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 05/01/1996

2a Plan sponsor's name and address (employer, if for a single-employer plan) (Address should include room or suite no.)
TAMPA BAY RAYS BASEBALL LTD.

ONE TROPICANA DRIVE
ST. PETERSBURG, FL 33075

2b Employer Identification Number (EIN) 59-3300424

2c Sponsor's telephone number 727-825-3137

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")
TAMPA BAY RAYS BASEBALL LTD.

ONE TROPICANA DRIVE
ST. PETERSBURG, FL 33075

3b Administrator's EIN
59-3300424

3c Administrator's telephone number
727-825-3137

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**	588
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**	271
b	Retired or separated participants receiving benefits	**6b**	20
c	Other retired or separated participants entitled to future benefits	**6c**	162
d	Subtotal. Add lines **6a**, **6b**, and **6c**	**6d**	453
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	
f	Total. Add lines **6d** and **6e**	**6f**	453
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**	21
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
TAMPA BAY RAYS BASEBALL LTD.

D Employer Identification Number (EIN)
59-3300424

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**		11174353
b	Actuarial value	**2b**		11838453
3	Funding target/participant count breakdown		**(1)** Number of participants	**(2)** Funding Target
a	For retired participants and beneficiaries receiving payment	**3a**	22	1627429
b	For terminated vested participants	**3b**	300	3239056
c	For active participants:			
	(1) Non-vested benefits	**3c(1)**		310010
	(2) Vested benefits	**3c(2)**		6034467
	(3) Total active	**3c(3)**	266	6344477
d	Total	**3d**	588	11210962
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**		6.66 %
6	Target normal cost	**6**		1100979

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 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)	1431843	
8	Portion used to offset prior year's funding requirement (Item 35 from prior year)	576671	
9	Amount remaining (Item 7 minus item 8)	855172	
10	Interest on item 9 using prior year's actual return of 9.72 %	83123	
11	Prior year's excess contributions to be added to prefunding balance:		
	a Excess contributions (Item 38 from prior year)		1406141
	b Interest on (a) using prior year's effective rate of 7.90 %		121580
	c Total available at beginning of current plan year to add to prefunding balance		1527721
	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)	938295	

Part III Funding percentages

14	Funding target attainment percentage	14	97.22 %
15	Adjusted funding target attainment percentage	15	105.59 %
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	122.35 %
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
03/15/2011	900000				
09/12/2011	1100000				
			Totals ► 18(b)	2000000	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	1819043

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**	1100979

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**	1100979

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

36 Additional cash requirement (item 34 minus item 35)	**36**	1100979
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (Item 19c)	**37**	1819043
38 Interest-adjusted excess contributions for current year (see instructions)	**38**	718064
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
TAMPA BAY RAYS BASEBALL LTD.

D Employer Identification Number (EIN)
59-3300424

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

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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	28783	Yes [ ] No [X]	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	27122	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	7266	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	7102	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	5432	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	5270	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

(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?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

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

(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?
			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

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(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
TAMPA BAY RAYS BASEBALL LTD.

D Employer Identification Number (EIN)
59-3300424

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)	1600000	2000000
(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)	940057	530663
(2) U.S. Government securities	1c(2)	1441075	1758347
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	1302830	1355798
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	3460709	5079955
(5) Partnership/joint venture interests	1c(5)	2041842	2862896
(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)	472276	631691
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	97	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	11258886	14219350
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	24375	21324
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	0	198366
k	Total liabilities (add all amounts in lines 1g through1j)	1k	24375	219690
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	11234511	13999660

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)	2000000	
	(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)		2000000
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		1298200
d Total income. Add all **income** amounts in column (b) and enter total	2d		3298200
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	187699	
(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)		187699
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)	74121	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	41986	
(4) Other	2i(4)	30879	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		146986
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		334685
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		2963515
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		198366

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 BASEBALL 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
TAMPA BAY RAYS BASEBALL LTD.

D Employer Identification Number (EIN)
59-3300424

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

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• Cincinnati Reds, L.L.C.	
• Cleveland Indians Baseball Company, L.P.	
• Colorado Rockies Baseball Club, Ltd.	
• Detroit Tigers, Inc.	
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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**

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
Tampa Bay Rays Baseball Ltd.
EIN: 59-3300424 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:** 59-3300424

Plan Sponsor's Name Tampa Bay Rays Baseball Ltd. **PN:** 001

Date of Contributon	Amount	Year Applied	Effective Interest Rate	Interest Adjusted Contribution:
03/15/2011	900,000	2010	6.66	832,987
09/12/2011	1,100,000	2010	6.66	986,056

2010 Form 5500, Schedule SB, Line 11 - Explanation of Interest Adjustment for Excess Contributions
Major League Baseball Pension Plan for Non-Uniformed Personnel
Tampa Bay Rays Baseball Ltd.
EIN: 59-3300424 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	829,470
(ii) Excess contributions attributable to use of funding balance to offset minimum required contribution	576,671
(iii) Total excess contributions (item 38 from prior year's Schedule SB)	1,406,141
b. Interest	
(i) Interest on a(i) using prior year's effective interest rate of 7.90%	65,528
(ii) Interest on a(ii) using prior year's actual return of 9.72%	56,052
(iii) Total interest	121,580
c. Total available at beginning of current plan year to add to prefunding balance (item 11a(iii) + item 11b(iii))	1,527,721

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 [X] a single-employer plan; [ ] a DFE (specify) ____

