Form 5500	Annual Return/Report of Employee Benefit Plan	OMB Nos. 1210-0110 1210-0089
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**2010** **This Form is Open to Public Inspection**

Part I Annual Report Identification Information

For calendar plan year 2010 or fiscal plan year beginning 07/01/2010 and ending 06/30/2011

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
PENSION PLAN OF BATTELLE NATIONAL BIODEFENSE INSTI

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 07/01/2007

2a Plan sponsor's name and address (employer, if for a single-employer plan) (Address should include room or suite no.)
BATTELLE NATIONAL BIODEFENSE INSTIT

110 THOMAS JOHNSON DRIVE, SUITE 200
FREDERICK, MD 21702

SAME
FREDERICK, MD 21702

2b Employer Identification Number (EIN) 04-3851808

2c Sponsor's telephone number 301-682-5195

2d Business code (see instructions) 541990

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.	04/13/2012	MALESA LITTERAL
	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.

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

BATTELLE MEMORIAL INSTITUTE
MALESA A LITTERAL ESQ.
505 KING AVENUE
COLUMBUS, OH 43201

3b Administrator's EIN
31-4379427

3c Administrator's telephone number
614-424-5071

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**	178
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**	171
b	Retired or separated participants receiving benefits	**6b**	4
c	Other retired or separated participants entitled to future benefits	**6c**	25
d	Subtotal. Add lines **6a**, **6b**, and **6c**	**6d**	200
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	0
f	Total. Add lines **6d** and **6e**	**6f**	200
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**	12
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 1I 3H

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) [X] **D** (DFE/Participating Plan Information)
- (6) [ ] **G** (Financial Transaction Schedules)

SCHEDULE SB (Form 5500)	Single-Employer Defined Benefit Plan Actuarial Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ **File as an attachment to Form 5500 or 5500-SF.**	**2010** **This Form is Open to Public Inspection**

For calendar plan year 2010 or fiscal plan year beginning 07/01/2010 and ending 06/30/2011

▶ **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
PENSION PLAN OF BATTELLE NATIONAL BIODEFENSE INSTI

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
04-3851808

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

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

Part I Basic Information

1 Enter the valuation date: Month 07 Day 01 Year 2010

2	Assets:			
a	Market value	2a		1070343
b	Actuarial value	2b		1051423
3	Funding target/participant count breakdown		**(1)** Number of participants	**(2)** Funding Target
a	For retired participants and beneficiaries receiving payment	3a	0	0
b	For terminated vested participants	3b	7	39423
c	For active participants:			
	(1) Non-vested benefits	3c(1)		184792
	(2) Vested benefits	3c(2)		870555
	(3) Total active	3c(3)	171	1055347
d	Total	3d	178	1094770
4	If the plan is at-risk, check the box and complete items (a) and (b) [X]			
a	Funding target disregarding prescribed at-risk assumptions	4a		1075036
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		1124370
5	Effective interest rate	5		6.68 %
6	Target normal cost	6		608723

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary

Date
11-06018

CHRISTOPHER D. KLUDY, FSA

Type or print name of actuary

Most recent enrollment number
614-227-5500

MERCER

Firm name

Telephone number (including area code)

325 JOHN H. MCCONNELL BLVD. STE 350
COLUMBUS, OH 43215-7644

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)	0	0
8	Portion used to offset prior year's funding requirement (Item 35 from prior year)	0	0
9	Amount remaining (Item 7 minus item 8)	0	0
10	Interest on item 9 using prior year's actual return of 15.23 %		
11	Prior year's excess contributions to be added to prefunding balance:		
a	Excess contributions (Item 38 from prior year)		181059
b	Interest on (a) using prior year's effective rate of 6.66 %		12059
c	Total available at beginning of current plan year to add to prefunding balance		193118
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)	0	0

Part III Funding percentages

14	Funding target attainment percentage	14	97.80 %
15	Adjusted funding target attainment percentage	15	97.80 %
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	60.44 %
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
10/15/2010	254558		04/15/2011	41043	
11/15/2010	84853		05/16/2011	41042	
12/15/2010	84853		08/12/2011	41042	
01/18/2011	41043		08/15/2011	425	
02/15/2011	41043				
03/15/2011	41043				
			Totals ► 18(b)	670945	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	649624

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of Quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	☐ N/A, full yield curve used
4.44 %	6.62 %	6.74 %	

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	60

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**	608723

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	194281	40899
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**	0
34 Total funding requirement before reflecting carryover/prefunding balances (item 31 + item 32a + item 32b – item 33)	**34**	649622

	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**	649622
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (Item 19c)	**37**	649624
38 Interest-adjusted excess contributions for current year (see instructions)	**38**	2
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 C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).	2010
Department of Labor Employee Benefits Security Administration	▶ **File as an attachment to Form 5500.**	**This Form is Open to Public Inspection.**
Pension Benefit Guaranty Corporation		

For calendar plan year 2010 or fiscal plan year beginning 07/01/2010 and ending 06/30/2011

A Name of plan
PENSION PLAN OF BATTELLE NATIONAL BIODEFENSE INSTI

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BATTELLE NATIONAL BIODEFENSE INSTIT

D Employer Identification Number (EIN)
04-3851808

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

HARBOURVEST PARTNERS VIII BUYOUT

34-2063501

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

HARBOURVEST PARTNERS VIII VENTURE

34-2063502

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

HARBOURVEST PARTNERS VIII MEZZANINE

34-2063515

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

HARBOURVEST INTERNATIONAL PRIVATE E

05-0623924

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

HARBOURVEST INTERNATIONAL PRIVATE

30-0486792

(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)

MERCER

13-2834414

(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 17	NONE	54896	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GRAYON HEAD & RITCHEY

31-0565234

(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	17468	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 ☐

(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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)	DFE/Participating Plan Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	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.**	**2010** **This Form is Open to Public Inspection.**

For calendar plan year 2010 or fiscal plan year beginning 07/01/2010 and ending 06/30/2011

A Name of plan PENSION PLAN OF BATTELLE NATIONAL BIODEFENSE INSTI	**B** Three-digit plan number (PN) ▶ 001
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 BATTELLE NATIONAL BIODEFENSE INSTIT	**D** Employer Identification Number (EIN) 04-3851808

Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)

(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: BATTELLE PENSION TRUST

b Name of sponsor of entity listed in (a): NORTHERN TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
31-4379427-004	M	1975000

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
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b Name of plan sponsor	**c** EIN-PN
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b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN

SCHEDULE H (Form 5500)	Financial Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ **File as an attachment to Form 5500.**	**2010** **This Form is Open to Public Inspection**

For calendar plan year 2010 or fiscal plan year beginning 07/01/2010 and ending 06/30/2011

A Name of plan
PENSION PLAN OF BATTELLE NATIONAL BIODEFENSE INSTI

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BATTELLE NATIONAL BIODEFENSE INSTIT

D Employer Identification Number (EIN)
04-3851808

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)		
(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)		
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(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)	1077000	1975000
(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)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)		

		(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	1077000	1975000
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through1j)	1k	0	0
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1077000	1975000

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)	671000	
(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)		671000
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)		0
(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)		0
(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)		0

		(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)		0
(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)		321000
(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		
d Total income. Add all **income** amounts in column (b) and enter total	2d		992000

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	4000	
(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)		4000
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)	79000	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	5000	
(4) Other	2i(4)	6000	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		90000
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		94000

Net Income and Reconciliation

k Net income (loss). Subtract line **2j** from line **2d**	2k		898000
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

(1) Name: DELOITTE & TOUCHE **(2)** EIN: 13-3891517

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		1000000
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			
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

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

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

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

SCHEDULE R (Form 5500)	Retirement Plan Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 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.**	**2010** **This Form is Open to Public Inspection.**

For calendar plan year 2010 or fiscal plan year beginning 07/01/2010 and ending 06/30/2011

A Name of plan
PENSION PLAN OF BATTELLE NATIONAL BIODEFENSE INSTI

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BATTELLE NATIONAL BIODEFENSE INSTIT

D Employer Identification Number (EIN)
04-3851808

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** 0

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): 31-6243960 _____

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):

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: 64% Investment-Grade Debt: 23% High-Yield Debt: _____% Real Estate: _____% Other: 13%

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):

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INDEPENDENT AUDITORS' REPORT

To the Trustees and Participants of Battelle National Biodefense Institute, LLC, Battelle Memorial Institute:

We have audited the accompanying statements of net assets available for benefits of the Pension Plan of Battelle National Biodefense Institute, LLC (the "Plan") as of June 30, 2011 and 2010, 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 Plan's 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 of America. Those standards require that we plan and perform the audits to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes 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 Plan's 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, as well as evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, such financial statements present fairly, in all material respects, the financial status of the Plan as of June 30, 2011 and 2010, and the changes in its financial status for the years then ended, in conformity with accounting principles generally accepted in the United States of America.

Deloitte & Touche LLP

April 10, 2012

Schedule SB, Line 4 — Additional information for plans that are "at risk"

- **Special retirement rates** – Active and deferred inactive participants who are eligible for immediate retirement and withdrawal benefits in the first 11 plan years are assumed to 100% retire in the first year of eligibility following the valuation year.
- **Most valuable form of payment** – Participants who have not yet commenced benefits are assumed to take a single life annuity form of payment.

Schedule SB, Line 19 — Discounted employer contributions

Date	Contribution Amount	Plan Year	Applicable effective interest rate	Discounted value as of July 1, 2010
10/15/2010	$ 254,558	2010	6.68%	$ 249,822
11/15/2010	84,853	2010	6.68%	82,818
12/15/2010	84,853	2010	6.68%	82,379
01/18/2011	41,043	2010	6.68%	39,607
02/15/2011	41,043	2010	6.68%	39,411
03/15/2011	41,043	2010	6.68%	39,216
04/15/2011	41,043	2010	6.68%	39,001
05/16/2011	41,042	2010	6.68%	38,787
08/12/2011	41,042	2010	6.68%	38,188
08/15/2011	425	2010	6.68%	395
Total	$ 670,945			$ 649,624

Schedule SB, Line 22 — Description of Weighted Average Retirement Age

Each employee is assumed to retire in accordance with the table of retirement rates. The proportion of employees expected to retire at each potential retirement age is shown below. The average retirement age is 60.

(A) Retirement age	(B) Retirement Percent	(C) Lx	(D) Number of employees expected to retire (B) x (C)	(E) (A) x (D)
50	5.00%	100,000	5,000	250,000
51	5.00	95,000	4,750	242,250
52	5.00	90,250	4,513	234,650
53	5.00	85,738	4,287	227,204
54	5.00	81,451	4,073	219,917
55	5.00	77,378	3,869	212,790
56	5.00	73,509	3,675	205,826
57	5.00	69,834	3,492	199,026
58	5.00	66,342	3,317	192,392
59	5.00	63,025	3,151	185,924
60	7.50	59,874	4,491	269,432
61	15.00	55,383	8,307	506,756
62	20.00	47,076	9,415	583,739
63	20.00	37,661	7,532	474,523
64	20.00	30,128	6,026	385,644
65	30.00	24,103	7,231	470,004
66	30.00	16,872	5,062	334,064
67	30.00	11,810	3,543	237,388
68	30.00	8,267	2,480	168,652
69	30.00	5,787	1,736	119,792
70	100.00	4,051	4,051	283,566
Total			100,000	6,003,538
Average				60.04

The weighted average retirement age is the total for column E divided by the total for column D, rounded to the nearest integral age. It should be noted that while only integral values are shown in the table, the full content of each cell, including decimal portions, is used in the calculations.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Actuarial assumptions

Discount rate sponsor elections	
▪ Segment rates or full yield curve	Segment
▪ Look-back months	4
▪ First 5 years	4.44%
▪ Next 15 years	6.62%
▪ Over 20 years	6.74%
Mortality sponsor elections	
▪ Healthy participants	Section 430(h)(3) prescribed separate generational annuitant and nonannuitant mortality tables.
▪ Pre-1995 disabilities	Revenue Ruling 96-7 table for participants who became disabled before 1995
▪ Post-1994 disabilities	Revenue Ruling 96-7 table for participants who became disabled after 1994 and are eligible for Social Security disability benefits
417(e) lump sums	N/A
Non-417(e) lump sums	
▪ Mortality table	N/A
▪ Interest rate	N/A
Other economic assumptions	
▪ Salary increases	Salary rates begin with 12.0% at age 20 and reduce until age 61 where the rate is then held constant at 4.5% to age 70. See table of sample rates.
▪ Social Security wage base	3.50% per year
▪ Inflation	2.50% per year
▪ Expected investment return	7.50% per year for years 2008 through 2010
▪ Expenses	The prior year's administrative and investment expenses adjusted for expected events, rounded up to the next $5,000. For 2010, $80,000 is added to current year normal cost.
▪ Accrual of Future Credited Service for Benefit Accrual	Hourly employees are assumed to accrue .30 of a year during each future plan year. Non-hourly full-time employees are assumed to accrue 1 year for each future year of employment. Non-hourly employees who are not full-time are assumed to accrue 1 year times their percent full-time for each future year of employment

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Demographic assumptions

Withdrawal: 2003 SOA Pension Plan Turnover Study – Small Plan (Age Based) Table. See table of sample rates.

Disability incidence: 1985 Pension Disability Table (Class 1) with an adjustment of 43% for Battelle experience. See table of sample rates.

Retirement age: Rates are based on age.

Attained age	Percentage
Under 50	0.0%
50 - 59	5.0
60	7.5
61	15.0
62	20.0
63	20.0
64	20.0
65-69	30.0
70	100.0

Benefit commencement age for: Participants retiring from active status are assumed to start their pension benefits immediately. Participants who terminated prior to retirement eligibility are assumed to commence their benefits on the first day of the month preceding, or coinciding with the participant's 65th birthday.

Spouse assumptions	Male participants	Female participants
▪ Percentage married	80%	80%
▪ Spouse age difference	3 years younger	3 years older

Form of payment	Single life	100% J&S
▪ Active retirements	50%	50%
▪ Future vested deferred	50%	50%
▪ Current vested deferred	50%	50%

▪ Future deaths: Future death benefits are assumed to be paid in the normal form of payment, which is a Life with 10 Years Certain if the participant is single, and a 100% Joint & Survivor benefit if the participant is married.

▪ Future disabilities: Future disability benefits are assumed to be paid in the normal form of payment, which is a Single Life Annuity if the participant is single, and a 100% Joint & Survivor benefit is the participant is married.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

At-risk assumptions	
▪ Special retirement rates	Active and deferred inactive participants who are eligible for immediate retirement and withdrawal benefits in the first 11 plan years are assumed to 100% retire in the first year of eligibility following the valuation year.
▪ Most valuable form of payment	Participants who have not yet commenced benefits are assumed to take a single life annuity form of payment.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Table of sample rates

	Percentage									
	Healthy Mortality- PPA Generational Table (Annuitant Illustrated)								Disabled Mortality	
	Male				Female				RPA Post-1994 Disability Table	
Attained Age	2005	2010	2015	2020	2005	2010	2015	2020	Male	Female
20	0.035%	0.035%	0.035%	0.035%	0.019%	0.019%	0.019%	0.019%	2.458%	0.965%
25	0.038	0.038	0.038	0.038	0.021	0.021	0.021	0.021	2.746	1.197
30	0.044	0.044	0.044	0.044	0.026	0.026	0.026	0.026	3.066	1.484
35	0.077	0.077	0.077	0.077	0.048	0.048	0.048	0.048	3.418	1.765
40	0.108	0.108	0.108	0.108	0.071	0.071	0.071	0.071	3.837	2.058
45	0.224	0.224	0.224	0.224	0.112	0.112	0.112	0.112	4.303	2.399
50	0.535	0.535	0.535	0.488	0.234	0.234	0.234	0.215	4.800	2.796
55	0.591	0.591	0.537	0.487	0.353	0.353	0.339	0.326	5.312	3.259
60	0.82	0.756	0.698	0.644	0.62	0.605	0.59	0.575	5.812	3.799
65	1.251	1.165	1.086	1.012	1.011	0.986	0.961	0.938	6.367	4.429
70	1.909	1.77	1.641	1.522	1.592	1.553	1.515	1.477	7.328	5.133
75	3.062	2.854	2.66	2.479	2.492	2.394	2.299	2.209	8.892	6.257
80	5.265	5.007	4.761	4.528	3.987	3.849	3.716	3.588	10.711	8.048
85	9.292	8.971	8.662	8.363	6.663	6.465	6.274	6.088	13.326	10.937
90	16.263	15.94	15.624	15.314	12.033	11.854	11.677	11.503	17.336	15.348
95	24.939	24.691	24.445	24.201	18.135	17.954	17.775	17.598	23.409	21.705
100	33.104	32.939	32.774	32.611	22.815	22.701	22.588	22.475	31.919	30.343

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Attained age	Percentage	
	Withdrawal	Disability Incidence
	Unisex	Unisex
20	24.3%	.01%
25	19.5	.02
30	15.5	.03
35	12.1	.04
40	9.4	.07
45	7.3	.11
50	5.6	.19
55	4.2	.36
60	3.0	.52
65	1.9	.66

Earnings progression

Attained age	Percentage increase at attained age
20	12.00%
25	11.50
30	8.80
35	7.80
40	6.80
45	5.70
50	5.30
55	5.30
60	4.75

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Actuarial methods

Asset methods

We used financial data submitted by the trustee as of the valuation date without further audit. Customarily, this information would not be verified by a plan's actuary. We have reviewed the information for internal consistency and we have no reason to doubt its substantial accuracy.

The asset valuation method is an average of the adjusted market value for each year during the last 24 months preceding the valuation date. The adjusted market value is the market value at each determination date adjusted to the valuation date based on actual cash flows and expected interest at the lesser of the expected rate of return and the third segment rate. This amount is adjusted to be no greater than 110 percent and no less than 90 percent of the fair market value, as defined in IRC Section 430.

A characteristic of this asset method is that, over time, it is slightly more likely to produce an actuarial value of assets that is less than the market value of assets than an actuarial value that is greater than the market value.

Participant methods

We used the participant data supplied by the plan sponsor. We have reviewed the data and have no reason to doubt its substantial accuracy. Participants or former participants are included or excluded from the valuation as described below:

Participants or former participants are included or excluded from the valuation as described below:

- **Participants included:** The plan sponsor provides us with data on all employees as of the valuation date, but only those employees who have completed the plan's eligibility requirements are included in the valuation of liabilities.
- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants.
- **Insurance contracts:** The plan does not have any insurance contracts.
- **Disabled participants:** The liabilities for participants on long-term disability have been included with the liabilities for terminated vested participants. Participants who become disabled before retirement continue to earn credited service during their disability. We have valued these participants using the assumption that they will remain disabled until normal retirement.
- **Transferred participants:** The liabilities for employees who have transferred into another business unit of the plan sponsor have been included with the liabilities for terminated vested participants; liabilities for employees who have transferred from another business unit of the plan sponsor have been included with the liabilities for active participants, with credited service from date of transfer.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Minimum funding methods

The funding target for minimum funding calculations is computed using the traditional unit credit method of funding. The objective under this method is to fund each participant's benefits under the plan as they accrue. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual is the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- This plan provides disability benefits that are only partially based on a participant's accrued benefit or years of service. This benefit is allocated to funding target based on the accrued benefit on the valuation date plus a portion of the excess of the benefit over the accrued benefit multiplied by the ratio of the participant's service at the beginning of the plan year to their service at each decrement age. This benefit is allocated to target normal cost based on the proportionate benefit attributable to the increase in the participant's service and compensation during the plan year.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

Maximum suggested contribution method

Calculations of maximum suggested contributions include the excess of the funding target computed using the projected unit credit method over the minimum funding target. The objective of the projected unit credit method is to fund each participant's benefits under the plan as they accrue, taking into consideration expected future compensation increases. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- An individual's **projected funding target** is the present value of benefits based on credited service as of the beginning of the plan year and projected compensation hat would be used in the calculation of the benefit on each expected separation date. If multiple decrements are used, the projected funding target for an individual is the sum of the component projected funding targets associated with the various anticipated separation dates.
- The plan's **projected funding target** is the sum of the projected funding targets for all participants under the plan. The excess of the plan's projected funding target over the plan's funding target is included in the "cushion amount."

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Actuarial assumptions

Discount rate sponsor elections	
▪ Segment rates or full yield curve	Segment
▪ Look-back months	4
▪ First 5 years	4.44%
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Non-417(e) lump sums	
▪ Mortality table	N/A
▪ Interest rate	N/A
Other economic assumptions	
▪ Salary increases	Salary rates begin with 12.0% at age 20 and reduce until age 61 where the rate is then held constant at 4.5% to age 70. See table of sample rates.
▪ Social Security wage base	3.50% per year
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▪ Expected investment return	7.50% per year for years 2008 through 2010
▪ Expenses	The prior year's administrative and investment expenses adjusted for expected events, rounded up to the next $5,000. For 2010, $80,000 is added to current year normal cost.
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Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

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▪ Percentage married	80%	80%
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Form of payment	Single life	100% J&S
▪ Active retirements	50%	50%
▪ Future vested deferred	50%	50%
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Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

At-risk assumptions	
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Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Table of sample rates

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30	0.044	0.044	0.044	0.044	0.026	0.026	0.026	0.026	3.066	1.484
35	0.077	0.077	0.077	0.077	0.048	0.048	0.048	0.048	3.418	1.765
40	0.108	0.108	0.108	0.108	0.071	0.071	0.071	0.071	3.837	2.058
45	0.224	0.224	0.224	0.224	0.112	0.112	0.112	0.112	4.303	2.399
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70	1.909	1.77	1.641	1.522	1.592	1.553	1.515	1.477	7.328	5.133
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80	5.265	5.007	4.761	4.528	3.987	3.849	3.716	3.588	10.711	8.048
85	9.292	8.971	8.662	8.363	6.663	6.465	6.274	6.088	13.326	10.937
90	16.263	15.94	15.624	15.314	12.033	11.854	11.677	11.503	17.336	15.348
95	24.939	24.691	24.445	24.201	18.135	17.954	17.775	17.598	23.409	21.705
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Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Attained age	Percentage	
	Withdrawal	Disability Incidence
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30	15.5	.03
35	12.1	.04
40	9.4	.07
45	7.3	.11
50	5.6	.19
55	4.2	.36
60	3.0	.52
65	1.9	.66

Earnings progression

Attained age	Percentage increase at attained age
20	12.00%
25	11.50
30	8.80
35	7.80
40	6.80
45	5.70
50	5.30
55	5.30
60	4.75

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Actuarial methods

Asset methods

We used financial data submitted by the trustee as of the valuation date without further audit. Customarily, this information would not be verified by a plan's actuary. We have reviewed the information for internal consistency and we have no reason to doubt its substantial accuracy.

The asset valuation method is an average of the adjusted market value for each year during the last 24 months preceding the valuation date. The adjusted market value is the market value at each determination date adjusted to the valuation date based on actual cash flows and expected interest at the lesser of the expected rate of return and the third segment rate. This amount is adjusted to be no greater than 110 percent and no less than 90 percent of the fair market value, as defined in IRC Section 430.

A characteristic of this asset method is that, over time, it is slightly more likely to produce an actuarial value of assets that is less than the market value of assets than an actuarial value that is greater than the market value.

Participant methods

We used the participant data supplied by the plan sponsor. We have reviewed the data and have no reason to doubt its substantial accuracy. Participants or former participants are included or excluded from the valuation as described below:

Participants or former participants are included or excluded from the valuation as described below:

- **Participants included:** The plan sponsor provides us with data on all employees as of the valuation date, but only those employees who have completed the plan's eligibility requirements are included in the valuation of liabilities.
- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants.
- **Insurance contracts:** The plan does not have any insurance contracts.
- **Disabled participants:** The liabilities for participants on long-term disability have been included with the liabilities for terminated vested participants. Participants who become disabled before retirement continue to earn credited service during their disability. We have valued these participants using the assumption that they will remain disabled until normal retirement.
- **Transferred participants:** The liabilities for employees who have transferred into another business unit of the plan sponsor have been included with the liabilities for terminated vested participants; liabilities for employees who have transferred from another business unit of the plan sponsor have been included with the liabilities for active participants, with credited service from date of transfer.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Minimum funding methods

The funding target for minimum funding calculations is computed using the traditional unit credit method of funding. The objective under this method is to fund each participant's benefits under the plan as they accrue. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual is the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- This plan provides disability benefits that are only partially based on a participant's accrued benefit or years of service. This benefit is allocated to funding target based on the accrued benefit on the valuation date plus a portion of the excess of the benefit over the accrued benefit multiplied by the ratio of the participant's service at the beginning of the plan year to their service at each decrement age. This benefit is allocated to target normal cost based on the proportionate benefit attributable to the increase in the participant's service and compensation during the plan year.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

Maximum suggested contribution method

Calculations of maximum suggested contributions include the excess of the funding target computed using the projected unit credit method over the minimum funding target. The objective of the projected unit credit method is to fund each participant's benefits under the plan as they accrue, taking into consideration expected future compensation increases. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- An individual's **projected funding target** is the present value of benefits based on credited service as of the beginning of the plan year and projected compensation hat would be used in the calculation of the benefit on each expected separation date. If multiple decrements are used, the projected funding target for an individual is the sum of the component projected funding targets associated with the various anticipated separation dates.
- The plan's **projected funding target** is the sum of the projected funding targets for all participants under the plan. The excess of the plan's projected funding target over the plan's funding target is included in the "cushion amount."

Schedule SB, Part V — Summary of Plan Provisions

Benefits included or excluded

Unless noted below, all benefits provided by the plan are included in this valuation.

- **Plan amendments:** Amendments adopted after the valuation date or effective after the current plan year are excluded from the valuation.
- **IRC Section 436 benefit restrictions:**
  - *Unpredictable contingent event benefits:* The plan does not have any unpredictable contingent event benefits.
  - *Plan amendments:* See above.
  - *Prohibited payments:* Limitations on prohibited benefits (if any) are not reflected.
  - *Benefit accruals:* The plan's funding target does not reflect any limitation on benefit accruals. The target normal cost does not reflect any limitation on benefit accruals.
- **Late retirement increases:**
  - *Active participants:* The plan provides benefit suspension notices to participants who work beyond normal retirement; therefore, late retirement actuarial increases only apply to participants who defer retirement beyond age 70 ½. This valuation does not currently include increases for current participants over age 70, as it was determined the effect of doing so would be minimal. This will be reevaluated on an annual basis.
  - *Deferred vested participants:* Current deferred vested participants over normal retirement age are valued including the late retirement actuarial increase.
- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits.
- **IRC Section 415(b) benefit limitations:** The limitations of Internal Revenue Code Section 415(b) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60 percent of the present value for all participants). The funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

Schedule SB, Part V — Summary of Plan Provisions

Summary of major plan provisions

Following is a summary of the major plan provisions used to determine the plan's financial position. It should not be used in determining plan benefits.

Effective date and plan year	Original plan: Original plan: July 1, 2007 Plan year: July 1 through June 30
Status of the plan	The plan has ongoing benefit accruals and new employees are eligible to participate in the plan once they satisfy the participation requirements.
Significant events that occurred during the year	None.
Definitions	
▪ Covered employees	Any Employee who is employed by a Participating Employer and who is not classified as one or more of the following: (1) a member of the Board of Directors unless such member is also an Employee; (2) an Employee who is covered by a collective bargaining agreement unless such agreement provides for participation in the Plan; (3) an individual employed outside the United States by a foreign-based subsidiary or division of the Employer; (4) an employee of the Pacific Northwest Laboratories of Battelle Memorial Institute; (5) an employee of Battelle Memorial Institute; (6) an Employee who is covered by any other qualified defined benefit pension plan funded by Employer; (7) an employee of any BNBI Affiliate that has not adopted this Plan for its employees; (8) a Leased Employee; (9) an independent contractor; and (10) an individual employed as a telephone interviewer or research intern.
▪ Participation	Participation commences on the date of employment for employees other than hourly employees. Hourly employees participate after completing 1,000 hours of service.
▪ Employee contributions	None.
▪ Credited Service for Vesting	A participant receives one year of Credited Service for Vesting for every plan year he is credited with at least 1,000 hours of service or a fraction of a year if credited with at least 500 hours of service.

Schedule SB, Part V — Summary of Plan Provisions

▪ Credited Service for Benefit Accrual	A participant receives one year of Credited Service for Benefit Accrual for every plan year he is credited with at least 2,080 hours, or a fraction of a year if credited with less than 2,080 hours. Note that hourly employees must complete a minimum of 1,000 hours of service to receive any credit.
▪ Monthly compensation	Monthly equivalent of compensation as if the employee worked full-time. Effective 7/1/2001, incentive compensation and overtime are counted as plan compensation. However, compensation is limited to $245,000 annually (indexed for future years).
▪ Final average earnings	The average of the highest 60 consecutive months of compensation.
▪ Accrued benefit	The normal retirement benefit based on Credited Service for Benefit Accrual and Final Average Compensation on the date of determination.
Normal retirement	
▪ Eligibility	Attainment of age 65.
▪ Benefit	Larger of: i) For service after June 30, 1979 - 1.2% of Final Average Compensation plus .45% of Final Average Compensation in excess of Social Security Covered Compensation per year of Credited Service for Benefit Accrual (maximum 35). For service before July 1, 1979 - 1-1/2% of Final Average Compensation per year of Credited Service for Benefit Accrual. No participant's accrued benefit shall be less than his accrued benefit under the provisions of the prior plan on July 1, 1990, for most participants and July 1, 1989, for certain highly compensated participants; and, ii) Accrued Retirement Benefit as of June 30, 1994, plus 1.2% of Final Average Compensation plus .45% of Final Average Compensation in excess of Social Security Covered Compensation per year of Credited Service for Benefit Accrual after June 30, 1994 (total Credited Service for Benefit Accrual after July 1, 1979 may not exceed 35).
Early retirement	
▪ Eligibility	The later of attainment of age 50 and the completion of 5 years of Credited Service for Vesting.

Schedule SB, Part V — Summary of Plan Provisions

▪ Benefit	**Benefit Attributable to Credited Service for Benefit Accrual earned prior to July 1, 2009** Normal retirement benefit, reduced as follows: 10 or more years of Credited Service for Vesting - No reduction after age 62; 6-2/3% per year reduction from 62 to 55; actuarial equivalent reduction prior to 55. Less than 10 years of Credited Service for Vesting - 6-2/3% reduction for each of the first 5 years prior to age 65; 3-1/3% for each of the next 5 years; actuarial equivalent thereafter.
▪ Benefit	**Benefit Attributable to Credited Service for Benefit Accrual earned after July 1, 2009** Normal retirement benefit, actuarially reduced based on the 1984 Unisex Pension Mortality Table (set back three years for a Spouse, or Registered Domestic Partner, if applicable) and 7% interest compounded annually.
Late retirement	
▪ Eligibility	Actual retirement after age 65.
▪ Benefit	The benefit reflects Credited Service for Benefit Accrual and Monthly Compensation earned after age 65.
Deferred vested	
▪ Eligibility	Employed at April 1, 2008: Immediate vesting. Employed after April 1, 2008: 100% after 5 years of Credited Service for Vesting; no vesting prior to 5 years. Participant is 100% vested on normal retirement date.
▪ Benefit	Accrued Retirement Benefit payable at age 65 or payable at or after age 55 and reduced for each month benefit commencement date precedes age 65.
Disability	
▪ Eligibility	For salaried participants, total and permanent disability as defined in the plan.
▪ Benefit	A monthly annuity equal to the regular retirement benefit calculated with Compensation and Credited Service for Benefit Accrual to benefit commencement date as if the participant were employed on the same basis immediately before disablement. This benefit will be reduced for early retirement if applicable.

Schedule SB, Part V — Summary of Plan Provisions

Pre-retirement death	
▪ Eligibility	Eligible if employee has a vested benefit.
▪ Benefit prior to early retirement	For death after vesting but prior to early retirement eligibility the benefit is equal to a 100% joint and survivor annuity payable when the participant would have reached age 50 (benefits are payable for 120 months if there is no surviving spouse).
▪ Benefit after early retirement eligible	For death after early retirement eligibility the benefit is calculated as if the participant retired the day before death and elected a 100% joint and survivor annuity (benefits are payable for 120 months if there is no surviving spouse).
Form of benefits	
▪ Automatic form for unmarried participants	Single Life Annuity
▪ Automatic form for married participants	100% Joint & Survivor Annuity
▪ Optional forms	50%, 75%, or 100% joint and survivor annuity, life annuity with 5 or 10 years of payments certain to be made. Additional options include a guaranteed number of payments of any duration with or without a life annuity.
▪ Optional form conversion factors	Optional forms of benefit, other than the lump sum, are determined using the 1984 Unisex Pension Mortality Table (set back three years for a Spouse, or Registered Domestic Partner, if applicable) and 7% interest compounded annually.
Miscellaneous	
▪ Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually. For 2010, the limit is $245,000.
▪ Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415(b). This limit is indexed annually. For 2010, the limit is $195,000.

Plan provision changes since prior valuation

- Maximum compensation and maximum benefits were updated from 2009 to 2010, although the limits did not change so there was no impact on results.

Schedule SB, Part V — Summary of Plan Provisions

Benefits included or excluded

Unless noted below, all benefits provided by the plan are included in this valuation.

- **Plan amendments:** Amendments adopted after the valuation date or effective after the current plan year are excluded from the valuation.
- **IRC Section 436 benefit restrictions:**
  - *Unpredictable contingent event benefits:* The plan does not have any unpredictable contingent event benefits.
  - *Plan amendments:* See above.
  - *Prohibited payments:* Limitations on prohibited benefits (if any) are not reflected.
  - *Benefit accruals:* The plan's funding target does not reflect any limitation on benefit accruals. The target normal cost does not reflect any limitation on benefit accruals.
- **Late retirement increases:**
  - *Active participants:* The plan provides benefit suspension notices to participants who work beyond normal retirement; therefore, late retirement actuarial increases only apply to participants who defer retirement beyond age 70 ½. This valuation does not currently include increases for current participants over age 70, as it was determined the effect of doing so would be minimal. This will be reevaluated on an annual basis.
  - *Deferred vested participants:* Current deferred vested participants over normal retirement age are valued including the late retirement actuarial increase.
- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits.
- **IRC Section 415(b) benefit limitations:** The limitations of Internal Revenue Code Section 415(b) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60 percent of the present value for all participants). The funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

Schedule SB, Part V — Summary of Plan Provisions

Summary of major plan provisions

Following is a summary of the major plan provisions used to determine the plan's financial position. It should not be used in determining plan benefits.

Effective date and plan year	Original plan: Original plan: July 1, 2007 Plan year: July 1 through June 30
Status of the plan	The plan has ongoing benefit accruals and new employees are eligible to participate in the plan once they satisfy the participation requirements.
Significant events that occurred during the year	None.
Definitions	
▪ Covered employees	Any Employee who is employed by a Participating Employer and who is not classified as one or more of the following: (1) a member of the Board of Directors unless such member is also an Employee; (2) an Employee who is covered by a collective bargaining agreement unless such agreement provides for participation in the Plan; (3) an individual employed outside the United States by a foreign-based subsidiary or division of the Employer; (4) an employee of the Pacific Northwest Laboratories of Battelle Memorial Institute; (5) an employee of Battelle Memorial Institute; (6) an Employee who is covered by any other qualified defined benefit pension plan funded by Employer; (7) an employee of any BNBI Affiliate that has not adopted this Plan for its employees; (8) a Leased Employee; (9) an independent contractor; and (10) an individual employed as a telephone interviewer or research intern.
▪ Participation	Participation commences on the date of employment for employees other than hourly employees. Hourly employees participate after completing 1,000 hours of service.
▪ Employee contributions	None.
▪ Credited Service for Vesting	A participant receives one year of Credited Service for Vesting for every plan year he is credited with at least 1,000 hours of service or a fraction of a year if credited with at least 500 hours of service.

Schedule SB, Part V — Summary of Plan Provisions

▪ Credited Service for Benefit Accrual	A participant receives one year of Credited Service for Benefit Accrual for every plan year he is credited with at least 2,080 hours, or a fraction of a year if credited with less than 2,080 hours. Note that hourly employees must complete a minimum of 1,000 hours of service to receive any credit.
▪ Monthly compensation	Monthly equivalent of compensation as if the employee worked full-time. Effective 7/1/2001, incentive compensation and overtime are counted as plan compensation. However, compensation is limited to $245,000 annually (indexed for future years).
▪ Final average earnings	The average of the highest 60 consecutive months of compensation.
▪ Accrued benefit	The normal retirement benefit based on Credited Service for Benefit Accrual and Final Average Compensation on the date of determination.
Normal retirement	
▪ Eligibility	Attainment of age 65.
▪ Benefit	Larger of: i) For service after June 30, 1979 - 1.2% of Final Average Compensation plus .45% of Final Average Compensation in excess of Social Security Covered Compensation per year of Credited Service for Benefit Accrual (maximum 35). For service before July 1, 1979 - 1-1/2% of Final Average Compensation per year of Credited Service for Benefit Accrual. No participant's accrued benefit shall be less than his accrued benefit under the provisions of the prior plan on July 1, 1990, for most participants and July 1, 1989, for certain highly compensated participants; and, ii) Accrued Retirement Benefit as of June 30, 1994, plus 1.2% of Final Average Compensation plus .45% of Final Average Compensation in excess of Social Security Covered Compensation per year of Credited Service for Benefit Accrual after June 30, 1994 (total Credited Service for Benefit Accrual after July 1, 1979 may not exceed 35).
Early retirement	
▪ Eligibility	The later of attainment of age 50 and the completion of 5 years of Credited Service for Vesting.

