate Swap-Fixed 3.645% | | - | (11,647,170.00) |
| Float - 3 Month Bba-Libor | | - | (11,000,396.00) |
| Float-3 Month Bba-Libor | | - | (5,750,207.00) |
| **Total Interest Rate Swaps** | | **$ 2,213,745.85** | **$ (8,130,926.60)** |
| **Principal Cash** | | | |
| Principal Cash | | $ (538,424.14) | $ (538,424.14) |
| **Total Principal Cash** | | **$ (538,424.14)** | **$ (538,424.14)** |
| Total Assets | | 600,353,404.75 | 650,743,486.66 |
| Adjustment for Accrued Income | | 2,156,739.17 | 2,156,739.17 |
| **Grand Total** | | **$602,510,143.92** | **$652,900,225.83** |

**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, 2010

| | Plan's Individual Ownership % in Group Trust | Cost | Current Value |
|---|---|---|---|
| Angels Baseball L.P. | 2.34% | $ 14,091,816 | $ 15,270,365 |
| Athletics Investment Group, L.L.C | 2.84 | 17,131,936 | 18,564,741 |
| Atlanta National League Baseball Club, Inc. | 4.19 | 25,232,976 | 27,343,300 |
| AZPB Limited Partnership | 1.69 | 10,169,806 | 11,020,344 |
| The Baltimore Orioles, L.P. | 3.21 | 19,367,195 | 20,986,943 |
| Baseball Club of Seattle, L.P. | 4.10 | 24,676,807 | 26,740,616 |
| Boston Red Sox Baseball Club | 5.05 | 30,419,618 | 32,963,719 |
| Chicago National League Ball Club, Inc. | 0.02 | 97,578 | 105,739 |
| Chicago White Sox, Ltd. | 4.67 | 28,163,382 | 30,518,786 |
| Cincinnati Reds, L.L.C. | 2.19 | 13,181,373 | 14,283,778 |
| Cleveland Indians Baseball Company, L.P. | 2.94 | 17,746,598 | 19,230,810 |
| Colorado Rockies Baseball Club, Ltd. | 2.36 | 14,243,026 | 15,434,221 |
| Detroit Tigers, Inc. | 1.83 | 11,003,076 | 11,923,303 |
| Florida Marlins, L.P. | 1.72 | 10,367,950 | 11,235,059 |
| Houston McLane Company, L.L.C. | 5.22 | 31,434,206 | 34,063,162 |
| Kansas City Royals Baseball Corporation | 3.51 | 21,167,406 | 22,937,712 |
| Los Angeles Dodgers, L.L.C. | 1.03 | 6,194,674 | 6,712,757 |
| New York Yankees Partnership | 3.99 | 24,031,724 | 26,041,584 |
| Padres, L.P. | 3.28 | 19,768,971 | 21,422,321 |
| The Phillies | 5.26 | 31,690,903 | 34,341,327 |
| Pittsburgh Associates | 2.85 | 17,147,781 | 18,581,911 |
| Rogers Blue Jays Baseball Partnership | 0.02 | 99,078 | 107,364 |
| San Francisco Baseball Associates L.P.. | 4.03 | 24,274,930 | 26,305,129 |
| Sterling Mets, L.P. | 3.52 | 21,232,399 | 23,008,141 |
| St. Louis Cardinals, L.L.C. | 2.39 | 14,395,880 | 15,599,860 |
| Tampa Bay Rays, Ltd. | 1.87 | 11,276,274 | 12,219,350 |
| Washington Nationals Baseball Club, LLC | 0.59 | 3,574,224 | 3,873,150 |
| American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires | 12.74 | 76,749,066 | 83,167,865 |
| Major League Baseball - Office Employees' Plan | 10.04 | 60,515,530 | 65,576,658 |
| Major League Baseball – Scouting Bureau | - | - | - |
| Minor League Players' Pension Plan | 0.51 | 3,063,961 | 3,320,211 |
| Total Group Trust | 100.00% | $602,510,144 | $652,900,226 |

# 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):<br>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.<br>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.<br>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.<br>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 either a surviving spouse or designated beneficiary. |

## Other Plan Provisions

| | |
|---|---|
| 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.<br><br>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. |

