

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089
		2011
		This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2011 or fiscal plan year beginning <u>01/01/2011</u> and ending <u>12/31/2011</u>	
A This return/report is for:	☐ a multiemployer plan; ☐ a multiple-employer plan; or ☒ a single-employer plan; ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report; ☐ the final return/report; ☐ an amended return/report; ☐ a short plan year return/report (less than 12 months).
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558; ☐ automatic extension; ☐ the DFVC program; ☐ special extension (enter description)

Part II	Basic Plan Information —enter all requested information
1a Name of plan <u>EFH RETIREMENT PLAN</u>	1b Three-digit plan number (PN) ▶ <u>002</u> 1c Effective date of plan <u>01/01/1947</u>
2a Plan sponsor's name and address, including room or suite number (Employer, if for single-employer plan) <u>ENERGY FUTURE HOLDINGS CORP.</u> <u>1601 BRYAN STREET, SUITE 02-035</u> <u>DALLAS, TX 75201-3411</u>	2b Employer Identification Number (EIN) <u>75-2669310</u> 2c Sponsor's telephone number <u>214-812-1332</u> 2d Business code (see instructions) <u>551112</u>

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	<u>Filed with authorized/valid electronic signature.</u>	<u>10/16/2012</u>	<u>RUSSELL GRAVES</u>
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2011)
v.012611

3a Plan administrator's name and address (if same as plan sponsor, enter "Same") ENERGY FUTURE HOLDINGS CORP. 1601 BRYAN STREET, SUITE 02-035 DALLAS, TX 75201-3411	3b Administrator's EIN 75-2669310 3c Administrator's telephone number 214-812-1332
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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
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5 Total number of participants at the beginning of the plan year	5	29158
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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	6772
b Retired or separated participants receiving benefits.....	6b	8680
c Other retired or separated participants entitled to future benefits.....	6c	10900
d Subtotal. Add lines 6a , 6b , and 6c	6d	26352
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.....	6e	2261
f Total. Add lines 6d and 6e	6f	28613
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	116

7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7	
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8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristic Codes in the instructions:

1A 1C 1E 1G 3F 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) ☒ 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) ☒ Trust (4) ☐ General assets of the sponsor
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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) ☒ **R** (Retirement Plan Information)
- (2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) ☒ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

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

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2011 This Form is Open to Public Inspection
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For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

▶ **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 <u>EFH RETIREMENT PLAN</u>	B Three-digit plan number (PN) ▶ <u>002</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>ENERGY FUTURE HOLDINGS CORP.</u>	D Employer Identification Number (EIN) <u>75-2669310</u>
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1	Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2011</u>
2	Assets:
a	Market value 2a <u>2336838855</u>
b	Actuarial value 2b <u>2336838855</u>
3	Funding target/participant count breakdown:
	(1) Number of participants (2) Funding Target
a	For retired participants and beneficiaries receiving payment 3a <u>10796</u> <u>1181075747</u>
b	For terminated vested participants 3b <u>11229</u> <u>411483132</u>
c	For active participants:
(1)	Non-vested benefits 3c(1) <u>26421839</u>
(2)	Vested benefits 3c(2) <u>948457429</u>
(3)	Total active 3c(3) <u>7150</u> <u>974879268</u>
d	Total 3d <u>29175</u> <u>2567438147</u>
4	If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐
a	Funding target disregarding prescribed at-risk assumptions 4a
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor 4b
5	Effective interest rate 5 <u>6.27 %</u>
6	Target normal cost 6 <u>62510357</u>

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	<u>10/04/2012</u>
Signature of actuary	Date
<u>BRIAN P. LEVINE</u>	<u>11-06424</u>
Type or print name of actuary	Most recent enrollment number
<u>HEWITT ASSOCIATES LLC</u>	<u>214-989-2661</u>
Firm name	Telephone number (including area code)
<u>2711 NORTH HASKELL AVENUE</u> <u>SUITE 800</u> <u>DALLAS, TX 75204-2911</u>	
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 ☐