Schedule SB, Part V — Summary of Plan Provisions

▪ Benefit	**Benefit Attributable to Credited Service for Benefit Accrual earned prior to July 1, 2009** Normal retirement benefit, reduced as follows: 10 or more years of Credited Service for Vesting - No reduction after age 62; 6-2/3% per year reduction from 62 to 55; actuarial equivalent reduction prior to 55. Less than 10 years of Credited Service for Vesting - 6-2/3% reduction for each of the first 5 years prior to age 65; 3-1/3% for each of the next 5 years; actuarial equivalent thereafter.
▪ Benefit	**Benefit Attributable to Credited Service for Benefit Accrual earned after July 1, 2009** Normal retirement benefit, actuarially reduced based on the 1984 Unisex Pension Mortality Table (set back three years for a Spouse, or Registered Domestic Partner, if applicable) and 7% interest compounded annually.
Late retirement	
▪ Eligibility	Actual retirement after age 65.
▪ Benefit	The benefit reflects Credited Service for Benefit Accrual and Monthly Compensation earned after age 65.
Deferred vested	
▪ Eligibility	Employed at April 1, 2008: Immediate vesting. Employed after April 1, 2008: 100% after 5 years of Credited Service for Vesting; no vesting prior to 5 years. Participant is 100% vested on normal retirement date.
▪ Benefit	Accrued Retirement Benefit payable at age 65 or payable at or after age 55 and reduced for each month benefit commencement date precedes age 65.
Disability	
▪ Eligibility	For salaried participants, total and permanent disability as defined in the plan.
▪ Benefit	A monthly annuity equal to the regular retirement benefit calculated with Compensation and Credited Service for Benefit Accrual to benefit commencement date as if the participant were employed on the same basis immediately before disablement. This benefit will be reduced for early retirement if applicable.

Schedule SB, Part V — Summary of Plan Provisions

Pre-retirement death	
▪ Eligibility	Eligible if employee has a vested benefit.
▪ Benefit prior to early retirement	For death after vesting but prior to early retirement eligibility the benefit is equal to a 100% joint and survivor annuity payable when the participant would have reached age 50 (benefits are payable for 120 months if there is no surviving spouse).
▪ Benefit after early retirement eligible	For death after early retirement eligibility the benefit is calculated as if the participant retired the day before death and elected a 100% joint and survivor annuity (benefits are payable for 120 months if there is no surviving spouse).
Form of benefits	
▪ Automatic form for unmarried participants	Single Life Annuity
▪ Automatic form for married participants	100% Joint & Survivor Annuity
▪ Optional forms	50%, 75%, or 100% joint and survivor annuity, life annuity with 5 or 10 years of payments certain to be made. Additional options include a guaranteed number of payments of any duration with or without a life annuity.
▪ Optional form conversion factors	Optional forms of benefit, other than the lump sum, are determined using the 1984 Unisex Pension Mortality Table (set back three years for a Spouse, or Registered Domestic Partner, if applicable) and 7% interest compounded annually.
Miscellaneous	
▪ Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually. For 2010, the limit is $245,000.
▪ Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415(b). This limit is indexed annually. For 2010, the limit is $195,000.

Plan provision changes since prior valuation

- Maximum compensation and maximum benefits were updated from 2009 to 2010, although the limits did not change so there was no impact on results.

Schedule SB, Line 24 — Change in Actuarial Assumptions

- Interest discounts were updated from 2009 to 2010 in accordance with PPA.
- Expense normal cost increased from $45,000 to $80,000 to reflect our expectations for the current plan year.
- Expected salary increases were updated to reflect new expected experience.
- Hourly employees are assumed to accrue .30 of a year of credited service during each future plan year. Previously, it was assumed they would accrue .35 of a year of credited service during each future plan year.
- Disability Incidence was updated to the 1985 Pension Disability Table (Class 1) with an adjustment of 43% (same table for males and females) for Battelle experience. Previously, the 1985 Pension Disability Table (Class 1) adjusted for Battelle experience (33% for males and 60% for females) was used.
- Withdrawal rates were updated. They are still based on length of service. Last year's rates were as follows:

	Percentage	
Attained age	**Less than 4 Years of Service**	**More than 4 Years of Service**
20	10.0%	9.5%
25	10.0	9.5
30	10.0	9.0
35	10.0	7.3
40	10.0	5.9
45	10.0	5.0
50	10.0	4.8
55	10.0	5.2
60	10.0	5.6
65	10.0	N/A

Schedule SB, Line 24 — Change in Actuarial Assumptions

- Retirement rates were update to those rates shown above. Last year's rates were as follows:

Attained age	Percentage
Under 50	0%
50 - 59	5.0
60	7.5
61	10.0
62	15.0
63	20.0
64	30.0
65 – 69	50.0
70 and older	100.0

- The expected form of payment participants are elected to take upon retirement, termination, and becoming disabled were updated to those percentages shown above. Previously, the expected form of payments for these decrements were:

Form of payment prior year	Single life	100% J&S w/ 10 CC	75% J&S w/ 10 CC
▪ Active retirements	42.5%	42.5%	15%
▪ Current and future vested deferred	42.5%	42.5%	15%
▪ Future disabilities	Future disabilities were assumed to be paid as a Single Life Annuity with 10 Years Certain		

Salary scale, hourly credited service accrual, withdrawal rates, disability incidence, retirement rates, and expected form of payment were all updated to better reflect anticipated Battelle experience based on our experience analysis assumption study.

Schedule SB, Line 25 — Change in Method

As required by the final Section 430 regulations, the attribution of disability benefit costs to Funding Target and Target Normal Cost was changed to reflect accrued benefits at the valuation date plus the portion of disability benefits attributable to future benefits, with the future portion prorated by service at valuation date over service at decrement age. Previously, the Funding Target Liability accounted for all disability benefits (both past and future).

Schedule SB, Line 26 — Schedule of Active Participant Data

Age	Years of service										
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+	Total
Under 25	4 *	1 *									5 *
25 - 29	7 *	9 *									16 *
30 - 34	13 *	20 77,649	1 *								34 *
35 - 39	11 *	17 *	1 *								29 *
40 - 44	11 *	17 *	1 *	2 *	1 *						32 *
45 - 49	3 *	6 *		1 *	1 *						11 *
50 - 54	4 *	12 *	1 *								17 *
55 - 59	4 *	7 *		1 *	1 *			1 *			14 *
60 - 64	3 *	6 *		1 *							10 *
65 - 69		2 *	1 *								3 *
70+											0 *
TOTAL	60 *	97 *	5 *	5 *	3 *	0 *	0 *	1 *	0 *	0 *	171 *

In each cell, the top number is the count of active participants for each age/service combination. The lower number is the average compensation of the active participants in that group.

Earnings shown in this matrix have been limited to $245,000. Average compensation is not shown for cells with less than 20 participants.

Schedule SB, Line 32 — Schedule of Amortization Bases

The shortfall amortization charge is the sum of the shortfall base amortization for each plan year covered under PPA. Although a shortfall base can be negative, the combined shortfall amortization charge cannot be negative.

	Amortization period		Balances		Beginning
Charge	Date created	Years left	Initial	Outstanding	of year payment
Shortfall Loss	07/01/2008	5	$ 191,468	$ 147,027	$ 32,014
Shortfall Loss	07/01/2009	6	52,715	47,254	8,885
Total				**$ 194,281**	**$ 40,899**

SCHEDULE SB (Form 5500)	Single-Employer Defined Benefit Plan Actuarial Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ **File as an attachment to Form 5500 or 5500-SF.**	**2010** **This Form is Open to Public Inspection**

For calendar plan year 2010 or fiscal plan year beginning 07/01/2010 and ending 06/30/2011

▶ **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: Pension Plan of Battelle National Biodefense Institute LLC

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF: Battelle National Biodefense Institute, LLC

D Employer Identification Number (EIN): 04-3851808

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

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

Part I Basic Information

1 Enter the valuation date: Month 7 Day 1 Year 2010

2 Assets:

a Market value	2a	1,070,343
b Actuarial value	2b	1,051,423

3 Funding target/participant count breakdown

		(1) Number of participants	(2) Funding Target
a For retired participants and beneficiaries receiving payment	3a	0	0
b For terminated vested participants	3b	7	39,423
c For active participants:			
(1) Non-vested benefits	3c(1)		184,792
(2) Vested benefits	3c(2)		870,555
(3) Total active	3c(3)	171	1,055,347
d Total	3d	178	1,094,770

4 If the plan is at-risk, check the box and complete items (a) and (b) [X]

a Funding target disregarding prescribed at-risk assumptions	4a	1,075,036
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	1,124,370
5 Effective interest rate	5	6.68 %
6 Target normal cost	6	608,723

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 Christopher D. Kludy /CDK — Signature of actuary

March 19, 2012 — Date

Christopher D. Kludy, FSA — Type or print name of actuary

11-06018 — Most recent enrollment number

MERCER — Firm name

(614)227-5500 — Telephone number (including area code)

325 John H. McConnell Blvd. Ste 350

Columbus OH 43215-7644 — 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)	0	0
8	Portion used to offset prior year's funding requirement (Item 35 from prior year)	0	0
9	Amount remaining (Item 7 minus item 8)	0	0
10	Interest on item 9 using prior year's actual return of 15.23 %		
11	Prior year's excess contributions to be added to prefunding balance:		
a	Excess contributions (Item 38 from prior year)		181,059
b	Interest on (a) using prior year's effective rate of 6.66 %		12,059
c	Total available at beginning of current plan year to add to prefunding balance		193,118
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)	0	0

Part III Funding percentages

14	Funding target attainment percentage	14	97.80 %
15	Adjusted funding target attainment percentage	15	97.80 %
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	60.44 %
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
10/15/2010	254,558		04/15/2011	41,043	
11/15/2010	84,853		05/16/2011	41,042	
12/15/2010	84,853		08/12/2011	41,042	
01/18/2011	41,043		08/15/2011	425	
02/15/2011	41,043				
03/15/2011	41,043				
			Totals ► 18(b)	670,945	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	649,624

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of Quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	☐ N/A, full yield curve used
4.44 %	6.62 %	6.74 %	

b Applicable month (enter code)	21b	4
22 Weighted average retirement age	22	60

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	608,723

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	194,281	40,899
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	0
34 Total funding requirement before reflecting carryover/prefunding balances (item 31 + item 32a + item 32b - item 33)	34	649,622

	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	649,622
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (Item 19c)	37	649,624
38 Interest-adjusted excess contributions for current year (see instructions)	38	2
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, Line 4 — Additional information for plans that are "at risk"

- **Special retirement rates** – Active and deferred inactive participants who are eligible for immediate retirement and withdrawal benefits in the first 11 plan years are assumed to 100% retire in the first year of eligibility following the valuation year.
- **Most valuable form of payment** – Participants who have not yet commenced benefits are assumed to take a single life annuity form of payment.

Schedule SB, Line 19 — Discounted employer contributions

Date	Contribution Amount	Plan Year	Applicable effective interest rate	Discounted value as of July 1, 2010
10/15/2010	$ 254,558	2010	6.68%	$ 249,822
11/15/2010	84,853	2010	6.68%	82,818
12/15/2010	84,853	2010	6.68%	82,379
01/18/2011	41,043	2010	6.68%	39,607
02/15/2011	41,043	2010	6.68%	39,411
03/15/2011	41,043	2010	6.68%	39,216
04/15/2011	41,043	2010	6.68%	39,001
05/16/2011	41,042	2010	6.68%	38,787
08/12/2011	41,042	2010	6.68%	38,188
08/15/2011	425	2010	6.68%	395
Total	$ 670,945			$ 649,624

Schedule SB, Line 22 — Description of Weighted Average Retirement Age

Each employee is assumed to retire in accordance with the table of retirement rates. The proportion of employees expected to retire at each potential retirement age is shown below. The average retirement age is 60.

(A) Retirement age	(B) Retirement Percent	(C) Lx	(D) Number of employees expected to retire (B) x (C)	(E) (A) x (D)
50	5.00%	100,000	5,000	250,000
51	5.00	95,000	4,750	242,250
52	5.00	90,250	4,513	234,650
53	5.00	85,738	4,287	227,204
54	5.00	81,451	4,073	219,917
55	5.00	77,378	3,869	212,790
56	5.00	73,509	3,675	205,826
57	5.00	69,834	3,492	199,026
58	5.00	66,342	3,317	192,392
59	5.00	63,025	3,151	185,924
60	7.50	59,874	4,491	269,432
61	15.00	55,383	8,307	506,756
62	20.00	47,076	9,415	583,739
63	20.00	37,661	7,532	474,523
64	20.00	30,128	6,026	385,644
65	30.00	24,103	7,231	470,004
66	30.00	16,872	5,062	334,064
67	30.00	11,810	3,543	237,388
68	30.00	8,267	2,480	168,652
69	30.00	5,787	1,736	119,792
70	100.00	4,051	4,051	283,566
Total			100,000	6,003,538
Average				60.04

The weighted average retirement age is the total for column E divided by the total for column D, rounded to the nearest integral age. It should be noted that while only integral values are shown in the table, the full content of each cell, including decimal portions, is used in the calculations.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Actuarial assumptions

Discount rate sponsor elections	
▪ Segment rates or full yield curve	Segment
▪ Look-back months	4
▪ First 5 years	4.44%
▪ Next 15 years	6.62%
▪ Over 20 years	6.74%
Mortality sponsor elections	
▪ Healthy participants	Section 430(h)(3) prescribed separate generational annuitant and nonannuitant mortality tables.
▪ Pre-1995 disabilities	Revenue Ruling 96-7 table for participants who became disabled before 1995
▪ Post-1994 disabilities	Revenue Ruling 96-7 table for participants who became disabled after 1994 and are eligible for Social Security disability benefits
417(e) lump sums	N/A
Non-417(e) lump sums	
▪ Mortality table	N/A
▪ Interest rate	N/A
Other economic assumptions	
▪ Salary increases	Salary rates begin with 12.0% at age 20 and reduce until age 61 where the rate is then held constant at 4.5% to age 70. See table of sample rates.
▪ Social Security wage base	3.50% per year
▪ Inflation	2.50% per year
▪ Expected investment return	7.50% per year for years 2008 through 2010
▪ Expenses	The prior year's administrative and investment expenses adjusted for expected events, rounded up to the next $5,000. For 2010, $80,000 is added to current year normal cost.
▪ Accrual of Future Credited Service for Benefit Accrual	Hourly employees are assumed to accrue .30 of a year during each future plan year. Non-hourly full-time employees are assumed to accrue 1 year for each future year of employment. Non-hourly employees who are not full-time are assumed to accrue 1 year times their percent full-time for each future year of employment

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Demographic assumptions

Withdrawal: 2003 SOA Pension Plan Turnover Study – Small Plan (Age Based) Table. See table of sample rates.

Disability incidence: 1985 Pension Disability Table (Class 1) with an adjustment of 43% for Battelle experience. See table of sample rates.

Retirement age: Rates are based on age.

Attained age	Percentage
Under 50	0.0%
50 - 59	5.0
60	7.5
61	15.0
62	20.0
63	20.0
64	20.0
65-69	30.0
70	100.0

Benefit commencement age for: Participants retiring from active status are assumed to start their pension benefits immediately. Participants who terminated prior to retirement eligibility are assumed to commence their benefits on the first day of the month preceding, or coinciding with the participant's 65th birthday.

Spouse assumptions	Male participants	Female participants
▪ Percentage married	80%	80%
▪ Spouse age difference	3 years younger	3 years older

Form of payment	Single life	100% J&S
▪ Active retirements	50%	50%
▪ Future vested deferred	50%	50%
▪ Current vested deferred	50%	50%

▪ Future deaths: Future death benefits are assumed to be paid in the normal form of payment, which is a Life with 10 Years Certain if the participant is single, and a 100% Joint & Survivor benefit if the participant is married.

▪ Future disabilities: Future disability benefits are assumed to be paid in the normal form of payment, which is a Single Life Annuity if the participant is single, and a 100% Joint & Survivor benefit is the participant is married.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

At-risk assumptions	
▪ Special retirement rates	Active and deferred inactive participants who are eligible for immediate retirement and withdrawal benefits in the first 11 plan years are assumed to 100% retire in the first year of eligibility following the valuation year.
▪ Most valuable form of payment	Participants who have not yet commenced benefits are assumed to take a single life annuity form of payment.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Table of sample rates

	Percentage									
	Healthy Mortality- PPA Generational Table (Annuitant Illustrated)								Disabled Mortality	
	Male				Female				RPA Post-1994 Disability Table	
Attained Age	2005	2010	2015	2020	2005	2010	2015	2020	Male	Female
20	0.035%	0.035%	0.035%	0.035%	0.019%	0.019%	0.019%	0.019%	2.458%	0.965%
25	0.038	0.038	0.038	0.038	0.021	0.021	0.021	0.021	2.746	1.197
30	0.044	0.044	0.044	0.044	0.026	0.026	0.026	0.026	3.066	1.484
35	0.077	0.077	0.077	0.077	0.048	0.048	0.048	0.048	3.418	1.765
40	0.108	0.108	0.108	0.108	0.071	0.071	0.071	0.071	3.837	2.058
45	0.224	0.224	0.224	0.224	0.112	0.112	0.112	0.112	4.303	2.399
50	0.535	0.535	0.535	0.488	0.234	0.234	0.234	0.215	4.800	2.796
55	0.591	0.591	0.537	0.487	0.353	0.353	0.339	0.326	5.312	3.259
60	0.82	0.756	0.698	0.644	0.62	0.605	0.59	0.575	5.812	3.799
65	1.251	1.165	1.086	1.012	1.011	0.986	0.961	0.938	6.367	4.429
70	1.909	1.77	1.641	1.522	1.592	1.553	1.515	1.477	7.328	5.133
75	3.062	2.854	2.66	2.479	2.492	2.394	2.299	2.209	8.892	6.257
80	5.265	5.007	4.761	4.528	3.987	3.849	3.716	3.588	10.711	8.048
85	9.292	8.971	8.662	8.363	6.663	6.465	6.274	6.088	13.326	10.937
90	16.263	15.94	15.624	15.314	12.033	11.854	11.677	11.503	17.336	15.348
95	24.939	24.691	24.445	24.201	18.135	17.954	17.775	17.598	23.409	21.705
100	33.104	32.939	32.774	32.611	22.815	22.701	22.588	22.475	31.919	30.343

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Attained age	Percentage	
	Withdrawal	Disability Incidence
	Unisex	Unisex
20	24.3%	.01%
25	19.5	.02
30	15.5	.03
35	12.1	.04
40	9.4	.07
45	7.3	.11
50	5.6	.19
55	4.2	.36
60	3.0	.52
65	1.9	.66

Earnings progression

Attained age	Percentage increase at attained age
20	12.00%
25	11.50
30	8.80
35	7.80
40	6.80
45	5.70
50	5.30
55	5.30
60	4.75

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Actuarial methods

Asset methods

We used financial data submitted by the trustee as of the valuation date without further audit. Customarily, this information would not be verified by a plan's actuary. We have reviewed the information for internal consistency and we have no reason to doubt its substantial accuracy.

The asset valuation method is an average of the adjusted market value for each year during the last 24 months preceding the valuation date. The adjusted market value is the market value at each determination date adjusted to the valuation date based on actual cash flows and expected interest at the lesser of the expected rate of return and the third segment rate. This amount is adjusted to be no greater than 110 percent and no less than 90 percent of the fair market value, as defined in IRC Section 430.

A characteristic of this asset method is that, over time, it is slightly more likely to produce an actuarial value of assets that is less than the market value of assets than an actuarial value that is greater than the market value.

Participant methods

We used the participant data supplied by the plan sponsor. We have reviewed the data and have no reason to doubt its substantial accuracy. Participants or former participants are included or excluded from the valuation as described below:

Participants or former participants are included or excluded from the valuation as described below:

- **Participants included:** The plan sponsor provides us with data on all employees as of the valuation date, but only those employees who have completed the plan's eligibility requirements are included in the valuation of liabilities.
- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants.
- **Insurance contracts:** The plan does not have any insurance contracts.
- **Disabled participants:** The liabilities for participants on long-term disability have been included with the liabilities for terminated vested participants. Participants who become disabled before retirement continue to earn credited service during their disability. We have valued these participants using the assumption that they will remain disabled until normal retirement.
- **Transferred participants:** The liabilities for employees who have transferred into another business unit of the plan sponsor have been included with the liabilities for terminated vested participants; liabilities for employees who have transferred from another business unit of the plan sponsor have been included with the liabilities for active participants, with credited service from date of transfer.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Minimum funding methods

The funding target for minimum funding calculations is computed using the traditional unit credit method of funding. The objective under this method is to fund each participant's benefits under the plan as they accrue. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual is the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- This plan provides disability benefits that are only partially based on a participant's accrued benefit or years of service. This benefit is allocated to funding target based on the accrued benefit on the valuation date plus a portion of the excess of the benefit over the accrued benefit multiplied by the ratio of the participant's service at the beginning of the plan year to their service at each decrement age. This benefit is allocated to target normal cost based on the proportionate benefit attributable to the increase in the participant's service and compensation during the plan year.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

Maximum suggested contribution method

Calculations of maximum suggested contributions include the excess of the funding target computed using the projected unit credit method over the minimum funding target. The objective of the projected unit credit method is to fund each participant's benefits under the plan as they accrue, taking into consideration expected future compensation increases. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- An individual's **projected funding target** is the present value of benefits based on credited service as of the beginning of the plan year and projected compensation hat would be used in the calculation of the benefit on each expected separation date. If multiple decrements are used, the projected funding target for an individual is the sum of the component projected funding targets associated with the various anticipated separation dates.
- The plan's **projected funding target** is the sum of the projected funding targets for all participants under the plan. The excess of the plan's projected funding target over the plan's funding target is included in the "cushion amount."

Schedule SB, Part V — Summary of Plan Provisions

Benefits included or excluded

Unless noted below, all benefits provided by the plan are included in this valuation.

- **Plan amendments:** Amendments adopted after the valuation date or effective after the current plan year are excluded from the valuation.
- **IRC Section 436 benefit restrictions:**
  - *Unpredictable contingent event benefits:* The plan does not have any unpredictable contingent event benefits.
  - *Plan amendments:* See above.
  - *Prohibited payments:* Limitations on prohibited benefits (if any) are not reflected.
  - *Benefit accruals:* The plan's funding target does not reflect any limitation on benefit accruals. The target normal cost does not reflect any limitation on benefit accruals.
- **Late retirement increases:**
  - *Active participants:* The plan provides benefit suspension notices to participants who work beyond normal retirement; therefore, late retirement actuarial increases only apply to participants who defer retirement beyond age 70 ½. This valuation does not currently include increases for current participants over age 70, as it was determined the effect of doing so would be minimal. This will be reevaluated on an annual basis.
  - *Deferred vested participants:* Current deferred vested participants over normal retirement age are valued including the late retirement actuarial increase.
- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits.
- **IRC Section 415(b) benefit limitations:** The limitations of Internal Revenue Code Section 415(b) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60 percent of the present value for all participants). The funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

Schedule SB, Part V — Summary of Plan Provisions

Summary of major plan provisions

Following is a summary of the major plan provisions used to determine the plan's financial position. It should not be used in determining plan benefits.

Effective date and plan year	Original plan: Original plan: July 1, 2007 Plan year: July 1 through June 30
Status of the plan	The plan has ongoing benefit accruals and new employees are eligible to participate in the plan once they satisfy the participation requirements.
Significant events that occurred during the year	None.
Definitions	
▪ Covered employees	Any Employee who is employed by a Participating Employer and who is not classified as one or more of the following: (1) a member of the Board of Directors unless such member is also an Employee; (2) an Employee who is covered by a collective bargaining agreement unless such agreement provides for participation in the Plan; (3) an individual employed outside the United States by a foreign-based subsidiary or division of the Employer; (4) an employee of the Pacific Northwest Laboratories of Battelle Memorial Institute; (5) an employee of Battelle Memorial Institute; (6) an Employee who is covered by any other qualified defined benefit pension plan funded by Employer; (7) an employee of any BNBI Affiliate that has not adopted this Plan for its employees; (8) a Leased Employee; (9) an independent contractor; and (10) an individual employed as a telephone interviewer or research intern.
▪ Participation	Participation commences on the date of employment for employees other than hourly employees. Hourly employees participate after completing 1,000 hours of service.
▪ Employee contributions	None.
▪ Credited Service for Vesting	A participant receives one year of Credited Service for Vesting for every plan year he is credited with at least 1,000 hours of service or a fraction of a year if credited with at least 500 hours of service.

Schedule SB, Part V — Summary of Plan Provisions

▪ Credited Service for Benefit Accrual	A participant receives one year of Credited Service for Benefit Accrual for every plan year he is credited with at least 2,080 hours, or a fraction of a year if credited with less than 2,080 hours. Note that hourly employees must complete a minimum of 1,000 hours of service to receive any credit.
▪ Monthly compensation	Monthly equivalent of compensation as if the employee worked full-time. Effective 7/1/2001, incentive compensation and overtime are counted as plan compensation. However, compensation is limited to $245,000 annually (indexed for future years).
▪ Final average earnings	The average of the highest 60 consecutive months of compensation.
▪ Accrued benefit	The normal retirement benefit based on Credited Service for Benefit Accrual and Final Average Compensation on the date of determination.
Normal retirement	
▪ Eligibility	Attainment of age 65.
▪ Benefit	Larger of: i) For service after June 30, 1979 - 1.2% of Final Average Compensation plus .45% of Final Average Compensation in excess of Social Security Covered Compensation per year of Credited Service for Benefit Accrual (maximum 35). For service before July 1, 1979 - 1-1/2% of Final Average Compensation per year of Credited Service for Benefit Accrual. No participant's accrued benefit shall be less than his accrued benefit under the provisions of the prior plan on July 1, 1990, for most participants and July 1, 1989, for certain highly compensated participants; and, ii) Accrued Retirement Benefit as of June 30, 1994, plus 1.2% of Final Average Compensation plus .45% of Final Average Compensation in excess of Social Security Covered Compensation per year of Credited Service for Benefit Accrual after June 30, 1994 (total Credited Service for Benefit Accrual after July 1, 1979 may not exceed 35).
Early retirement	
▪ Eligibility	The later of attainment of age 50 and the completion of 5 years of Credited Service for Vesting.

Schedule SB, Part V — Summary of Plan Provisions

▪ Benefit	**Benefit Attributable to Credited Service for Benefit Accrual earned prior to July 1, 2009** Normal retirement benefit, reduced as follows: 10 or more years of Credited Service for Vesting - No reduction after age 62; 6-2/3% per year reduction from 62 to 55; actuarial equivalent reduction prior to 55. Less than 10 years of Credited Service for Vesting - 6-2/3% reduction for each of the first 5 years prior to age 65; 3-1/3% for each of the next 5 years; actuarial equivalent thereafter.
▪ Benefit	**Benefit Attributable to Credited Service for Benefit Accrual earned after July 1, 2009** Normal retirement benefit, actuarially reduced based on the 1984 Unisex Pension Mortality Table (set back three years for a Spouse, or Registered Domestic Partner, if applicable) and 7% interest compounded annually.
Late retirement	
▪ Eligibility	Actual retirement after age 65.
▪ Benefit	The benefit reflects Credited Service for Benefit Accrual and Monthly Compensation earned after age 65.
Deferred vested	
▪ Eligibility	Employed at April 1, 2008: Immediate vesting. Employed after April 1, 2008: 100% after 5 years of Credited Service for Vesting; no vesting prior to 5 years. Participant is 100% vested on normal retirement date.
▪ Benefit	Accrued Retirement Benefit payable at age 65 or payable at or after age 55 and reduced for each month benefit commencement date precedes age 65.
Disability	
▪ Eligibility	For salaried participants, total and permanent disability as defined in the plan.
▪ Benefit	A monthly annuity equal to the regular retirement benefit calculated with Compensation and Credited Service for Benefit Accrual to benefit commencement date as if the participant were employed on the same basis immediately before disablement. This benefit will be reduced for early retirement if applicable.

Schedule SB, Part V — Summary of Plan Provisions

Pre-retirement death	
▪ Eligibility	Eligible if employee has a vested benefit.
▪ Benefit prior to early retirement	For death after vesting but prior to early retirement eligibility the benefit is equal to a 100% joint and survivor annuity payable when the participant would have reached age 50 (benefits are payable for 120 months if there is no surviving spouse).
▪ Benefit after early retirement eligible	For death after early retirement eligibility the benefit is calculated as if the participant retired the day before death and elected a 100% joint and survivor annuity (benefits are payable for 120 months if there is no surviving spouse).
Form of benefits	
▪ Automatic form for unmarried participants	Single Life Annuity
▪ Automatic form for married participants	100% Joint & Survivor Annuity
▪ Optional forms	50%, 75%, or 100% joint and survivor annuity, life annuity with 5 or 10 years of payments certain to be made. Additional options include a guaranteed number of payments of any duration with or without a life annuity.
▪ Optional form conversion factors	Optional forms of benefit, other than the lump sum, are determined using the 1984 Unisex Pension Mortality Table (set back three years for a Spouse, or Registered Domestic Partner, if applicable) and 7% interest compounded annually.
Miscellaneous	
▪ Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually. For 2010, the limit is $245,000.
▪ Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415(b). This limit is indexed annually. For 2010, the limit is $195,000.

Plan provision changes since prior valuation

- Maximum compensation and maximum benefits were updated from 2009 to 2010, although the limits did not change so there was no impact on results.

Schedule SB, Line 24 — Change in Actuarial Assumptions

- Interest discounts were updated from 2009 to 2010 in accordance with PPA.
- Expense normal cost increased from $45,000 to $80,000 to reflect our expectations for the current plan year.
- Expected salary increases were updated to reflect new expected experience.
- Hourly employees are assumed to accrue .30 of a year of credited service during each future plan year. Previously, it was assumed they would accrue .35 of a year of credited service during each future plan year.
- Disability Incidence was updated to the 1985 Pension Disability Table (Class 1) with an adjustment of 43% (same table for males and females) for Battelle experience. Previously, the 1985 Pension Disability Table (Class 1) adjusted for Battelle experience (33% for males and 60% for females) was used.
- Withdrawal rates were updated. They are still based on length of service. Last year's rates were as follows:

	Percentage	
Attained age	**Less than 4 Years of Service**	**More than 4 Years of Service**
20	10.0%	9.5%
25	10.0	9.5
30	10.0	9.0
35	10.0	7.3
40	10.0	5.9
45	10.0	5.0
50	10.0	4.8
55	10.0	5.2
60	10.0	5.6
65	10.0	N/A

Schedule SB, Line 24 — Change in Actuarial Assumptions

- Retirement rates were update to those rates shown above. Last year's rates were as follows:

Attained age	Percentage
Under 50	0%
50 - 59	5.0
60	7.5
61	10.0
62	15.0
63	20.0
64	30.0
65 – 69	50.0
70 and older	100.0

- The expected form of payment participants are elected to take upon retirement, termination, and becoming disabled were updated to those percentages shown above. Previously, the expected form of payments for these decrements were:

Form of payment prior year	Single life	100% J&S w/ 10 CC	75% J&S w/ 10 CC
▪ Active retirements	42.5%	42.5%	15%
▪ Current and future vested deferred	42.5%	42.5%	15%
▪ Future disabilities	Future disabilities were assumed to be paid as a Single Life Annuity with 10 Years Certain		

Salary scale, hourly credited service accrual, withdrawal rates, disability incidence, retirement rates, and expected form of payment were all updated to better reflect anticipated Battelle experience based on our experience analysis assumption study.

Schedule SB, Line 25 — Change in Method

As required by the final Section 430 regulations, the attribution of disability benefit costs to Funding Target and Target Normal Cost was changed to reflect accrued benefits at the valuation date plus the portion of disability benefits attributable to future benefits, with the future portion prorated by service at valuation date over service at decrement age. Previously, the Funding Target Liability accounted for all disability benefits (both past and future).

Schedule SB, Line 26 — Schedule of Active Participant Data

Age	Years of service										
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+	Total
Under 25	4 *	1 *									5 *
25 - 29	7 *	9 *									16 *
30 - 34	13 *	20 77,649	1 *								34 *
35 - 39	11 *	17 *	1 *								29 *
40 - 44	11 *	17 *	1 *	2 *	1 *						32 *
45 - 49	3 *	6 *		1 *	1 *						11 *
50 - 54	4 *	12 *	1 *								17 *
55 - 59	4 *	7 *		1 *	1 *			1 *			14 *
60 - 64	3 *	6 *		1 *							10 *
65 - 69		2 *	1 *								3 *
70+											0 *
TOTAL	60 *	97 *	5 *	5 *	3 *	0 *	0 *	1 *	0 *	0 *	171 *

In each cell, the top number is the count of active participants for each age/service combination. The lower number is the average compensation of the active participants in that group.

Earnings shown in this matrix have been limited to $245,000. Average compensation is not shown for cells with less than 20 participants.

Schedule SB, Line 32 — Schedule of Amortization Bases

The shortfall amortization charge is the sum of the shortfall base amortization for each plan year covered under PPA. Although a shortfall base can be negative, the combined shortfall amortization charge cannot be negative.