## Future Plan Changes

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

## Changes in Benefits Valued Since Prior Year

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

# Actuarial Assumptions and Methods

## Economic Assumptions

| | |
|---|---|
| Interest rate basis: | |
| ▸ Applicable month | January 2010 |
| ▸ Yield curve basis | Segment rates |
| ▸ Transition from current liability rates | No |
| Interest rates: | |
| ▸ First segment rate | 4.60% |
| ▸ Second segment rate | 6.65% |
| ▸ Third segment rate | 6.76% |
| ▸ Effective interest rate | 6.65% |
| Annual rates of increase | |
| ▸ Salaries: | 4.50% |
| ▸ Statutory limits on compensation | N/A |

## Demographic Assumptions

**Mortality**

Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2025 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2017 using Scale AA). This is the IRS-prescribed static mortality table for 2010.

**Termination**

Rates varying by service

Sample rates per 1,000 participants:

| Service | Rate | Service | Rate |
|---|---|---|---|
| less than 1 | 160 | 3 | 140 |
| 1 | 160 | 4 | 120 |
| 2 | 150 | 5 – 9 | 100 per year |
| | | 10 and up | 90 per year |

**Retirement**

Rates varying by age, average retirement age 62

Representative rates:

| *Age* | *Rate* |
|---|---|
| 55 - 64 | 10% per year |
| 65 | 25% |
| 66 - 69 | 15% per year |
| 70 | 100% |

Benefit commencement date:

- Preretirement death benefit: The later of the death of the active participant or the date the participant would have attained age 55
- Deferred vested benefit: Age 65
- Retirement benefit: Upon termination of employment

**Form of payment**

100% assumed to elect a life annuity

**Percent married**

100%

**Spouse age**

Wife three years younger than husband

**Covered pay**

January 1, 2010 base salary increased by 7.50% to reflect overtime, commissions, World Series share bonuses, etc.

**Administrative expense**

Expense load equal to 0.75% of fair value of assets with a minimum of $75,000; included in target normal cost.

## Methods

| | |
|---|---|
| Valuation date | First day of plan year |
| Funding target | Present value of accrued benefits |
| Target normal cost | Present value of benefits expected to accrue during plan year plus plan-related expenses expected to be paid from plan assets during plan year |
| 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 value, including contributions receivable.<br><br>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 significant bias to produce an actuarial value of assets that is below the market value of assets. |

## Benefits Not Valued

Towers Watson has reviewed the plan provisions with Major League Baseball and, based on that review, is not aware of any significant benefits required to be valued that were not.

## Schedule SB - Statement by Enrolled Actuary

| | |
|---|---|
| **Plan Sponsor** | San Francisco Baseball Associates, LP. |
| **EIN/PN** | 94-3169394 / 001 |
| **Plan Name** | MLB Pension Plan for Non-Uniformed Personnel |
| **Valuation Date** | January 1, 2010 |
| **Enrolled Actuary** | Mark Gengenbach, F.S.A, E.A. |
| **Enrollment Number** | 11-07102 |

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years.

The calculation of the weighted average retirement age is based on the hypothetical method.

# 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

**2010**

**This Form is Open to Public Inspection**

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

▶ **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

San Francisco Baseball Associates, LP.

**D** Employer Identification Number (EIN)

94-3169394

**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 2010

| | | | | |
|---|---|---|---|---|
| **2** | Assets: | | | |
| | **a** Market value | | **2a** | 24,082,465 |
| | **b** Actuarial value | | **2b** | 25,716,843 |
| **3** | Funding target/participant count breakdown | | (1) Number of participants | (2) Funding Target |
| | **a** For retired participants and beneficiaries receiving payment | **3a** | 73 | 4,387,314 |
| | **b** For terminated vested participants | **3b** | 375 | 7,518,765 |
| | **c** For active participants: | | | |
| | **(1)** Non-vested benefits | **3c(1)** | | 310,808 |
| | **(2)** Vested benefits | **3c(2)** | | 12,371,741 |
| | **(3)** Total active | **3c(3)** | 234 | 12,682,549 |
| | **d** Total | **3d** | 682 | 24,588,628 |
| **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** | 6.65 % |
| **6** | Target normal cost | | **6** | 1,763,624 |