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

Schedule SB (Form 5500) 2011
v.012611

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 (line 13 from prior year)	0	43496074
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	43496074
10	Interest on line 9 using prior year's actual return of <u>13.80</u> %		6002458
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38 from prior year)		53539363
b	Interest on (a) using prior year's effective rate of <u>6.57</u> % except as otherwise provided (see instructions)		3517536
c	Total available at beginning of current plan year to add to prefunding balance.....		57056899
d	Portion of (c) to be added to prefunding balance.....		57056899
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	0	106555431

Part III		Funding percentages	
14	Funding target attainment percentage.....	14	86.86 %
15	Adjusted funding target attainment percentage.....	15	86.86 %
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	80.77 %
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
01/13/2012	24837277				
04/13/2012	32500000				
07/13/2012	32500000				
			Totals ▶	18(b)	89837277
				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 contributions 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 82997097
20 Quarterly contributions and liquidity shortfalls:	
a Did the plan have a "funding shortfall" for the prior year?	☒ Yes ☐ No
b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☒ Yes ☐ No
c If 20a is "Yes," see instructions and complete the following table as applicable:	
Liquidity shortfall as of end of quarter of this plan year	
(1) 1st	(2) 2nd
0	0
(3) 3rd	(4) 4th
0	0

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

21 Discount rate:				
a Segment rates:	1st segment: 3.78%	2nd segment: 6.31%	3rd segment: 6.57 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 61
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 contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum required contribution for current year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	62510357	
b Excess assets, if applicable, but not greater than 31a	31b	0	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment	337154723		67370254
b Waiver amortization installment			
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	0	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	129880611	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	0	106555431	106555431
36 Additional cash requirement (line 34 minus line 35)	36	23325180	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	82997097	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	59671917	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years.....	40	0	

Part IX Pension funding relief under Pension Relief Act of 2010 (see instructions)

41 If a shortfall amortization base is being amortized pursuant to an alternative amortization schedule:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
42 Amount of acceleration adjustment	42		
43 Excess installment acceleration amount to be carried over to future plan years	43		

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2011
		This Form is Open to Public Inspection.

For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

A Name of plan <u>EFH RETIREMENT PLAN</u>	B Three-digit plan number (PN) ▶ <u>002</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>ENERGY FUTURE HOLDINGS CORP.</u>	D Employer Identification Number (EIN) <u>75-2669310</u>

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)..... ☒ 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
BNY MELLON ASSET SERVICING
13-5160382

(b) Enter name and EIN or address of person who provided you disclosure on eligible indirect compensation
NORTHERN TRUST GLOBAL INVESTMENTS
06-6275604

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
STATE STREET BANK
04-3222247

(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)

PACIFIC INVESTMENT MANAGEMENT

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	INV MGMT	1477930	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WATSON WYATT INVESTMENT COUNSELING

52-1868818

(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?
16 50	CONSULTANT	930105	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STANDISH

25-1890416

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. MGMT	922089	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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)

LOOMIS SAYLES COMPANY

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. MGMT	903496	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TWEEDY BROWN CO

13-3381587

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. MGMT	845070	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MORGAN STANLEY

13-0057834

(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?
18 51	INV. MGMT	627490	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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)

SIT INVESTMENT ASSOCIATES

41-1404829

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	INV MGMT	589742	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HOTCHKISS AND WILEY CAPITAL

95-4871957

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. MGMT	567608	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HEWITT ASSOCIATES LLC

36-2235791

(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 29 50	ACTUARY	291374	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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)

BANK OF NEW YORK MELLON

13-5160382

(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?
19 21 50 18 99	TRUSTEE	449842	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARIEL INVESTMENTS

02-0712418

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. MGMT	475106	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CAUSEWAY CAP MGT LLC

95-4861680

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. MGMT	381710	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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)

FIIOC

04-6568107

(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 50 64	CONSLTING/RKPE R	315511	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THE CLIFTON GROUP

41-0995965

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. MGMT	93098	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST SECURITIES

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. MANAGER	35614	Yes ☒ No ☐	Yes ☒ No ☐	0	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

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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2011 This Form is Open to Public Inspection.
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For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

A Name of plan <u>EFH RETIREMENT PLAN</u>	B Three-digit plan number (PN) ►	<u>002</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>ENERGY FUTURE HOLDINGS CORP.</u>	D Employer Identification Number (EIN) <u>75-2669310</u>	