	Amortization period		Balances		Beginning
Charge	Date created	Years left	Initial	Outstanding	of year payment
Shortfall Loss	07/01/2008	5	$ 191,468	$ 147,027	$ 32,014
Shortfall Loss	07/01/2009	6	52,715	47,254	8,885
Total				**$ 194,281**	**$ 40,899**

PENSION PLAN OF BIODEFENSE INSTITUTE

Schedule of Assets Acquired and Disposed of Within Year
Sponsor: Battelle Memorial Institute

E.I.N.: 04-3851808
June 30, 2011

(a) Identity of issue, borrower, lessor, or similar party	(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value				(c) Cost of Acquisitions	(d) Proceeds of Dispositions
#REORG MARTEK BIOSCIENCES CORP COM CASH MERGER EFF 02-25-2011	Corporate Stock	Acquisitions	10,830	Shares	(245,026.45)	
#REORG MARTEK BIOSCIENCES CORP COM CASH MERGER EFF 02-25-2011	Corporate Stock	Dispositions	-46,710	Shares		1,471,836.35
#REORG MOTOROLA INC COM REVERSE SPLIT MOTOROLA INC COM 2065052 EFF 01-04-2011	Corporate Stock	Acquisitions	1,000	Shares	(8,381.00)	
#REORG MOTOROLA INC COM REVERSE SPLIT MOTOROLA INC COM 2065052 EFF 01-04-2011	Corporate Stock	Dispositions	-6,500	Shares		53,884.08
#REORG MOTOROLA INC COM REVERSE SPLIT MOTOROLA INC COM 2065052 EFF 01-04-2011	Corporate Stock	Free Delivery	-56,180	Shares		
#REORG/ADMINISTAFF NAME CHANGE INSPERITYINC COM 2067266 3-9-2011	Corporate Stock	Acquisitions	3,220	Shares	(71,702.15)	
#REORG/ADMINISTAFF NAME CHANGE INSPERITYINC COM 2067266 3-9-2011	Corporate Stock	Free Delivery	-29,460	Shares		
#REORG/ADR ACERGY NAME CHNG WITH CU CHNGSUBSEA 7 2065402 1-10-2011	Corporate Stock	Acquisitions	14,100	Shares	(210,353.67)	
#REORG/ADR ACERGY NAME CHNG WITH CU CHNGSUBSEA 7 2065402 1-10-2011	Corporate Stock	Dispositions	-18,700	Shares		370,045.86
#REORG/ADR ACERGY NAME CHNG WITH CU CHNGSUBSEA 7 2065402 1-10-2011	Corporate Stock	Free Delivery	-90,550	Shares		
#REORG/ALLEGHENY STOCK MERGER FIRSTENERGY CORP COM 2322993 2-25-2011	Corporate Stock	Acquisitions	100	Shares	(2,285.10)	
#REORG/ALLEGHENY STOCK MERGER FIRSTENERGY CORP COM 2322993 2-25-2011	Corporate Stock	Dispositions	-900	Shares		22,934.58
#REORG/ALLEGHENY STOCK MERGER FIRSTENERGY CORP COM 2322993 2-25-2011	Corporate Stock	Free Delivery	-3,685	Shares		
#REORG/AMB NM CHGE WITH CUSIP PROLOGIS INC COM 02C1ZAE1 EFF 06/03/11	Other	Acquisitions	3,864	Shares	(131,625.23)	
#REORG/AMB NM CHGE WITH CUSIP PROLOGIS INC COM 02C1ZAE1 EFF 06/03/11	Other	Free Delivery	-3,864	Shares		
#REORG/BJS WHSL CLUB INC CASH MERGER 10/03/2011	Corporate Stock	Acquisitions	4,850	Shares	(207,173.60)	
#REORG/BJS WHSL CLUB INC CASH MERGER 10/03/2011	Corporate Stock	Dispositions	-20,500	Shares		1,020,733.22
#REORG/CB RICHARD ELLIS NAME CHANGE CAREGROUP INC 2D11AL1 10/05/2011	Corporate Stock	Acquisitions	500	Shares	(9,125.50)	
#REORG/CB RICHARD ELLIS NAME CHANGE CAREGROUP INC 2D11AL1 10/05/2011	Corporate Stock	Dispositions	-1,300	Shares		27,086.50
#REORG/CITIGROUP REV STK SPLIT CITIGROUPINC COM NEW 2A1AAX1 5-9-2011	Corporate Stock	Acquisitions	409,485	Shares	(1,708,168.74)	
#REORG/CITIGROUP REV STK SPLIT CITIGROUPINC COM NEW 2A1AAX1 5-9-2011	Corporate Stock	Dispositions	-117,218	Shares		522,848.14
#REORG/CITIGROUP REV STK SPLIT CITIGROUPINC COM NEW 2A1AAX1 5-9-2011	Corporate Stock	Free Delivery	-1,572,700	Shares		

#REORG/COCA CSH AND STK MERGER COCA-COLAENTERPRISES INC NEW COM 2063591 10/4/10	Corporate Stock	Acquisitions	400	Shares	(12,072.40)	
#REORG/COCA CSH AND STK MERGER COCA-COLAENTERPRISES INC NEW COM 2063591 10/4/10	Corporate Stock	Free Delivery	-8,926	Shares		
#REORG/COVIDIEN REV STK SPLT/FOR STK SPLT COVIDIEN 2067522 3-18-2011	Corporate Stock	Acquisitions	11,244	Shares	(580,799.88)	
#REORG/COVIDIEN REV STK SPLT/FOR STK SPLT COVIDIEN 2067522 3-18-2011	Corporate Stock	Dispositions	-178	Shares		9,193.20
#REORG/COVIDIEN REV STK SPLT/FOR STK SPLT COVIDIEN 2067522 3-18-2011	Corporate Stock	Free Delivery	-11,066	Shares		
#REORG/DRESS PLAN OF REORG/NAME CHNG ASCENA RETA 2065337 1-3-2011	Corporate Stock	Acquisitions	35,470	Shares	(832,624.92)	
#REORG/DRESS PLAN OF REORG/NAME CHNG ASCENA RETA 2065337 1-3-2011	Corporate Stock	Free Delivery	-73,880	Shares		
#REORG/FORTUNE NAME CHANGE BEAM INC COM USD3.125 2B1VAR1 10-4-2011	Corporate Stock	Acquisitions	100	Shares	(4,923.10)	
#REORG/FORTUNE NAME CHANGE BEAM INC COM USD3.125 2B1VAR1 10-4-2011	Corporate Stock	Dispositions	-700	Shares		40,027.28
#REORG/GENZYME CSH & STK MERGER SANOFI-AVENTIS FORMERLY 2A1SAX1 4-8-11	Corporate Stock	Acquisitions	249	Shares	(18,240.39)	
#REORG/GENZYME CSH & STK MERGER SANOFI-AVENTIS FORMERLY 2A1SAX1 4-8-11	Corporate Stock	Dispositions	-167,369	Shares		11,576,531.86
#REORG/HEWITT STOCK MERGER AON CORP COMMON STOCK 2023766 10-1-2010	Corporate Stock	Acquisitions	1,600	Shares	(54,861.28)	
#REORG/HEWITT STOCK MERGER AON CORP COMMON STOCK 2023766 10-1-2010	Corporate Stock	Dispositions	-35,260	Shares		1,658,856.71
#REORG/ITT CORP NEW FORMERLY REV SPLIT ITT CORP NEW 2D14AX1 01 NOV 2011	Corporate Stock	Acquisitions	14,300	Shares	(665,254.28)	
#REORG/ITT CORP NEW FORMERLY REV SPLIT ITT CORP NEW 2D14AX1 01 NOV 2011	Corporate Stock	Dispositions	-15,000	Shares		692,424.54
#REORG/J2 GLOBAL COMM NAME CHNGE W CUSIPCHANGE J2 GLOBAL 0002F1ZA41 12/07/2011	Corporate Stock	Acquisitions	710	Shares	(19,508.38)	
#REORG/J2 GLOBAL COMM NAME CHNGE W CUSIPCHANGE J2 GLOBAL 0002F1ZA41 12/07/2011	Corporate Stock	Dispositions	-14,090	Shares		413,024.85
#REORG/KING PHARMACEUTICALS INC COM SHORT FORM/CASH MERGER 2-28-2011	Corporate Stock	Acquisitions	200	Shares	(1,866.20)	
#REORG/KING PHARMACEUTICALS INC COM SHORT FORM/CASH MERGER 2-28-2011	Corporate Stock	Dispositions	-6,764	Shares		90,383.56
#REORG/MARSHALL & ILSLEY STOCK MERGER BANK MONTREAL QUE COM 2054905 7-6-2011	Corporate Stock	Acquisitions	64,519	Shares	(484,138.53)	
#REORG/MARSHALL & ILSLEY STOCK MERGER BANK MONTREAL QUE COM 2054905 7-6-2011	Corporate Stock	Dispositions	-66,078	Shares		363,979.58
#REORG/MASSEY ENERGY CASH AND STOCK MERGER 2012122 EFF 6/2/2011	Corporate Stock	Acquisitions	200	Shares	(10,228.00)	
#REORG/MASSEY ENERGY CASH AND STOCK MERGER 2012122 EFF 6/2/2011	Corporate Stock	Dispositions	-1,000	Shares		38,768.90
#REORG/MASSEY ENERGY CASH AND STOCK MERGER 2012122 EFF 6/2/2011	Corporate Stock	Free Delivery	-2,328	Shares		
#REORG/NALCO HLDG CO CASH MERGER DUE 12/01/2011	Corporate Stock	Acquisitions	10,800	Shares	(324,957.47)	
#REORG/NALCO HLDG CO CASH MERGER DUE 12/01/2011	Corporate Stock	Dispositions	-22,400	Shares		658,273.50

#REORG/NATIONAL SEMICONDUCTOR CASH MERGER 09-26-2011	Corporate Stock	Acquisitions	1,000	Shares	(18,110.66)	
#REORG/NATIONAL SEMICONDUCTOR CASH MERGER 09-26-2011	Corporate Stock	Dispositions	-1,700	Shares		23,722.56
#REORG/NTELOS HLDGS CORP REVERSE STOCK SPLIT NTELOS 2D1EAQ1 11/01/2011	Corporate Stock	Acquisitions	7,270	Shares	(120,237.99)	
#REORG/NTELOS HLDGS CORP REVERSE STOCK SPLIT NTELOS 2D1EAQ1 11/01/2011	Corporate Stock	Dispositions	-32,590	Shares		638,757.84
#REORG/PACTIV CORP COM CASH MERGER 11-16-2010	Corporate Stock	Acquisitions	100	Shares	(3,248.10)	
#REORG/PACTIV CORP COM CASH MERGER 11-16-2010	Corporate Stock	Dispositions	-3,644	Shares		121,074.77
#REORG/POLO NAME CHANGE RALPH LAUREN CORP CL A 2B1MAX1 8-15-2011	Corporate Stock	Acquisitions	290	Shares	(28,087.56)	
#REORG/POLO NAME CHANGE RALPH LAUREN CORP CL A 2B1MAX1 8-15-2011	Corporate Stock	Dispositions	-400	Shares		43,791.17
#REORG/PROLOGIS STOCK MERGER PROLOGIS INC COM 2C1ZAE1 6-3-2011	Other	Acquisitions	111,030	Shares	(1,465,015.48)	
#REORG/PROLOGIS STOCK MERGER PROLOGIS INC COM 2C1ZAE1 6-3-2011	Other	Dispositions	-111,075	Shares		1,612,913.98
#REORG/PROLOGIS STOCK MERGER PROLOGIS INC COM 2C1ZAE1 6-3-2011	Other	Free Delivery	-12,680	Shares		
#REORG/QWEST STOCK MERGER CENTURYLINK INC COM 2117900 4-1-2011	Corporate Stock	Acquisitions	7,000	Shares	(43,057.00)	
#REORG/QWEST STOCK MERGER CENTURYLINK INC COM 2117900 4-1-2011	Corporate Stock	Dispositions	-7,600	Shares		50,368.35
#REORG/QWEST STOCK MERGER CENTURYLINK INC COM 2117900 4-1-2011	Corporate Stock	Free Delivery	-39,149	Shares		
#REORG/TEMPLE-INLAND INC CASH MERGER 2/13/2012	Corporate Stock	Acquisitions	53,600	Shares	(1,058,728.85)	
#REORG/TEMPLE-INLAND INC CASH MERGER 2/13/2012	Corporate Stock	Dispositions	-20,200	Shares		598,138.25
1ST HORIZON NATL CORP COM	Corporate Stock	Acquisitions	421	Shares	(4,420.50)	
1ST HORIZON NATL CORP COM	Corporate Stock	Dispositions	-1,100	Shares		12,627.78
1ST HORIZON NATL CORP COM	Corporate Stock	Free Receipt	198	Shares		
3M CO COM	Corporate Stock	Acquisitions	122,575	Shares	(10,734,139.48)	
3M CO COM	Corporate Stock	Dispositions	-66,775	Shares		6,113,686.97
5TH 3RD BANCORP COM	Corporate Stock	Acquisitions	87,630	Shares	(1,073,467.59)	
5TH 3RD BANCORP COM	Corporate Stock	Dispositions	-4,000	Shares		54,407.01
ABBOTT LAB COM	Corporate Stock	Acquisitions	99,542	Shares	(4,812,790.13)	
ABBOTT LAB COM	Corporate Stock	Dispositions	-95,644	Shares		4,548,806.25
ABERCROMBIE & FITCH CO CL A	Corporate Stock	Acquisitions	14,700	Shares	(534,298.86)	
ABERCROMBIE & FITCH CO CL A	Corporate Stock	Dispositions	-15,042	Shares		757,162.07
ACE LTD COM STK	Corporate Stock	Acquisitions	9,321	Shares	(516,598.70)	
ACE LTD COM STK	Corporate Stock	Dispositions	-22,799	Shares		1,356,807.56
ADAMS STREET PARTNERS 2007 U.S. FUND, LP	103-12 Investment Entities	Acquisitions	496,650	Shares	(496,650.00)	
ADAMS STREET PARTNERS 2007 U.S. FUND, LP	103-12 Investment Entities	Dispositions	-112,174	Shares		112,174.00
ADAMS STREET PARTNERS 2008 US FUND, LP	103-12 Investment Entities	Acquisitions	815,000	Shares	(815,000.00)	
ADAMS STREET PARTNERS 2008 US FUND, LP	103-12 Investment Entities	Dispositions	-307,154	Shares		307,154.00
ADOBE SYS INC COM	Corporate Stock	Acquisitions	191,600	Shares	(5,818,292.81)	
ADOBE SYS INC COM	Corporate Stock	Dispositions	-4,100	Shares		127,960.38
ADR BHP BILLITON LTD SPONSORED ADR	Corporate Stock	Acquisitions	20,650	Shares	(1,855,013.95)	
ADR BHP BILLITON LTD SPONSORED ADR	Corporate Stock	Dispositions	-31,850	Shares		2,416,264.27
ADR CREDIT SUISSE GROUP SPONSORED ADR ISIN US2254011081	Corporate Stock	Acquisitions	41,200	Shares	(1,656,403.18)	
ADR CREDIT SUISSE GROUP SPONSORED ADR ISIN US2254011081	Corporate Stock	Dispositions	-25,800	Shares		1,189,452.13

ADR NOVARTIS AG	Corporate Stock	Acquisitions	20,000	Shares			(1,113,048.85)	
ADR NOVARTIS AG	Corporate Stock	Dispositions	-32,300	Shares				1,907,804.79
ADR SUBSEA 7 S A SPONSORED ADR	Corporate Stock	Dispositions	-90,550	Shares				2,313,915.10
ADR SUBSEA 7 S A SPONSORED ADR	Corporate Stock	Free Receipt	90,550	Shares				
ADR TOTAL SA	Corporate Stock	Acquisitions	63,050	Shares			(3,615,091.23)	
ADR TOTAL SA	Corporate Stock	Dispositions	-29,550	Shares				1,753,316.79
AES CORP COM	Corporate Stock	Acquisitions	128,575	Shares			(1,485,511.84)	
AES CORP COM	Corporate Stock	Dispositions	-80,900	Shares				981,802.10
AFLAC INC COM	Corporate Stock	Acquisitions	100	Shares			(5,177.10)	
AFLAC INC COM	Corporate Stock	Dispositions	-2,000	Shares				110,603.03
AIR METHODS CORP COM NEW COM NEW	Corporate Stock	Acquisitions	4,460	Shares			(139,400.00)	
AIR METHODS CORP COM NEW COM NEW	Corporate Stock	Dispositions	-12,750	Shares				531,846.56
AIR PROD & CHEM INC COM	Corporate Stock	Acquisitions	100	Shares			(8,932.25)	
AIR PROD & CHEM INC COM	Corporate Stock	Dispositions	-1,000	Shares				85,224.47
AIRGAS INC COM	Corporate Stock	Acquisitions	148	Shares			(9,188.10)	
AIRGAS INC COM	Corporate Stock	Dispositions	-800	Shares				53,049.44
AKAMAI TECHNOLOGIES INC COM STK	Corporate Stock	Acquisitions	557	Shares			(25,010.02)	
AKAMAI TECHNOLOGIES INC COM STK	Corporate Stock	Dispositions	-800	Shares				37,374.33
ALCOA INC COM STK	Corporate Stock	Acquisitions	1,391	Shares			(21,411.44)	
ALCOA INC COM STK	Corporate Stock	Dispositions	-4,500	Shares				65,302.82
ALLEGHANY CORP DEL COM	Corporate Stock	Acquisitions	540	Shares			(174,281.05)	
ALLEGHANY CORP DEL COM	Corporate Stock	Dispositions	-0.10	Shares				33.31
ALLEGHANY CORP DEL COM	Corporate Stock	Free Receipt	85	Shares				
ALLEGHENY TECHNOLOGIES INC COM	Corporate Stock	Acquisitions	348	Shares			(20,732.43)	
ALLEGHENY TECHNOLOGIES INC COM	Corporate Stock	Dispositions	-500	Shares				27,887.49
ALLSTATE CORP COM	Corporate Stock	Acquisitions	102,100	Shares			(3,257,249.71)	
ALLSTATE CORP COM	Corporate Stock	Dispositions	-2,693	Shares				85,750.80
ALPHA NAT RES INC COM STK	Corporate Stock	Acquisitions	2,704	Shares			(144,368.72)	
ALPHA NAT RES INC COM STK	Corporate Stock	Dispositions	-0.20	Shares				9.66
ALPHA NAT RES INC COM STK	Corporate Stock	Free Receipt	2,386	Shares				
ALTERA CORP COM	Corporate Stock	Acquisitions	652	Shares			(21,511.93)	
ALTERA CORP COM	Corporate Stock	Dispositions	-1,300	Shares				42,136.24
ALTRIA GROUP INC COM	Corporate Stock	Acquisitions	1,533	Shares			(38,236.61)	
ALTRIA GROUP INC COM	Corporate Stock	Dispositions	-9,824	Shares				238,002.68
AMAZON COM INC COM	Corporate Stock	Acquisitions	477	Shares			(71,795.91)	
AMAZON COM INC COM	Corporate Stock	Dispositions	-13,000	Shares				2,327,966.97
AMDOCS ORD GBP0.01	Corporate Stock	Acquisitions	38,750	Shares			(1,055,156.00)	
AMDOCS ORD GBP0.01	Corporate Stock	Dispositions	-38,750	Shares				1,167,418.01
AMER ELEC PWR CO INC COM	Corporate Stock	Acquisitions	100	Shares			(3,587.10)	
AMER ELEC PWR CO INC COM	Corporate Stock	Dispositions	-2,100	Shares				75,626.66
AMEREN CORP COM	Corporate Stock	Acquisitions	100	Shares			(2,741.10)	
AMEREN CORP COM	Corporate Stock	Dispositions	-1,100	Shares				31,731.42
AMERICAN EXPRESS CO	Corporate Stock	Acquisitions	38,700	Shares			(1,574,991.17)	
AMERICAN EXPRESS CO	Corporate Stock	Dispositions	-111,441	Shares				5,108,245.51
AMERICAN INTERNATIONAL GROUP INC COM	Corporate Stock	Acquisitions	6,868	Shares			(200,285.41)	
AMERICAN INTERNATIONAL GROUP INC COM	Corporate Stock	Dispositions	-700	Shares				28,707.48
AMERICAN MUN PWR OHIO INC REV	Other	Acquisitions	180,000	Shares	7.834% DUE	2/15/2041	(180,000.00)	
AMERICAN MUN PWR OHIO INC REV	Other	Dispositions	-180,000	Shares	7.834% DUE	2/15/2041		195,814.80
AMPHENOL CORP NEW CL A	Corporate Stock	Acquisitions	200	Shares			(10,031.40)	
AMPHENOL CORP NEW CL A	Corporate Stock	Dispositions	-800	Shares				41,761.25
ANADARKO PETE CORP	Corporate Debt Instruments - Other	Acquisitions	210,000	Shares	6.450% DUE	9/15/2036	(203,519.40)	

ANADARKO PETE CORP	Corporate Debt Instruments - Other	Dispositions	-490,000	Shares	6.450% DUE	9/15/2036		479,553.60
ANADARKO PETRO CORP COM	Corporate Stock	Acquisitions	300	Shares			(17,870.90)	
ANADARKO PETRO CORP COM	Corporate Stock	Dispositions	-2,200	Shares				145,465.39
ANALOG DEVICES INC COM	Corporate Stock	Acquisitions	300	Shares			(10,308.50)	
ANALOG DEVICES INC COM	Corporate Stock	Dispositions	-1,400	Shares				49,713.10
AON CORP COM	Corporate Stock	Acquisitions	1,653	Shares			(64,781.88)	
AON CORP COM	Corporate Stock	Dispositions	-1,400	Shares				58,638.95
APACHE CORP COM	Corporate Stock	Acquisitions	23,334	Shares			(2,695,468.18)	
APACHE CORP COM	Corporate Stock	Dispositions	-10,600	Shares				1,257,280.29
APARTMENT INVT & MGMT CO CL A	Other	Acquisitions	700	Shares			(17,506.80)	
APARTMENT INVT & MGMT CO CL A	Other	Dispositions	-1,000	Shares				23,739.57
APOLLO GROUP INC CL A	Corporate Stock	Acquisitions	36,300	Shares			(1,429,540.84)	
APOLLO GROUP INC CL A	Corporate Stock	Dispositions	-88,300	Shares				3,816,521.58
APPLE INC COM STK	Corporate Stock	Acquisitions	1,975	Shares			(642,296.69)	
APPLE INC COM STK	Corporate Stock	Dispositions	-8,745	Shares				2,518,355.15
APPLIED MATERIALS INC COM	Corporate Stock	Acquisitions	269,800	Shares			(3,840,310.94)	
APPLIED MATERIALS INC COM	Corporate Stock	Dispositions	-194,625	Shares				2,401,318.34
ARCH COAL INC COM	Corporate Stock	Acquisitions	66,425	Shares			(1,741,452.13)	
ARCH COAL INC COM	Corporate Stock	Dispositions	-66,425	Shares				2,323,062.70
ARCHER-DANIELS-MIDLAND CO COM	Corporate Stock	Acquisitions	120,919	Shares			(3,680,329.65)	
ARCHER-DANIELS-MIDLAND CO COM	Corporate Stock	Dispositions	-80,900	Shares				2,642,336.72
ARTIO GLOBAL INVS INC COM CL A COM CL A	Corporate Stock	Acquisitions	30,150	Shares			(501,928.81)	
ARTIO GLOBAL INVS INC COM CL A COM CL A	Corporate Stock	Dispositions	-11,980	Shares				145,110.34
ASCENA RETAIL GROUP INC COM	Corporate Stock	Acquisitions	2,350	Shares			(76,265.02)	
ASCENA RETAIL GROUP INC COM	Corporate Stock	Dispositions	-19,970	Shares				664,825.65
ASCENA RETAIL GROUP INC COM	Corporate Stock	Free Receipt	73,880	Shares				
AT&T INC COM	Corporate Stock	Acquisitions	2,195	Shares			(64,336.22)	
AT&T INC COM	Corporate Stock	Dispositions	-81,296	Shares				2,246,330.69
AT&T INC GLOBAL NT	Corporate Debt Instruments - Preferred	Acquisitions	140,000	Shares	6.550% DUE	2/15/2039	(155,356.60)	
AT&T INC GLOBAL NT	Corporate Debt Instruments - Preferred	Dispositions	-230,000	Shares	6.550% DUE	2/15/2039		241,279.20
ATLC TELE-NETWORK INC COM NEW	Corporate Stock	Acquisitions	20,220	Shares			(767,014.50)	
ATLC TELE-NETWORK INC COM NEW	Corporate Stock	Dispositions	-1,360	Shares				43,826.92
AUTODESK INC COM	Corporate Stock	Acquisitions	3,800	Shares			(100,025.15)	
AUTODESK INC COM	Corporate Stock	Dispositions	-20,300	Shares				751,228.08
AUTOMATIC DATA PROCESSING INC COM	Corporate Stock	Acquisitions	434	Shares			(21,870.02)	
AUTOMATIC DATA PROCESSING INC COM	Corporate Stock	Dispositions	-2,563	Shares				114,460.90
AUTONATION INC COM	Corporate Stock	Acquisitions	273	Shares			(9,085.93)	
AUTONATION INC COM	Corporate Stock	Dispositions	-1,200	Shares				29,974.66
AUTOZONE INC COM	Corporate Stock	Acquisitions	34	Shares			(8,941.04)	
AUTOZONE INC COM	Corporate Stock	Dispositions	-200	Shares				48,454.87
AVALONBAY CMNTYS REIT	Other	Acquisitions	178	Shares			(20,125.56)	
AVALONBAY CMNTYS REIT	Other	Dispositions	-376	Shares				41,810.75
AVERY DENNISON CORP COM	Corporate Stock	Acquisitions	100	Shares			(3,614.10)	
AVERY DENNISON CORP COM	Corporate Stock	Dispositions	-700	Shares				27,541.50
AVON PRODUCTS INC COM USD0.25	Corporate Stock	Acquisitions	100	Shares			(3,106.10)	
AVON PRODUCTS INC COM USD0.25	Corporate Stock	Dispositions	-1,900	Shares				59,396.94
BAKER HUGHES INC COM	Corporate Stock	Acquisitions	20,700	Shares			(847,681.23)	
BAKER HUGHES INC COM	Corporate Stock	Dispositions	-78,100	Shares				4,668,289.30
BALL CORP COM	Corporate Stock	Dispositions	-766	Shares				41,312.92
BALL CORP COM	Corporate Stock	Free Receipt	2,033	Shares				

BANK NEW YORK MELLON CORP COM STK	Corporate Stock	Acquisitions	1,500	Shares			(41,214.95)	
BANK NEW YORK MELLON CORP COM STK	Corporate Stock	Dispositions	-5,500	Shares				156,512.20
BANK OF AMERICA CORP	Corporate Stock	Acquisitions	440,799	Shares			(5,322,258.62)	
BANK OF AMERICA CORP	Corporate Stock	Dispositions	-230,569	Shares				3,100,464.84
BARRICK GOLD CORP	Corporate Stock	Acquisitions	48,375	Shares			(2,283,864.30)	
BARRICK GOLD CORP	Corporate Stock	Dispositions	-21,525	Shares				954,375.20
BATTELLE MEMORIAL INSTITUTE PENSION FUND, LP	Limited Partnerships	Acquisitions	507,024	Shares			(507,023.98)	
BATTELLE MEMORIAL INSTITUTE PENSION FUND, LP	Limited Partnerships	Dispositions	-2,205,932	Shares				2,205,931.72
BAXTER INTL INC COM	Corporate Stock	Acquisitions	6,000	Shares			(301,908.00)	
BAXTER INTL INC COM	Corporate Stock	Dispositions	-31,600	Shares				1,635,836.18
BB&T CORP COM	Corporate Stock	Acquisitions	500	Shares			(12,460.30)	
BB&T CORP COM	Corporate Stock	Dispositions	-3,100	Shares				78,268.60
BERKLEY W R CORP COM	Corporate Stock	Acquisitions	2,830	Shares			(91,731.67)	
BERKLEY W R CORP COM	Corporate Stock	Dispositions	-37,320	Shares				1,019,411.03
BERKSHIRE HATHAWAY INC-CL B	Corporate Stock	Acquisitions	2,425	Shares			(199,375.93)	
BERKSHIRE HATHAWAY INC-CL B	Corporate Stock	Dispositions	-7,821	Shares				648,815.33
BEST BUY INC COM STK	Corporate Stock	Acquisitions	200	Shares			(7,430.20)	
BEST BUY INC COM STK	Corporate Stock	Dispositions	-1,900	Shares				72,129.00
BIG LOTS INC COM	Corporate Stock	Acquisitions	61,220	Shares			(1,966,394.83)	
BIG LOTS INC COM	Corporate Stock	Dispositions	-16,860	Shares				706,229.04
BIOGEN IDEC INC COM STK	Corporate Stock	Acquisitions	158	Shares			(10,984.44)	
BIOGEN IDEC INC COM STK	Corporate Stock	Dispositions	-1,938	Shares				115,317.64
BOEING CO COM	Corporate Stock	Acquisitions	413	Shares			(28,634.99)	
BOEING CO COM	Corporate Stock	Dispositions	-4,312	Shares				295,272.40
BOSTON SCIENTIFIC CORP COM	Corporate Stock	Acquisitions	500	Shares			(2,705.50)	
BOSTON SCIENTIFIC CORP COM	Corporate Stock	Dispositions	-6,700	Shares				42,821.98
BRINKS CO COM STOCK	Corporate Stock	Acquisitions	42,770	Shares			(1,184,932.93)	
BRINKS CO COM STOCK	Corporate Stock	Dispositions	-10,640	Shares				203,829.65
BRISTOL MYERS SQUIBB CO COM	Corporate Stock	Acquisitions	700	Shares			(19,197.10)	
BRISTOL MYERS SQUIBB CO COM	Corporate Stock	Dispositions	-7,917	Shares				209,619.25
BRISTOW GROUP INC COM	Corporate Stock	Acquisitions	2,990	Shares			(85,762.77)	
BRISTOW GROUP INC COM	Corporate Stock	Dispositions	-14,090	Shares				592,897.00
BRITISH TELECOMMUNICATIONS P L C NT STEPUP	Corporate Debt Instruments - Other	Acquisitions	100,000	Shares	__% DUE	12/15/2030	(133,599.00)	
BRITISH TELECOMMUNICATIONS P L C NT STEPUP	Corporate Debt Instruments - Other	Dispositions	-250,000	Shares	__% DUE	12/15/2030		351,897.50
BROADCOM CORP CL A	Corporate Stock	Acquisitions	1,207	Shares			(45,911.53)	
BROADCOM CORP CL A	Corporate Stock	Dispositions	-2,000	Shares				77,938.59
BROOKFIELD OFFICE PROPERTIES INC COM	Corporate Stock	Acquisitions	54,800	Shares			(892,148.96)	
BROOKFIELD OFFICE PROPERTIES INC COM	Corporate Stock	Dispositions	-54,800	Shares				964,925.20
BSTN PPTYS INC	Other	Acquisitions	200	Shares			(19,101.80)	
BSTN PPTYS INC	Other	Dispositions	-600	Shares				52,619.06
BUNGE LTD	Corporate Stock	Acquisitions	43,000	Shares			(2,344,492.14)	
BUNGE LTD	Corporate Stock	Dispositions	-43,000	Shares				3,011,224.94
BUY TO OPEN REPO W/BANK OF AMERICA .08% FROM 05-27-2011 TO 05-31-2011	Other	Acquisitions	300,000	Shares			(300,000.00)	
BUY TO OPEN REPO W/BANK OF AMERICA .08% FROM 05-27-2011 TO 05-31-2011	Other	Dispositions	-300,000	Shares				300,000.00
BUY TO OPEN REPO W/BANK OF AMERICA .22% FROM 10-07-2010 TO 10-08-2010	Other	Acquisitions	200,000	Shares			(200,000.00)	
BUY TO OPEN REPO W/BANK OF AMERICA .22% FROM 10-07-2010 TO 10-08-2010	Other	Dispositions	-200,000	Shares				200,000.00

BUY TO OPEN REPO W/BARCLAYS B .75% FROM 01-18-2011 TO 01-18-2011	Other	Acquisitions	4,800,000	Shares	(4,800,000.00)	
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 01-18-2011 TO 01-18-2011	Other	Dispositions	-4,800,000	Shares		4,800,000.00
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 01-27-2011 TO 01-27-2011	Other	Acquisitions	4,900,000	Shares	(4,900,000.00)	
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 01-27-2011 TO 01-27-2011	Other	Dispositions	-4,900,000	Shares		4,900,000.00
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 03-21-2011 TO 03-21-2011	Other	Acquisitions	5,100,000	Shares	(5,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 03-21-2011 TO 03-21-2011	Other	Dispositions	-5,100,000	Shares		5,100,000.00
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 09-29-2010 TO 09-29-2010	Other	Acquisitions	13,100,000	Shares	(13,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 09-29-2010 TO 09-29-2010	Other	Dispositions	-13,100,000	Shares		13,100,000.00
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 10-07-2010 TO 10-07-2010	Other	Acquisitions	13,600,000	Shares	(13,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 10-07-2010 TO 10-07-2010	Other	Dispositions	-13,600,000	Shares		13,600,000.00
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 10-19-2010 TO 10-19-2010	Other	Acquisitions	11,400,000	Shares	(11,400,000.00)	
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 10-19-2010 TO 10-19-2010	Other	Dispositions	-11,400,000	Shares		11,400,000.00
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 11-12-2010 TO 11-12-2010	Other	Acquisitions	10,000,000	Shares	(10,000,000.00)	
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 11-12-2010 TO 11-12-2010	Other	Dispositions	-10,000,000	Shares		10,000,000.00
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 11-26-2010 TO 11-26-2010	Other	Acquisitions	5,900,000	Shares	(5,900,000.00)	
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 11-26-2010 TO 11-26-2010	Other	Dispositions	-5,900,000	Shares		5,900,000.00
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 12-06-2010 TO 12-06-2010	Other	Acquisitions	9,600,000	Shares	(9,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 12-06-2010 TO 12-06-2010	Other	Dispositions	-9,600,000	Shares		9,600,000.00
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 12-07-2010 TO 12-07-2010	Other	Acquisitions	10,600,000	Shares	(10,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 12-07-2010 TO 12-07-2010	Other	Dispositions	-10,600,000	Shares		10,600,000.00
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 12-21-2010 TO 12-21-2010	Other	Acquisitions	9,200,000	Shares	(9,200,000.00)	
BUY TO OPEN REPO W/BARCLAYS B .75% FROM 12-21-2010 TO 12-21-2010	Other	Dispositions	-9,200,000	Shares		9,200,000.00
BUY TO OPEN REPO W/BARCLAYS BANK PLC .21FROM 01-26-2011 02-17-2011	Other	Acquisitions	5,300,000	Shares	(5,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS BANK PLC .21FROM 01-26-2011 02-17-2011	Other	Dispositions	-5,300,000	Shares		5,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 11-19-2010 TO 11-22-2010	Other	Acquisitions	5,100,000	Shares	(5,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 11-19-2010 TO 11-22-2010	Other	Dispositions	-5,100,000	Shares		5,100,000.00

BUY TO OPEN REPO W/BARCLAYS DE ZOE .00000001% FROM 08-25-2010 TO 12-31-2010	Other	Acquisitions	7,200,000	Shares	(7,200,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .00000001% FROM 08-25-2010 TO 12-31-2010	Other	Dispositions	-7,200,000	Shares		7,200,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .01% FROM 07-01-2011 TO 07-05-2011	Other	Acquisitions	2,100,000	Shares	(2,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .01% FROM 07-01-2011 TO 07-05-2011	Other	Dispositions	-2,100,000	Shares		2,100,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .03% FROM 04-27-2011 TO 04-28-2011	Other	Acquisitions	4,000,000	Shares	(4,000,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .03% FROM 04-27-2011 TO 04-28-2011	Other	Dispositions	-4,000,000	Shares		4,000,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .03% FROM 06-20-2011 TO 06-21-2011	Other	Acquisitions	2,000,000	Shares	(2,000,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .03% FROM 06-20-2011 TO 06-21-2011	Other	Dispositions	-2,000,000	Shares		2,000,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .04% FROM 06-06-2011 TO 06-07-2011	Other	Acquisitions	3,800,000	Shares	(3,800,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .04% FROM 06-06-2011 TO 06-07-2011	Other	Dispositions	-3,800,000	Shares		3,800,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .04% FROM 06-07-2011 TO 06-08-2011	Other	Acquisitions	3,900,000	Shares	(3,900,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .04% FROM 06-07-2011 TO 06-08-2011	Other	Dispositions	-3,900,000	Shares		3,900,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .05% FROM 05-13-2011 TO 05-16-2011	Other	Acquisitions	3,600,000	Shares	(3,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .05% FROM 05-13-2011 TO 05-16-2011	Other	Dispositions	-3,600,000	Shares		3,600,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .05% FROM 06-03-2011 TO 06-06-2011	Other	Acquisitions	4,100,000	Shares	(4,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .05% FROM 06-03-2011 TO 06-06-2011	Other	Dispositions	-4,100,000	Shares		4,100,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .05% FROM 06-16-2011 TO 06-17-2011	Other	Acquisitions	2,000,000	Shares	(2,000,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .05% FROM 06-16-2011 TO 06-17-2011	Other	Dispositions	-2,000,000	Shares		2,000,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .06% FROM 04-26-2011 TO 04-27-2011	Other	Acquisitions	3,900,000	Shares	(3,900,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .06% FROM 04-26-2011 TO 04-27-2011	Other	Dispositions	-3,900,000	Shares		3,900,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .07% FROM 04-07-2011 TO 04-08-2011	Other	Acquisitions	6,900,000	Shares	(6,900,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .07% FROM 04-07-2011 TO 04-08-2011	Other	Dispositions	-6,900,000	Shares		6,900,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .07% FROM 06-02-2011 TO 06-03-2011	Other	Acquisitions	3,400,000	Shares	(3,400,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .07% FROM 06-02-2011 TO 06-03-2011	Other	Dispositions	-3,400,000	Shares		3,400,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .07% FROM 06-17-2011 TO 06-20-2011	Other	Acquisitions	2,000,000	Shares	(2,000,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .07% FROM 06-17-2011 TO 06-20-2011	Other	Dispositions	-2,000,000	Shares		2,000,000.00

BUY TO OPEN REPO W/BARCLAYS DE ZOE .08% FROM 04-20-2011 TO 04-21-2011	Other	Acquisitions	4,300,000	Shares	(4,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .08% FROM 04-20-2011 TO 04-21-2011	Other	Dispositions	-4,300,000	Shares		4,300,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .08% FROM 04-21-2011 TO 04-25-2011	Other	Acquisitions	4,300,000	Shares	(4,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .08% FROM 04-21-2011 TO 04-25-2011	Other	Dispositions	-4,300,000	Shares		4,300,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .08% FROM 04-25-2011 TO 04-26-2011	Other	Acquisitions	4,100,000	Shares	(4,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .08% FROM 04-25-2011 TO 04-26-2011	Other	Dispositions	-4,100,000	Shares		4,100,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .09% FROM 04-19-2011 TO 04-20-2011	Other	Acquisitions	4,300,000	Shares	(4,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .09% FROM 04-19-2011 TO 04-20-2011	Other	Dispositions	-4,300,000	Shares		4,300,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .09% FROM 05-31-2011 TO 06-01-2011	Other	Acquisitions	5,700,000	Shares	(5,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .09% FROM 05-31-2011 TO 06-01-2011	Other	Dispositions	-5,700,000	Shares		5,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .1% FROM 06-01-2011 TO 06-02-2011	Other	Acquisitions	3,300,000	Shares	(3,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .1% FROM 06-01-2011 TO 06-02-2011	Other	Dispositions	-3,300,000	Shares		3,300,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .11 FROM 12-23-2010 TO 12-27-2010	Other	Acquisitions	7,600,000	Shares	(7,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .11 FROM 12-23-2010 TO 12-27-2010	Other	Dispositions	-7,600,000	Shares		7,600,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .11% FROM 03-11-2011 TO 03-14-2011	Other	Acquisitions	4,900,000	Shares	(4,900,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .11% FROM 03-11-2011 TO 03-14-2011	Other	Dispositions	-4,900,000	Shares		4,900,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .12% FROM 03-24-2011 TO 03-25-2011	Other	Acquisitions	6,600,000	Shares	(6,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .12% FROM 03-24-2011 TO 03-25-2011	Other	Dispositions	-6,600,000	Shares		6,600,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .12% FROM 03-25-2011 TO 03-28-2011	Other	Acquisitions	6,200,000	Shares	(6,200,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .12% FROM 03-25-2011 TO 03-28-2011	Other	Dispositions	-6,200,000	Shares		6,200,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .13% FROM 02-10-2011 TO 02-11-2011	Other	Acquisitions	6,300,000	Shares	(6,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .13% FROM 02-10-2011 TO 02-11-2011	Other	Dispositions	-6,300,000	Shares		6,300,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .13% FROM 02-22-2011 TO 02-23-2011	Other	Acquisitions	8,400,000	Shares	(8,400,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .13% FROM 02-22-2011 TO 02-23-2011	Other	Dispositions	-8,400,000	Shares		8,400,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .13% FROM 02-24-2011 TO 02-25-2011	Other	Acquisitions	8,600,000	Shares	(8,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .13% FROM 02-24-2011 TO 02-25-2011	Other	Dispositions	-8,600,000	Shares		8,600,000.00