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

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

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

Part II Basic Plan Information - enter all requested information

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

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 05/01/1996

2a Plan sponsor's name and address (employer, if for a single-employer plan) (Address should include room or suite no.)
TAMPA BAY RAYS BASEBALL LTD.
ONE TROPICANA DRIVE
ST. PETERSBURG FL 33075

2b Employer Identification Number (EIN) 59-3300424

2c Sponsor's telephone number 727-825-3137

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

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**	588
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**	271
b	Retired or separated participants receiving benefits	**6b**	20
c	Other retired or separated participants entitled to future benefits	**6c**	162
d	Subtotal. Add lines **6a, 6b,** and **6c**	**6d**	453
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	0
f	Total. Add lines **6d** and **6e**	**6f**	453
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**	21
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

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

9 a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

SUPPLEMENTAL SCHEDULES

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

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

As of December 31, 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**

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.

2010 Form 5500, Schedule SB, Line 26 - Schedule of Active Participant Data
Major League Baseball Pension Plan for Non-Uniformed Personnel
Tampa Bay Rays Baseball Ltd.
EIN: 59-3300424 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	17	1	0	0	0	0	0	0	0
25 to 29	**Count**	0	41	10	0	0	0	0	0	0	0
30 to 34	**Count**	2	22	14	3	0	0	0	0	0	0
35 to 39	**Count**	0	18	6	5	1	0	0	0	0	0
40 to 44	**Count**	0	13	4	14	0	0	0	0	0	0
45 to 49	**Count**	1	9	3	8	0	1	0	0	0	0
50 to 54	**Count**	1	11	5	15	0	0	0	0	0	0
55 to 59	**Count**	0	4	4	12	0	1	0	0	0	0
60 to 64	**Count**	0	2	6	2	0	0	0	0	0	0
65 to 69	**Count**	0	4	1	2	0	0	0	0	0	0
70 & up	**Count**	0	2	1	0	0	0	0	0	0	0

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

Tampa Bay Rays Baseball Ltd.

D Employer Identification Number (EIN)

59-3300424

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**		11,174,353
	b Actuarial value	**2b**		11,838,453
3	Funding target/participant count breakdown		**(1)** Number of participants	**(2)** Funding Target
	a For retired participants and beneficiaries receiving payment	**3a**	22	1,627,429
	b For terminated vested participants	**3b**	300	3,239,056
	c For active participants:			
	(1) Non-vested benefits	**3c(1)**		310,010
	(2) Vested benefits	**3c(2)**		6,034,467
	(3) Total active	**3c(3)**	266	6,344,477
	d Total	**3d**	588	11,210,962
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**		6.66 %
6	Target normal cost	**6**		1,100,979

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)	1,431,843	0
8	Portion used to offset prior year's funding requirement (Item 35 from prior year)	576,671	0
9	Amount remaining (Item 7 minus item 8)	855,172	0
10	Interest on item 9 using prior year's actual return of 9.72 %	83,123	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Excess contributions (Item 38 from prior year)		1,406,141
	b Interest on (a) using prior year's effective rate of 7.90 %		121,580
	c Total available at beginning of current plan year to add to prefunding balance		1,527,721
	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)	938,295	0

Part III Funding percentages

14	Funding target attainment percentage	14	97.22 %
15	Adjusted funding target attainment percentage	15	105.59 %
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	122.35 %
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
03/15/2011	900,000				
09/12/2011	1,100,000				
			Totals ▶ 18(b)	2,000,000	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	1,819,043

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**	1,100,979

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**	1,100,979

	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**	1,100,979
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (Item 19c)	**37**	1,819,043
38 Interest-adjusted excess contributions for current year (see instructions)	**38**	718,064
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

Schedule SB - Statement by Enrolled Actuary

Plan Sponsor	Tampa Bay Rays Baseball Ltd.
EIN/PN	59-3300424 / 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.

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	6.66%
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. 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.

Plan Provisions

Effective Date

January 1, 1996. 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 but not before April 1, 1995.
Pensionable pay	W-2 earnings, expressed on an annual basis.

Average earnings	The greater of 1) or 2): 1) The average of an employee's highest five consecutive plan years of annual earnings, during the ten-year period which ends on the earlier of the participant's termination date or retirement date. If the employee does not have five consecutive plan years of annual earnings, the average earnings will be determined by using the greatest number of consecutive plan years in which the employee accrued pension service. 2) The average of an employee's last five plan years of annual earnings (which would not necessarily be the highest 5 plan years), whether or not consecutive, during the ten-year period which ends on the earlier of the participant's termination date or retirement date. In plan years where a participant completed a partial year of pension service, the annual earnings will be prorated by the number of completed months of pension service. This is applicable for both 1) and 2) above.
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65.
Pension benefit	2% of average earnings for each year of pension service up to 30 years.
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.

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.

Monthly Benefits Paid Upon the Following Events

Normal retirement	Pension benefit determined as of NRD.
Early retirement	Pension benefit determined as of early retirement date, reduced 7/12% for each of the first 60 months and 1/3% for each of the next 60 months by which payment precedes NRD.
Postponed retirement	Pension benefit determined as of actual retirement date.
Termination with deferred vested benefit	Pension benefit determined as of termination date, payable at NRD. A participant who terminates with 10 or more years of vesting service, may elect to retire as early as age 55 (reduction is 7/12% for each of the first 60 months and 1/3% for each of the next 60 months by which payment precedes NRD).
Death with preretirement benefits	Preretirement death benefit is payable to a spouse or designated beneficiary.

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. 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.