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)
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a Name of MTIA, CCT, PSA, or 103-12 IE: MORGAN STANLEY POOLED INTL

b Name of sponsor of entity listed in (a): MORGAN STANLEY INVST MGMT

c EIN-PN <u>04-3222247-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>80999079</u>
---------------------------------------	-------------------------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: GOVT SHORT TERM INVESTMENT

b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

c EIN-PN <u>13-6154008-012</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>68546133</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: NTGI-QM COLLECTIVE DAILY S & P

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

c EIN-PN <u>45-6138589-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>86816576</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: EB TEMP INVESTMENT

b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

c EIN-PN <u>25-6078093-023</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
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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)
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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)
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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)
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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**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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="font-size: 24pt; font-weight: bold;">2011</div> This Form is Open to Public Inspection
For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011		
A Name of plan EFH RETIREMENT PLAN	B Three-digit plan number (PN) ►	002
C Plan sponsor's name as shown on line 2a of Form 5500 ENERGY FUTURE HOLDINGS CORP.	D Employer Identification Number (EIN) 75-2669310	

Part I	Asset and Liability Statement		(a) Beginning of Year	(b) End of Year
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	Total noninterest-bearing cash	1a		
b	Receivables (less allowance for doubtful accounts):			
	(1) Employer contributions	1b(1)	172180069	89837277
	(2) Participant contributions	1b(2)		
	(3) Other.....	1b(3)	22127225	23363334
c	General investments:			
	(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	3913622	12689161
	(2) U.S. Government securities.....	1c(2)	22377471	55299241
	(3) Corporate debt instruments (other than employer securities):			
	(A) Preferred	1c(3)(A)	545385273	666672615
	(B) All other.....	1c(3)(B)	652015860	729582150
	(4) Corporate stocks (other than employer securities):			
	(A) Preferred	1c(4)(A)	15000000	15000000
	(B) Common	1c(4)(B)	500134508	484851067
	(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)	244294773	155362709
	(10) Value of interest in pooled separate accounts.....	1c(10)		
	(11) Value of interest in master trust investment accounts	1c(11)		
	(12) Value of interest in 103-12 investment entities	1c(12)		80999079
	(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	201723064	190607954
	(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
	(15) Other	1c(15)	79523572	84303333

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(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	2458675437	2588567920

Liabilities

g Benefit claims payable	1g	1467019	
h Operating payables	1h		1643644
i Acquisition indebtedness	1i		
j Other liabilities	1j	12197082	7649371
k Total liabilities (add all amounts in lines 1g through 1j)	1k	13664101	9293015

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	2445011336	2579274905
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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)	89837277	
(B) Participants	2a(1)(B)	4915824	
(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)		94753101
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	15696	
(B) U.S. Government securities	2b(1)(B)	1350229	
(C) Corporate debt instruments	2b(1)(C)	73583714	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	5072373	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		80022012
(2) Dividends: (A) Preferred stock	2b(2)(A)	306730	
(B) Common stock	2b(2)(B)	11656007	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1776496	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		13739233
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	833783699	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	806328050	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		27455649

		(a) Amount	(b) Total
2b (5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other	2b(5)(B)	91159119	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		91159119
(6) Net investment gain (loss) from common/collective trusts	2b(6)		2509903
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		-7145822
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		-12891606
c Other income.....	2c		1799688
d Total income. Add all income amounts in column (b) and enter total.....	2d		291401277

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	144493169	
(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)		144493169
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)	291374	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	6255848	
(4) Other	2i(4)	6097317	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		12644539
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		157137708

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		134263569
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) ☒ 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 ☒ No

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

(1) Name: MCCONNELL & JONES, LLP

(2) EIN: 76-0488832

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.).....		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.).....		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.)		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.).....		X	
e Was this plan covered by a fidelity bond?.....	X		20000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		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?		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?		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.).....	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.).....	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?.....		X	
l Has the plan failed to provide any benefit when due under the plan?	X		1061572
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.).....			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

- 5a** Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?