BUY TO OPEN REPO W/BARCLAYS DE ZOE .13% FROM 03-08-2011 TO 03-09-2011	Other	Acquisitions	4,300,000	Shares	(4,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .13% FROM 03-08-2011 TO 03-09-2011	Other	Dispositions	-4,300,000	Shares		4,300,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .13% FROM 03-09-2011 TO 03-10-2011	Other	Acquisitions	4,400,000	Shares	(4,400,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .13% FROM 03-09-2011 TO 03-10-2011	Other	Dispositions	-4,400,000	Shares		4,400,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .13% FROM 03-10-2011 TO 03-11-2011	Other	Acquisitions	4,300,000	Shares	(4,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .13% FROM 03-10-2011 TO 03-11-2011	Other	Dispositions	-4,300,000	Shares		4,300,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 02-14-2011 TO 02-15-2011	Other	Acquisitions	6,300,000	Shares	(6,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 02-14-2011 TO 02-15-2011	Other	Dispositions	-6,300,000	Shares		6,300,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 02-17-2011 TO 02-18-2011	Other	Acquisitions	7,000,000	Shares	(7,000,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 02-17-2011 TO 02-18-2011	Other	Dispositions	-7,000,000	Shares		7,000,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 02-18-2011 TO 02-22-2011	Other	Acquisitions	8,500,000	Shares	(8,500,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 02-18-2011 TO 02-22-2011	Other	Dispositions	-8,500,000	Shares		8,500,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 02-25-2011 TO 02-28-2011	Other	Acquisitions	8,700,000	Shares	(8,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 02-25-2011 TO 02-28-2011	Other	Dispositions	-8,700,000	Shares		8,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 03-02-2011 TO 03-03-2011	Other	Acquisitions	4,500,000	Shares	(4,500,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 03-02-2011 TO 03-03-2011	Other	Dispositions	-4,500,000	Shares		4,500,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 03-03-2011 TO 03-04-2011	Other	Acquisitions	4,600,000	Shares	(4,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 03-03-2011 TO 03-04-2011	Other	Dispositions	-4,600,000	Shares		4,600,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 03-04-2011 TO 03-07-2011	Other	Acquisitions	4,600,000	Shares	(4,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 03-04-2011 TO 03-07-2011	Other	Dispositions	-4,600,000	Shares		4,600,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 03-07-2011 TO 03-08-2011	Other	Acquisitions	4,500,000	Shares	(4,500,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 03-07-2011 TO 03-08-2011	Other	Dispositions	-4,500,000	Shares		4,500,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 03-16-2011 TO 03-17-2011	Other	Acquisitions	5,400,000	Shares	(5,400,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 03-16-2011 TO 03-17-2011	Other	Dispositions	-5,400,000	Shares		5,400,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 03-22-2011 TO 03-23-2011	Other	Acquisitions	6,700,000	Shares	(6,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .14% FROM 03-22-2011 TO 03-23-2011	Other	Dispositions	-6,700,000	Shares		6,700,000.00

BUY TO OPEN REPO W/BARCLAYS DE ZOE .15% FROM 02-08-2011 TO 02-09-2011	Other	Acquisitions	6,000,000	Shares	(6,000,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .15% FROM 02-08-2011 TO 02-09-2011	Other	Dispositions	-6,000,000	Shares		6,000,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .15% FROM 02-09-2011 TO 02-10-2011	Other	Acquisitions	6,200,000	Shares	(6,200,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .15% FROM 02-09-2011 TO 02-10-2011	Other	Dispositions	-6,200,000	Shares		6,200,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .15% FROM 02-23-2011 TO 02-24-2011	Other	Acquisitions	8,600,000	Shares	(8,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .15% FROM 02-23-2011 TO 02-24-2011	Other	Dispositions	-8,600,000	Shares		8,600,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .15% FROM 03-21-2011 TO 03-22-2011	Other	Acquisitions	5,200,000	Shares	(5,200,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .15% FROM 03-21-2011 TO 03-22-2011	Other	Dispositions	-5,200,000	Shares		5,200,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .15% FROM 04-01-2011 TO 04-04-2011	Other	Acquisitions	6,100,000	Shares	(6,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .15% FROM 04-01-2011 TO 04-04-2011	Other	Dispositions	-6,100,000	Shares		6,100,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .15% FROM 12-08-2010 TO 12-09-2010	Other	Acquisitions	10,500,000	Shares	(10,500,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .15% FROM 12-08-2010 TO 12-09-2010	Other	Dispositions	-10,500,000	Shares		10,500,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 01-06-2011 TO 01-07-2011	Other	Acquisitions	4,600,000	Shares	(4,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 01-06-2011 TO 01-07-2011	Other	Dispositions	-4,600,000	Shares		4,600,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 01-10-2011 TO 01-11-2011	Other	Acquisitions	5,000,000	Shares	(5,000,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 01-10-2011 TO 01-11-2011	Other	Dispositions	-5,000,000	Shares		5,000,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 01-13-2011 TO 01-14-2011	Other	Acquisitions	4,800,000	Shares	(4,800,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 01-13-2011 TO 01-14-2011	Other	Dispositions	-4,800,000	Shares		4,800,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 02-04-2011 TO 02-07-2011	Other	Acquisitions	6,800,000	Shares	(6,800,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 02-04-2011 TO 02-07-2011	Other	Dispositions	-6,800,000	Shares		6,800,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 02-07-2011 TO 02-08-2011	Other	Acquisitions	5,900,000	Shares	(5,900,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 02-07-2011 TO 02-08-2011	Other	Dispositions	-5,900,000	Shares		5,900,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 03-15-2011 TO 03-16-2011	Other	Acquisitions	5,000,000	Shares	(5,000,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 03-15-2011 TO 03-16-2011	Other	Dispositions	-5,000,000	Shares		5,000,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 09-28-2010 TO 10-06-2010	Other	Acquisitions	13,500,000	Shares	(13,500,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 09-28-2010 TO 10-06-2010	Other	Dispositions	-13,500,000	Shares		13,500,000.00

BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 12-07-2010 TO 12-08-2010	Other	Acquisitions	10,700,000	Shares	(10,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 12-07-2010 TO 12-08-2010	Other	Dispositions	-10,700,000	Shares		10,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 12-09-2010 TO 12-10-2010	Other	Acquisitions	11,700,000	Shares	(11,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 12-09-2010 TO 12-10-2010	Other	Dispositions	-11,700,000	Shares		11,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 12-13-2010 TO 12-14-2010	Other	Acquisitions	11,700,000	Shares	(11,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 12-13-2010 TO 12-14-2010	Other	Dispositions	-11,700,000	Shares		11,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 12-29-2010 TO 12-30-2010	Other	Acquisitions	7,100,000	Shares	(7,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .16% FROM 12-29-2010 TO 12-30-2010	Other	Dispositions	-7,100,000	Shares		7,100,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .17% FROM 01-07-2011 TO 01-10-2011	Other	Acquisitions	4,900,000	Shares	(4,900,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .17% FROM 01-07-2011 TO 01-10-2011	Other	Dispositions	-4,900,000	Shares		4,900,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .17% FROM 01-27-2011 TO 01-28-2011	Other	Acquisitions	4,700,000	Shares	(4,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .17% FROM 01-27-2011 TO 01-28-2011	Other	Dispositions	-4,700,000	Shares		4,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .17% FROM 09-27-2010 TO 10-04-2010	Other	Acquisitions	13,400,000	Shares	(13,400,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .17% FROM 09-27-2010 TO 10-04-2010	Other	Dispositions	-13,400,000	Shares		13,400,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .17% FROM 09-30-2010 TO 10-01-2010	Other	Acquisitions	13,100,000	Shares	(13,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .17% FROM 09-30-2010 TO 10-01-2010	Other	Dispositions	-13,100,000	Shares		13,100,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .17% FROM 12-14-2010 TO 12-15-2010	Other	Acquisitions	11,600,000	Shares	(11,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .17% FROM 12-14-2010 TO 12-15-2010	Other	Dispositions	-11,600,000	Shares		11,600,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .17% FROM 12-28-2010 TO 12-29-2010	Other	Acquisitions	7,600,000	Shares	(7,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .17% FROM 12-28-2010 TO 12-29-2010	Other	Dispositions	-7,600,000	Shares		7,600,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 01-21-2011 TO 01-24-2011	Other	Acquisitions	4,600,000	Shares	(4,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 01-21-2011 TO 01-24-2011	Other	Dispositions	-4,600,000	Shares		4,600,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 01-24-2011 TO 01-25-2011	Other	Acquisitions	4,700,000	Shares	(4,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 01-24-2011 TO 01-25-2011	Other	Dispositions	-4,700,000	Shares		4,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 01-28-2011 TO 01-31-2011	Other	Acquisitions	4,600,000	Shares	(4,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 01-28-2011 TO 01-31-2011	Other	Dispositions	-4,600,000	Shares		4,600,000.00

BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 02-15-2011 TO 02-16-2011	Other	Acquisitions	4,400,000	Shares	(4,400,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 02-15-2011 TO 02-16-2011	Other	Dispositions	-4,400,000	Shares		4,400,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 03-01-2011 TO 03-02-2011	Other	Acquisitions	4,100,000	Shares	(4,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 03-01-2011 TO 03-02-2011	Other	Dispositions	-4,100,000	Shares		4,100,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 10-13-2010 TO 10-14-2010	Other	Acquisitions	13,800,000	Shares	(13,800,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 10-13-2010 TO 10-14-2010	Other	Dispositions	-13,800,000	Shares		13,800,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 11-09-2010 TO 11-10-2010	Other	Acquisitions	9,700,000	Shares	(9,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 11-09-2010 TO 11-10-2010	Other	Dispositions	-9,700,000	Shares		9,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 11-10-2010 TO 11-15-2010	Other	Acquisitions	10,000,000	Shares	(10,000,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .18% FROM 11-10-2010 TO 11-15-2010	Other	Dispositions	-10,000,000	Shares		10,000,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 01-20-2011 TO 01-21-2011	Other	Acquisitions	5,100,000	Shares	(5,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 01-20-2011 TO 01-21-2011	Other	Dispositions	-5,100,000	Shares		5,100,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 02-03-2011 TO 02-04-2011	Other	Acquisitions	6,800,000	Shares	(6,800,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 02-03-2011 TO 02-04-2011	Other	Dispositions	-6,800,000	Shares		6,800,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 02-28-2011 TO 03-01-2011	Other	Acquisitions	6,700,000	Shares	(6,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 02-28-2011 TO 03-01-2011	Other	Dispositions	-6,700,000	Shares		6,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 09-09-2010 TO 09-10-2010	Other	Acquisitions	12,800,000	Shares	(12,800,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 09-09-2010 TO 09-10-2010	Other	Dispositions	-12,800,000	Shares		12,800,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 11-02-2010 TO 11-03-2010	Other	Acquisitions	9,100,000	Shares	(9,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 11-02-2010 TO 11-03-2010	Other	Dispositions	-9,100,000	Shares		9,100,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 11-17-2010 TO 12-13-2010	Other	Acquisitions	12,300,000	Shares	(12,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 11-17-2010 TO 12-13-2010	Other	Dispositions	-12,300,000	Shares		12,300,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 12-22-2010 TO 12-23-2010	Other	Acquisitions	8,000,000	Shares	(8,000,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 12-22-2010 TO 12-23-2010	Other	Dispositions	-8,000,000	Shares		8,000,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 01-03-2011 TO 01-04-2011	Other	Acquisitions	7,600,000	Shares	(7,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 01-03-2011 TO 01-04-2011	Other	Dispositions	-7,600,000	Shares		7,600,000.00

BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 01-19-2011 TO 01-20-2011	Other	Acquisitions	5,100,000	Shares	(5,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 01-19-2011 TO 01-20-2011	Other	Dispositions	-5,100,000	Shares		5,100,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 08-12-2010 TO 08-13-2010	Other	Acquisitions	15,700,000	Shares	(15,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 08-12-2010 TO 08-13-2010	Other	Dispositions	-15,700,000	Shares		15,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 08-12-2010 TO 08-19-2010	Other	Acquisitions	16,500,000	Shares	(16,500,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 08-12-2010 TO 08-19-2010	Other	Dispositions	-16,500,000	Shares		16,500,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 08-13-2010 TO 08-16-2010	Other	Acquisitions	15,700,000	Shares	(15,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 08-13-2010 TO 08-16-2010	Other	Dispositions	-15,700,000	Shares		15,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 08-25-2010 TO 09-13-2010	Other	Acquisitions	12,900,000	Shares	(12,900,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 08-25-2010 TO 09-13-2010	Other	Dispositions	-12,900,000	Shares		12,900,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 09-13-2010 TO 09-14-2010	Other	Acquisitions	13,000,000	Shares	(13,000,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 09-13-2010 TO 09-14-2010	Other	Dispositions	-13,000,000	Shares		13,000,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 11-08-2010 TO 11-09-2010	Other	Acquisitions	9,600,000	Shares	(9,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .2% FROM 11-08-2010 TO 11-09-2010	Other	Dispositions	-9,600,000	Shares		9,600,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 01-31-2011 TO 02-01-2011	Other	Acquisitions	6,300,000	Shares	(6,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 01-31-2011 TO 02-01-2011	Other	Dispositions	-6,300,000	Shares		6,300,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 02-01-2011 TO 02-02-2011	Other	Acquisitions	6,200,000	Shares	(6,200,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 02-01-2011 TO 02-02-2011	Other	Dispositions	-6,200,000	Shares		6,200,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 07-27-2010 TO 08-02-2010	Other	Acquisitions	8,900,000	Shares	(8,900,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 07-27-2010 TO 08-02-2010	Other	Dispositions	-8,900,000	Shares		8,900,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 08-19-2010 TO 08-20-2010	Other	Acquisitions	16,500,000	Shares	(16,500,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 08-19-2010 TO 08-20-2010	Other	Dispositions	-16,500,000	Shares		16,500,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 08-20-2010 TO 08-26-2010	Other	Acquisitions	15,700,000	Shares	(15,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 08-20-2010 TO 08-26-2010	Other	Dispositions	-15,700,000	Shares		15,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 09-02-2010 TO 09-08-2010	Other	Acquisitions	12,800,000	Shares	(12,800,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 09-02-2010 TO 09-08-2010	Other	Dispositions	-12,800,000	Shares		12,800,000.00

BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 09-02-2010 TO 09-09-2010	Other	Acquisitions	12,700,000	Shares	(12,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 09-02-2010 TO 09-09-2010	Other	Dispositions	-12,700,000	Shares		12,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 10-07-2010 TO 10-08-2010	Other	Acquisitions	13,500,000	Shares	(13,500,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 10-07-2010 TO 10-08-2010	Other	Dispositions	-13,500,000	Shares		13,500,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 10-14-2010 TO 10-15-2010	Other	Acquisitions	13,900,000	Shares	(13,900,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 10-14-2010 TO 10-15-2010	Other	Dispositions	-13,900,000	Shares		13,900,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 10-26-2010 TO 10-27-2010	Other	Acquisitions	11,300,000	Shares	(11,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 10-26-2010 TO 10-27-2010	Other	Dispositions	-11,300,000	Shares		11,300,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 11-04-2010 TO 11-05-2010	Other	Acquisitions	9,800,000	Shares	(9,800,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 11-04-2010 TO 11-05-2010	Other	Dispositions	-9,800,000	Shares		9,800,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 07-29-2010 TO 08-05-2010	Other	Acquisitions	8,700,000	Shares	(8,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 07-29-2010 TO 08-05-2010	Other	Dispositions	-8,700,000	Shares		8,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 07-29-2010 TO 08-30-2010	Other	Acquisitions	16,500,000	Shares	(16,500,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 07-29-2010 TO 08-30-2010	Other	Dispositions	-16,500,000	Shares		16,500,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 08-05-2010 TO 08-06-2010	Other	Acquisitions	12,100,000	Shares	(12,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 08-05-2010 TO 08-06-2010	Other	Dispositions	-12,100,000	Shares		12,100,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 08-10-2010 TO 08-11-2010	Other	Acquisitions	15,400,000	Shares	(15,400,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 08-10-2010 TO 08-11-2010	Other	Dispositions	-15,400,000	Shares		15,400,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 08-23-2010 TO 08-24-2010	Other	Acquisitions	15,700,000	Shares	(15,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 08-23-2010 TO 08-24-2010	Other	Dispositions	-15,700,000	Shares		15,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 08-24-2010 TO 08-25-2010	Other	Acquisitions	15,800,000	Shares	(15,800,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 08-24-2010 TO 08-25-2010	Other	Dispositions	-15,800,000	Shares		15,800,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 08-26-2010 TO 09-01-2010	Other	Acquisitions	15,000,000	Shares	(15,000,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 08-26-2010 TO 09-01-2010	Other	Dispositions	-15,000,000	Shares		15,000,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 10-20-2010 TO 10-21-2010	Other	Acquisitions	11,300,000	Shares	(11,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 10-20-2010 TO 10-21-2010	Other	Dispositions	-11,300,000	Shares		11,300,000.00

BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 10-25-2010 TO 10-26-2010	Other	Acquisitions	10,300,000	Shares	(10,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 10-25-2010 TO 10-26-2010	Other	Dispositions	-10,300,000	Shares		10,300,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 10-27-2010 TO 10-28-2010	Other	Acquisitions	11,200,000	Shares	(11,200,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 10-27-2010 TO 10-28-2010	Other	Dispositions	-11,200,000	Shares		11,200,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 11-17-2010 TO 11-18-2010	Other	Acquisitions	14,800,000	Shares	(14,800,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 11-17-2010 TO 11-18-2010	Other	Dispositions	-14,800,000	Shares		14,800,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 11-22-2010 TO 11-23-2010	Other	Acquisitions	5,500,000	Shares	(5,500,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 11-22-2010 TO 11-23-2010	Other	Dispositions	-5,500,000	Shares		5,500,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 11-23-2010 TO 11-24-2010	Other	Acquisitions	5,500,000	Shares	(5,500,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 11-23-2010 TO 11-24-2010	Other	Dispositions	-5,500,000	Shares		5,500,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 11-26-2010 TO 11-29-2010	Other	Acquisitions	6,100,000	Shares	(6,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .22% FROM 11-26-2010 TO 11-29-2010	Other	Dispositions	-6,100,000	Shares		6,100,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 01-18-2011 TO 01-19-2011	Other	Acquisitions	4,800,000	Shares	(4,800,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 01-18-2011 TO 01-19-2011	Other	Dispositions	-4,800,000	Shares		4,800,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 08-06-2010 TO 08-09-2010	Other	Acquisitions	12,200,000	Shares	(12,200,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 08-06-2010 TO 08-09-2010	Other	Dispositions	-12,200,000	Shares		12,200,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 08-20-2010 TO 08-23-2010	Other	Acquisitions	16,400,000	Shares	(16,400,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 08-20-2010 TO 08-23-2010	Other	Dispositions	-16,400,000	Shares		16,400,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 08-30-2010 TO 08-31-2010	Other	Acquisitions	15,200,000	Shares	(15,200,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 08-30-2010 TO 08-31-2010	Other	Dispositions	-15,200,000	Shares		15,200,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 09-23-2010 TO 09-24-2010	Other	Acquisitions	13,100,000	Shares	(13,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 09-23-2010 TO 09-24-2010	Other	Dispositions	-13,100,000	Shares		13,100,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 09-24-2010 TO 09-27-2010	Other	Acquisitions	13,100,000	Shares	(13,100,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 09-24-2010 TO 09-27-2010	Other	Dispositions	-13,100,000	Shares		13,100,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 09-27-2010 TO 09-28-2010	Other	Acquisitions	13,200,000	Shares	(13,200,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 09-27-2010 TO 09-28-2010	Other	Dispositions	-13,200,000	Shares		13,200,000.00

BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 10-04-2010 TO 10-05-2010	Other	Acquisitions	13,600,000	Shares	(13,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 10-04-2010 TO 10-05-2010	Other	Dispositions	-13,600,000	Shares		13,600,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 10-22-2010 TO 10-25-2010	Other	Acquisitions	11,500,000	Shares	(11,500,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 10-22-2010 TO 10-25-2010	Other	Dispositions	-11,500,000	Shares		11,500,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 11-03-2010 TO 11-04-2010	Other	Acquisitions	9,400,000	Shares	(9,400,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .23% FROM 11-03-2010 TO 11-04-2010	Other	Dispositions	-9,400,000	Shares		9,400,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 08-02-2010 TO 08-03-2010	Other	Acquisitions	8,700,000	Shares	(8,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 08-02-2010 TO 08-03-2010	Other	Dispositions	-8,700,000	Shares		8,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 08-03-2010 TO 08-04-2010	Other	Acquisitions	8,900,000	Shares	(8,900,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 08-03-2010 TO 08-04-2010	Other	Dispositions	-8,900,000	Shares		8,900,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 08-17-2010 TO 08-18-2010	Other	Acquisitions	16,300,000	Shares	(16,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 08-17-2010 TO 08-18-2010	Other	Dispositions	-16,300,000	Shares		16,300,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 08-26-2010 TO 08-27-2010	Other	Acquisitions	16,400,000	Shares	(16,400,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 08-26-2010 TO 08-27-2010	Other	Dispositions	-16,400,000	Shares		16,400,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 09-21-2010 TO 09-22-2010	Other	Acquisitions	13,400,000	Shares	(13,400,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 09-21-2010 TO 09-22-2010	Other	Dispositions	-13,400,000	Shares		13,400,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 09-22-2010 TO 09-23-2010	Other	Acquisitions	13,200,000	Shares	(13,200,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 09-22-2010 TO 09-23-2010	Other	Dispositions	-13,200,000	Shares		13,200,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 10-19-2010 TO 10-20-2010	Other	Acquisitions	11,300,000	Shares	(11,300,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 10-19-2010 TO 10-20-2010	Other	Dispositions	-11,300,000	Shares		11,300,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 11-16-2010 TO 11-17-2010	Other	Acquisitions	6,400,000	Shares	(6,400,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 11-16-2010 TO 11-17-2010	Other	Dispositions	-6,400,000	Shares		6,400,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 11-29-2010 TO 11-30-2010	Other	Acquisitions	6,200,000	Shares	(6,200,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 11-29-2010 TO 11-30-2010	Other	Dispositions	-6,200,000	Shares		6,200,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 12-02-2010 TO 12-03-2010	Other	Acquisitions	11,600,000	Shares	(11,600,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .24% FROM 12-02-2010 TO 12-03-2010	Other	Dispositions	-11,600,000	Shares		11,600,000.00

BUY TO OPEN REPO W/BARCLAYS DE ZOE .25% FROM 09-20-2010 TO 09-21-2010	Other	Acquisitions	14,000,000	Shares	(14,000,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .25% FROM 09-20-2010 TO 09-21-2010	Other	Dispositions	-14,000,000	Shares		14,000,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .25% FROM 11-30-2010 TO 12-01-2010	Other	Acquisitions	5,800,000	Shares	(5,800,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .25% FROM 11-30-2010 TO 12-01-2010	Other	Dispositions	-5,800,000	Shares		5,800,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .26% FROM 08-16-2010 TO 08-17-2010	Other	Acquisitions	15,700,000	Shares	(15,700,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .26% FROM 08-16-2010 TO 08-17-2010	Other	Dispositions	-15,700,000	Shares		15,700,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .26% FROM 11-01-2010 TO 11-02-2010	Other	Acquisitions	8,900,000	Shares	(8,900,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .26% FROM 11-01-2010 TO 11-02-2010	Other	Dispositions	-8,900,000	Shares		8,900,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .26% FROM 11-15-2010 TO 11-16-2010	Other	Acquisitions	5,000,000	Shares	(5,000,000.00)	
BUY TO OPEN REPO W/BARCLAYS DE ZOE .26% FROM 11-15-2010 TO 11-16-2010	Other	Dispositions	-5,000,000	Shares		5,000,000.00
BUY TO OPEN REPO W/CITIGROUP GLOBA .15% FROM 03-17-2011 TO 03-18-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/CITIGROUP GLOBA .15% FROM 03-17-2011 TO 03-18-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/CITIGROUP GLOBA .16% FROM 01-26-2011 TO 01-27-2011	Other	Acquisitions	100,000	Shares	(100,000.00)	
BUY TO OPEN REPO W/CITIGROUP GLOBA .16% FROM 01-26-2011 TO 01-27-2011	Other	Dispositions	-100,000	Shares		100,000.00
BUY TO OPEN REPO W/CITIGROUP GLOBA .19% FROM 08-11-2010 TO 08-12-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CITIGROUP GLOBA .19% FROM 08-11-2010 TO 08-12-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CITIGROUP GLOBA .21% FROM 07-08-2010 TO 07-09-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CITIGROUP GLOBA .21% FROM 07-08-2010 TO 07-09-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CITIGROUP GLOBA .22% FROM 07-07-2010 TO 07-08-2010	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/CITIGROUP GLOBA .22% FROM 07-07-2010 TO 07-08-2010	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/CITIGROUP GLOBA .22% FROM 07-27-2010 TO 07-28-2010	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/CITIGROUP GLOBA .22% FROM 07-27-2010 TO 07-28-2010	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/CITIGROUP GLOBA .22% FROM 08-13-2010 TO 08-16-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CITIGROUP GLOBA .22% FROM 08-13-2010 TO 08-16-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CITIGROUP GLOBA .23% FROM 07-19-2010 TO 07-20-2010	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/CITIGROUP GLOBA .23% FROM 07-19-2010 TO 07-20-2010	Other	Dispositions	-300,000	Shares		300,000.00

BUY TO OPEN REPO W/CITIGROUP GLOBA .23% FROM 07-20-2010 TO 07-21-2010	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/CITIGROUP GLOBA .23% FROM 07-20-2010 TO 07-21-2010	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/CITIGROUP GLOBA .23% FROM 08-18-2010 TO 08-19-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CITIGROUP GLOBA .23% FROM 08-18-2010 TO 08-19-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CITIGROUP GLOBA .24% FROM 07-01-2010 TO 07-02-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CITIGROUP GLOBA .24% FROM 07-01-2010 TO 07-02-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .02% FROM 04-12-2011 TO 04-13-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .02% FROM 04-12-2011 TO 04-13-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .04% FROM 04-11-2011 TO 04-12-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .04% FROM 04-11-2011 TO 04-12-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .05% FROM 04-06-2011 TO 04-07-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .05% FROM 04-06-2011 TO 04-07-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .06% FROM 06-07-2011 TO 06-08-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .06% FROM 06-07-2011 TO 06-08-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .08% FROM 04-14-2011 TO 04-15-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .08% FROM 04-14-2011 TO 04-15-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .08% FROM 04-18-2011 TO 04-19-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .08% FROM 04-18-2011 TO 04-19-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .08% FROM 05-26-2011 TO 05-27-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .08% FROM 05-26-2011 TO 05-27-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .09% FROM 06-06-2011 TO 06-07-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .09% FROM 06-06-2011 TO 06-07-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .1% FROM 03-29-2011 TO 03-30-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .1% FROM 03-29-2011 TO 03-30-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .11% FROM 05-31-2011 TO 06-01-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .11% FROM 05-31-2011 TO 06-01-2011	Other	Dispositions	-300,000	Shares		300,000.00

BUY TO OPEN REPO W/CREDIT SUISSE F .13% FROM 02-09-2011 TO 02-10-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .13% FROM 02-09-2011 TO 02-10-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .13% FROM 02-16-2011 TO 02-17-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .13% FROM 02-16-2011 TO 02-17-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .13% FROM 02-17-2011 TO 02-18-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .13% FROM 02-17-2011 TO 02-18-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .13% FROM 02-22-2011 TO 02-23-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .13% FROM 02-22-2011 TO 02-23-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .13% FROM 03-09-2011 TO 03-10-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .13% FROM 03-09-2011 TO 03-10-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .13% FROM 03-23-2011 TO 03-24-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .13% FROM 03-23-2011 TO 03-24-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .14% FROM 02-14-2011 TO 02-15-2011	Other	Acquisitions	100,000	Shares	(100,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .14% FROM 02-14-2011 TO 02-15-2011	Other	Dispositions	-100,000	Shares		100,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .14% FROM 02-18-2011 TO 02-22-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .14% FROM 02-18-2011 TO 02-22-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .14% FROM 03-03-2011 TO 03-04-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .14% FROM 03-03-2011 TO 03-04-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .14% FROM 03-08-2011 TO 03-09-2011	Other	Acquisitions	100,000	Shares	(100,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .14% FROM 03-08-2011 TO 03-09-2011	Other	Dispositions	-100,000	Shares		100,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .15% FROM 01-12-2011 TO 01-13-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .15% FROM 01-12-2011 TO 01-13-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .15% FROM 02-08-2011 TO 02-09-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .15% FROM 02-08-2011 TO 02-09-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .15% FROM 03-02-2011 TO 03-03-2011	Other	Acquisitions	100,000	Shares	(100,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .15% FROM 03-02-2011 TO 03-03-2011	Other	Dispositions	-100,000	Shares		100,000.00

BUY TO OPEN REPO W/CREDIT SUISSE F .15% FROM 12-09-2010 TO 12-10-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .15% FROM 12-09-2010 TO 12-10-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .16% FROM 02-07-2011 TO 02-08-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .16% FROM 02-07-2011 TO 02-08-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .17% FROM 01-14-2011 TO 01-18-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .17% FROM 01-14-2011 TO 01-18-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .17% FROM 03-18-2011 TO 03-21-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .17% FROM 03-18-2011 TO 03-21-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .18% FROM 10-12-2010 TO 10-13-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .18% FROM 10-12-2010 TO 10-13-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .18% FROM 11-09-2010 TO 11-10-2010	Other	Acquisitions	400,000	Shares	(400,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .18% FROM 11-09-2010 TO 11-10-2010	Other	Dispositions	-400,000	Shares		400,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .19% FROM 02-15-2011 TO 02-16-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .19% FROM 02-15-2011 TO 02-16-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .2% FROM 08-19-2010 TO 08-20-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .2% FROM 08-19-2010 TO 08-20-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .2% FROM 08-25-2010 TO 08-26-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .2% FROM 08-25-2010 TO 08-26-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .21% FROM 08-24-2010 TO 08-25-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .21% FROM 08-24-2010 TO 08-25-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .21% FROM 09-10-2010 TO 09-13-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .21% FROM 09-10-2010 TO 09-13-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .21% FROM 10-13-2010 TO 10-14-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .21% FROM 10-13-2010 TO 10-14-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .23% FROM 10-29-2010 TO 11-01-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .23% FROM 10-29-2010 TO 11-01-2010	Other	Dispositions	-200,000	Shares		200,000.00

BUY TO OPEN REPO W/CREDIT SUISSE F .24% FROM 11-19-2010 TO 11-22-2010	Other	Acquisitions	400,000	Shares	(400,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .24% FROM 11-19-2010 TO 11-22-2010	Other	Dispositions	-400,000	Shares		400,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .24% FROM 12-01-2010 TO 12-02-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .24% FROM 12-01-2010 TO 12-02-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .25% FROM 11-02-2010 TO 11-03-2010	Other	Acquisitions	100,000	Shares	(100,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .25% FROM 11-02-2010 TO 11-03-2010	Other	Dispositions	-100,000	Shares		100,000.00
BUY TO OPEN REPO W/CREDIT SUISSE F .26% FROM 10-15-2010 TO 10-18-2010	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/CREDIT SUISSE F .26% FROM 10-15-2010 TO 10-18-2010	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .03% FROM 05-06-2011 TO 05-09-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .03% FROM 05-06-2011 TO 05-09-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .03% FROM 05-10-2011 TO 05-11-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .03% FROM 05-10-2011 TO 05-11-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .11% FROM 06-01-2011 TO 06-02-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .11% FROM 06-01-2011 TO 06-02-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .14% FROM 03-21-2011 TO 03-22-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .14% FROM 03-21-2011 TO 03-22-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .15% FROM 01-25-2011 TO 01-26-2011	Other	Acquisitions	5,200,000	Shares	(5,200,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .15% FROM 01-25-2011 TO 01-26-2011	Other	Dispositions	-5,200,000	Shares		5,200,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .15% FROM 03-22-2011 TO 03-23-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .15% FROM 03-22-2011 TO 03-23-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .15% FROM 12-08-2010 TO 12-09-2010	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .15% FROM 12-08-2010 TO 12-09-2010	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .18% FROM 11-10-2010 TO 11-12-2010	Other	Acquisitions	400,000	Shares	(400,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .18% FROM 11-10-2010 TO 11-12-2010	Other	Dispositions	-400,000	Shares		400,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .18% FROM 11-22-2010 TO 11-23-2010	Other	Acquisitions	400,000	Shares	(400,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .18% FROM 11-22-2010 TO 11-23-2010	Other	Dispositions	-400,000	Shares		400,000.00

BUY TO OPEN REPO W/DEUTSCHE BANK G .19% FROM 10-05-2010 TO 10-06-2010	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .19% FROM 10-05-2010 TO 10-06-2010	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .19% FROM 11-24-2010 TO 11-26-2010	Other	Acquisitions	100,000	Shares	(100,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .19% FROM 11-24-2010 TO 11-26-2010	Other	Dispositions	-100,000	Shares		100,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .2% FROM 01-03-2011 TO 01-04-2011	Other	Acquisitions	100,000	Shares	(100,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .2% FROM 01-03-2011 TO 01-04-2011	Other	Dispositions	-100,000	Shares		100,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .21% FROM 09-02-2010 TO 09-03-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .21% FROM 09-02-2010 TO 09-03-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .21% FROM 10-08-2010 TO 10-12-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .21% FROM 10-08-2010 TO 10-12-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .21% FROM 10-14-2010 TO 10-15-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .21% FROM 10-14-2010 TO 10-15-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .22% FROM 11-23-2010 TO 11-24-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .22% FROM 11-23-2010 TO 11-24-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .23% FROM 12-16-2010 TO 12-17-2010	Other	Acquisitions	400,000	Shares	(400,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .23% FROM 12-16-2010 TO 12-17-2010	Other	Dispositions	-400,000	Shares		400,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .24% FROM 08-16-2010 TO 08-17-2010	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .24% FROM 08-16-2010 TO 08-17-2010	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .24% FROM 10-19-2010 TO 10-20-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .24% FROM 10-19-2010 TO 10-20-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .26% FROM 08-17-2010 TO 08-18-2010	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/DEUTSCHE BANK G .26% FROM 08-17-2010 TO 08-18-2010	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/GOLDMAN SACHS & .22% FROM 07-16-2010 TO 07-19-2010	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/GOLDMAN SACHS & .22% FROM 07-16-2010 TO 07-19-2010	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/GREENWICH CAPIT .02% FROM 04-05-2011 TO 04-06-2011	Other	Acquisitions	6,800,000	Shares	(6,800,000.00)	
BUY TO OPEN REPO W/GREENWICH CAPIT .02% FROM 04-05-2011 TO 04-06-2011	Other	Dispositions	-6,800,000	Shares		6,800,000.00

BUY TO OPEN REPO W/GREENWICH CAPIT .02% FROM 04-28-2011 TO 04-29-2011	Other	Acquisitions	4,500,000	Shares	(4,500,000.00)	
BUY TO OPEN REPO W/GREENWICH CAPIT .02% FROM 04-28-2011 TO 04-29-2011	Other	Dispositions	-4,500,000	Shares		4,500,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .05% FROM 04-11-2011 TO 04-12-2011	Other	Acquisitions	6,800,000	Shares	(6,800,000.00)	
BUY TO OPEN REPO W/J.P. MORGAN SEC .05% FROM 04-11-2011 TO 04-12-2011	Other	Dispositions	-6,800,000	Shares		6,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .05% FROM 06-08-2011 TO 06-09-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/J.P. MORGAN SEC .05% FROM 06-08-2011 TO 06-09-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 04-06-2011 TO 04-07-2011	Other	Acquisitions	6,900,000	Shares	(6,900,000.00)	
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 04-06-2011 TO 04-07-2011	Other	Dispositions	-6,900,000	Shares		6,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .07% FROM 04-08-2011 TO 04-11-2011	Other	Acquisitions	6,900,000	Shares	(6,900,000.00)	
BUY TO OPEN REPO W/J.P. MORGAN SEC .07% FROM 04-08-2011 TO 04-11-2011	Other	Dispositions	-6,900,000	Shares		6,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .09% FROM 04-19-2011 TO 04-20-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/J.P. MORGAN SEC .09% FROM 04-19-2011 TO 04-20-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 03-24-2011 TO 03-25-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 03-24-2011 TO 03-25-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 03-10-2011 TO 03-11-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 03-10-2011 TO 03-11-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 03-11-2011 TO 03-14-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 03-11-2011 TO 03-14-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 10-20-2010 TO 10-21-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 10-20-2010 TO 10-21-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 07-21-2010 TO 07-22-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 07-21-2010 TO 07-22-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 07-23-2010 TO 07-26-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 07-23-2010 TO 07-26-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 07-06-2010 TO 07-07-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 07-06-2010 TO 07-07-2010	Other	Dispositions	-200,000	Shares		200,000.00