**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
Signature of actuary

10/11/2011
Date

Mark Gengenbach
Type or print name of actuary

11-07102
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) | 4,110,204 | 0 |
| 8 | Portion used to offset prior year's funding requirement (Item 35 from prior year) | 1,328,284 | 0 |
| 9 | Amount remaining (Item 7 minus item 8) | 2,781,920 | 0 |
| 10 | Interest on item 9 using prior year's actual return of 9.67 % | 269,012 | 0 |
| 11 | Prior year's excess contributions to be added to prefunding balance: | | |
| a | Excess contributions (Item 38 from prior year) | | 2,135,690 |
| b | Interest on (a) using prior year's effective rate of 7.93 % | | 192,472 |
| c | Total available at beginning of current plan year to add to prefunding balance | | 2,328,162 |
| 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) | 3,050,932 | 0 |

## Part III Funding percentages

| | | | |
|---|---|---|---|
| 14 | Funding target attainment percentage | 14 | 92.18 % |
| 15 | Adjusted funding target attainment percentage | 15 | 104.58 % |
| 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 | 123.21 % |
| 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 |
|---|---|---|---|---|---|
| 03/14/2011 | 1,600,000 | | | | |
| 09/14/2011 | 1,900,000 | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | Totals ► 18(b) | 3,500,000 | 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 | 3,184,063 |

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ 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: | |
|---|---|---|---|
| 4.60 % | 6.65 % | 6.76 % | ☐ N/A, full yield curve used |

| | | |
|---|---|---|
| **b** Applicable month (enter code) | **21b** | 0 |
| **22** Weighted average retirement age | **22** | 62 |

**23** Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ 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. | ☒ Yes | ☐ No |
| **25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. | ☒ Yes | ☐ No |
| **26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. | ☒ 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** | 1,763,624 |

| **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** | 1,763,624 |

| | Carryover balance | Prefunding balance | Total balance |
|---|---|---|---|
| **35** Balances used to offset funding requirement | 0 | 0 | 0 |

| | | |
|---|---|---|
| **36** Additional cash requirement (item 34 minus item 35) | **36** | 1,763,624 |
| **37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (Item 19c) | **37** | 3,184,063 |
| **38** Interest-adjusted excess contributions for current year (see instructions) | **38** | 1,420,439 |
| **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 |

**2010 Form 5500, Schedule SB, Line 26 - Schedule of Active Participant Data**
**Major League Baseball Pension Plan for Non-Uniformed Personnel**
**San Francisco Baseball Associates, LP.**
**EIN: 94-3169394 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 | 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **25 to 29** | **Count** | 0 | 34 | 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **30 to 34** | **Count** | 0 | 17 | 11 | 2 | 0 | 0 | 0 | 0 | 0 | 0 |
| **35 to 39** | **Count** | 0 | 11 | 7 | 13 | 0 | 0 | 0 | 0 | 0 | 0 |
| **40 to 44** | **Count** | 0 | 9 | 4 | 12 | 9 | 1 | 0 | 0 | 0 | 0 |
| **45 to 49** | **Count** | 1 | 7 | 5 | 5 | 4 | 4 | 2 | 0 | 0 | 0 |
| **50 to 54** | **Count** | 0 | 7 | 6 | 8 | 3 | 1 | 2 | 0 | 0 | 0 |
| **55 to 59** | **Count** | 1 | 5 | 5 | 4 | 2 | 3 | 0 | 1 | 0 | 0 |
| **60 to 64** | **Count** | 0 | 2 | 2 | 4 | 3 | 1 | 1 | 0 | 0 | 0 |
| **65 to 69** | **Count** | 0 | 1 | 0 | 1 | 0 | 0 | 1 | 1 | 0 | 0 |
| **70 & up** | **Count** | 0 | 1 | 0 | 0 | 2 | 1 | 0 | 0 | 0 | 0 |

| Aspect of the Valuation | 2009 Plan Year | 2010 Plan Year |
|---|---|---|
| Funding Interest Rate for Contributions | Full corporate bond yield curve with October 2008 lookback (rates published November 2008) | IRS prescribed segment rates without 3-year transition, as of January 2010 |

In accordance with 1.430(d)-1(g)(3)(ii)(A), automatic approval has been granted for the first plan year for which all the provisions of 1.430(d)-1, 1.430(f)-1, 1.430(g)-1, 1.430(i)-1, and 1.436-1 are reflected of any changes to funding methods permitted by the Pension Protection Act. 2010 is the first plan year for which all of these provisions were reflected, and thus all funding method changes are automatically approved.