If "Yes," enter the amount of any plan assets that reverted to the employer this year..... ☐ Yes ☒ No Amount:

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

5b(1) Name of plan(s)

5b(2) EIN(s)	5b(3) PN(s)

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2011 This Form is Open to Public Inspection.
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For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

A Name of plan <u>EFH RETIREMENT PLAN</u>	B Three-digit plan number (PN) ▶ <u>002</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>ENERGY FUTURE HOLDINGS CORP.</u>	D Employer Identification Number (EIN) <u>75-2669310</u>

Part I	Distributions
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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	<u>0</u>
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): <u>04-3275867</u>		
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	<u>156</u>

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part)
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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 (include any prior year accumulated funding deficiency not waived)	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 or other authority 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
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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. 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: 23% Investment-Grade Debt: 54% High-Yield Debt: 3% Real Estate: 0% Other: 20%

- 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):



INDEPENDENT AUDITORS' REPORT

To the EFH Retirement Committee and the
Participants of the EFH Retirement Plan

We have audited the accompanying statements of net assets available for benefits of the EFH Retirement Plan (the Plan) as of December 31, 2011 and 2010, and the related statement of changes in net assets available for benefits for the year ended December 31, 2011. 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 (US GAAS). 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 examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements. An audit also includes 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, the financial statements referred to above present fairly, in all material respects, the financial status of the Plan at December 31, 2011 and 2010, and the changes in financial status for the year ended December 31, 2010 in conformity with accounting principles generally accepted in the United States of America.

Our audits were performed for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental schedules listed in the table of contents are presented for the purpose of additional analysis and are not a required part of the basic financial statements but are supplemental information 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. Such information is the responsibility of Plan management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. Such information has been subjected to the auditing procedures applied in the audit(s) of the basic financial statements and, certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or the financial statements themselves, and other additional procedures in accordance with US GAAS. In our opinion, such information is fairly stated in all material respects in relation to the basic financial statements taken as a whole.

McConnell & Jones LLP

Houston, Texas
October 10, 2012

3040 Post Oak Blvd.,
Suite 1600
Houston, TX 77056
Phone: 713.968.1600
Fax: 713.968.1601

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <hr/> <small>Department of Labor Employee Benefits Security Administration</small> <hr/> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 <hr/> 2011 <hr/> This Form is Open to Public Inspection
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For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

▶ **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 <u>BFH Retirement Plan</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 70%;">B Three-digit plan number (PN) ▶</td> <td style="width: 30%; text-align: center;">002</td> </tr> </table>	B Three-digit plan number (PN) ▶	002
B Three-digit plan number (PN) ▶	002		
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>Energy Future Holdings Corp.</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>D Employer Identification Number (EIN) <u>75-2669310</u></td> </tr> </table>	D Employer Identification Number (EIN) <u>75-2669310</u>	
D Employer Identification Number (EIN) <u>75-2669310</u>			
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B			
F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500			

Part I Basic Information			
1 Enter the valuation date: Month <u>1</u> Day <u>1</u> Year <u>2011</u>			
2 Assets:			
a Market value	2a		2,336,838,855
b Actuarial value	2b		2,336,838,855
3 Funding target/participant count breakdown:			
		(1) Number of participants	(2) Funding Target
a For retired participants and beneficiaries receiving payment.....	3a	10,796	1,181,075,747
b For terminated vested participants	3b	11,229	411,483,132
c For active participants:			
(1) Non-vested benefits	3c(1)		26,421,839
(2) Vested benefits	3c(2)		948,457,429
(3) Total active	3c(3)	7,150	974,879,268
d Total	3d	29,175	2,567,438,147
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5		6.27 %
6 Target normal cost	6		62,510,357

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	<u>Brian P. Levine</u> ^{BPL} Signature of actuary	<u>10/4/2012</u> Date
	<u>Brian P. Levine</u> Type or print name of actuary	<u>11-06424</u> Most recent enrollment number
	<u>Aon Hewitt</u> Firm name	<u>(214) 989-2661</u> Telephone number (including area code)
	<u>2711 North Haskell Avenue</u> <u>SUITE 800</u> <u>DALLAS TX 75204-2911</u> 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 ☐