BUY TO OPEN REPO W/J.P. MORGAN SEC .24% FROM 07-02-2010 TO 07-06-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/J.P. MORGAN SEC .24% FROM 07-02-2010 TO 07-06-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .24% FROM 09-20-2010 TO 09-21-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/J.P. MORGAN SEC .24% FROM 09-20-2010 TO 09-21-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .24% FROM 11-18-2010 TO 11-19-2010	Other	Acquisitions	400,000	Shares	(400,000.00)	
BUY TO OPEN REPO W/J.P. MORGAN SEC .24% FROM 11-18-2010 TO 11-19-2010	Other	Dispositions	-400,000	Shares		400,000.00
BUY TO OPEN REPO W/JP MORGAN .45% FROM 03-29-2011 TO 03-29-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/JP MORGAN .45% FROM 03-29-2011 TO 03-29-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/JP MORGAN 0 FROM 03-23-2011 03-24-2011	Other	Acquisitions	6,500,000	Shares	(6,500,000.00)	
BUY TO OPEN REPO W/JP MORGAN 0 FROM 03-23-2011 03-24-2011	Other	Dispositions	-6,500,000	Shares		6,500,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .005% FROM 05-04-2011 TO 05-05-2011	Other	Acquisitions	4,600,000	Shares	(4,600,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .005% FROM 05-04-2011 TO 05-05-2011	Other	Dispositions	-4,600,000	Shares		4,600,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .005% FROM 05-05-2011 TO 05-06-2011	Other	Acquisitions	5,300,000	Shares	(5,300,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .005% FROM 05-05-2011 TO 05-06-2011	Other	Dispositions	-5,300,000	Shares		5,300,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .005% FROM 06-24-2011 TO 06-27-2011	Other	Acquisitions	2,100,000	Shares	(2,100,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .005% FROM 06-24-2011 TO 06-27-2011	Other	Dispositions	-2,100,000	Shares		2,100,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .005% FROM 06-27-2011 TO 06-28-2011	Other	Acquisitions	2,100,000	Shares	(2,100,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .005% FROM 06-27-2011 TO 06-28-2011	Other	Dispositions	-2,100,000	Shares		2,100,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .005% FROM 06-28-2011 TO 06-29-2011	Other	Acquisitions	2,100,000	Shares	(2,100,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .005% FROM 06-28-2011 TO 06-29-2011	Other	Dispositions	-2,100,000	Shares		2,100,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 04-13-2011 TO 04-14-2011	Other	Acquisitions	5,500,000	Shares	(5,500,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 04-13-2011 TO 04-14-2011	Other	Dispositions	-5,500,000	Shares		5,500,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 04-29-2011 TO 05-02-2011	Other	Acquisitions	4,400,000	Shares	(4,400,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 04-29-2011 TO 05-02-2011	Other	Dispositions	-4,400,000	Shares		4,400,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 05-03-2011 TO 05-04-2011	Other	Acquisitions	4,400,000	Shares	(4,400,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 05-03-2011 TO 05-04-2011	Other	Dispositions	-4,400,000	Shares		4,400,000.00

BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 05-06-2011 TO 05-09-2011	Other	Acquisitions	5,900,000	Shares	(5,900,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 05-06-2011 TO 05-09-2011	Other	Dispositions	-5,900,000	Shares		5,900,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 05-09-2011 TO 05-10-2011	Other	Acquisitions	6,100,000	Shares	(6,100,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 05-09-2011 TO 05-10-2011	Other	Dispositions	-6,100,000	Shares		6,100,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 05-10-2011 TO 05-11-2011	Other	Acquisitions	5,400,000	Shares	(5,400,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 05-10-2011 TO 05-11-2011	Other	Dispositions	-5,400,000	Shares		5,400,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 05-11-2011 TO 05-12-2011	Other	Acquisitions	5,400,000	Shares	(5,400,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 05-11-2011 TO 05-12-2011	Other	Dispositions	-5,400,000	Shares		5,400,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 05-12-2011 TO 05-13-2011	Other	Acquisitions	5,400,000	Shares	(5,400,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .01% FROM 05-12-2011 TO 05-13-2011	Other	Dispositions	-5,400,000	Shares		5,400,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .02% FROM 05-02-2011 TO 05-03-2011	Other	Acquisitions	3,900,000	Shares	(3,900,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .02% FROM 05-02-2011 TO 05-03-2011	Other	Dispositions	-3,900,000	Shares		3,900,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .03% FROM 05-17-2011 TO 05-18-2011	Other	Acquisitions	4,200,000	Shares	(4,200,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .03% FROM 05-17-2011 TO 05-18-2011	Other	Dispositions	-4,200,000	Shares		4,200,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .03% FROM 05-20-2011 TO 05-23-2011	Other	Acquisitions	5,100,000	Shares	(5,100,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .03% FROM 05-20-2011 TO 05-23-2011	Other	Dispositions	-5,100,000	Shares		5,100,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .03% FROM 05-24-2011 TO 05-25-2011	Other	Acquisitions	5,200,000	Shares	(5,200,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .03% FROM 05-24-2011 TO 05-25-2011	Other	Dispositions	-5,200,000	Shares		5,200,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .03% FROM 05-25-2011 TO 05-26-2011	Other	Acquisitions	5,200,000	Shares	(5,200,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .03% FROM 05-25-2011 TO 05-26-2011	Other	Dispositions	-5,200,000	Shares		5,200,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .03% FROM 05-26-2011 TO 05-27-2011	Other	Acquisitions	5,200,000	Shares	(5,200,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .03% FROM 05-26-2011 TO 05-27-2011	Other	Dispositions	-5,200,000	Shares		5,200,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .03% FROM 05-27-2011 TO 05-31-2011	Other	Acquisitions	5,100,000	Shares	(5,100,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .03% FROM 05-27-2011 TO 05-31-2011	Other	Dispositions	-5,100,000	Shares		5,100,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .03% FROM 06-30-2010 TO 07-01-2010	Other	Acquisitions	7,100,000	Shares	(7,100,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .03% FROM 06-30-2010 TO 07-01-2010	Other	Dispositions	-7,100,000	Shares		7,100,000.00

BUY TO OPEN REPO W/MORGAN STANLEY .04% FROM 05-18-2011 TO 05-19-2011	Other	Acquisitions	5,000,000	Shares	(5,000,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .04% FROM 05-18-2011 TO 05-19-2011	Other	Dispositions	-5,000,000	Shares		5,000,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .04% FROM 05-23-2011 TO 05-24-2011	Other	Acquisitions	5,000,000	Shares	(5,000,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .04% FROM 05-23-2011 TO 05-24-2011	Other	Dispositions	-5,000,000	Shares		5,000,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .05% FROM 05-16-2011 TO 05-17-2011	Other	Acquisitions	3,700,000	Shares	(3,700,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .05% FROM 05-16-2011 TO 05-17-2011	Other	Dispositions	-3,700,000	Shares		3,700,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .05% FROM 05-19-2011 TO 05-20-2011	Other	Acquisitions	5,100,000	Shares	(5,100,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .05% FROM 05-19-2011 TO 05-20-2011	Other	Dispositions	-5,100,000	Shares		5,100,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .06% FROM 04-04-2011 TO 04-05-2011	Other	Acquisitions	6,800,000	Shares	(6,800,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .06% FROM 04-04-2011 TO 04-05-2011	Other	Dispositions	-6,800,000	Shares		6,800,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .08% FROM 04-14-2011 TO 04-15-2011	Other	Acquisitions	6,500,000	Shares	(6,500,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .08% FROM 04-14-2011 TO 04-15-2011	Other	Dispositions	-6,500,000	Shares		6,500,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .09% FROM 04-18-2011 TO 04-19-2011	Other	Acquisitions	4,500,000	Shares	(4,500,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .09% FROM 04-18-2011 TO 04-19-2011	Other	Dispositions	-4,500,000	Shares		4,500,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .13% FROM 04-15-2011 TO 04-18-2011	Other	Acquisitions	4,300,000	Shares	(4,300,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .13% FROM 04-15-2011 TO 04-18-2011	Other	Dispositions	-4,300,000	Shares		4,300,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .14% FROM 07-29-2010 TO 07-30-2010	Other	Acquisitions	8,900,000	Shares	(8,900,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .14% FROM 07-29-2010 TO 07-30-2010	Other	Dispositions	-8,900,000	Shares		8,900,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .15% FROM 07-12-2010 TO 07-13-2010	Other	Acquisitions	7,200,000	Shares	(7,200,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .15% FROM 07-12-2010 TO 07-13-2010	Other	Dispositions	-7,200,000	Shares		7,200,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .19% FROM 07-13-2010 TO 07-14-2010	Other	Acquisitions	7,400,000	Shares	(7,400,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .19% FROM 07-13-2010 TO 07-14-2010	Other	Dispositions	-7,400,000	Shares		7,400,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .19% FROM 07-14-2010 TO 07-15-2010	Other	Acquisitions	7,500,000	Shares	(7,500,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .19% FROM 07-14-2010 TO 07-15-2010	Other	Dispositions	-7,500,000	Shares		7,500,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .19% FROM 07-15-2010 TO 07-16-2010	Other	Acquisitions	7,300,000	Shares	(7,300,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .19% FROM 07-15-2010 TO 07-16-2010	Other	Dispositions	-7,300,000	Shares		7,300,000.00

BUY TO OPEN REPO W/MORGAN STANLEY .2% FROM 07-22-2010 TO 07-23-2010	Other	Acquisitions	7,300,000	Shares	(7,300,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .2% FROM 07-22-2010 TO 07-23-2010	Other	Dispositions	-7,300,000	Shares		7,300,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .2% FROM 07-28-2010 TO 07-29-2010	Other	Acquisitions	8,900,000	Shares	(8,900,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .2% FROM 07-28-2010 TO 07-29-2010	Other	Dispositions	-8,900,000	Shares		8,900,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .21% FROM 07-08-2010 TO 07-09-2010	Other	Acquisitions	7,100,000	Shares	(7,100,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .21% FROM 07-08-2010 TO 07-09-2010	Other	Dispositions	-7,100,000	Shares		7,100,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .21% FROM 07-09-2010 TO 07-12-2010	Other	Acquisitions	7,100,000	Shares	(7,100,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .21% FROM 07-09-2010 TO 07-12-2010	Other	Dispositions	-7,100,000	Shares		7,100,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .21% FROM 07-21-2010 TO 07-22-2010	Other	Acquisitions	7,500,000	Shares	(7,500,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .21% FROM 07-21-2010 TO 07-22-2010	Other	Dispositions	-7,500,000	Shares		7,500,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .21% FROM 07-27-2010 TO 07-28-2010	Other	Acquisitions	7,500,000	Shares	(7,500,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .21% FROM 07-27-2010 TO 07-28-2010	Other	Dispositions	-7,500,000	Shares		7,500,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .22% FROM 07-07-2010 TO 07-08-2010	Other	Acquisitions	7,000,000	Shares	(7,000,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .22% FROM 07-07-2010 TO 07-08-2010	Other	Dispositions	-7,000,000	Shares		7,000,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .22% FROM 07-19-2010 TO 07-20-2010	Other	Acquisitions	7,500,000	Shares	(7,500,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .22% FROM 07-19-2010 TO 07-20-2010	Other	Dispositions	-7,500,000	Shares		7,500,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .22% FROM 07-23-2010 TO 07-26-2010	Other	Acquisitions	7,400,000	Shares	(7,400,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .22% FROM 07-23-2010 TO 07-26-2010	Other	Dispositions	-7,400,000	Shares		7,400,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .22% FROM 07-26-2010 TO 07-27-2010	Other	Acquisitions	7,500,000	Shares	(7,500,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .22% FROM 07-26-2010 TO 07-27-2010	Other	Dispositions	-7,500,000	Shares		7,500,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .22% FROM 08-09-2010 TO 08-10-2010	Other	Acquisitions	14,900,000	Shares	(14,900,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .22% FROM 08-09-2010 TO 08-10-2010	Other	Dispositions	-14,900,000	Shares		14,900,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .23% FROM 07-01-2010 TO 07-02-2010	Other	Acquisitions	7,000,000	Shares	(7,000,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .23% FROM 07-01-2010 TO 07-02-2010	Other	Dispositions	-7,000,000	Shares		7,000,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .23% FROM 07-20-2010 TO 07-21-2010	Other	Acquisitions	7,500,000	Shares	(7,500,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .23% FROM 07-20-2010 TO 07-21-2010	Other	Dispositions	-7,500,000	Shares		7,500,000.00

BUY TO OPEN REPO W/MORGAN STANLEY .23% FROM 09-29-2010 TO 09-30-2010	Other	Acquisitions	13,000,000	Shares	(13,000,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .23% FROM 09-29-2010 TO 09-30-2010	Other	Dispositions	-13,000,000	Shares		13,000,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .24% FROM 07-06-2010 TO 07-07-2010	Other	Acquisitions	7,100,000	Shares	(7,100,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .24% FROM 07-06-2010 TO 07-07-2010	Other	Dispositions	-7,100,000	Shares		7,100,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .24% FROM 07-16-2010 TO 07-19-2010	Other	Acquisitions	7,500,000	Shares	(7,500,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .24% FROM 07-16-2010 TO 07-19-2010	Other	Dispositions	-7,500,000	Shares		7,500,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .25% FROM 07-02-2010 TO 07-06-2010	Other	Acquisitions	6,900,000	Shares	(6,900,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .25% FROM 07-02-2010 TO 07-06-2010	Other	Dispositions	-6,900,000	Shares		6,900,000.00
BUY TO OPEN REPO W/MORGAN STANLEY .26% FROM 09-17-2010 TO 09-20-2010	Other	Acquisitions	14,000,000	Shares	(14,000,000.00)	
BUY TO OPEN REPO W/MORGAN STANLEY .26% FROM 09-17-2010 TO 09-20-2010	Other	Dispositions	-14,000,000	Shares		14,000,000.00
BUY TO OPEN REPO W/PARIBAS CORP .07% FROM 04-20-2011 TO 04-21-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/PARIBAS CORP .07% FROM 04-20-2011 TO 04-21-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/PARIBAS CORP .12% FROM 04-15-2011 TO 04-18-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN REPO W/PARIBAS CORP .12% FROM 04-15-2011 TO 04-18-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN REPO W/PARIBAS CORP .19% FROM 08-12-2010 TO 08-13-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN REPO W/PARIBAS CORP .19% FROM 08-12-2010 TO 08-13-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN REPO W/UBS WARBURG LLC .21% FROM 10-28-2010 TO 10-29-2010	Other	Acquisitions	100,000	Shares	(100,000.00)	
BUY TO OPEN REPO W/UBS WARBURG LLC .21% FROM 10-28-2010 TO 10-29-2010	Other	Dispositions	-100,000	Shares		100,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .03% FROM 04-12-2011 TO 04-13-2011	Other	Acquisitions	6,600,000	Shares	(6,600,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .03% FROM 04-12-2011 TO 04-13-2011	Other	Dispositions	-6,600,000	Shares		6,600,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .11% FROM 03-30-2011 TO 03-31-2011	Other	Acquisitions	6,000,000	Shares	(6,000,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .11% FROM 03-30-2011 TO 03-31-2011	Other	Dispositions	-6,000,000	Shares		6,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .13% FROM 03-28-2011 TO 03-29-2011	Other	Acquisitions	6,000,000	Shares	(6,000,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .13% FROM 03-28-2011 TO 03-29-2011	Other	Dispositions	-6,000,000	Shares		6,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .14% FROM 03-14-2011 TO 03-15-2011	Other	Acquisitions	5,000,000	Shares	(5,000,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .14% FROM 03-14-2011 TO 03-15-2011	Other	Dispositions	-5,000,000	Shares		5,000,000.00

BUY TO OPEN TRIPARTY REPO W/BARCLAYS .15% FROM 01-12-2011 TO 01-13-2011	Other	Acquisitions	4,800,000	Shares	(4,800,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .15% FROM 01-12-2011 TO 01-13-2011	Other	Dispositions	-4,800,000	Shares		4,800,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .15% FROM 02-11-2011 TO 02-14-2011	Other	Acquisitions	6,300,000	Shares	(6,300,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .15% FROM 02-11-2011 TO 02-14-2011	Other	Dispositions	-6,300,000	Shares		6,300,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .15% FROM 03-31-2011 TO 04-01-2011	Other	Acquisitions	6,000,000	Shares	(6,000,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .15% FROM 03-31-2011 TO 04-01-2011	Other	Dispositions	-6,000,000	Shares		6,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .16% FROM 01-05-2011 TO 01-06-2011	Other	Acquisitions	4,700,000	Shares	(4,700,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .16% FROM 01-05-2011 TO 01-06-2011	Other	Dispositions	-4,700,000	Shares		4,700,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .16% FROM 01-11-2011 TO 01-12-2011	Other	Acquisitions	4,900,000	Shares	(4,900,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .16% FROM 01-11-2011 TO 01-12-2011	Other	Dispositions	-4,900,000	Shares		4,900,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .17% FROM 03-17-2011 TO 03-18-2011	Other	Acquisitions	5,300,000	Shares	(5,300,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .17% FROM 03-17-2011 TO 03-18-2011	Other	Dispositions	-5,300,000	Shares		5,300,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .18% FROM 10-12-2010 TO 10-13-2010	Other	Acquisitions	13,800,000	Shares	(13,800,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .18% FROM 10-12-2010 TO 10-13-2010	Other	Dispositions	-13,800,000	Shares		13,800,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .21% FROM 08-11-2010 TO 08-12-2010	Other	Acquisitions	15,600,000	Shares	(15,600,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .21% FROM 08-11-2010 TO 08-12-2010	Other	Dispositions	-15,600,000	Shares		15,600,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .22% FROM 02-02-2011 TO 02-03-2011	Other	Acquisitions	6,300,000	Shares	(6,300,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .22% FROM 02-02-2011 TO 02-03-2011	Other	Dispositions	-6,300,000	Shares		6,300,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .22% FROM 09-01-2010 TO 09-02-2010	Other	Acquisitions	12,300,000	Shares	(12,300,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .22% FROM 09-01-2010 TO 09-02-2010	Other	Dispositions	-12,300,000	Shares		12,300,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .22% FROM 09-02-2010 TO 09-03-2010	Other	Acquisitions	12,600,000	Shares	(12,600,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .22% FROM 09-02-2010 TO 09-03-2010	Other	Dispositions	-12,600,000	Shares		12,600,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .22% FROM 10-28-2010 TO 10-29-2010	Other	Acquisitions	11,300,000	Shares	(11,300,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .22% FROM 10-28-2010 TO 10-29-2010	Other	Dispositions	-11,300,000	Shares		11,300,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .22% FROM 11-05-2010 TO 11-08-2010	Other	Acquisitions	9,800,000	Shares	(9,800,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .22% FROM 11-05-2010 TO 11-08-2010	Other	Dispositions	-9,800,000	Shares		9,800,000.00

BUY TO OPEN TRIPARTY REPO W/BARCLAYS .23% FROM 09-03-2010 TO 09-07-2010	Other	Acquisitions	12,700,000	Shares	(12,700,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .23% FROM 09-03-2010 TO 09-07-2010	Other	Dispositions	-12,700,000	Shares		12,700,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .23% FROM 09-14-2010 TO 09-15-2010	Other	Acquisitions	13,000,000	Shares	(13,000,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .23% FROM 09-14-2010 TO 09-15-2010	Other	Dispositions	-13,000,000	Shares		13,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .23% FROM 12-16-2010 TO 12-17-2010	Other	Acquisitions	8,600,000	Shares	(8,600,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .23% FROM 12-16-2010 TO 12-17-2010	Other	Dispositions	-8,600,000	Shares		8,600,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .23% FROM 12-21-2010 TO 12-22-2010	Other	Acquisitions	8,200,000	Shares	(8,200,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .23% FROM 12-21-2010 TO 12-22-2010	Other	Dispositions	-8,200,000	Shares		8,200,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .23% FROM 12-27-2010 TO 12-28-2010	Other	Acquisitions	7,500,000	Shares	(7,500,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .23% FROM 12-27-2010 TO 12-28-2010	Other	Dispositions	-7,500,000	Shares		7,500,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .24% FROM 10-21-2010 TO 10-22-2010	Other	Acquisitions	11,200,000	Shares	(11,200,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .24% FROM 10-21-2010 TO 10-22-2010	Other	Dispositions	-11,200,000	Shares		11,200,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .24% FROM 10-29-2010 TO 11-01-2010	Other	Acquisitions	11,300,000	Shares	(11,300,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .24% FROM 10-29-2010 TO 11-01-2010	Other	Dispositions	-11,300,000	Shares		11,300,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .25% FROM 11-18-2010 TO 11-19-2010	Other	Acquisitions	4,800,000	Shares	(4,800,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .25% FROM 11-18-2010 TO 11-19-2010	Other	Dispositions	-4,800,000	Shares		4,800,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .25% FROM 12-17-2010 TO 12-20-2010	Other	Acquisitions	8,700,000	Shares	(8,700,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .25% FROM 12-17-2010 TO 12-20-2010	Other	Dispositions	-8,700,000	Shares		8,700,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .25% FROM 12-31-2010 TO 01-03-2011	Other	Acquisitions	7,200,000	Shares	(7,200,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .25% FROM 12-31-2010 TO 01-03-2011	Other	Dispositions	-7,200,000	Shares		7,200,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .27% FROM 10-15-2010 TO 10-18-2010	Other	Acquisitions	12,400,000	Shares	(12,400,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .27% FROM 10-15-2010 TO 10-18-2010	Other	Dispositions	-12,400,000	Shares		12,400,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .31% FROM 09-16-2010 TO 09-17-2010	Other	Acquisitions	13,300,000	Shares	(13,300,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .31% FROM 09-16-2010 TO 09-17-2010	Other	Dispositions	-13,300,000	Shares		13,300,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .1%FROM 03-29-2011 TO 03-30-2011	Other	Acquisitions	6,100,000	Shares	(6,100,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .1%FROM 03-29-2011 TO 03-30-2011	Other	Dispositions	-6,100,000	Shares		6,100,000.00

BUY TO OPEN TRIPARTY REPO W/BARCLAYS .2%FROM 01-04-2011 TO 01-05-2011	Other	Acquisitions	7,200,000	Shares	(7,200,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .2%FROM 01-04-2011 TO 01-05-2011	Other	Dispositions	-7,200,000	Shares		7,200,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .2%FROM 10-08-2010 TO 10-12-2010	Other	Acquisitions	13,700,000	Shares	(13,700,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .2%FROM 10-08-2010 TO 10-12-2010	Other	Dispositions	-13,700,000	Shares		13,700,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .3%FROM 09-15-2010 TO 09-16-2010	Other	Acquisitions	12,900,000	Shares	(12,900,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .3%FROM 09-15-2010 TO 09-16-2010	Other	Dispositions	-12,900,000	Shares		12,900,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .3%FROM 12-15-2010 TO 12-16-2010	Other	Acquisitions	8,100,000	Shares	(8,100,000.00)	
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .3%FROM 12-15-2010 TO 12-16-2010	Other	Dispositions	-8,100,000	Shares		8,100,000.00
BUY TO OPEN TRIPARTY REPO W/BNPPARIBAS .15% FROM 03-14-2011 TO 03-15-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN TRIPARTY REPO W/BNPPARIBAS .15% FROM 03-14-2011 TO 03-15-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGRP .16%FROM 03-04-2011 TO 03-07-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN TRIPARTY REPO W/CITIGRP .16%FROM 03-04-2011 TO 03-07-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGRP .16%FROM 03-16-2011 TO 03-17-2011	Other	Acquisitions	300,000	Shares	(300,000.00)	
BUY TO OPEN TRIPARTY REPO W/CITIGRP .16%FROM 03-16-2011 TO 03-17-2011	Other	Dispositions	-300,000	Shares		300,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHEBK .04% FROM 06-30-2010 TO 07-01-2010	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN TRIPARTY REPO W/DEUTSCHEBK .04% FROM 06-30-2010 TO 07-01-2010	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHEBK .13% FROM 03-30-2011 TO 03-31-2011	Other	Acquisitions	200,000	Shares	(200,000.00)	
BUY TO OPEN TRIPARTY REPO W/DEUTSCHEBK .13% FROM 03-30-2011 TO 03-31-2011	Other	Dispositions	-200,000	Shares		200,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHEBK .28% FROM 12-15-2010 TO 12-16-2010	Other	Acquisitions	400,000	Shares	(400,000.00)	
BUY TO OPEN TRIPARTY REPO W/DEUTSCHEBK .28% FROM 12-15-2010 TO 12-16-2010	Other	Dispositions	-400,000	Shares		400,000.00
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	Corporate Stock	Acquisitions	100	Shares	(7,900.00)	
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	Corporate Stock	Dispositions	-800	Shares		57,741.21
CABLEVISION SYS CORP CL A COM STK	Corporate Stock	Acquisitions	5,778	Shares	(198,477.47)	
CABLEVISION SYS CORP CL A COM STK	Corporate Stock	Dispositions	-662	Shares		22,983.84
CAMERON INTL CORP COM STK	Corporate Stock	Acquisitions	191	Shares	(11,286.53)	
CAMERON INTL CORP COM STK	Corporate Stock	Dispositions	-1,100	Shares		52,863.04
CAMPBELL SOUP CO COM	Corporate Stock	Acquisitions	100	Shares	(3,626.10)	
CAMPBELL SOUP CO COM	Corporate Stock	Dispositions	-1,169	Shares		40,590.96
CAP 1 FNCL COM	Corporate Stock	Acquisitions	300	Shares	(13,632.50)	
CAP 1 FNCL COM	Corporate Stock	Dispositions	-2,000	Shares		85,768.46
CAPITOL FED FINL INC COM .	Corporate Stock	Acquisitions	1,500	Shares	(15,000.00)	
CAPITOL FED FINL INC COM .	Corporate Stock	Dispositions	-1,500	Shares		17,069.71
CARDINAL HLTH INC	Corporate Stock	Acquisitions	200	Shares	(8,775.40)	

CARDINAL HLTH INC	Corporate Stock	Dispositions	-1,800	Shares				63,548.13
CAREFUSION CORP COM	Corporate Stock	Acquisitions	1,261	Shares			(31,334.25)	
CAREFUSION CORP COM	Corporate Stock	Dispositions	-1,000	Shares				25,151.54
CARNIVAL CORP COM PAIRED	Corporate Stock	Acquisitions	100	Shares			(3,591.10)	
CARNIVAL CORP COM PAIRED	Corporate Stock	Dispositions	-2,000	Shares				84,874.47
CASEYS GEN STORES INC COM	Corporate Stock	Acquisitions	30,600	Shares			(1,187,348.06)	
CASEYS GEN STORES INC COM	Corporate Stock	Dispositions	-56,700	Shares				2,292,577.01
CATERPILLAR INC COM	Corporate Stock	Acquisitions	382	Shares			(37,972.87)	
CATERPILLAR INC COM	Corporate Stock	Dispositions	-2,900	Shares				252,921.62
CBS CORP NEW CL B	Corporate Stock	Acquisitions	300	Shares			(4,533.30)	
CBS CORP NEW CL B	Corporate Stock	Dispositions	-3,100	Shares				56,668.97
CELGENE CORP COM	Corporate Stock	Acquisitions	92,700	Shares			(5,017,057.04)	
CELGENE CORP COM	Corporate Stock	Dispositions	-2,270	Shares				126,699.72
CENTURYLINK INC COM	Corporate Stock	Acquisitions	400	Shares			(15,712.20)	
CENTURYLINK INC COM	Corporate Stock	Dispositions	-1,300	Shares				53,599.70
CENTURYLINK INC COM	Corporate Stock	Free Receipt	6,514	Shares				
CERNER CORP COM	Corporate Stock	Acquisitions	100	Shares			(7,917.10)	
CERNER CORP COM	Corporate Stock	Dispositions	-300	Shares				27,110.26
CERNER CORP COM	Corporate Stock	Free Receipt	1,613	Shares				
CF INDS HLDGS INC COM	Corporate Stock	Acquisitions	4,921	Shares			(684,481.23)	
CF INDS HLDGS INC COM	Corporate Stock	Dispositions	-400	Shares				48,973.74
CHESAPEAKE ENERGY CORP COM	Corporate Stock	Acquisitions	152,285	Shares			(3,648,980.23)	
CHESAPEAKE ENERGY CORP COM	Corporate Stock	Dispositions	-45,200	Shares				1,519,911.17
CHEVRON CORP COM	Corporate Stock	Acquisitions	636	Shares			(59,349.72)	
CHEVRON CORP COM	Corporate Stock	Dispositions	-13,628	Shares				1,204,063.71
CHICAGO ILL	Other	Acquisitions	390,000	Shares	7.781% DUE	1/1/2035	(390,000.00)	
CHICAGO ILL	Other	Dispositions	-240,000	Shares	7.781% DUE	1/1/2035		263,817.00
CIN FNCL CORP COM	Corporate Stock	Acquisitions	1,040	Shares			(30,909.60)	
CIN FNCL CORP COM	Corporate Stock	Dispositions	-42,410	Shares				1,397,418.62
CINTAS CORP COM	Corporate Stock	Acquisitions	429	Shares			(11,911.60)	
CINTAS CORP COM	Corporate Stock	Dispositions	-1,200	Shares				34,827.26
CISCO SYSTEMS INC	Corporate Stock	Acquisitions	350,203	Shares			(7,143,616.94)	
CISCO SYSTEMS INC	Corporate Stock	Dispositions	-178,558	Shares				2,949,511.31
CITRIX SYS INC COM	Corporate Stock	Acquisitions	100	Shares			(6,820.10)	
CITRIX SYS INC COM	Corporate Stock	Dispositions	-800	Shares				49,555.11
CLIFFS NAT RES INC COM STK	Corporate Stock	Acquisitions	18,072	Shares			(1,103,208.88)	
CLIFFS NAT RES INC COM STK	Corporate Stock	Dispositions	-18,450	Shares				1,534,551.89
CMO INDYMAC MBS INC 2005-AR9 MTG PASSTHRU CTF 1-A-1	Corporate Debt Instruments - Other	Dispositions	-6,742	Shares	__% DUE	7/25/2035		4,356.28
CMO INDYMAC MBS INC 2005-AR9 MTG PASSTHRU CTF 1-A-1	Corporate Debt Instruments - Other	Free Receipt	4	Shares	__% DUE	7/25/2035		
CMO RESDNTL ACCREDIT LNS INC MTG PASS THSER 2004-QS7 CL A-4	Corporate Debt Instruments - Preferred	Acquisitions	309	Shares	5.500% DUE	5/25/2034	(309.28)	
CMO RESDNTL ACCREDIT LNS INC MTG PASS THSER 2004-QS7 CL A-4	Corporate Debt Instruments - Preferred	Dispositions	-309	Shares	5.500% DUE	5/25/2034		236.60
CMO WA MUT MTG PASS-THRU CTFS WMA MTG PASSTHRU CTF CL A-1B	Corporate Debt Instruments - Other	Acquisitions	277	Shares	__% DUE	9/25/2046	(276.65)	
CMO WA MUT MTG PASS-THRU CTFS WMA MTG PASSTHRU CTF CL A-1B	Corporate Debt Instruments - Other	Dispositions	-120,122	Shares	__% DUE	9/25/2046		10,909.32
CMS ENERGY CORP COM	Corporate Stock	Acquisitions	983	Shares			(18,534.75)	
CMS ENERGY CORP COM	Corporate Stock	Dispositions	-1,200	Shares				22,985.58
COCA COLA CO COM	Corporate Stock	Acquisitions	800	Shares			(50,912.76)	
COCA COLA CO COM	Corporate Stock	Dispositions	-64,980	Shares				4,225,406.74

COCA-COLA ENTERPRISES INC NEW COM	Corporate Stock	Dispositions	-1,700	Shares				41,311.15
COCA-COLA ENTERPRISES INC NEW COM	Corporate Stock	Free Receipt	8,926	Shares				
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A	Corporate Stock	Acquisitions	300	Shares			(20,059.45)	
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A	Corporate Stock	Dispositions	-1,400	Shares				95,844.28
COLGATE-PALMOLIVE CO COM	Corporate Stock	Acquisitions	286	Shares			(22,005.35)	
COLGATE-PALMOLIVE CO COM	Corporate Stock	Dispositions	-2,400	Shares				181,023.42
COMCAST CORP NEW-CL A	Corporate Stock	Acquisitions	4,300	Shares			(73,911.41)	
COMCAST CORP NEW-CL A	Corporate Stock	Dispositions	-43,920	Shares				946,757.92
COMERICA INC COM	Corporate Stock	Acquisitions	51,650	Shares			(1,915,109.43)	
COMERICA INC COM	Corporate Stock	Dispositions	-52,350	Shares				2,117,495.24
COMM BANCSHARES INC COM	Corporate Stock	Acquisitions	2,230	Shares			(89,559.60)	
COMM BANCSHARES INC COM	Corporate Stock	Dispositions	-1	Shares				32.17
COMM BANCSHARES INC COM	Corporate Stock	Free Receipt	1,511	Shares				
COMPUTER SCI CORP COM	Corporate Stock	Acquisitions	100	Shares			(4,361.10)	
COMPUTER SCI CORP COM	Corporate Stock	Dispositions	-700	Shares				34,097.39
CONOCOPHILLIPS GTD NT	Corporate Debt Instruments - Preferred	Acquisitions	230,000	Shares	6.500% DUE	2/15/2039	(279,291.30)	
CONOCOPHILLIPS GTD NT	Corporate Debt Instruments - Preferred	Dispositions	-210,000	Shares	6.500% DUE	2/15/2039		256,910.40
CONS EDISON INC COM	Corporate Stock	Acquisitions	500	Shares			(25,213.00)	
CONS EDISON INC COM	Corporate Stock	Dispositions	-1,300	Shares				63,511.86
CONSOL ENERGY INC COM	Corporate Stock	Acquisitions	112,800	Shares			(5,659,574.83)	
CONSOL ENERGY INC COM	Corporate Stock	Dispositions	-1,000	Shares				43,723.21
CONSTELLATION BRANDS INC CL A CL A	Corporate Stock	Acquisitions	400	Shares			(8,857.92)	
CONSTELLATION BRANDS INC CL A CL A	Corporate Stock	Dispositions	-1,800	Shares				33,671.88
COPART INC COM	Corporate Stock	Acquisitions	11,600	Shares			(392,652.29)	
COPART INC COM	Corporate Stock	Dispositions	-41,080	Shares				1,816,808.30
CORNING INC COM	Corporate Stock	Acquisitions	900	Shares			(15,698.90)	
CORNING INC COM	Corporate Stock	Dispositions	-6,900	Shares				137,731.53
COSTCO WHOLESALE CORP NEW COM	Corporate Stock	Acquisitions	229	Shares			(15,242.18)	
COSTCO WHOLESALE CORP NEW COM	Corporate Stock	Dispositions	-43,100	Shares				2,474,439.72
COURT SQUARE CAPITAL PARTNERS, LP (FRMRLY CITIGROUP VENT CAP PRTRS)	Limited Partnerships	Acquisitions	10,839	Shares			(10,839.00)	
COURT SQUARE CAPITAL PARTNERS, LP (FRMRLY CITIGROUP VENT CAP PRTRS)	Limited Partnerships	Dispositions	-384,979	Shares				384,979.00
COVENTRY HEALTH CARE INC COM	Corporate Stock	Acquisitions	400	Shares			(10,082.10)	
COVENTRY HEALTH CARE INC COM	Corporate Stock	Dispositions	-1,000	Shares				25,355.53
CRACKER BARREL OLD CTRY STORE INC COM	Corporate Stock	Acquisitions	13,430	Shares			(631,265.51)	
CRACKER BARREL OLD CTRY STORE INC COM	Corporate Stock	Dispositions	-14,070	Shares				777,589.89
CSX CORP COM	Corporate Stock	Dispositions	-2,110	Shares				131,357.78
CSX CORP COM	Corporate Stock	Free Receipt	16,624	Shares				
CUBIC CORP COM	Corporate Stock	Acquisitions	8,630	Shares			(328,202.98)	
CUBIC CORP COM	Corporate Stock	Dispositions	-2,560	Shares				147,552.72
CUMMINS INC	Corporate Stock	Acquisitions	91	Shares			(9,091.97)	
CUMMINS INC	Corporate Stock	Dispositions	-979	Shares				95,813.73
CURATORS UNIV MO SYS FACS REV	Other	Acquisitions	930,000	Shares	5.792% DUE	11/1/2041	(942,082.20)	
CURATORS UNIV MO SYS FACS REV	Other	Dispositions	-930,000	Shares	5.792% DUE	11/1/2041		1,041,317.70
CVS CAREMARK CORP COM STK	Corporate Stock	Acquisitions	90,917	Shares			(2,820,363.70)	
CVS CAREMARK CORP COM STK	Corporate Stock	Dispositions	-14,000	Shares				499,132.65
D R HORTON INC COM	Corporate Stock	Acquisitions	200	Shares			(2,118.20)	
D R HORTON INC COM	Corporate Stock	Dispositions	-1,200	Shares				12,887.78
DAKTRONICS INC COM	Corporate Stock	Acquisitions	20,480	Shares			(168,219.05)	
DAKTRONICS INC COM	Corporate Stock	Dispositions	-39,370	Shares				393,151.81