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 salary increase rate assumption decreased from 5.50% to 4.50% to reflect anticipated experience.

- The termination and retirement rates were updated to reflect a study of recent experience.

2010 Form 5500, Schedule SB, Line 22 - Description of Weighted Average Retirement Age
Major League Baseball Pension Plan for Non-Uniformed Personnel
San Francisco Baseball Associates, LP.
EIN: 94-3169394 PN: 001

**DEVELOPMENT OF WEIGHTED AVERAGE RETIREMENT AGE**

| (1) Age (if eligible) | (2) Rate of Retirement | (3) Probability of Retiring | (4) Probability of Remaining Active | (5) (1) X (3) |
|---|---|---|---|---|
| 55 | 0.1000 | 0.1000 | 0.9000 | 5.5000 |
| 56 | 0.1000 | 0.0900 | 0.8100 | 5.0400 |
| 57 | 0.1000 | 0.0810 | 0.7290 | 4.6170 |
| 58 | 0.1000 | 0.0729 | 0.6561 | 4.2282 |
| 59 | 0.1000 | 0.0656 | 0.5905 | 3.8710 |
| 60 | 0.1000 | 0.0590 | 0.5314 | 3.5429 |
| 61 | 0.1000 | 0.0531 | 0.4783 | 3.2418 |
| 62 | 0.1000 | 0.0478 | 0.4305 | 2.9654 |
| 63 | 0.1000 | 0.0430 | 0.3874 | 2.7119 |
| 64 | 0.1000 | 0.0387 | 0.3487 | 2.4795 |
| 65 | 0.2500 | 0.0872 | 0.2615 | 5.6660 |
| 66 | 0.1500 | 0.0392 | 0.2223 | 2.5889 |
| 67 | 0.1500 | 0.0333 | 0.1889 | 2.2339 |
| 68 | 0.1500 | 0.0283 | 0.1606 | 1.9272 |
| 69 | 0.1500 | 0.0241 | 0.1365 | 1.6622 |
| 70 | 1.0000 | 0.1365 | 0.0000 | 9.5556 |
| | | 1.0000 | | |

Average Retirement Age 61.8317

The methodology used to calculate the average retirement age shown on the 2010 Schedule SB assumes that all front office employees meet the retirement eligibility service requirements.

**Attachment to 2010 Form 5500**
**Schedule SB, line 19 - Discounted Employer Contributions**

**Plan Name** MLB Pension Plan for Non-Uniformed Personnel **EIN:** 94-3169394
**Plan Sponsor's Name** San Francisco Baseball Associates, LP. **PN:** 001

| Date of Contributon | Amount | Year Applied | Effective Interest Rate | Interest Adjusted Contribution: |
|---|---|---|---|---|
| 03/14/2011 | 1,600,000 | 2010 | 6.65 | 1,481,260 |
| 09/14/2011 | 1,900,000 | 2010 | 6.65 | 1,702,803 |

# 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

**2010**

This Form is Open to Public Inspection

## Part I Annual Report Identification Information

For calendar plan year 2010 or fiscal plan year beginning and ending

**A** This return/report is for: ☐ a multiemployer plan; ☐ a multiple-employer plan; or ☒ 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: ☒ 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.)
SAN FRANCISCO BASEBALL ASSOC., L.P.
24 WILLIE MAYS PLAZA
SAN FRANCISCO CA 94107

**2b** Employer Identification Number (EIN) 94-3169394

**2c** Sponsor's telephone number 415-972-2456

**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] | 10/3/11 | 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 |

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Form 5500 (2010)
v.092307.1

0A6704 2.000

**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** | 682 |
| **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** | 264 |
| **b** | Retired or separated participants receiving benefits | **6b** | 75 |
| **c** | Other retired or separated participants entitled to future benefits | **6c** | 207 |
| **d** | Subtotal. Add lines **6a, 6b,** and **6c** | **6d** | 546 |
| **e** | Deceased participants whose beneficiaries are receiving or are entitled to receive benefits | **6e** | 0 |
| **f** | Total. Add lines **6d** and **6e** | **6f** | 546 |
| **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** | 3 |
| **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)