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

Schedule SB (Form 5500) 2011
v.012611

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 (line 13 from prior year).....	0	43,496,074
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8).....	0	43,496,074
10 Interest on line 9 using prior year's actual return of <u>13.80</u> %.....		6,002,458
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38 from prior year)		53,539,363
b Interest on (a) using prior year's effective rate of <u>6.57</u> % except as otherwise provided (see instructions).....		3,517,536
c Total available at beginning of current plan year to add to prefunding balance.....		57,056,899
d Portion of (c) to be added to prefunding balance.....		57,056,899
12 Other reductions in balances due to elections or deemed elections.....		
13 Balance at beginning of current year (line 9 + line 10 + line 11d - line 12).....	0	106,555,431

Part III Funding percentages

14 Funding target attainment percentage	14	86.86 %
15 Adjusted funding target attainment percentage	15	86.86 %
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	80.77 %
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
01/13/2012	24,837,277				
04/13/2012	32,500,000				
07/13/2012	32,500,000				
Totals •			18(b)	89,837,277	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 contributions 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	82,997,097
20 Quarterly contributions and liquidity shortfalls:		
a Did the plan have a "funding shortfall" for the prior year?	☒ Yes ☐ No	
b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☒ Yes ☐ No	
c If 20a is "Yes," see instructions and complete the following table as applicable:		

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:			
a Segment rates:	1st segment: 3.78 %	2nd segment: 6.31 %	3rd segment: 6.57 %
			☐ N/A, full yield curve used
b Applicable month (enter code).....			21b 4
22 Weighted average retirement age			22 61
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 contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29).....	30	0

Part VIII Minimum required contribution for current year

31 Target normal cost and excess assets (see instructions):												
a Target normal cost (line 6)	31a	62,510,357										
b Excess assets, if applicable, but not greater than 31a	31b	0										
32 Amortization installments:	<table border="1"> <thead> <tr> <th></th> <th>Outstanding Balance</th> <th>Installment</th> </tr> </thead> <tbody> <tr> <td>a Net shortfall amortization installment.....</td> <td>337,154,723</td> <td>67,370,254</td> </tr> <tr> <td>b Waiver amortization installment.....</td> <td></td> <td></td> </tr> </tbody> </table>				Outstanding Balance	Installment	a Net shortfall amortization installment.....	337,154,723	67,370,254	b Waiver amortization installment.....		
	Outstanding Balance	Installment										
a Net shortfall amortization installment.....	337,154,723	67,370,254										
b Waiver amortization installment.....												
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	0										
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	129,880,611										
		Carryover balance	Prefunding balance									
35 Balances elected for use to offset funding requirement		0	106,555,431									
36 Additional cash requirement (line 34 minus line 35).....	36	23,325,180										
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	82,997,097										
38 Present value of excess contributions for current year (see instructions)												
a Total (excess, if any, of line 37 over line 36)	38a	59,671,917										
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0										
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0										
40 Unpaid minimum required contributions for all years.....	40	0										

Part IX Pension funding relief under Pension Relief Act of 2010 (see instructions)

41 If a shortfall amortization base is being amortized pursuant to an alternative amortization schedule:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
42 Amount of acceleration adjustment	42		
43 Excess installment acceleration amount to be carried over to future plan years	43		

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2011

Date	Amount	Interest Rate	Interest Adjusted Contribution
January 13, 2012	\$ 24,837,277	6.27%	\$ 23,325,180
April 13, 2012	32,500,000	6.27%	30,062,134
July 13, 2012	<u>32,500,000</u>	6.27%	<u>29,609,783</u>
Total Contribution	\$ 89,837,277		\$ 82,997,097

Schedule SB Attachment (Form 5500)—2011 Plan Year
 EFH Retirement Plan
 EIN: 75-2669310 PN: 002

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

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at mid-year, except for the 100% retirement age.

Retirement Age	Retirement Percentage	Number of Employees Retired Per 1,000	Weighted Age
55	10.0%	100	5,500.00
56	5.0%	45	2,520.00
57	6.0%	51	2,924.10
58	8.0%	64	3,729.17
59	9.0%	67	3,926.24
60	13.0%	87	5,248.29
61	15.0%	88	5,356.28
62	35.0%	174	10,797.45
63	20.0%	65	4,075.17
64	25.0%	65	4,139.85
65	100.0%	<u>194</u>	<u>12,613.61</u>
Total		1,000	60,830.16
Average Retirement Age:		60.83016	

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Schedule SB, Part V—Summary of Plan Provisions

Effective Date

January 1, 1947; amended and restated January 1, 2008. Effective December 31, 2009, the plan was amended to increase the accrued benefit for certain plan participants who also participated in the EFH Second Supplemental Retirement Plan, ENSERCH Restoration Plan, Oncor Supplemental Retirement Plan and/or EFH Salary Deferral Plan as of that date.