DANAHER CORP COM	Corporate Stock	Acquisitions	682	Shares	(31,771.83)	
DANAHER CORP COM	Corporate Stock	Dispositions	-2,400	Shares		104,971.12
DEERE & CO COM	Corporate Stock	Acquisitions	52,925	Shares	(4,157,075.53)	
DEERE & CO COM	Corporate Stock	Dispositions	-50,675	Shares		4,116,082.15
DELTA AIR LINES INC DEL COM NEW COM NEW	Corporate Stock	Acquisitions	299,400	Shares	(3,382,755.34)	
DELTA AIR LINES INC DEL COM NEW COM NEW	Corporate Stock	Dispositions	-60,100	Shares		607,827.54
DENBURY RES INC HLDG CO COM NEW	Corporate Stock	Acquisitions	34,900	Shares	(683,384.54)	
DENBURY RES INC HLDG CO COM NEW	Corporate Stock	Dispositions	-1,800	Shares		33,638.39
DEVON ENERGY CORP NEW COM	Corporate Stock	Acquisitions	26,200	Shares	(1,785,398.66)	
DEVON ENERGY CORP NEW COM	Corporate Stock	Dispositions	-97,423	Shares		7,628,947.34
DEVRY INC DEL COM	Corporate Stock	Acquisitions	200	Shares	(9,208.00)	
DEVRY INC DEL COM	Corporate Stock	Dispositions	-500	Shares		25,906.53
DIAGEO PLC SPONSORED ADR NEW	Corporate Stock	Acquisitions	1,800	Shares	(123,469.92)	
DIAGEO PLC SPONSORED ADR NEW	Corporate Stock	Dispositions	-9,600	Shares		727,481.01
DIAMOND OFFSHORE DRILLING INC COM	Corporate Stock	Acquisitions	45,254	Shares	(3,447,862.37)	
DIAMOND OFFSHORE DRILLING INC COM	Corporate Stock	Dispositions	-500	Shares		34,625.66
DISCOVER FINL SVCS COM STK	Corporate Stock	Acquisitions	200	Shares	(3,112.20)	
DISCOVER FINL SVCS COM STK	Corporate Stock	Dispositions	-2,500	Shares		45,625.18
DISCOVERY COMMUNICATIONS INC NEW COM SERA STK	Corporate Stock	Acquisitions	100	Shares	(4,197.60)	
DISCOVERY COMMUNICATIONS INC NEW COM SERA STK	Corporate Stock	Dispositions	-1,300	Shares		54,600.02
DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BANK OF AMERICA	Other	Acquisitions	1,690,000	Shares	(1,690,000.00)	
DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BANK OF AMERICA	Other	Dispositions	-1,300,000	Shares		1,300,000.00
DOMINION RES INC VA NEW COM	Corporate Stock	Acquisitions	206	Shares	(9,016.99)	
DOMINION RES INC VA NEW COM	Corporate Stock	Dispositions	-3,379	Shares		149,992.55
DOVER CORP COM	Corporate Stock	Acquisitions	100	Shares	(5,058.10)	
DOVER CORP COM	Corporate Stock	Dispositions	-900	Shares		52,265.06
DOW CHEMICAL CO COM	Corporate Stock	Acquisitions	958	Shares	(30,310.68)	
DOW CHEMICAL CO COM	Corporate Stock	Dispositions	-5,100	Shares		165,672.28
DR PEPPER SNAPPLE GROUP INC COM STK	Corporate Stock	Acquisitions	25,875	Shares	(938,867.35)	
DR PEPPER SNAPPLE GROUP INC COM STK	Corporate Stock	Dispositions	-37,075	Shares		1,304,162.06
DST SYS INC COM	Corporate Stock	Acquisitions	13,220	Shares	(620,194.61)	
DST SYS INC COM	Corporate Stock	Dispositions	-1,220	Shares		66,235.20
DU PONT E I DE NEMOURS & CO COM STK	Corporate Stock	Acquisitions	637	Shares	(32,440.81)	
DU PONT E I DE NEMOURS & CO COM STK	Corporate Stock	Dispositions	-4,400	Shares		212,245.17
DUKE ENERGY CORP NEW COM STK	Corporate Stock	Acquisitions	1,500	Shares	(26,990.25)	
DUKE ENERGY CORP NEW COM STK	Corporate Stock	Dispositions	-6,200	Shares		110,104.02
DUN & BRADSTREET CORP DEL NEW COM	Corporate Stock	Acquisitions	18,925	Shares	(1,289,018.99)	
DUN & BRADSTREET CORP DEL NEW COM	Corporate Stock	Dispositions	-19,125	Shares		1,572,195.69
E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW	Corporate Stock	Acquisitions	2,027	Shares	(29,662.61)	
E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW	Corporate Stock	Dispositions	-2,300	Shares		34,823.58
EATON CORP COM	Corporate Stock	Acquisitions	6,029	Shares	(422,718.73)	
EATON CORP COM	Corporate Stock	Dispositions	-13,550	Shares		1,291,367.34
EATON CORP COM	Corporate Stock	Free Receipt	3,778	Shares		
EBAY INC COM USD0.001	Corporate Stock	Acquisitions	174,400	Shares	(5,514,187.80)	
EBAY INC COM USD0.001	Corporate Stock	Dispositions	-12,300	Shares		287,302.75
EDISON INTL COM	Corporate Stock	Acquisitions	26,600	Shares	(939,296.20)	
EDISON INTL COM	Corporate Stock	Dispositions	-28,000	Shares		1,055,890.54
EL PASO CORP COM	Corporate Stock	Acquisitions	23,706	Shares	(411,675.16)	
EL PASO CORP COM	Corporate Stock	Dispositions	-115,900	Shares		1,599,981.25

ELECTR ARTS COM		Corporate Stock	Acquisitions	694	Shares				(12,429.61)	
ELECTR ARTS COM		Corporate Stock	Dispositions	-1,700	Shares					30,316.45
ELI LILLY & CO COM		Corporate Stock	Acquisitions	692	Shares				(24,689.37)	
ELI LILLY & CO COM		Corporate Stock	Dispositions	-37,187	Shares					1,304,808.68
EMC CORP COM		Corporate Stock	Acquisitions	68,730	Shares				(1,510,585.67)	
EMC CORP COM		Corporate Stock	Dispositions	-206,425	Shares					5,502,660.91
EMERSON ELECTRIC CO COM		Corporate Stock	Acquisitions	300	Shares				(15,532.50)	
EMERSON ELECTRIC CO COM		Corporate Stock	Dispositions	-3,300	Shares					183,965.72
ENERGEN CORP COM		Corporate Stock	Acquisitions	1,270	Shares				(65,685.13)	
ENERGEN CORP COM		Corporate Stock	Dispositions	-1,220	Shares					71,178.19
ENERGY TRANSFER		Corporate Debt Instruments - Other	Acquisitions	170,000	Shares	7.500% DUE		7/1/2038	(194,209.70)	
ENERGY TRANSFER		Corporate Debt Instruments - Other	Dispositions	-800,000	Shares	7.500% DUE		7/1/2038		926,824.00
ENSCO PLC SPON ADR		Corporate Stock	Acquisitions	41,994	Shares				(2,248,346.23)	
ENSCO PLC SPON ADR		Corporate Stock	Dispositions	-39,800	Shares					2,115,105.56
ENSIGN GROUP INC COM STK		Corporate Stock	Acquisitions	37,670	Shares				(715,662.97)	
ENSIGN GROUP INC COM STK		Corporate Stock	Dispositions	-4,250	Shares					144,947.39
EOG RESOURCES INC COM		Corporate Stock	Acquisitions	31,943	Shares				(3,180,409.07)	
EOG RESOURCES INC COM		Corporate Stock	Dispositions	-32,825	Shares					3,629,336.52
EQT CORP COM		Corporate Stock	Acquisitions	24,800	Shares				(900,768.56)	
EQT CORP COM		Corporate Stock	Dispositions	-40,200	Shares					1,865,802.59
EQTY RESDNTL EFF 5/15/02		Other	Acquisitions	467	Shares				(25,833.36)	
EQTY RESDNTL EFF 5/15/02		Other	Dispositions	-1,300	Shares					66,289.81
EQUIFAX INC COM		Corporate Stock	Acquisitions	13,380	Shares				(463,674.95)	
EQUIFAX INC COM		Corporate Stock	Dispositions	-753	Shares					24,712.33
ESTEE LAUDER COMPANIES INC CL A	USD0.01	Corporate Stock	Acquisitions	103	Shares				(9,202.21)	
ESTEE LAUDER COMPANIES INC CL A	USD0.01	Corporate Stock	Dispositions	-687	Shares					49,780.48
EXELON CORP COM		Corporate Stock	Acquisitions	85,100	Shares				(3,527,737.46)	
EXELON CORP COM		Corporate Stock	Dispositions	-119,750	Shares					5,001,354.11
EXPEDITORS INTL WASH INC COM		Corporate Stock	Acquisitions	100	Shares				(4,422.10)	
EXPEDITORS INTL WASH INC COM		Corporate Stock	Dispositions	-62,300	Shares					2,574,392.66
EXPRESS SCRIPTS INC COM		Corporate Stock	Acquisitions	200	Shares				(11,133.40)	
EXPRESS SCRIPTS INC COM		Corporate Stock	Dispositions	-2,900	Shares					149,451.15
EXXON MOBIL CORP COM		Corporate Stock	Dispositions	-1,654	Shares					133,154.45
EXXON MOBIL CORP COM		Corporate Stock	Free Receipt	11,073	Shares					
F5 NETWORKS INC COM STK		Corporate Stock	Acquisitions	28,046	Shares				(3,019,637.47)	
F5 NETWORKS INC COM STK		Corporate Stock	Dispositions	-167	Shares					19,256.38
FAMILY DLR STORES INC COM		Corporate Stock	Acquisitions	207	Shares				(10,609.12)	
FAMILY DLR STORES INC COM		Corporate Stock	Dispositions	-1,200	Shares					55,393.92
FASTENAL CO COM		Corporate Stock	Acquisitions	800	Shares				(35,613.60)	
FASTENAL CO COM		Corporate Stock	Dispositions	-700	Shares					39,487.54
FASTENAL CO COM		Corporate Stock	Free Receipt	3,259	Shares					
FEDEX CORP COM		Corporate Stock	Acquisitions	100	Shares				(8,698.70)	
FEDEX CORP COM		Corporate Stock	Dispositions	-1,600	Shares					141,648.29
FEDT INVESTORS INC CL B		Corporate Stock	Acquisitions	59,334	Shares				(1,358,152.28)	
FEDT INVESTORS INC CL B		Corporate Stock	Dispositions	-900	Shares					22,211.59
FHLMC DISC NT 05-24-2011		U.S. Government Securities	Acquisitions	42,000	Shares				(41,922.42)	
FHLMC DISC NT 05-24-2011		U.S. Government Securities	Dispositions	-42,000	Shares					41,922.42
FHLMC DISC NT 08-30-2010		U.S. Government Securities	Acquisitions	65,000	Shares				(64,987.72)	
FHLMC DISC NT 08-30-2010		U.S. Government Securities	Dispositions	-65,000	Shares					64,987.72
FIDELITY NATL INFORMATION SVCS INC COM STK		Corporate Stock	Acquisitions	200	Shares				(5,478.20)	
FIDELITY NATL INFORMATION SVCS INC COM STK		Corporate Stock	Dispositions	-3,061	Shares					85,136.05

FIRST SOLAR INC COM	Corporate Stock	Acquisitions	100	Shares			(14,487.10)	
FIRST SOLAR INC COM	Corporate Stock	Dispositions	-200	Shares				30,199.44
FIRSTENERGY CORP	Corporate Debt Instruments - Other	Acquisitions	100,000	Shares	7.375% DUE	11/15/2031	(106,193.00)	
FIRSTENERGY CORP	Corporate Debt Instruments - Other	Dispositions	-895,000	Shares	7.375% DUE	11/15/2031		971,467.90
FIRSTENERGY CORP COM	Corporate Stock	Acquisitions	100	Shares			(3,630.10)	
FIRSTENERGY CORP COM	Corporate Stock	Dispositions	-1,301	Shares				51,105.45
FIRSTENERGY CORP COM	Corporate Stock	Free Receipt	2,458	Shares				
FLEXTRONICS INTL LTD COM STK	Corporate Stock	Acquisitions	157,600	Shares			(921,023.23)	
FLEXTRONICS INTL LTD COM STK	Corporate Stock	Dispositions	-83,600	Shares				661,190.34
FLIR SYS INC COM	Corporate Stock	Acquisitions	388	Shares			(11,935.86)	
FLIR SYS INC COM	Corporate Stock	Dispositions	-799	Shares				21,954.31
FLUOR CORP NEW COM	Corporate Stock	Acquisitions	20,475	Shares			(1,111,177.98)	
FLUOR CORP NEW COM	Corporate Stock	Dispositions	-18,800	Shares				1,150,453.36
FMC CORP COM (NEW)	Corporate Stock	Acquisitions	100	Shares			(7,923.70)	
FMC CORP COM (NEW)	Corporate Stock	Dispositions	-420	Shares				31,019.80
FMC TECHNOLOGIES INC COM	Corporate Stock	Dispositions	-600	Shares				47,195.15
FMC TECHNOLOGIES INC COM	Corporate Stock	Free Receipt	2,669	Shares				
FNMA DISC NT 05-09-2011 FNMA	U.S. Government Securities	Acquisitions	220,000	Shares			(219,620.13)	
FNMA DISC NT 05-09-2011 FNMA	U.S. Government Securities	Dispositions	-220,000	Shares				219,620.13
FORD MTR CO DEL COM PAR $0.01 COM PAR $0.01	Corporate Stock	Acquisitions	9,711	Shares			(154,606.72)	
FORD MTR CO DEL COM PAR $0.01 COM PAR $0.01	Corporate Stock	Dispositions	-15,800	Shares				226,325.71
FOREST LABORATORIES INC	Corporate Stock	Acquisitions	200	Shares			(7,735.40)	
FOREST LABORATORIES INC	Corporate Stock	Dispositions	-1,700	Shares				54,357.11
FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK	Corporate Stock	Free Delivery	-400,000	Shares				
FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK	Corporate Stock	Free Receipt	166,428	Shares				
FREDS INC CL A	Corporate Stock	Acquisitions	7,440	Shares			(99,387.41)	
FREDS INC CL A	Corporate Stock	Dispositions	-5,870	Shares				83,367.16
FREEPORT-MCMORAN COPPER & GOLD INC	Corporate Stock	Acquisitions	47,671	Shares			(3,043,207.10)	
FREEPORT-MCMORAN COPPER & GOLD INC	Corporate Stock	Dispositions	-25,100	Shares				2,427,955.21
FREEPORT-MCMORAN COPPER & GOLD INC	Corporate Stock	Free Receipt	11,340	Shares				
FRONTIER COMMUNICATIONS CORP COM	Corporate Stock	Dispositions	-1	Shares				5.70
FRONTIER COMMUNICATIONS CORP COM	Corporate Stock	Dispositions	-12,857	Shares				99,198.45
FRONTIER COMMUNICATIONS CORP COM	Corporate Stock	Free Receipt	26,726	Shares				
FUT DEC 10 U.S. T-BONDS	Other	Free Delivery	-31	Shares				
FUT DEC 10 U.S. T-BONDS	Other	Free Receipt	31	Shares				
FUT JUN 11 CBT UL T-BONDS	Other	Free Delivery	-49	Shares				
FUT JUN 11 CBT UL T-BONDS	Other	Free Receipt	49	Shares				
FUT MAR 11 5 YR T NOTE	Other	Free Delivery	-110	Shares				
FUT MAR 11 5 YR T NOTE	Other	Free Receipt	110	Shares				
FUT MAR 11 CBT UL T-BONDS	Other	Free Delivery	-91	Shares				
FUT MAR 11 CBT UL T-BONDS	Other	Free Receipt	91	Shares				
FUT MINI MSCI EMG MKT JUN11	Other	Free Delivery	-24	Shares				
FUT MINI MSCI EMG MKT JUN11	Other	Free Receipt	24	Shares				
FUT SEP 11 5 YR T NOTE	Other	Free Delivery	-1	Shares				
FUT SEP 11 5 YR T NOTE	Other	Free Receipt	100	Shares				
FUT SEP 11 5 YR T NT	Other	Free Delivery	-100	Shares				
FUT SEP 11 5 YR T NT	Other	Free Receipt	1	Shares				
FUT SEP 11 CBT UL T-BONDS	Other	Free Delivery	-47	Shares				
FUT SEP 11 CBT UL T-BONDS	Other	Free Receipt	47	Shares				
GANNETT INC COM	Corporate Stock	Acquisitions	600	Shares			(9,058.30)	
GANNETT INC COM	Corporate Stock	Dispositions	-1,700	Shares				24,950.55

GAP INC COM		Corporate Stock	Acquisitions	100	Shares			(1,890.10)	
GAP INC COM		Corporate Stock	Dispositions	-2,800	Shares				51,321.46
GEN ELEC CAP CORP MEDIUM TERM NTS BO 00818	TRANCHE # TR	Corporate Debt Instruments - Preferred	Acquisitions	40,000	Shares	6.875% DUE	1/10/2039	(44,528.00)	
GEN ELEC CAP CORP MEDIUM TERM NTS BO 00818	TRANCHE # TR	Corporate Debt Instruments - Preferred	Dispositions	-1,580,000	Shares	6.875% DUE	1/10/2039		1,775,998.80
GEN MTRS CO COM		Corporate Stock	Acquisitions	128,200	Shares			(4,220,723.16)	
GEN MTRS CO COM		Corporate Stock	Free Delivery	-342	Shares				
GEN MTRS CO COM		Corporate Stock	Free Receipt	342	Shares				
GENERAL ELECTRIC CO		Corporate Stock	Acquisitions	115,800	Shares			(2,171,184.72)	
GENERAL ELECTRIC CO		Corporate Stock	Dispositions	-176,659	Shares				3,321,618.94
GENERAL MTRS CO WT EXP 7/10/16		Corporate Stock	Free Delivery	-312	Shares				
GENERAL MTRS CO WT EXP 7/10/16		Corporate Stock	Free Receipt	312	Shares				
GENERAL MTRS CO WT EXP 7/10/19		Corporate Stock	Free Delivery	-312	Shares				
GENERAL MTRS CO WT EXP 7/10/19		Corporate Stock	Free Receipt	312	Shares				
GENUINE PARTS CO COM		Corporate Stock	Acquisitions	100	Shares			(4,347.10)	
GENUINE PARTS CO COM		Corporate Stock	Dispositions	-700	Shares				33,564.39
GENWORTH FINL INC COM CL A COM CL A		Corporate Stock	Acquisitions	200	Shares			(2,480.20)	
GENWORTH FINL INC COM CL A COM CL A		Corporate Stock	Dispositions	-2,300	Shares				29,438.47
GILEAD SCIENCES INC		Corporate Stock	Acquisitions	100	Shares			(3,452.10)	
GILEAD SCIENCES INC		Corporate Stock	Dispositions	-6,460	Shares				237,157.40
GLATFELTER		Corporate Stock	Acquisitions	1,670	Shares			(21,281.15)	
GLATFELTER		Corporate Stock	Dispositions	-77,957	Shares				930,594.18
GLOBE SPECIALTY METALS INC COM STK		Corporate Stock	Acquisitions	31,300	Shares			(347,483.64)	
GLOBE SPECIALTY METALS INC COM STK		Corporate Stock	Dispositions	-99,850	Shares				2,174,400.52
GOLDMAN SACHS GROUP INC COM		Corporate Stock	Acquisitions	281	Shares			(44,946.46)	
GOLDMAN SACHS GROUP INC COM		Corporate Stock	Dispositions	-2,400	Shares				378,650.00
GOLDMAN SACHS PRIVATE EQUITY PARTNERS MANAGER FUND, LP	2002-	Limited Partnerships	Acquisitions	465,690	Shares			(465,690.00)	
GOLDMAN SACHS PRIVATE EQUITY PARTNERS MANAGER FUND, LP	2002-	Limited Partnerships	Dispositions	-2,080,371	Shares				2,080,371.18
GOLDMAN SACHS PRIVATE EQUITY PARTNERS DIRECTED	2005 -	Limited Partnerships	Acquisitions	296,281	Shares			(296,281.00)	
GOLDMAN SACHS PRIVATE EQUITY PARTNERS DIRECTED	2005 -	Limited Partnerships	Dispositions	-238,443	Shares				238,442.68
GOLDMAN SACHS PRIVATE EQUITY PARTNERS MANAGER,	2005 -	Limited Partnerships	Acquisitions	2,381,020	Shares			(2,381,020.00)	
GOLDMAN SACHS PRIVATE EQUITY PARTNERS MANAGER,	2005 -	Limited Partnerships	Dispositions	-310,575	Shares				310,575.32
GOLDMAN SACHS PRIVATE EQUITY PARTNERS INVESTMENT FUND, LP	X - DIRECT	Limited Partnerships	Acquisitions	1,356,786	Shares			(1,356,786.00)	
GOLDMAN SACHS PRIVATE EQUITY PARTNERS INVESTMENT FUND, LP	X - DIRECT	Limited Partnerships	Dispositions	-2,562	Shares				2,561.60
GOLDMAN SACHS PRIVATE EQUITY PARTNERS FUND, LP	X - MANAGER	Limited Partnerships	Acquisitions	4,804,009	Shares			(4,804,009.00)	
GOLDMAN SACHS PRIVATE EQUITY PARTNERS FUND, LP	X - MANAGER	Limited Partnerships	Dispositions	-341,930	Shares				341,930.17
GOLDMAN SACHS VINTAGE FUND V, LP		Limited Partnerships	Acquisitions	2,185,332	Shares			(2,185,332.00)	
GOLDMAN SACHS VINTAGE FUND V, LP		Limited Partnerships	Dispositions	-335,897	Shares				335,896.53
GOODRICH CORPORATION		Corporate Stock	Acquisitions	38,700	Shares			(2,999,660.37)	
GOODRICH CORPORATION		Corporate Stock	Dispositions	-41,500	Shares				3,666,682.26
GOODYEAR TIRE & RUBBER CO COM		Corporate Stock	Acquisitions	1,321	Shares			(17,346.13)	
GOODYEAR TIRE & RUBBER CO COM		Corporate Stock	Dispositions	-2,100	Shares				24,743.55

GOOGLE INC CL A CL A	Corporate Stock	Acquisitions	5,979	Shares			(3,099,034.82)	
GOOGLE INC CL A CL A	Corporate Stock	Dispositions	-10,951	Shares				5,705,822.25
GS PRIVATE EQUITY DISTRESSED OPPORTUNITIES FUND IV, LP	Limited Partnerships	Acquisitions	1,963,112	Shares			(1,963,112.00)	
GS PRIVATE EQUITY DISTRESSED OPPORTUNITIES FUND IV, LP	Limited Partnerships	Dispositions	-260,007	Shares				260,006.99
H J HEINZ	Corporate Stock	Acquisitions	300	Shares			(15,544.50)	
H J HEINZ	Corporate Stock	Dispositions	-1,400	Shares				66,632.81
HAEMONETICS CORP MASS COM	Corporate Stock	Acquisitions	330	Shares			(19,436.90)	
HAEMONETICS CORP MASS COM	Corporate Stock	Dispositions	-12,220	Shares				829,022.97
HALLIBURTON CO COM	Corporate Stock	Acquisitions	29,850	Shares			(959,406.34)	
HALLIBURTON CO COM	Corporate Stock	Dispositions	-122,825	Shares				4,344,691.04
HARBOURVEST PARTNERS VIII-BUYOUT FUND, LP	Limited Partnerships	Acquisitions	2,142,000	Shares			(2,142,000.00)	
HARBOURVEST PARTNERS VIII-BUYOUT FUND, LP	Limited Partnerships	Dispositions	-339,943	Shares				339,943.00
HARBOURVEST PARTNERS VIII-MEZZANINE AND DISTRESSED DEBT FUND LP	Limited Partnerships	Acquisitions	546,000	Shares			(546,000.00)	
HARBOURVEST PARTNERS VIII-MEZZANINE AND DISTRESSED DEBT FUND LP	Limited Partnerships	Dispositions	-140,804	Shares				140,804.00
HARBOURVEST PARTNERS VIII-VENTURE FUND, LP	Limited Partnerships	Acquisitions	1,176,000	Shares			(1,176,000.00)	
HARBOURVEST PARTNERS VIII-VENTURE FUND, LP	Limited Partnerships	Dispositions	-173,539	Shares				173,539.00
HARLEY DAVIDSON COM USD0.01	Corporate Stock	Acquisitions	100	Shares			(2,827.10)	
HARLEY DAVIDSON COM USD0.01	Corporate Stock	Dispositions	-1,100	Shares				39,087.28
HARMAN INTL INDS INC NEW COM STK USD0.01	Corporate Stock	Acquisitions	200	Shares			(9,560.00)	
HARMAN INTL INDS INC NEW COM STK USD0.01	Corporate Stock	Dispositions	-400	Shares				13,823.76
HARSCO CORP COM	Corporate Stock	Acquisitions	16,500	Shares			(386,423.40)	
HARSCO CORP COM	Corporate Stock	Dispositions	-55,200	Shares				1,854,838.64
HARTFORD FINL SVCS GROUP INC COM	Corporate Stock	Acquisitions	100	Shares			(2,249.10)	
HARTFORD FINL SVCS GROUP INC COM	Corporate Stock	Dispositions	-2,000	Shares				51,015.08
HCP INC COM REIT	Other	Acquisitions	2,904	Shares			(105,866.04)	
HCP INC COM REIT	Other	Dispositions	-1,400	Shares				51,249.07
HEALTH CARE REIT INC COM	Other	Acquisitions	1,244	Shares			(60,135.34)	
HEALTH CARE REIT INC COM	Other	Dispositions	-600	Shares				29,339.46
HELMERICH & PAYNE INC COM	Corporate Stock	Acquisitions	200	Shares			(11,669.40)	
HELMERICH & PAYNE INC COM	Corporate Stock	Dispositions	-500	Shares				24,370.55
HESS CORP	Corporate Debt Instruments - Other	Acquisitions	130,000	Shares	6.000% DUE	1/15/2040	(137,920.90)	
HESS CORP	Corporate Debt Instruments - Other	Dispositions	-490,000	Shares	6.000% DUE	1/15/2040		503,597.40
HESS CORP COM STK	Corporate Stock	Acquisitions	36,150	Shares			(3,037,433.48)	
HESS CORP COM STK	Corporate Stock	Dispositions	-24,700	Shares				1,325,378.19
HEWLETT PACKARD CO COM	Corporate Stock	Acquisitions	36,225	Shares			(1,272,773.67)	
HEWLETT PACKARD CO COM	Corporate Stock	Dispositions	-15,632	Shares				649,322.56
HONEYWELL INTL INC COM STK	Corporate Stock	Acquisitions	53,516	Shares			(2,437,424.84)	
HONEYWELL INTL INC COM STK	Corporate Stock	Dispositions	-16,400	Shares				864,032.30
HORMEL FOODS CORP COM	Corporate Stock	Acquisitions	200	Shares			(10,310.00)	
HORMEL FOODS CORP COM	Corporate Stock	Dispositions	-7,400	Shares				264,478.28
HORMEL FOODS CORP COM	Corporate Stock	Free Receipt	58,976	Shares				
HOSPIRA INC COM	Corporate Stock	Acquisitions	200	Shares			(11,134.20)	
HOSPIRA INC COM	Corporate Stock	Dispositions	-800	Shares				43,538.48
HOST HOTELS & RESORTS INC REIT	Other	Acquisitions	94,332	Shares			(1,298,670.52)	
HOST HOTELS & RESORTS INC REIT	Other	Dispositions	-96,300	Shares				1,728,113.65
HSBC HLDGS PLC	Corporate Debt Instruments - Preferred	Acquisitions	380,000	Shares	6.500% DUE	9/15/2037	(397,822.00)	

HSBC HLDGS PLC	Corporate Debt Instruments - Preferred	Dispositions	-510,000	Shares	6.500% DUE	9/15/2037		577,422.00
HUDSON CITY BANCORP INC COM STK	Corporate Stock	Acquisitions	2,300	Shares			(27,987.24)	
HUDSON CITY BANCORP INC COM STK	Corporate Stock	Dispositions	-3,200	Shares				36,687.33
HUNTINGTON BANCSHARES INC COM	Corporate Stock	Acquisitions	3,644	Shares			(24,906.74)	
HUNTINGTON BANCSHARES INC COM	Corporate Stock	Dispositions	-3,600	Shares				23,084.58
HUNTINGTON INGALLS INDS INC COM	Corporate Stock	Dispositions	-1,088	Shares				41,931.29
HUNTINGTON INGALLS INDS INC COM	Corporate Stock	Free Receipt	1,088	Shares				
ILL TOOL WKS INC COM	Corporate Stock	Acquisitions	3,376	Shares			(158,019.28)	
ILL TOOL WKS INC COM	Corporate Stock	Dispositions	-2,400	Shares				121,002.83
INGERSOLL-RAND PLC COM STK	Corporate Stock	Acquisitions	7,961	Shares			(331,014.60)	
INGERSOLL-RAND PLC COM STK	Corporate Stock	Dispositions	-500	Shares				23,879.54
INSPERITY INC COM	Corporate Stock	Acquisitions	730	Shares			(21,534.56)	
INSPERITY INC COM	Corporate Stock	Dispositions	-1,290	Shares				40,801.88
INSPERITY INC COM	Corporate Stock	Free Receipt	29,460	Shares				
INTEL CORP COM	Corporate Stock	Acquisitions	221,075	Shares			(4,715,737.65)	
INTEL CORP COM	Corporate Stock	Dispositions	-190,161	Shares				3,813,988.75
INTERNATIONAL BUSINESS MACHS CORP COM	Corporate Stock	Acquisitions	8,875	Shares			(1,141,751.96)	
INTERNATIONAL BUSINESS MACHS CORP COM	Corporate Stock	Dispositions	-23,090	Shares				3,191,141.35
INTERNATIONAL SPEEDWAY CORP CL A	Corporate Stock	Acquisitions	840	Shares			(25,170.94)	
INTERNATIONAL SPEEDWAY CORP CL A	Corporate Stock	Dispositions	-21,200	Shares				560,787.57
INTERPUBLIC GROUP COMPANIES INC COM	Corporate Stock	Acquisitions	300	Shares			(2,892.30)	
INTERPUBLIC GROUP COMPANIES INC COM	Corporate Stock	Dispositions	-2,300	Shares				24,527.54
INTL FLAVORS & FRAGRANCES INC COM	Corporate Stock	Acquisitions	100	Shares			(5,509.25)	
INTL FLAVORS & FRAGRANCES INC COM	Corporate Stock	Dispositions	-500	Shares				26,704.51
INTL GAME TECH COM	Corporate Stock	Acquisitions	83,500	Shares			(1,281,682.49)	
INTL GAME TECH COM	Corporate Stock	Dispositions	-18,700	Shares				304,385.12
INTL PAPER CO COM	Corporate Stock	Acquisitions	46,950	Shares			(1,232,665.94)	
INTL PAPER CO COM	Corporate Stock	Dispositions	-48,650	Shares				1,382,174.68
INTREPID POTASH INC COM	Corporate Stock	Acquisitions	34,100	Shares			(677,356.90)	
INTREPID POTASH INC COM	Corporate Stock	Dispositions	-31,100	Shares				1,108,105.20
INVESCO LTD COM STK USD0.10	Corporate Stock	Dispositions	-44,600	Shares				998,522.64
INVESCO LTD COM STK USD0.11	Corporate Stock	Acquisitions	95,900	Shares			(2,204,665.41)	
IRON MTN INC COM STK	Corporate Stock	Acquisitions	600	Shares			(12,240.60)	
IRON MTN INC COM STK	Corporate Stock	Dispositions	-1,000	Shares				22,269.59
JABIL CIRCUIT INC COM	Corporate Stock	Acquisitions	700	Shares			(11,291.20)	
JABIL CIRCUIT INC COM	Corporate Stock	Dispositions	-1,500	Shares				25,607.53
JANUS CAP GROUP INC COM	Corporate Stock	Acquisitions	900	Shares			(10,826.29)	
JANUS CAP GROUP INC COM	Corporate Stock	Dispositions	-1,900	Shares				22,834.58
JDS UNIPHASE CORP COM PAR $0.001 COM PAR$0.001	Corporate Stock	Acquisitions	600	Shares			(8,627.82)	
JDS UNIPHASE CORP COM PAR $0.001 COM PAR$0.001	Corporate Stock	Dispositions	-1,600	Shares				23,021.58
JOHNSON & JOHNSON COM USD1	Corporate Stock	Acquisitions	10,875	Shares			(689,892.23)	
JOHNSON & JOHNSON COM USD1	Corporate Stock	Dispositions	-54,060	Shares				3,247,324.40
JOHNSON CTL INC COM	Corporate Stock	Acquisitions	331	Shares			(12,013.71)	
JOHNSON CTL INC COM	Corporate Stock	Dispositions	-3,000	Shares				101,495.18
JPMORGAN CHASE & CO COM	Corporate Stock	Acquisitions	35,927	Shares			(1,633,877.52)	
JPMORGAN CHASE & CO COM	Corporate Stock	Dispositions	-24,023	Shares				985,566.02
JUNIPER NETWORKS INC COM	Corporate Stock	Acquisitions	320	Shares			(12,880.58)	
JUNIPER NETWORKS INC COM	Corporate Stock	Dispositions	-2,300	Shares				77,420.50
KBR INC COM	Corporate Stock	Acquisitions	54,575	Shares			(1,345,475.06)	
KBR INC COM	Corporate Stock	Dispositions	-22,175	Shares				586,386.65
KELLOGG CO COM USD0.25	Corporate Stock	Acquisitions	89,100	Shares			(4,490,658.89)	
KELLOGG CO COM USD0.25	Corporate Stock	Dispositions	-124,275	Shares				6,175,439.01

KEYCORP NEW COM		Corporate Stock	Acquisitions	2,292	Shares	(19,428.90)	
KEYCORP NEW COM		Corporate Stock	Dispositions	-4,000	Shares		34,924.37
KNIGHT CAP GROUP INC COM		Corporate Stock	Acquisitions	22,630	Shares	(314,492.97)	
KNIGHT CAP GROUP INC COM		Corporate Stock	Dispositions	-38,350	Shares		430,187.70
KOHLS CORP COM		Corporate Stock	Acquisitions	100	Shares	(5,089.10)	
KOHLS CORP COM		Corporate Stock	Dispositions	-1,923	Shares		101,300.63
KORN / FERRY INTL COM NEW		Corporate Stock	Acquisitions	4,410	Shares	(70,288.14)	
KORN / FERRY INTL COM NEW		Corporate Stock	Dispositions	-24,170	Shares		561,278.07
KRAFT FOODS INC CL A		Corporate Stock	Acquisitions	1,091	Shares	(35,832.60)	
KRAFT FOODS INC CL A		Corporate Stock	Dispositions	-8,355	Shares		257,491.34
LEUCADIA NATL CORP COM		Corporate Stock	Acquisitions	300	Shares	(7,062.30)	
LEUCADIA NATL CORP COM		Corporate Stock	Dispositions	-900	Shares		24,704.55
LHC GROUP INC COM		Corporate Stock	Acquisitions	21,830	Shares	(482,709.97)	
LHC GROUP INC COM		Corporate Stock	Dispositions	-21,830	Shares		615,802.39
LIFE TECHNOLOGIES CORP COM STK		Corporate Stock	Acquisitions	100	Shares	(4,650.10)	
LIFE TECHNOLOGIES CORP COM STK		Corporate Stock	Dispositions	-982	Shares		49,117.08
LINCOLN NATL CORP COM		Corporate Stock	Acquisitions	500	Shares	(12,275.50)	
LINCOLN NATL CORP COM		Corporate Stock	Dispositions	-1,500	Shares		40,226.27
LINEAR TECH CORP DEL		Corporate Stock	Acquisitions	100	Shares	(3,154.10)	
LINEAR TECH CORP DEL		Corporate Stock	Dispositions	-1,100	Shares		35,748.35
LOWES COS INC COM		Corporate Stock	Acquisitions	193,600	Shares	(4,882,189.10)	
LOWES COS INC COM		Corporate Stock	Dispositions	-64,075	Shares		1,392,376.79
LYONDELLBASELL INDU-CL A-W/I		Corporate Stock	Acquisitions	89,400	Shares	(2,466,395.37)	
LYONDELLBASELL INDU-CL A-W/I		Corporate Stock	Dispositions	-23,300	Shares		966,849.04
M & T BK CORP COM		Corporate Stock	Acquisitions	1,000	Shares	(83,262.80)	
M & T BK CORP COM		Corporate Stock	Dispositions	-400	Shares		32,707.40
MACYS INC COM STK		Corporate Stock	Acquisitions	100	Shares	(2,174.10)	
MACYS INC COM STK		Corporate Stock	Dispositions	-1,800	Shares		42,419.24
MARATHON OIL CORP COM		Corporate Stock	Acquisitions	20,000	Shares	(662,053.86)	
MARATHON OIL CORP COM		Corporate Stock	Dispositions	-76,300	Shares		3,273,800.98
MARRIOTT INTL INC NEW COM STK CL A		Corporate Stock	Acquisitions	1,143	Shares	(41,274.62)	
MARRIOTT INTL INC NEW COM STK CL A		Corporate Stock	Dispositions	-1,600	Shares		58,962.83
MARSH & MCLENNAN CO'S INC COM		Corporate Stock	Acquisitions	700	Shares	(18,640.50)	
MARSH & MCLENNAN CO'S INC COM		Corporate Stock	Dispositions	-95,900	Shares		2,281,125.74
MASCO CORP COM		Corporate Stock	Acquisitions	658	Shares	(9,173.70)	
MASCO CORP COM		Corporate Stock	Dispositions	-1,900	Shares		24,174.56
MASTERCARD INC CL A		Corporate Stock	Acquisitions	3,375	Shares	(835,118.10)	
MASTERCARD INC CL A		Corporate Stock	Dispositions	-3,775	Shares		1,019,397.21
MATTEL INC COM		Corporate Stock	Acquisitions	400	Shares	(10,450.80)	
MATTEL INC COM		Corporate Stock	Dispositions	-2,068	Shares		49,929.53
MC CORMICK & CO INC COM NON-VTG		Corporate Stock	Acquisitions	100	Shares	(4,123.10)	
MC CORMICK & CO INC COM NON-VTG		Corporate Stock	Dispositions	-600	Shares		25,537.53
MC DONALDS CORP COM		Corporate Stock	Acquisitions	29,500	Shares	(2,219,563.64)	
MC DONALDS CORP COM		Corporate Stock	Dispositions	-81,641	Shares		6,032,245.73
MCKESSON CORP		Corporate Stock	Acquisitions	119	Shares	(9,271.50)	
MCKESSON CORP		Corporate Stock	Dispositions	-1,900	Shares		126,310.14
MEAD JOHNSON NUTRITION COM	USD0.01	Corporate Stock	Acquisitions	100	Shares	(5,509.10)	
MEAD JOHNSON NUTRITION COM	USD0.01	Corporate Stock	Dispositions	-900	Shares		51,152.08
MEADWESTVACO CORP COM		Corporate Stock	Acquisitions	400	Shares	(11,733.20)	
MEADWESTVACO CORP COM		Corporate Stock	Dispositions	-900	Shares		23,867.56
MEDTRONIC INC COM		Corporate Stock	Acquisitions	82,700	Shares	(3,015,994.08)	
MEDTRONIC INC COM		Corporate Stock	Dispositions	-108,895	Shares		4,062,576.11
MEMC ELECTR MATLS INC COM		Corporate Stock	Acquisitions	700	Shares	(7,756.00)	

MEMC ELECTR MATLS INC COM		Corporate Stock	Dispositions	-1,900	Shares				25,148.53
MERCK & CO INC NEW COM		Corporate Stock	Acquisitions	15,929	Shares			(577,161.48)	
MERCK & CO INC NEW COM		Corporate Stock	Dispositions	-29,601	Shares				1,024,463.91
MEREDITH CORP COM		Corporate Stock	Acquisitions	100	Shares			(3,218.10)	
MEREDITH CORP COM		Corporate Stock	Dispositions	-1,034	Shares				36,910.15
MERRILL LYNCH & CO		Corporate Debt Instruments - Other	Acquisitions	110,000	Shares	7.750% DUE	5/14/2038	(124,558.50)	
MERRILL LYNCH & CO		Corporate Debt Instruments - Other	Dispositions	-1,570,000	Shares	7.750% DUE	5/14/2038		1,766,425.80
METLIFE INC COM		Corporate Stock	Acquisitions	121,522	Shares			(5,237,355.38)	
METLIFE INC COM		Corporate Stock	Dispositions	-6,675	Shares				286,322.97
METROPCS COMMUNICATIONS INC COM	COM	Corporate Stock	Acquisitions	700	Shares			(8,455.72)	
METROPCS COMMUNICATIONS INC COM	COM	Corporate Stock	Dispositions	-2,000	Shares				23,419.57
MICROCHIP TECHNOLOGY INC COM		Corporate Stock	Acquisitions	100	Shares			(2,971.10)	
MICROCHIP TECHNOLOGY INC COM		Corporate Stock	Dispositions	-800	Shares				26,612.51
MICRON TECH INC COM		Corporate Stock	Acquisitions	300	Shares			(2,031.30)	
MICRON TECH INC COM		Corporate Stock	Dispositions	-3,800	Shares				33,423.39
MICROSOFT CORP COM		Corporate Stock	Acquisitions	226,025	Shares			(5,828,627.33)	
MICROSOFT CORP COM		Corporate Stock	Dispositions	-166,734	Shares				4,244,218.53
MOLEX INC COM		Corporate Stock	Acquisitions	500	Shares			(11,008.24)	
MOLEX INC COM		Corporate Stock	Dispositions	-1,000	Shares				23,663.57
MONSANTO CO NEW COM		Corporate Stock	Acquisitions	35,000	Shares			(1,905,515.56)	
MONSANTO CO NEW COM		Corporate Stock	Dispositions	-39,800	Shares				2,663,000.67
MONSTER WORLDWIDE INC COM		Corporate Stock	Acquisitions	100	Shares			(1,258.10)	
MONSTER WORLDWIDE INC COM		Corporate Stock	Dispositions	-400	Shares				9,863.83
MOODYS CORP COM		Corporate Stock	Acquisitions	300	Shares			(7,497.30)	
MOODYS CORP COM		Corporate Stock	Dispositions	-1,000	Shares				27,997.49
MORGAN STANLEY COM STK USD0.01		Corporate Stock	Acquisitions	70,140	Shares			(1,913,058.89)	
MORGAN STANLEY COM STK USD0.01		Corporate Stock	Dispositions	-128,375	Shares				3,604,562.08
MOTOROLA MOBILITY HLDGS INC COM		Corporate Stock	Dispositions	-401	Shares				11,635.83
MOTOROLA MOBILITY HLDGS INC COM		Corporate Stock	Free Receipt	7,023	Shares				
MOTOROLA SOLUTIONS INC		Corporate Stock	Acquisitions	200	Shares			(9,095.40)	
MOTOROLA SOLUTIONS INC		Corporate Stock	Dispositions	-501	Shares				19,326.42
MOTOROLA SOLUTIONS INC		Corporate Stock	Free Receipt	8,026	Shares				
MURPHY OIL CORP COM		Corporate Stock	Acquisitions	200	Shares			(12,214.80)	
MURPHY OIL CORP COM		Corporate Stock	Dispositions	-900	Shares				58,771.95
MYLAN INC		Corporate Stock	Acquisitions	3,087	Shares			(62,835.54)	
MYLAN INC		Corporate Stock	Dispositions	-1,500	Shares				31,062.42
NABORS INDUSTRIES COM USD0.10		Corporate Stock	Acquisitions	181,700	Shares			(5,066,927.37)	
NABORS INDUSTRIES COM USD0.10		Corporate Stock	Dispositions	-1,200	Shares				25,680.53
NATIONAL OILWELL VARCO COM STK		Corporate Stock	Acquisitions	17,500	Shares			(697,826.24)	
NATIONAL OILWELL VARCO COM STK		Corporate Stock	Dispositions	-46,500	Shares				2,683,334.78
NATL FUEL GAS CO COM		Corporate Stock	Acquisitions	3,030	Shares			(138,152.25)	
NATL FUEL GAS CO COM		Corporate Stock	Dispositions	-21,150	Shares				1,352,619.56
NATL HEALTHCARE CORP COM		Corporate Stock	Acquisitions	550	Shares			(24,730.69)	
NATL HEALTHCARE CORP COM		Corporate Stock	Dispositions	-2,290	Shares				105,781.35
NAVISTAR INTL CORP NEW COM		Corporate Stock	Acquisitions	19,650	Shares			(953,487.08)	
NAVISTAR INTL CORP NEW COM		Corporate Stock	Dispositions	-19,650	Shares				1,167,912.26
NETAPP INC COM STK		Corporate Stock	Acquisitions	825	Shares			(41,328.30)	
NETAPP INC COM STK		Corporate Stock	Dispositions	-1,700	Shares				88,718.40
NETFLIX INC COM STK		Corporate Stock	Acquisitions	1,090	Shares			(198,278.97)	
NETFLIX INC COM STK		Corporate Stock	Dispositions	-100	Shares				21,124.59
NEW JERSEY ST TPK AUTH TPK REV		Other	Acquisitions	990,000	Shares	7.102% DUE	1/1/2041	(990,000.00)	

NEW JERSEY ST TPK AUTH TPK REV		Other	Dispositions	-990,000	Shares	7.102% DUE	1/1/2041		1,184,189.90
NEWFIELD EXPLORATION		Corporate Stock	Acquisitions	3,222	Shares			(229,594.96)	
NEWFIELD EXPLORATION		Corporate Stock	Dispositions	-200	Shares				14,943.71
NEWMONT MINING CORP NEW COM		Corporate Stock	Acquisitions	151,025	Shares			(8,743,620.98)	
NEWMONT MINING CORP NEW COM		Corporate Stock	Dispositions	-121,800	Shares				6,957,417.01
NEWS CORP CL A COM		Corporate Stock	Acquisitions	17,125	Shares			(217,716.45)	
NEWS CORP CL A COM		Corporate Stock	Dispositions	-115,350	Shares				1,655,083.21
NEXTERA ENERGY INC COM		Corporate Stock	Acquisitions	471	Shares			(24,728.30)	
NEXTERA ENERGY INC COM		Corporate Stock	Dispositions	-2,000	Shares				109,770.03
NICOR INC COM		Corporate Stock	Acquisitions	300	Shares			(14,353.10)	
NICOR INC COM		Corporate Stock	Dispositions	-500	Shares				24,537.55
NOBLE CORPORATION (SWITZERLAND) COM	USD0.10	Corporate Stock	Acquisitions	6,157	Shares			(234,258.37)	
NOBLE CORPORATION (SWITZERLAND) COM	USD0.10	Corporate Stock	Dispositions	-400	Shares				15,247.70
NOBLE ENERGY INC COM		Corporate Stock	Acquisitions	202	Shares			(16,921.88)	
NOBLE ENERGY INC COM		Corporate Stock	Dispositions	-800	Shares				65,450.08
NORDSTROM INC COM		Corporate Stock	Acquisitions	100	Shares			(3,608.10)	
NORDSTROM INC COM		Corporate Stock	Dispositions	-800	Shares				31,651.42
NORFOLK SOUTHN CORP COM		Corporate Stock	Acquisitions	100	Shares			(5,844.10)	
NORFOLK SOUTHN CORP COM		Corporate Stock	Dispositions	-1,964	Shares				120,242.79
NORTHEAST UTILITIES COM		Corporate Stock	Acquisitions	100	Shares			(2,911.10)	
NORTHEAST UTILITIES COM		Corporate Stock	Dispositions	-800	Shares				25,264.80
NOVELLUS SYS INC COM		Corporate Stock	Acquisitions	300	Shares			(9,852.00)	
NOVELLUS SYS INC COM		Corporate Stock	Dispositions	-900	Shares				26,810.41
NUANCE COMMUNICATIONS INC COM		Corporate Stock	Acquisitions	100,300	Shares			(1,606,372.89)	
NUANCE COMMUNICATIONS INC COM		Corporate Stock	Dispositions	-66,575	Shares				1,370,181.30
NUCOR CORP		Corporate Debt Instruments - Preferred	Acquisitions	330,000	Shares	4.125% DUE	9/15/2022	(336,992.70)	
NUCOR CORP		Corporate Debt Instruments - Preferred	Dispositions	-330,000	Shares	4.125% DUE	9/15/2022		334,600.20
NUCOR CORP COM		Corporate Stock	Acquisitions	100	Shares			(3,873.10)	
NUCOR CORP COM		Corporate Stock	Dispositions	-1,400	Shares				59,822.93
NVIDIA CORP COM		Corporate Stock	Acquisitions	1,100	Shares			(14,245.10)	
NVIDIA CORP COM		Corporate Stock	Dispositions	-2,400	Shares				37,823.30
NYSE EURONEXT COM STK		Corporate Stock	Acquisitions	100	Shares			(2,973.10)	
NYSE EURONEXT COM STK		Corporate Stock	Dispositions	-1,200	Shares				36,786.33
O REILLY AUTOMOTIVE INC NEW COM USD0.01		Corporate Stock	Acquisitions	163	Shares			(9,040.27)	
O REILLY AUTOMOTIVE INC NEW COM USD0.01		Corporate Stock	Dispositions	-500	Shares				29,098.29
O REILLY AUTOMOTIVE INC NEW COM USD0.01		Corporate Stock	Free Receipt	3,384	Shares				
OCCIDENTAL PETROLEUM CORP		Corporate Stock	Acquisitions	408	Shares			(37,976.46)	
OCCIDENTAL PETROLEUM CORP		Corporate Stock	Dispositions	-3,700	Shares				329,395.10
OFFICEMAX INC DEL COM		Corporate Stock	Acquisitions	88,730	Shares			(1,262,277.34)	
OFFICEMAX INC DEL COM		Corporate Stock	Dispositions	-88,730	Shares				761,085.01
ONEOK INC COM STK		Corporate Stock	Acquisitions	145	Shares			(9,284.61)	
ONEOK INC COM STK		Corporate Stock	Dispositions	-500	Shares				26,205.52
ONTARIO PROV CDA BD		Other	Acquisitions	580,000	Shares	3.150% DUE	12/15/2017	(579,816.50)	
ONTARIO PROV CDA BD		Other	Dispositions	-580,000	Shares	3.150% DUE	12/15/2017		574,165.20
ORACLE CORP COM		Corporate Stock	Acquisitions	17,835	Shares			(579,703.85)	
ORACLE CORP COM		Corporate Stock	Dispositions	-30,420	Shares				893,127.84
OTC DERIVATIVE CASH COLL PAY TO CITIBANK		Other	Acquisitions	520,000	Shares			(520,000.00)	
OTC DERIVATIVE CASH COLL PAY TO CITIBANK		Other	Dispositions	-520,000	Shares				520,000.00
OTC DERIVATIVE CASH COLL PAY TO DEUTSCHE		Other	Acquisitions	310,000	Shares			(310,000.00)	
OTC DERIVATIVE CASH COLL PAY TO DEUTSCHE		Other	Dispositions	-310,000	Shares				310,000.00
OWENS ILL INC COM NEW		Corporate Stock	Acquisitions	124,100	Shares			(3,738,687.48)	

OWENS ILL INC COM NEW	Corporate Stock	Dispositions	-700	Shares				19,146.47
PAPA JOHNS INTL INC COM	Corporate Stock	Acquisitions	2,660	Shares			(73,326.19)	
PAPA JOHNS INTL INC COM	Corporate Stock	Dispositions	-30,880	Shares				960,509.44
PARKER-HANNIFIN CORP COM	Corporate Stock	Acquisitions	32,750	Shares			(2,539,015.93)	
PARKER-HANNIFIN CORP COM	Corporate Stock	Dispositions	-22,200	Shares				1,755,193.51
PARTNERRE HLDG LTD COM STK	Corporate Stock	Acquisitions	42,580	Shares			(3,152,481.24)	
PARTNERRE HLDG LTD COM STK	Corporate Stock	Dispositions	-810	Shares				58,891.30
PATTERSON COS INC COM	Corporate Stock	Acquisitions	100	Shares			(2,716.10)	
PATTERSON COS INC COM	Corporate Stock	Dispositions	-400	Shares				11,443.80
PAYCHEX INC COM	Corporate Stock	Acquisitions	100	Shares			(2,594.10)	
PAYCHEX INC COM	Corporate Stock	Dispositions	-83,400	Shares				2,159,365.42
PEABODY ENERGY CORP COM STK	Corporate Stock	Acquisitions	300	Shares			(15,472.50)	
PEABODY ENERGY CORP COM STK	Corporate Stock	Dispositions	-1,200	Shares				67,138.80
PENNEY J.C CO INC COM	Corporate Stock	Acquisitions	100	Shares			(2,439.10)	
PENNEY J.C CO INC COM	Corporate Stock	Dispositions	-1,499	Shares				47,374.41
PEOPLES UTD FINL INC COM	Corporate Stock	Acquisitions	54,800	Shares			(750,864.12)	
PEOPLES UTD FINL INC COM	Corporate Stock	Dispositions	-119,610	Shares				1,521,797.80
PEP BOYS-MANNY MOE & JACK COM	Corporate Stock	Acquisitions	103,260	Shares			(1,265,487.71)	
PEP BOYS-MANNY MOE & JACK COM	Corporate Stock	Dispositions	-11,390	Shares				166,466.20
PEPCO HLDGS INC COM	Corporate Stock	Acquisitions	100	Shares			(1,811.10)	
PEPCO HLDGS INC COM	Corporate Stock	Dispositions	-700	Shares				13,369.77
PEPSICO INC COM	Corporate Stock	Acquisitions	28,343	Shares			(1,823,535.43)	
PEPSICO INC COM	Corporate Stock	Dispositions	-79,577	Shares				5,203,769.34
PERKINELMER INC COM	Corporate Stock	Acquisitions	300	Shares			(7,811.01)	
PERKINELMER INC COM	Corporate Stock	Dispositions	-1,000	Shares				24,089.56
PETROQUEST ENERGY INC COM	Corporate Stock	Acquisitions	9,500	Shares			(58,401.60)	
PETROQUEST ENERGY INC COM	Corporate Stock	Dispositions	-137,500	Shares				1,188,520.78
PFIZER INC COM	Corporate Stock	Acquisitions	22,491	Shares			(354,740.83)	
PFIZER INC COM	Corporate Stock	Dispositions	-140,453	Shares				2,700,228.39
PG& E CORP COM	Corporate Stock	Acquisitions	712	Shares			(31,758.84)	
PG& E CORP COM	Corporate Stock	Dispositions	-1,700	Shares				79,153.59
PINNACLE W. CAP CORP COM	Corporate Stock	Acquisitions	215	Shares			(8,901.39)	
PINNACLE W. CAP CORP COM	Corporate Stock	Dispositions	-1,000	Shares				40,824.87
PLUM CREEK TIMBER CO INC COM	Other	Acquisitions	67,400	Shares			(2,686,472.42)	
PLUM CREEK TIMBER CO INC COM	Other	Dispositions	-9,675	Shares				407,915.33
PNC FINANCIAL SERVICES GROUP COM STK	Corporate Stock	Acquisitions	148	Shares			(9,287.27)	
PNC FINANCIAL SERVICES GROUP COM STK	Corporate Stock	Dispositions	-2,500	Shares				141,126.37
POTASH CORP SASK INC COM	Corporate Stock	Acquisitions	24,175	Shares			(1,464,591.40)	
POTASH CORP SASK INC COM	Corporate Stock	Dispositions	-22,850	Shares				3,332,564.65
PPL CORP COM ISIN US69351T1060	Corporate Stock	Acquisitions	2,622	Shares			(69,450.16)	
PPL CORP COM ISIN US69351T1060	Corporate Stock	Dispositions	-2,100	Shares				56,608.99
PRAXAIR INC COM	Corporate Stock	Acquisitions	100	Shares			(8,835.10)	
PRAXAIR INC COM	Corporate Stock	Dispositions	-1,400	Shares				129,051.70
PRECISION CASTPARTS CORP COM	Corporate Stock	Acquisitions	200	Shares			(29,357.08)	
PRECISION CASTPARTS CORP COM	Corporate Stock	Dispositions	-700	Shares				95,568.53
PRICELINE COM INC COM NEW STK	Corporate Stock	Acquisitions	100	Shares			(33,494.10)	
PRICELINE COM INC COM NEW STK	Corporate Stock	Dispositions	-248	Shares				89,962.32
PRINCIPAL FINL GROUP INC COM STK	Corporate Stock	Acquisitions	100	Shares			(2,534.10)	
PRINCIPAL FINL GROUP INC COM STK	Corporate Stock	Dispositions	-1,400	Shares				41,549.25
PROCTER & GAMBLE	Corporate Debt Instruments - Preferred	Acquisitions	310,000	Shares	5.550% DUE	3/5/2037	(344,716.90)	
PROCTER & GAMBLE	Corporate Debt Instruments - Preferred	Dispositions	-1,120,000	Shares	5.550% DUE	3/5/2037		1,258,992.00

PROCTER & GAMBLE COM NPV		Corporate Stock	Acquisitions	47,561	Shares				(3,036,593.06)	
PROCTER & GAMBLE COM NPV		Corporate Stock	Dispositions	-89,379	Shares					5,628,082.21
PROGRESS ENERGY INC COM		Corporate Stock	Acquisitions	400	Shares				(18,261.60)	
PROGRESS ENERGY INC COM		Corporate Stock	Dispositions	-1,300	Shares					58,316.95
PROGRESSIVE CORP OH COM		Corporate Stock	Acquisitions	100	Shares				(2,111.10)	
PROGRESSIVE CORP OH COM		Corporate Stock	Dispositions	-3,100	Shares					63,927.86
PROLOGIS INC COM		Other	Acquisitions	726	Shares				(24,546.06)	
PROLOGIS INC COM		Other	Dispositions	0	Shares					11.07
PROLOGIS INC COM		Other	Free Receipt	9,524	Shares					
PRUDENTIAL FINL INC COM		Corporate Stock	Acquisitions	754	Shares				(43,899.41)	
PRUDENTIAL FINL INC COM		Corporate Stock	Dispositions	-2,200	Shares					126,324.73
PUB SERVICE ENTERPRISE GROUP INC COM		Corporate Stock	Acquisitions	27,825	Shares				(901,207.84)	
PUB SERVICE ENTERPRISE GROUP INC COM		Corporate Stock	Dispositions	-58,075	Shares					1,825,543.75
PUB STORAGE COM		Other	Acquisitions	200	Shares				(20,089.77)	
PUB STORAGE COM		Other	Dispositions	-700	Shares					71,798.70
PULTE GROUP INC		Corporate Stock	Acquisitions	155,825	Shares				(1,298,413.96)	
PULTE GROUP INC		Corporate Stock	Dispositions	-156,625	Shares					1,282,801.00
PVTPL CMO EXTENDED STAY AMERICA TRUST	2010-ESHA CL A	Corporate Debt Instruments - Preferred	Acquisitions	400,000	Shares	2.951%	DUE	11/5/2015	(395,697.60)	
PVTPL CMO EXTENDED STAY AMERICA TRUST	2010-ESHA CL A	Corporate Debt Instruments - Preferred	Dispositions	-4,325	Shares	2.951%	DUE	11/5/2015		4,325.10
PVTPL CMO WAMU MTG PASS-THRU CTFS SER		Corporate Debt Instruments - Other	Acquisitions	0	Shares				0.00	
PVTPL CMO WAMU MTG PASS-THRU CTFS SER		Corporate Debt Instruments - Other	Dispositions	-533,035	Shares					373,475.20
PVTPL MARATHON PETE CORP SR NT 144A		Corporate Debt Instruments - Other	Acquisitions	460,000	Shares	6.500%	DUE	3/1/2041	(456,113.00)	
PVTPL MARATHON PETE CORP SR NT 144A		Corporate Debt Instruments - Other	Dispositions	-460,000	Shares	6.500%	DUE	3/1/2041		458,553.00
QEP RES INC COM STK		Corporate Stock	Acquisitions	75,446	Shares				(2,511,007.54)	
QEP RES INC COM STK		Corporate Stock	Dispositions	-48,171	Shares					1,811,622.62
QEP RES INC COM STK		Corporate Stock	Free Receipt	4,674	Shares					
QUALCOMM INC COM		Corporate Stock	Acquisitions	14,691	Shares				(619,222.70)	
QUALCOMM INC COM		Corporate Stock	Dispositions	-106,300	Shares					5,394,049.72
QUANTA SVCS INC COM		Corporate Stock	Acquisitions	67,700	Shares				(1,241,766.87)	
QUANTA SVCS INC COM		Corporate Stock	Dispositions	-34,000	Shares					664,767.66
QUEBEC PROV CDA		Other	Acquisitions	1,270,000	Shares	3.500%	DUE	7/29/2020	(1,268,762.10)	
QUEBEC PROV CDA		Other	Dispositions	-1,270,000	Shares	3.500%	DUE	7/29/2020		1,245,574.50
QUEBEC PROV CDA PROVINCE DE QUEBEC	GLOBAL NOTE	Other	Acquisitions	1,490,000	Shares	7.500%	DUE	9/15/2029	(2,068,595.60)	
QUEBEC PROV CDA PROVINCE DE QUEBEC	GLOBAL NOTE	Other	Dispositions	-1,410,000	Shares	7.500%	DUE	9/15/2029		1,921,618.50
RACKSPACE HOSTING INC COM STK		Corporate Stock	Acquisitions	7,200	Shares				(310,261.83)	
RACKSPACE HOSTING INC COM STK		Corporate Stock	Dispositions	-104,100	Shares					2,657,009.43
RANGE RES CORP COM		Corporate Stock	Acquisitions	100	Shares				(3,506.10)	
RANGE RES CORP COM		Corporate Stock	Dispositions	-800	Shares					33,067.40
RED HAT INC COM		Corporate Stock	Acquisitions	327	Shares				(12,709.21)	
RED HAT INC COM		Corporate Stock	Dispositions	-44,200	Shares					1,873,212.87
REGIONS FINL CORP NEW COM		Corporate Stock	Acquisitions	1,800	Shares				(12,295.80)	
REGIONS FINL CORP NEW COM		Corporate Stock	Dispositions	-5,700	Shares					41,879.24
REGIS CORP MINN COM		Corporate Stock	Acquisitions	67,630	Shares				(1,240,393.29)	
REGIS CORP MINN COM		Corporate Stock	Dispositions	-67,630	Shares					1,024,645.20
RENT A CTR INC NEW COM		Corporate Stock	Acquisitions	11,290	Shares				(315,594.09)	

RENT A CTR INC NEW COM		Corporate Stock	Dispositions	-2,780	Shares				100,435.02
REP BANCORP INC KY CDT-CL A COM STK		Corporate Stock	Acquisitions	4,300	Shares			(96,681.82)	
REP BANCORP INC KY CDT-CL A COM STK		Corporate Stock	Dispositions	-11,330	Shares				199,568.23
REYNOLDS AMERICAN INC COM		Corporate Stock	Dispositions	-1,000	Shares				45,564.18
REYNOLDS AMERICAN INC COM		Corporate Stock	Free Receipt	4,049	Shares				
ROCKWELL AUTOMATION		Corporate Stock	Acquisitions	100	Shares			(7,911.70)	
ROCKWELL AUTOMATION		Corporate Stock	Dispositions	-700	Shares				49,930.09
ROPER INDS INC NEW COM		Corporate Stock	Acquisitions	100	Shares			(6,405.10)	
ROPER INDS INC NEW COM		Corporate Stock	Dispositions	-400	Shares				27,800.50
ROWAN COMPANIES INC COM		Corporate Stock	Acquisitions	500	Shares			(16,712.02)	
ROWAN COMPANIES INC COM		Corporate Stock	Dispositions	-700	Shares				23,647.57
ROYAL GOLD INC COM STK USD0.01		Corporate Stock	Acquisitions	22,300	Shares			(1,123,979.28)	
ROYAL GOLD INC COM STK USD0.01		Corporate Stock	Dispositions	-7,150	Shares				426,085.38
S.W. AIRL CO COM		Corporate Stock	Acquisitions	343,700	Shares			(4,191,047.57)	
S.W. AIRL CO COM		Corporate Stock	Dispositions	-15,400	Shares				207,056.00
SAFEWAY INC		Corporate Debt Instruments - Other	Acquisitions	230,000	Shares	7.250% DUE	2/1/2031	(278,014.80)	
SAFEWAY INC		Corporate Debt Instruments - Other	Dispositions	-530,000	Shares	7.250% DUE	2/1/2031		650,325.90
SALESFORCE COM INC COM STK		Corporate Stock	Acquisitions	400	Shares			(50,948.15)	
SALESFORCE COM INC COM STK		Corporate Stock	Dispositions	-600	Shares				69,356.76
SANDISK CORP COM		Corporate Stock	Acquisitions	300	Shares			(12,004.50)	
SANDISK CORP COM		Corporate Stock	Dispositions	-1,000	Shares				42,885.22
SCANA CORP NEW COM		Corporate Stock	Acquisitions	236	Shares			(9,084.06)	
SCANA CORP NEW COM		Corporate Stock	Dispositions	-600	Shares				24,968.54
SCHLUMBERGER LTD COM COM		Corporate Stock	Acquisitions	11,500	Shares			(668,197.32)	
SCHLUMBERGER LTD COM COM		Corporate Stock	Dispositions	-46,125	Shares				3,401,930.74
SCHLUMBERGER LTD COM COM		Corporate Stock	Free Receipt	4,626	Shares				
SCHWAB CHARLES CORP COM NEW		Corporate Stock	Acquisitions	258,300	Shares			(4,479,589.21)	
SCHWAB CHARLES CORP COM NEW		Corporate Stock	Dispositions	-49,400	Shares				895,704.28
SEALED AIR CORP NEW COM STK		Corporate Stock	Acquisitions	100	Shares			(2,249.10)	
SEALED AIR CORP NEW COM STK		Corporate Stock	Dispositions	-600	Shares				13,709.76
SEMPRA ENERGY INC COM STK		Corporate Stock	Acquisitions	100	Shares			(5,307.10)	
SEMPRA ENERGY INC COM STK		Corporate Stock	Dispositions	-1,300	Shares				69,132.27
SIGNET JEWELERS LTD ORD USD0.18		Corporate Stock	Acquisitions	6,350	Shares			(179,684.98)	
SIGNET JEWELERS LTD ORD USD0.18		Corporate Stock	Dispositions	-12,550	Shares				496,633.11
SIMON PROPERTY GROUP INC COM		Other	Acquisitions	87	Shares			(9,036.85)	
SIMON PROPERTY GROUP INC COM		Other	Dispositions	-1,600	Shares				157,602.29
SJW CORP COM		Corporate Stock	Acquisitions	60	Shares			(1,491.30)	
SJW CORP COM		Corporate Stock	Dispositions	-35,392	Shares				830,942.52
SKECHERS U S A INC CL A CL A ISIN	#US8305661055	Corporate Stock	Acquisitions	24,550	Shares			(515,953.02)	
SKECHERS U S A INC CL A CL A ISIN	#US8305661055	Corporate Stock	Dispositions	-5,640	Shares				85,844.48
SLM CORP COM		Corporate Stock	Acquisitions	1,170	Shares			(17,045.46)	
SLM CORP COM		Corporate Stock	Dispositions	-2,300	Shares				28,980.47
SM ENERGY CO COM		Corporate Stock	Acquisitions	14,800	Shares			(1,008,087.20)	
SM ENERGY CO COM		Corporate Stock	Dispositions	0	Shares				0.00
SM ENERGY CO COM		Corporate Stock	Free Delivery	0	Shares				
SM ENERGY CO COM		Corporate Stock	Free Receipt	0	Shares				
SNAP-ON INC COM		Corporate Stock	Acquisitions	100	Shares			(5,720.49)	
SNAP-ON INC COM		Corporate Stock	Dispositions	-300	Shares				14,201.75
SOUTHERN CO COM STK		Corporate Stock	Acquisitions	14,419	Shares			(546,673.13)	
SOUTHERN CO COM STK		Corporate Stock	Dispositions	-71,625	Shares				2,621,405.44
SPECTRA ENERGY CORP COM STK		Corporate Stock	Acquisitions	200	Shares			(4,316.20)	

SPECTRA ENERGY CORP COM STK	Corporate Stock	Dispositions	-2,900	Shares				70,566.74
SPRINT NEXTEL CORP	Corporate Stock	Acquisitions	1,100	Shares			(4,874.10)	
SPRINT NEXTEL CORP	Corporate Stock	Dispositions	-13,300	Shares				58,812.95
ST JUDE MED INC COM	Corporate Stock	Acquisitions	500	Shares			(20,725.10)	
ST JUDE MED INC COM	Corporate Stock	Dispositions	-1,829	Shares				76,347.92
STANCORP FINL GROUP INC COM	Corporate Stock	Acquisitions	6,400	Shares			(241,194.24)	
STANCORP FINL GROUP INC COM	Corporate Stock	Dispositions	-52,900	Shares				2,261,607.46
STANLEY BLACK & DECKER INC COM	Corporate Stock	Acquisitions	300	Shares			(18,744.90)	
STANLEY BLACK & DECKER INC COM	Corporate Stock	Dispositions	-700	Shares				46,924.15
STAPLES INC COM	Corporate Stock	Acquisitions	200	Shares			(3,896.20)	
STAPLES INC COM	Corporate Stock	Dispositions	-3,400	Shares				72,211.70
STARBUCKS CORP COM	Corporate Stock	Acquisitions	357	Shares			(11,538.71)	
STARBUCKS CORP COM	Corporate Stock	Dispositions	-3,300	Shares				93,361.33
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK	Corporate Stock	Acquisitions	260	Shares			(14,441.39)	
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK	Corporate Stock	Dispositions	-900	Shares				51,239.08
STATE STR CORP COM	Corporate Stock	Acquisitions	300	Shares			(11,460.30)	
STATE STR CORP COM	Corporate Stock	Dispositions	-10,300	Shares				450,814.13
STERICYCLE INC COM	Corporate Stock	Acquisitions	100	Shares			(6,996.10)	
STERICYCLE INC COM	Corporate Stock	Dispositions	-400	Shares				29,331.23
STRYKER CORP	Corporate Stock	Acquisitions	1,587	Shares			(76,446.89)	
STRYKER CORP	Corporate Stock	Dispositions	-1,649	Shares				88,783.08
SUN TR BANKS INC COM	Corporate Stock	Acquisitions	23,016	Shares			(643,926.06)	
SUN TR BANKS INC COM	Corporate Stock	Dispositions	-11,500	Shares				322,266.68
SUNCOR ENERGY INC NEW COM STK	Corporate Stock	Acquisitions	70,450	Shares			(2,330,501.82)	
SUNCOR ENERGY INC NEW COM STK	Corporate Stock	Dispositions	-2,975	Shares				119,726.86
SUNOCO INC COM	Corporate Stock	Acquisitions	23,900	Shares			(926,800.43)	
SUNOCO INC COM	Corporate Stock	Dispositions	-34,900	Shares				1,317,897.11
SYMANTEC CORP COM	Corporate Stock	Acquisitions	54,100	Shares			(855,955.08)	
SYMANTEC CORP COM	Corporate Stock	Dispositions	-87,800	Shares				1,247,317.20
T ROWE PRICE GROUP INC	Corporate Stock	Acquisitions	200	Shares			(11,455.40)	
T ROWE PRICE GROUP INC	Corporate Stock	Dispositions	-1,200	Shares				67,696.67
TARGET CORP COM STK	Corporate Stock	Acquisitions	4,575	Shares			(252,460.85)	
TARGET CORP COM STK	Corporate Stock	Dispositions	-34,100	Shares				1,819,945.97
TELECOM ITALIA CAP	Corporate Debt Instruments - Other	Acquisitions	230,000	Shares	7.721% DUE	6/4/2038	(233,137.20)	
TELECOM ITALIA CAP	Corporate Debt Instruments - Other	Dispositions	-840,000	Shares	7.721% DUE	6/4/2038		900,555.90
TENET HEALTHCARE CORP COM	Corporate Stock	Acquisitions	1,400	Shares			(5,895.40)	
TENET HEALTHCARE CORP COM	Corporate Stock	Dispositions	-2,542	Shares				17,627.04
TERADATA CORP DEL COM STK	Corporate Stock	Acquisitions	300	Shares			(14,668.50)	
TERADATA CORP DEL COM STK	Corporate Stock	Dispositions	-800	Shares				32,338.41
TERADYNE INC COM	Corporate Stock	Acquisitions	200	Shares			(2,058.20)	
TERADYNE INC COM	Corporate Stock	Dispositions	-600	Shares				8,323.77
TESORO CORP	Corporate Stock	Acquisitions	200	Shares			(2,510.20)	
TESORO CORP	Corporate Stock	Dispositions	-500	Shares				8,719.85
TETRA TECHNOLOGIES INC DEL COM	Corporate Stock	Acquisitions	66,350	Shares			(785,444.74)	
TETRA TECHNOLOGIES INC DEL COM	Corporate Stock	Dispositions	-4,850	Shares				76,957.34
TEXAS INSTRUMENTS INC COM	Corporate Stock	Acquisitions	254,300	Shares			(6,465,651.38)	
TEXAS INSTRUMENTS INC COM	Corporate Stock	Dispositions	-273,200	Shares				9,214,932.12
TEXTRON INC COM	Corporate Stock	Acquisitions	100	Shares			(1,921.10)	
TEXTRON INC COM	Corporate Stock	Dispositions	-1,200	Shares				28,506.48

TIME WARNER CABLE	Corporate Debt Instruments - Other	Acquisitions	470,000	Shares	5.875%	DUE	11/15/2040	(442,944.40)	
TIME WARNER CABLE	Corporate Debt Instruments - Other	Dispositions	-350,000	Shares	5.875%	DUE	11/15/2040		345,744.00
TIME WARNER CABLE INC COM	Corporate Stock	Acquisitions	200	Shares				(10,190.20)	
TIME WARNER CABLE INC COM	Corporate Stock	Dispositions	-1,933	Shares					120,369.74
TIME WARNER INC	Corporate Debt Instruments - Other	Acquisitions	520,000	Shares	6.100%	DUE	7/15/2040	(532,300.10)	
TIME WARNER INC	Corporate Debt Instruments - Other	Dispositions	-150,000	Shares	6.100%	DUE	7/15/2040		152,328.00
TIME WARNER INC USD0.01	Corporate Stock	Acquisitions	114,000	Shares				(3,621,285.38)	
TIME WARNER INC USD0.01	Corporate Stock	Dispositions	-16,857	Shares					605,921.40
TITANIUM METALS CORP COM NEW	Corporate Stock	Acquisitions	200	Shares				(3,672.20)	
TITANIUM METALS CORP COM NEW	Corporate Stock	Dispositions	-500	Shares					9,039.84
TOTAL SYS SVCS INC COM	Corporate Stock	Acquisitions	78,260	Shares				(1,261,661.26)	
TOTAL SYS SVCS INC COM	Corporate Stock	Dispositions	-2,300	Shares					36,204.45
TRANSOCEAN LTD	Corporate Stock	Acquisitions	29,650	Shares				(1,854,108.45)	
TRANSOCEAN LTD	Corporate Stock	Dispositions	-73,525	Shares					4,476,376.09
TUTOR PERINI CORP COM	Corporate Stock	Acquisitions	3,890	Shares				(83,862.33)	
TUTOR PERINI CORP COM	Corporate Stock	Dispositions	-1,460	Shares					29,528.37
TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	Corporate Stock	Acquisitions	13,671	Shares				(523,070.05)	
TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	Corporate Stock	Dispositions	-3,191	Shares					131,269.65
UMB FINL CORP COM STK	Corporate Stock	Acquisitions	260	Shares				(9,646.78)	
UMB FINL CORP COM STK	Corporate Stock	Dispositions	-36,020	Shares					1,354,399.47
UNION PAC CORP COM	Corporate Stock	Acquisitions	35,923	Shares				(3,317,063.08)	
UNION PAC CORP COM	Corporate Stock	Dispositions	-34,911	Shares					2,915,456.30
UNITED PARCEL SVC INC CL B	Corporate Stock	Acquisitions	228	Shares				(15,830.85)	
UNITED PARCEL SVC INC CL B	Corporate Stock	Dispositions	-4,510	Shares					315,627.48
UNITED STS STL CORP NEW COM	Corporate Stock	Acquisitions	39,975	Shares				(1,980,964.23)	
UNITED STS STL CORP NEW COM	Corporate Stock	Dispositions	-700	Shares					36,258.33
UNITED TECHNOLOGIES CORP COM	Corporate Stock	Acquisitions	56,100	Shares				(4,036,501.20)	
UNITED TECHNOLOGIES CORP COM	Corporate Stock	Dispositions	-44,903	Shares					3,680,439.58
UNITEDHEALTH GROUP INC COM	Corporate Stock	Acquisitions	24,825	Shares				(823,831.89)	
UNITEDHEALTH GROUP INC COM	Corporate Stock	Dispositions	-73,375	Shares					3,125,126.05
US BANCORP	Corporate Stock	Acquisitions	138,321	Shares				(3,767,856.55)	
US BANCORP	Corporate Stock	Dispositions	-30,418	Shares					752,094.75
US TREAS BDS INDEX LINKED	U.S. Government Securities	Acquisitions	12,000,000	Shares	2.500%	DUE	1/15/2029	(14,105,950.78)	
US TREAS BDS INDEX LINKED	U.S. Government Securities	Dispositions	-11,000,000	Shares	2.500%	DUE	1/15/2029		12,948,268.56
US TREASURY DTD 02/15/2010	U.S. Government Securities	Acquisitions	6,500,000	Shares	__%	DUE	2/15/2040	(7,146,540.86)	
US TREASURY DTD 02/15/2010	U.S. Government Securities	Dispositions	-6,000,000	Shares	__%	DUE	2/15/2040		6,601,959.01
UTD PARCEL SVC INC	Corporate Debt Instruments - Preferred	Acquisitions	200,000	Shares	6.200%	DUE	1/15/2038	(236,274.00)	
UTD PARCEL SVC INC	Corporate Debt Instruments - Preferred	Dispositions	-90,000	Shares	6.200%	DUE	1/15/2038		107,159.40
UTD TECHNOLOGIES NT	Corporate Debt Instruments - Preferred	Acquisitions	550,000	Shares	5.700%	DUE	4/15/2040	(614,944.00)	
UTD TECHNOLOGIES NT	Corporate Debt Instruments - Preferred	Dispositions	-30,000	Shares	5.700%	DUE	4/15/2040		33,440.30
V F CORP COM	Corporate Stock	Acquisitions	100	Shares				(10,279.70)	
V F CORP COM	Corporate Stock	Dispositions	-400	Shares					33,625.38
VALEANT PHARMACEUTICALS INTERNATIONAL INC COMMON STOCK	Corporate Stock	Dispositions	-126,400	Shares					5,301,006.93