Participation

Completion of at least one year of service and attainment of age 21.

Employees (other than Employees of Oncor Electric Delivery), who are first hired or rehired more than twelve months following a severance from service on or after October 1, 2007, shall not be eligible to participate in the plan or to accrue any additional benefit.

Applicable Benefit Formula

Employees hired before January 1, 2001 were allowed a one-time choice between their then current pension benefit (generally Final Average Pay), and a new Cash Balance benefit. For those electing the Cash Balance Plan an opening balance equal to the value of their Traditional benefit was determined. All hires after December 31, 2000 automatically enter the Cash Balance formula. In addition certain employees were already covered by a "Prior Cash Balance Formula" and certain employees, acquired as a result of various acquisitions have special minimum benefit provisions. The most notable of those special provisions pertain to former Enserch employees and those are summarized later in this material.

Normal Retirement

Eligibility

Attainment of age 65.

Current EFH Formulas:

Traditional Final Average Pay
(Pre – 1/1/2001 hires)

Monthly amount equal to the sum of (A) and (B):

(A) $1.3\% \times (\text{average annual Earnings not in excess of } \$7,800) \times \text{Accredited Service}$; and

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Normal Retirement (continued)

Prior Cash Balance Formula

(B) $1.5\% \times (\text{average annual Earnings in excess of } \$7,800) \times \text{Accredited Service.}$

Cash Balance Account is equal to the sum of (A) and (B):

(A) Pay-Based Credits equal to a percentage of Earnings for each month as an eligible employee based on the following table:

Years of Accredited Service	Percentage
0, but less than 5	2.30%
5, but less than 10	3.15%
10, but less than 15	3.80%
15, but less than 20	4.60%
20, but less than 25	5.55%
25 or more	6.75%

(B) Interest Credits at the end of each month based on the account balance as of the end of the prior month. The interest rate applied each month is the monthly average of the 30-year Treasury rate in effect for November of the previous plan (calendar) year.

Current Cash Balance Formula

Cash Balance Account is equal to the sum of (A) and (B):

(A) Pay-Based Credits equal to a percentage of Earnings plus incentive pay for each month as an eligible employee based on the following table:

Age plus Years of Accredited Service	Percentage
Less than 35	3.50%
35, but less than 50	4.50%
50, but less than 65	5.50%
65 or more	6.50%

(B) Interest Credits at the end of each month based on the account balance as of the end of the prior month. The interest rate applied each month is the monthly average of the 30-year Treasury rate in effect for November of the previous plan (calendar) year.

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Early Retirement

Eligibility Attainment of age 55 and 15 years of Accredited Service.

Benefits The participant's accrued benefit at the date of early retirement is payable at the Normal Retirement Age. The participant may elect an earlier commencement with early retirement reduction based on the participant's age at the annuity start date.

The early commencement benefit under the Traditional Final Average Pay formula shall be the accrued benefit under this formula reduced by 1/3% for each month the commencement date precedes the first day of the month coincident with or following their 62nd birthday.

The benefit under the Cash Balance Formula will be the account balance if the Employee has 10 years of Accredited Service or more. This benefit can be received as either a lump sum or an actuarially equivalent annuity.

Late Retirement

Eligibility Actively employed after normal retirement eligibility.

Benefits The accrued benefit payable beginning on the first day of the month following Late Retirement is the greater of the accrued benefit calculated at termination under the applicable formula and the accrued benefit calculated at Normal Retirement Age increased actuarially to the late retirement date.

Vested Terminations

Eligibility

Traditional Formula Five years of Vesting Service and termination of employment for reasons other than disability and death.

Cash Balance Formula Three years of Vesting Service and termination of employment for reasons other than disability and death.

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Vested Terminations (continued)

Benefits

The benefit under the Final Average Pay Formula shall be the accrued benefit payable at age 65. If the Employee has at least 15 years of Accredited Service at termination, the benefit can commence as early as age 55 with the same reduction as for Early Retirement.