VALEANT PHARMACEUTICALS INTERNATIONAL INC COMMON STOCK	Corporate Stock	Free Receipt	126,400	Shares					
VALERO ENERGY CORP COM STK NEW	Corporate Stock	Acquisitions	31,200	Shares				(789,384.64)	
VALERO ENERGY CORP COM STK NEW	Corporate Stock	Dispositions	-65,200	Shares					1,551,476.13
VENTAS INC REIT	Other	Acquisitions	3,028	Shares				(162,358.61)	
VENTAS INC REIT	Other	Dispositions	-700	Shares					37,711.33
VERIZON	Corporate Debt Instruments - Preferred	Acquisitions	110,000	Shares	6.400%	DUE	2/15/2038	(118,140.00)	
VERIZON	Corporate Debt Instruments - Preferred	Dispositions	-270,000	Shares	6.400%	DUE	2/15/2038		300,443.70
VERIZON	Corporate Debt Instruments - Preferred	Acquisitions	490,000	Shares	7.350%	DUE	4/1/2039	(606,634.70)	
VERIZON	Corporate Debt Instruments - Preferred	Dispositions	-370,000	Shares	7.350%	DUE	4/1/2039		461,463.80
VERIZON COMMUNICATIONS	Corporate Debt Instruments - Preferred	Acquisitions	210,000	Shares	6.000%	DUE	4/1/2041	(206,499.30)	
VERIZON COMMUNICATIONS	Corporate Debt Instruments - Preferred	Dispositions	-60,000	Shares	6.000%	DUE	4/1/2041		60,189.00
VERIZON COMMUNICATIONS COM	Corporate Stock	Acquisitions	1,257	Shares				(43,423.69)	
VERIZON COMMUNICATIONS COM	Corporate Stock	Dispositions	-48,674	Shares					1,564,855.91
VIACOM INC NEW CL B	Corporate Stock	Acquisitions	200	Shares				(7,050.20)	
VIACOM INC NEW CL B	Corporate Stock	Dispositions	-3,208	Shares					129,685.07
VILLAGE SUPER MKT INC CL A NEW CL A NEW	Corporate Stock	Acquisitions	2,860	Shares				(79,949.87)	
VILLAGE SUPER MKT INC CL A NEW CL A NEW	Corporate Stock	Dispositions	-1,730	Shares					56,940.87
VISA INC COM CL A STK	Corporate Stock	Acquisitions	22,600	Shares				(1,598,338.91)	
VISA INC COM CL A STK	Corporate Stock	Dispositions	-12,400	Shares					998,064.15
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37	Corporate Debt Instruments - Preferred	Acquisitions	390,000	Shares	6.150%	DUE	2/27/2037	(424,717.80)	
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37	Corporate Debt Instruments - Preferred	Dispositions	-30,000	Shares	6.150%	DUE	2/27/2037		33,101.40
VORNADO RLTY TR COM	Other	Acquisitions	206	Shares				(17,761.93)	
VORNADO RLTY TR COM	Other	Dispositions	-700	Shares					60,889.90
VULCAN MATERIALS CO COM	Corporate Stock	Acquisitions	48,264	Shares				(2,152,469.54)	
VULCAN MATERIALS CO COM	Corporate Stock	Dispositions	-700	Shares					27,563.50
WALGREEN CO COM	Corporate Stock	Acquisitions	6,500	Shares				(253,049.70)	
WALGREEN CO COM	Corporate Stock	Dispositions	-5,600	Shares					205,612.65
WAL-MART STORES INC COM	Corporate Stock	Acquisitions	78,223	Shares				(4,277,589.71)	
WAL-MART STORES INC COM	Corporate Stock	Dispositions	-66,805	Shares					3,563,044.26
WALT DISNEY CO	Corporate Stock	Acquisitions	436	Shares				(17,972.70)	
WALT DISNEY CO	Corporate Stock	Dispositions	-10,588	Shares					386,640.17
WATSON PHARMACEUTICALS INC COM	Corporate Stock	Acquisitions	473	Shares				(23,343.47)	
WATSON PHARMACEUTICALS INC COM	Corporate Stock	Dispositions	-500	Shares					24,494.06
WEATHERFORD INTL LTD	Corporate Stock	Acquisitions	107,875	Shares				(1,959,096.35)	
WEATHERFORD INTL LTD	Corporate Stock	Dispositions	-22,925	Shares					528,297.68
WELLPOINT INC COM	Corporate Stock	Acquisitions	25,900	Shares				(1,612,009.36)	
WELLPOINT INC COM	Corporate Stock	Dispositions	-19,555	Shares					1,483,866.33
WELLS FARGO & CO NEW COM STK	Corporate Stock	Acquisitions	150,988	Shares				(4,285,416.91)	
WELLS FARGO & CO NEW COM STK	Corporate Stock	Dispositions	-151,949	Shares					4,409,029.18
WESTN DIGITAL CORP COM	Corporate Stock	Acquisitions	400	Shares				(12,692.20)	
WESTN DIGITAL CORP COM	Corporate Stock	Dispositions	-1,100	Shares					34,774.37
WEYERHAEUSER CO COM	Other	Acquisitions	500	Shares				(7,980.50)	
WEYERHAEUSER CO COM	Other	Dispositions	-2,400	Shares					44,925.00
WHOLE FOODS MKT INC COM	Corporate Stock	Acquisitions	200	Shares				(11,137.40)	

WHOLE FOODS MKT INC COM	Corporate Stock	Dispositions	-1,300	Shares					51,607.48
WILLIAMS CO INC COM	Corporate Stock	Acquisitions	400	Shares				(10,331.20)	
WILLIAMS CO INC COM	Corporate Stock	Dispositions	-2,600	Shares					58,664.93
WILLIAMS COS INC	Corporate Debt Instruments - Other	Acquisitions	130,000	Shares	8.750%	DUE	3/15/2032	(158,021.50)	
WILLIAMS COS INC	Corporate Debt Instruments - Other	Dispositions	-70,000	Shares	8.750%	DUE	3/15/2032		84,319.20
WILLIS GROUP HOLDINGS COM USD0.000115 (NEW)	Corporate Stock	Acquisitions	19,200	Shares				(680,339.88)	
WILLIS GROUP HOLDINGS COM USD0.000115 (NEW)	Corporate Stock	Dispositions	-6,500	Shares					267,397.71
WINDSTREAM CORP COM STK	Corporate Stock	Acquisitions	706	Shares				(9,122.79)	
WINDSTREAM CORP COM STK	Corporate Stock	Dispositions	-3,200	Shares					39,736.19
WIS ENERGY COM	Corporate Stock	Acquisitions	100	Shares				(5,664.10)	
WIS ENERGY COM	Corporate Stock	Dispositions	-600	Shares					35,201.37
WIS ENERGY COM	Corporate Stock	Free Receipt	2,592	Shares					
WYNN RESORTS LTD COM	Corporate Stock	Acquisitions	200	Shares				(18,380.20)	
WYNN RESORTS LTD COM	Corporate Stock	Dispositions	-300	Shares					30,653.45
XCEL ENERGY INC COM	Corporate Stock	Acquisitions	885	Shares				(21,128.99)	
XCEL ENERGY INC COM	Corporate Stock	Dispositions	-2,000	Shares					47,106.41
XEROX CORP COM	Corporate Stock	Acquisitions	900	Shares				(8,862.30)	
XEROX CORP COM	Corporate Stock	Dispositions	-7,300	Shares					78,665.40
XILINX INC COM	Corporate Stock	Acquisitions	300	Shares				(9,882.60)	
XILINX INC COM	Corporate Stock	Dispositions	-1,600	Shares					45,415.68
XL GROUP PLC ORD USD0.02	Corporate Stock	Acquisitions	100	Shares				(2,088.10)	
XL GROUP PLC ORD USD0.02	Corporate Stock	Dispositions	-2,412	Shares					53,460.15
XL GROUP PLC ORD USD0.02	Corporate Stock	Free Receipt	9,132	Shares					
YAHOO INC COM	Corporate Stock	Acquisitions	4,500	Shares				(62,779.50)	
YAHOO INC COM	Corporate Stock	Dispositions	-7,000	Shares					107,736.89
ZIMMER HLDGS INC COM	Corporate Stock	Acquisitions	200	Shares				(11,271.80)	
ZIMMER HLDGS INC COM	Corporate Stock	Dispositions	-1,151	Shares					64,480.88
ZIONS BANCORP COM	Corporate Stock	Acquisitions	1,400	Shares				(31,046.40)	
ZIONS BANCORP COM	Corporate Stock	Dispositions	-1,100	Shares					25,232.53

PENSION PLAN OF BATTELLE NATIONAL BIODEFENSE INSTITUE

Schedule H, Line 4j – Schedule of Reportable Transactions**

Sponsor: Battelle Memorial Institute

Plan No:001
E.I.N.:04-3851808

Year ended June 30, 2011

(a) Identity of party involved	(b) Description of asset (including interest rate and maturity in case of a loan)	(c) Purchase price	(d) Selling price	(e) Lease rental	(f) Expenses incurred with transaction	(g) Cost of asset	(h) Current value of asset on transaction date	(i) Net gain or (loss)
* PIMCO	FHLB BD 5.375 05-15-2019	$ 22,088,977				22,088,977	22,088,977	—
* PIMCO	FHLB BD 5.375 05-15-2019		20,339,844			20,361,663	20,339,844	(21,819)
* PIMCO	FHLB BD 5.375 08-15-2018	17,862,387				17,862,387	17,862,387	—
* PIMCO	FHLB BD 5.375 08-15-2018		17,899,750			17,845,132	17,899,750	54,618
* PIMCO	FHLMC TRANCHE # TR 00512 4.5 02-10-2020/11-10-2011	17,181,525				17,181,525	17,181,525	—
* PIMCO	FHLMC TRANCHE # TR 00512 4.5 02-10-2020/11-10-2011		19,727,828			19,699,144	19,727,828	28,684
* TOWNSEND	FORTRESS JAPAN OPPORTUNITY DOMESTIC FUND(C-II), LP	71,715,012				71,715,012	71,715,012	—
* TOWNSEND	FORTRESS JAPAN OPPORTUNITY DOMESTIC FUNDB, LP	39,363,457				39,363,457	39,363,457	—
* PIMCO	MFO PIMCO SHORT TERM FLOATING NAV PORT	23,002,976				23,002,976	23,002,976	—
* PIMCO	MFO PIMCO SHORT TERM FLOATING NAV PORT		26,000,000			25,998,591	26,000,000	1,409
* PIMCO	UNITED STATES TREAS BD STRIPPED PRIN PMT00077 05-15-2039 (UNDDATE) REG	28,746,459				28,746,459	28,746,459	—
* PIMCO	UNITED STATES TREAS BD STRIPPED PRIN PMT00077 05-15-2039 (UNDDATE) REG		30,742,396			30,995,482	30,742,396	(253,086)
* PIMCO	UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	20,342,671				20,342,671	20,342,671	—
* PIMCO	UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG		23,203,986			23,297,663	23,203,986	(93,677)
* PIMCO	UNITED STATES TREAS BD STRIPPED PRIN PMT6.250% 08-15-2023 (UNDDATE) BEO	18,984,086				18,984,086	18,984,086	—

* PIMCO	UNITED STATES TREAS BD STRIPPED PRIN PMT6.250% 08-15-2023 (UNDDATE) BEO		20,758,268			20,760,211	20,758,268	(1,943)
* PIMCO	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG	24,379,406				24,379,406	24,379,406	—
* PIMCO	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG		24,377,160			24,379,406	24,377,160	(2,246)
* WA FI	UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG	48,927,474				48,927,474	48,927,474	—
* WA FI	UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG		50,573,168			48,927,474	50,573,168	1,645,694
* WA FI	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG	40,604,484				40,604,484	40,604,484	—
* PIMCO	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG	6,687,689				6,687,689	6,687,689	—
* WA FI	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG		23,925,758			24,215,590	23,925,758	(289,832)
* PIMCO	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG		6,633,993			6,687,689	6,633,993	(53,696)
* PIMCO	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG	19,547,343				19,547,343	19,547,343	—
* PIMCO	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG		19,638,752			19,547,343	19,638,752	91,409
* WA FI	UNITED STATES TREAS NTS 2.625 DUE 11-15-2020 REG	20,155,166				20,155,166	20,155,166	—
* WA FI	UNITED STATES TREAS NTS 2.625 DUE 11-15-2020 REG		19,524,800			20,155,166	19,524,800	(630,366)
* WA FI	US TREAS BDS 4.375 DUE 05-15-2040 REG	70,237,961				70,237,961	70,237,961	—
* WA FI	US TREAS BDS 4.375 DUE 05-15-2040 REG		84,052,363			88,840,200	84,052,363	(4,787,837)

* Party-in-interest to the plan.

** Reportable transactions are those of the Huntington National Master Trust.

See accompanying independent auditors' report.

PENSION PLAN OF BATTELLE
NATIONAL BIODEFENSE INSTITUTE

Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
Sponsor: Battelle Memorial Institute

E.I.N.: 31-4379427
June 30, 2011

(a) Party in interest	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current value
*	NORTHERN TRUST	PARTICIPATING PLAN OF THE BATTELLE PENSION TRUST		1,975,000

Pension Plan of Battelle National Biodefense Institute, LLC

Financial Statements as of and for the Years Ended June 30, 2011 and 2010, and Independent Auditors' Report

PENSION PLAN OF
BATTELLE NATIONAL BIODEFENSE INSTITUTE, LLC

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NOTE: All schedules required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, as amended have been omitted because they are not applicable.

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INDEPENDENT AUDITORS' REPORT

To the Trustees and Participants of Battelle National Biodefense Institute, LLC, Battelle Memorial Institute:

We have audited the accompanying statements of net assets available for benefits of the Pension Plan of Battelle National Biodefense Institute, LLC (the "Plan") as of June 30, 2011 and 2010, 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 Plan's 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 of America. Those standards require that we plan and perform the audits to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes 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 Plan's 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, as well as evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, such financial statements present fairly, in all material respects, the financial status of the Plan as of June 30, 2011 and 2010, and the changes in its financial status for the years then ended, in conformity with accounting principles generally accepted in the United States of America.

Deloitte & Touche LLP

April 10, 2012

PENSION PLAN OF
BATTELLE NATIONAL BIODEFENSE INSTITUTE, LLC

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
AS OF JUNE 30, 2011 AND 2010
(Dollars in thousands)

	2011	2010
INVESTMENTS — At fair value — Plan interest in Battelle Pension Trust	$ 1,975	$ 1,070
NET ASSETS AVAILABLE FOR BENEFITS	$ 1,975	$ 1,070

See notes to financial statements.

PENSION PLAN OF
BATTELLE NATIONAL BIODEFENSE INSTITUTE, LLC

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEARS ENDED JUNE 30, 2011 AND 2010
(Dollars in thousands)

	2011	2010
INVESTMENT INCOME — Plan interest in the Battelle Pension Trust	$ 321	$ 89
CONTRIBUTIONS — Employer	671	699
Total additions	992	788
BENEFITS PAID DIRECTLY TO PARTICIPANTS OR BENEFICIARIES	4	9
TRUSTEE FEES AND OTHER	83	78
NET INCREASE	905	701
NET ASSETS AVAILABLE FOR BENEFITS:		
Beginning of year	1,070	369
End of year	$ 1,975	$ 1,070

See notes to financial statements.

1. ORGANIZATION

The accompanying financial statements present the net assets of the Pension Plan of Battelle National Biodefense Institute, LLC (the "Plan") and changes therein. The net assets of the Plan are commingled with the assets of the Plan of the Pacific Northwest Laboratories, Battelle Memorial Institute, and the assets of the Employees Pension Plan of Battelle Memorial Institute within the Battelle Pension Trust (the "Master Trust") at June 30, 2011 and 2010.

The following brief description of the Plan is provided for general information purposes only. Participants should refer to the Plan document for more complete information.

General — The Plan is a defined benefit pension plan covering all United States-based salaried employees and eligible hourly employees of Battelle National Biodefense Institute, LLC ("Battelle" or "Plan Sponsor") and those group members, as defined by the Plan, who have adopted the Plan, except employees who are covered by collective bargaining agreements or by another pension plan funded by the employer. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA).

Pension Benefits — Participants with five or more years of vested service, as defined by the Plan, are entitled to annual pension benefits beginning at normal retirement age of 65 based upon certain formulas using years of credited service up to a maximum of 35 years, the highest consecutive sixty months of compensation, and covered compensation period. Earlier vesting may occur if (1) participant attains age 65, (2) participant becoming totally and permanently disabled, or (3) termination of the Plan. The Plan permits early retirement at ages 50 to 64. Participants may elect to receive their vested benefit as a joint and survivor annuity payable monthly from the date of retirement. The normal form of benefit is a single life annuity payable monthly. If participants terminate before rendering five years of vesting service, they forfeit the right to receive their accumulated plan benefits. A participant is fully vested upon attainment of age 65 while in active service.

Plan Amendment — On June 30, 2011, the Plan was amended to freeze participants' plan benefits. All participants were immediately 100 percent vested in their accrued retirement benefits at that date. Participants will no longer accrue benefits for service and no new employees are eligible to participate in the plan. Only years of service and compensation earned prior to June 30, 2011 will be included in the retirement benefit. The Plan's actuary estimated the amendment increased accumulated plan benefits in the amount of $33.

Death and Disability Benefits — If a vested participant dies before benefit payments begin, a death benefit equal to the participant's accumulated benefits is paid to the participant's spousal beneficiary based on certain payment options as defined by the Plan. Alternatively, the Plan provides spousal and nonspousal beneficiaries the option to elect a death benefit of 120 monthly payments commencing immediately, where each monthly payment is equal to the actuarial equivalent of the monthly payment the participant would have received at normal retirement age, or the lump-sum present value of such 120 monthly payments.

Active participants who become totally disabled are immediately fully vested in their pension benefit under the Plan and may elect to begin receiving an annual disability retirement benefit. Alternatively, active salaried participants who become totally disabled may elect to continue to accrue benefits with their salary rate remaining the same as at the time they became disabled until normal or early retirement, at which time disabled participants begin receiving normal or early retirement benefits.

2. SUMMARY OF ACCOUNTING POLICIES

Basis of Accounting — The accompanying financial statements have been prepared in accordance with accounting principles generally accepted in the United States of America (GAAP).

Use of Estimates — The preparation of financial statements in conformity with GAAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets, liabilities, and pension obligations at the date of the financial statements and the reported amounts of changes in net assets and pension obligations during the reporting period. Actual results could differ from those estimates.

Risks and Uncertainties — The Master Trust invests 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.

Plan contributions are made and the actuarial present value of accumulated plan benefits is reported based on certain assumptions pertaining to interest rates, salary increases, and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

Investment Valuation and Income Recognition — Investments are stated at fair value. Fair value of a financial instrument is the amount that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 4 for description of valuation methods. Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date.

Payment of Benefits — Benefit payments to participants or beneficiaries are recorded upon distribution.

Administrative Expenses — Investment management and custodial fees, accounting fees, audit fees, and certain administrative, consulting, and legal fees are paid by the Plan and are expensed as incurred. Certain other administrative expenses not paid by the Plan are paid by the employer.

Subsequent Events — The Plan has performed an evaluation of subsequent events through April 10, 2012, which is the date the financial statements were available for issuance.

Updates to Fair Value Measurements and Disclosures — In January 2010, the FASB issued ASU No. 2010-06, *Fair Value Measurements and Disclosures*, which amends ASC Topic 820 (originally issued as FASB Statement No. 157, *Fair Value Measurements*), adding new disclosure requirements for Levels 1 and 2, separate disclosures of purchases, sales, issuances, and settlements relating to Level 3 measurements and clarification of existing fair value disclosures. The Plan has adopted ASU No. 2010-06 on a prospective basis for the year ended June 30, 2011. Adoption did not have a material impact on

the fair value determination and disclosure of applicable investments. The effect of the adoption of ASU No. 2010-06 had no impact on the statements of net assets available for benefits and statements of changes in net assets available for benefits.

New Accounting Standards to Be Adopted — ASU No. 2011-04, Fair Value Measurements and Disclosures — In May 2011, the FASB issued ASU No. 2011-04, *Amendments to Achieve Common Fair Value Measurement and Disclosure Requirements in U.S. GAAP and IFRSs*, which amends ASC 820. ASU 2011-04 also requires the categorization by level for items that are only required to be disclosed at fair value and information about transfers between Level 1 and Level 2. In addition, the ASU provides guidance on measuring the fair value of financial instruments managed within a portfolio and the application of premiums and discounts on fair value measurements. The ASU requires additional disclosure for Level 3 measurements regarding the sensitivity of fair value to changes in unobservable inputs and any interrelationships between those inputs. The new guidance is effective for reporting periods beginning after December 15, 2011. The adoption will not have a material effect on the statement of net assets available for benefits and statement of changes in net assets available for benefits. Plan management has not determined the impact on the disclosures in the financial statements.

3. BATTELLE PENSION TRUST

At June 30, 2011 and 2010, the Plan had an approximate 0.11% and 0.07%, respectively, interest in the net assets available for benefits of the Master Trust. Interest, dividends, and realized gains (losses) relating to the Master Trust are allocated to the individual plans based on the weighted book value of each plan. Unrealized gains (losses) and administrative expenses relating to the Master Trust are allocated to the individual plans based on the weighted market value of each plan.

The fair values of the investments for the Master Trust at June 30, 2011 and 2010, are as follows (in thousands):

	2011	2010
U.S. government securities	$ 131,299	$ 111,123
Common stock	820,195	663,571
Limited partnerships	125,469	87,957
Mutual funds	145,089	129,894
Common/collective trust funds	194,614	192,937
103-12 investment entities	14,139	8,647
Corporate debt instruments — preferred	61,441	77,371
Corporate debt instruments — other	44,767	59,279
Fund and other investments	149,602	108,295
Real estate	53,798	942
Cash and cash equivalents	25,902	9,753
Other — including (payables) receivables from pending transactions	(8,120)	(1,714)
Total investments	$ 1,758,195	$ 1,448,055

The Master Trust's investments, which represented 5 percent or more of Master Trust's net assets as of June 30, 2011 and 2010, are as follows (in thousands):

	2011	2010
CF GE Invt Fds Inc. GE Inv. Intl Group Trust Fund	$ 98,609	$ 76,055
MFO Pimco Fds Long Duration Corp Bond	138,974	121,099
CF Marathon London Int'l Fund	121,990	95,521

The 2010 financial statements excluded disclosure of investments which represented 5 percent or more of Master Trust's net assets. The chart above has been corrected to include the omitted disclosure.

Investment income for the Master Trust for the years ended June 30, 2011 and 2010, is as follows (in thousands):

	2011	2010
Net appreciation (depreciation) in fair value of investments:		
U.S. government securities	$ (6,363)	$ 10,506
Common stock	193,372	192,449
Limited partnerships	23,151	4,247
Mutual funds	5,075	5,170
Common/collective trust funds	42,693	(10,458)
Gain on security movements	4	(8,187)
103-12 investment entities	2,063	850
Corporate debt instruments — preferred	173	12,883
Corporate debt instruments — other	2,026	(57,924)
Real estate	10,861	(72)
Fund and other investments	28,567	10,195
Total net appreciation	301,622	159,659
Interest	597	(2,330)
Dividends	35,676	33,278
Total investment income	$ 337,895	$ 190,607

4. FAIR VALUE MEASUREMENTS

In accordance with ASC Topic 820, assets and liabilities are classified based on the inputs utilized in the fair value measurement. ASC Topic 820 provides definitions for two types of inputs: observable and unobservable. Observable inputs are valuation inputs that reflect the assumptions market participants would use in pricing the asset or liability developed based on market data obtained from sources independent of the reporting entity. Unobservable inputs are valuation inputs that reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability developed based on the best information in the circumstances.

As defined in ASC Topic 820, fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (exit price). ASC Topic 820 establishes a fair value hierarchy that prioritizes the inputs used to measure fair value. The hierarchy gives the highest priority to the unadjusted quoted process in active markets for identical assets and liabilities (Level 1 measurement) and the lowest priority to unobservable inputs (Level 3 measurements).

Level 1 — Inputs are quoted prices (unadjusted) in active markets for identical assets or liabilities that the reporting entity has the ability to access at the measurement date.

Level 2 — Inputs are inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly or indirectly.

Level 3 — Inputs are unobservable inputs for the asset or liability. Unobservable inputs shall be used to measure fair value to the extent that the observable inputs are not available, thereby allowing for situations in which there is little, if any, market activity for the asset or liability at the measurement date. Level 3 inputs primarily consist of unobservable market data or are values based on models and/or assumptions.

As required by ASC Topic 820, financial assets are classified in their entirety based on the lowest level of input that is significant to the fair value measurement. Management's assessment of the significance of a particular input to the fair value measurement requires judgment and may affect the valuation of fair value assets and their placement within the fair value hierarchy levels.

The following table sets forth by level within the fair value hierarchy the Master Trust's assets that were accounted for at fair value on a recurring basis as of June 30, 2011 (in thousands).

U.S. government securities				
Government agencies		35,888		35,888
Government bonds		80,302		80,302
Government mortgage-backed securities		10,169		10,169
Government issued commercial mortgage-backed		24		24
Index linked government bonds		4,846		4,846
Short-term bills and notes		70		70
Total US government securities		131,299		131,299
Common stock				
Consumer discretionary	82,252			82,252
Consumer staples	75,449			75,449
Energy	98,287			98,287
Financials	130,416			130,416
Health care	77,963			77,963
Industrials	99,720			99,720
Information technology	167,461			167,461
Materials	58,288			58,288
Telecommunication services	9,113			9,113
Utilities	21,108			21,108
Preferred stock	138			138
Total common stock	820,195			820,195
Mutual funds — fixed income funds		145,089		145,089
Common/collective trust funds		194,614		194,614
Limited partnerships			125,469	125,469
103-12 investment entities			14,139	14,139
Corporate debt instruments — preferred				
Asset backed securities		293		293
Commercial mortgage-backed		2,089		2,089
Corporate bonds		58,020		58,020
Nongovernment backed C.M.O.s		1,039		1,039
Total corporate debt instruments — preferred		61,441		61,441
Corporate debt instruments — other				
Asset backed securities		489		489
Commercial mortgage-backed		498		498
Corporate bonds		41,079		41,079
Nongovernment backed C.M.O.s		2,701		2,701
Total corporate debt instruments — other		44,767		44,767
Real estate			53,798	53,798
Fund and other investments	6,880	142,722		149,602
Other — including receivables (payables) from pending transactions	(10,797)	2,677		(8,120)
Total investments	$842,180	$722,609	$ 193,406	$ 1,758,195

The table sets forth by level within the fair value hierarchy, the Master Trust's assets that were accounted for at fair value on a recurring basis as of June 30, 2010, as follows (in thousands):

	Level 1	Level 2	Level 3	Total
Cash and cash equivalents	$ 5,591	$ 4,162	$ -	$ 9,753
U.S. government securities				
Government agencies		24,384		24,384
Government bonds		76,924		76,924
Government mortgage-backed securities		8,681		8,681
Government issued commercial mortgage-backed		26		26
Index linked government bonds		462		462
Short-term bills and notes		646		646
Total US government securities	-	111,123	-	111,123
Common stock				
Consumer discretionary	60,698			60,698
Consumer staples	72,465			72,465
Energy	69,142			69,142
Financials	109,283			109,283
Health care	85,513			85,513
Industrials	71,018			71,018
Information technology	122,826			122,826
Materials	35,753			35,753
Telecommunication services	10,666			10,666
Utilities	26,151			26,151
Convertible equity		56		56
Total common stock	663,515	56	-	663,571
Mutual funds — fixed income funds		129,894		129,894
Common/collective trust funds		192,937		192,937
Limited partnerships			87,957	87,957
103-12 investment entities			8,647	8,647
Corporate debt instruments — preferred				
Asset backed securities		2,145		2,145
Commercial mortgage-backed		2,297		2,297
Corporate bonds		65,936		65,936
Nongovernment backed C.M.O.s		6,993		6,993
Total corporate debt instruments — preferred	-	77,371	-	77,371
Corporate debt instruments — other				
Asset backed securities		4,507		4,507
Commercial mortgage-backed		670		670
Corporate bonds		42,222		42,222
Nongovernment backed C.M.O.s		11,880		11,880
Total corporate debt instruments — other	-	59,279	-	59,279
Real estate			942	942
Fund and other investments	3,374	104,921		108,295
Other — including receivables (payables) from pending transactions	(1,407)	(307)		(1,714)
Total investments	$671,073	$679,436	$ 97,546	$ 1,448,055

The Plan's policy is to recognize significant transfers between levels at the actual date of the event or change in circumstances that caused the transfer. For the year ended June 30, 2011, there were no significant transfers in or out of Levels 1, 2, or 3. A reconciliation of the beginning and ending balances of the fair value measurements using significant unobservable inputs (Level 3) at June 30, 2011 and 2010, is as follows (in thousands):

	2011	2010
Ending balance — June 30, 2010	$ 97,546	88,220
Realized/unrealized gains — net	24,250	1,045
Contributions/transfers in	80,052	18,481
Withdrawals/transfers out	(8,442)	(10,200)
Ending balance — June 30, 2011	$ 193,406	$ 97,546
The amount of total gains or losses for the year ended June 30, 2011, included in changes in net assets attributable to the change in unrealized gains or losses related to assets still held at the reporting date	$ 24,250	$ 1,045

The Plan's investment in the Battelle Pension Trust Master Trust is presented at fair value, which has been determined based on the fair value of the underlying investments of the Master Trust.

Common stocks are valued at the closing price reported in the active market in which the individual security is traded.

Mutual funds are valued based on the underlying investments within the funds, which have observable inputs.

Certain government securities are valued based on yields currently available on comparable securities of issuers with similar credit ratings. When quoted prices are not available, the government security is valued under a discounted cash flow approach that maximizes observable inputs, such as current yields of similar instruments.

Certain corporate bonds are valued based on yields currently available on comparable securities of issuers with similar credit ratings. When quoted prices are not available for identical or similar bonds, the bond is valued under a discounted cash flow approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustments for certain risks that may not be observable, such as credit and liquidity risks.

Real estate is stated according to institutional valuations performed with observable inputs, such as current yields of similar instruments, but includes adjustments for certain risks that may not be observable, such as credit and liquidity risks.

The Master Trust's investments in limited partnerships are valued at estimated fair value based on their proportionate share of the limited partnerships' fair value as recorded in the limited partnerships' financial statements. The limited partnerships invest primarily in readily marketable securities. The limited partnerships allocate gains, losses, and expenses to the partners based on the ownership percentage as described in the partnership agreements.

The 103-12 investments are valued at estimated fair value based on the Master Trust's proportionate share of the fair value. The 103-12 investments invest in primarily readily marketable securities.

5. ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those future periodic payments that are attributable under the Plan's provisions to the service participants have rendered by employees as of the valuation date. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated participants or their beneficiaries, (b) beneficiaries of participants who have died, and (c) present participants or their beneficiaries.

The Plan amendment on accumulated plan benefits effective June 30, 2011, is recognized during the year in which such amendments are adopted. The Plan amendment was adopted during the year end June 30, 2011 which increased accumulated plan benefits by $33.

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

The actuarial present value of accumulated plan benefits as of July 1, 2011 and 2010, is as follows (in thousands):

	2011	2010
Vested benefits — other participants — total vested benefits	$ 1,533	$ 762
Nonvested benefits		226
Total actuarial present value of accumulated plan benefits	$ 1,533	$ 988

The increase in actuarial present value of accumulated plan benefits during the years ended June 30, 2011 and 2010, resulted from the following (in thousands):

	2011	2010
Benefits accumulated	$ 440	$ 444
Increase for interest due to decrease in discount period	76	41
Benefits paid	(4)	(9)
Plan amendment	33	
Change in actuarial assumptions		(26)
Net increase	545	450
Beginning of year	988	538
End of year	$ 1,533	$ 988

The significant actuarial assumptions used in the valuations as of July 1, 2011 and 2010, were:

a. Mortality: the Healthy Mortality — PPA Generational Table was used for 2011
b. Mortality: the Healthy Mortality — PPA Generational Table was used for 2010
c. Assumed participant turnover, retirement, and salary increases based on updated experience
d. Investment rate of return of 7.75%

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

Change in actuarial assumptions in 2010 was predominantly due to changes in the discount rate.

6. FUNDING POLICY

The employer makes contributions to the Plan, which are expected to be sufficient to provide the defined benefits of the Plan. Such contributions, as determined by actuaries, include provisions for normal costs as they accrue and unfunded prior service cost over a maximum of 30 years. Minimum funding requirements as set forth in ERISA have been met for the years ended June 30, 2011 and 2010.

7. PLAN TERMINATION

Although it has not expressed any intention to do so, Battelle has the right under the Plan to discontinue its contributions at any time and terminate the Plan subject to the provisions set forth in ERISA. Should the Plan be terminated at some future time, all participants become fully vested in benefits earned as of the termination date.

In the event the Plan terminates, the net assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide the following benefits in the order indicated:

a. Benefits of any participant who retired three years or more prior to the date of termination or who could have retired as of such date (in the normal form of annuity) without in either case giving effect to any increase in benefits, which has been put into effect by a Plan amendment within five years prior to such date

b. Other vested benefits insured by the Pension Benefit Guaranty Corporation (PBGC) up to the applicable limitations discussed below

c. All other vested benefits that are not insured by the PBGC

d. All nonvested benefits

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivor’s pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan’s net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Plan Sponsor and the level of benefits guaranteed by the PBGC.

8. EXEMPT PARTY-IN-INTEREST TRANSACTIONS

In 2011 and 2010, the shares of the money market funds held by the Master Trust were managed by Northern Trust. Northern Trust was the trustee as defined by the Plan and, therefore, these transactions qualify as party-in-interest. In addition, certain Plan investments were held in companies that also serve as portfolio managers, and these transactions also qualify as party-in-interest. The Plan Sponsor was reimbursed for certain administrative expenses from the Plan.

9. FEDERAL INCOME TAX STATUS

The Internal Revenue Service (IRS) has determined and informed Battelle by a letter dated April 27, 2010, that the Plan and related Master Trust are designed in accordance with applicable sections of the Internal Revenue Code (IRC). The Plan has been amended since receiving the determination letter however, Plan management believe that the Plan is currently designed and operated in compliance with the applicable requirements of the IRC, and the Plan and related trust continue to be tax exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements.

GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service (IRC). The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of June 30, 2011 and 2010, there are no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions. The Plan administrator believes it is no longer subject to examination of its IRS Form 5500 filings for plan years prior to 2008.

10. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

A reconciliation of the changes in net assets per the accompanying financial statements to the Form 5500 for the year ended June 30, 2011, is as follows

	Amounts per Financial Statements	Fee Adjustment	Form 5500
Net assets available for benefits — beginning of year	$ 1,070	$ 7	$ 1,077
Trustees fees and other	83	7	90

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