The benefit under the Cash Balance Formula will be the account balance or an actuarially equivalent annuity that can commence immediately, provided the Employee had at least 10 years of Accredited Service at termination. For other participants commencement is delayed until the date that they would have had 10 years of Accredited Service had they not terminated.

Disability Retirement

Eligibility

Participant must be eligible for benefits under the company's formal long-term disability plan.

Benefits

Service for purposes of Accredited Service will continue. However, average annual Earnings at the time of disability will be used to calculate retirement benefits.

Qualified Preretirement Survivor Annuity

Eligibility

A surviving spouse is eligible for the Qualified Preretirement Survivor Annuity (QPSA) if all of the following are satisfied:

- The participant was partially or fully vested
- The participant's death occurred before the benefit commencement date of the first pension payment to the participant
- For Traditional Final Average Pay participants the participant and spouse were married for not less than one year at the time of death

Benefits

The benefit payable to the surviving spouse under the Final Average Pay plan is the greater of (A) and (B) until remarriage of the surviving spouse and the benefit under (B) thereafter:

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Qualified Preretirement Survivor Annuity (continued)
Benefits (continued)

- (A) Two-thirds of the normal retirement benefit based on average annual Earnings and years of Accredited Service at the time of the participant's death.
- (B) The retirement benefit payable as if the employee had terminated on the date of death and elected to receive the 100% Joint and Survivor Annuity Option at the earliest possible date.

The benefit payable to the surviving spouse or designated beneficiary under the Cash Balance Plan is the vested account balance in the form of a lump sum or a monthly annuity.

Postretirement Death
Eligibility

If a participant dies after having started receiving retirement benefits, the survivor may be eligible for a portion of the participant's benefit, depending on the form of payment originally elected and the period of time over which payments have been made.

Benefits

Benefit amounts are based on the form of payment the participant was receiving.

Normal Form of Payment

Single life annuity for single participants. 100% qualified joint and survivor annuity for married participants.

Optional Forms of Payment

Actuarially equivalent amounts may be paid in any of the following forms:

- Single Life Annuity
- 50% Joint and Survivor Annuity
- 100% Joint and Survivor Annuity
- 10-Year Certain and Life Annuity
- Social Security Adjustment
- Lump Sum (only if less than \$5,000 for Traditional participants)

Employee Contributions

No employee contributions are required or allowed

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Pay Limits

The Enserch plan incorporates prospective EGTRRA Limits. Pre-EGTRRA Limits are calculated under the Extended Wear-Away GATT approach.

Ad Hoc Enhancements

From time to time, the plan has sponsored ad hoc enhancements including severance benefits, early retirement windows, and ad hoc retiree cost-of-living increases. None of these has consistently shown a pattern of entitlement to include their valuation for future retirees.

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Definitions

Accredited Service

Accredited Service is used to determine the amount of a participant's benefit under the plan.

Accredited Service is years and complete months of participation, up to a maximum of 40 years.

Vesting Service

Vesting Service is used to determine a participant's eligibility to receive benefits under the plan.

Vesting Service is years and complete months of service beginning no earlier than age 18.

Earnings

Annual remuneration, exclusive of overtime earnings or any special, incentive or other extra compensation. Includes amounts contributed to a salary reduction arrangement. Earnings for Cash Balance participants shall include cash commissions and incentive compensation.

However, in no event will Earnings exceed the statutory dollar limitation, adjusted for changes in the cost of living, as provided in section 401(a)(17) of the Code.

Final Average Earnings

Final Average Earnings will be calculated as one-third of the sum of the Participant's Earnings during the Participant's highest three years of Earnings.

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Plan Provisions—Retirement and Benefit Program of 1969 of ENSERCH Corporation and Participating Subsidiary Companies

Participation

Employees of Enserch Corporation as of the corporate merger date in 1997, and employed with TXU as of December 31, 1997.

Normal Retirement

Eligibility

Attainment of age 65.

Benefits

Greater of (1) Enserch Benefit only, but considering all service with Enserch and TXU or (2) Enserch Benefit accrued through 12/31/1997 (or earlier transfer date) plus TXU benefits accrued thereafter. (1) does not apply for periods of service in which an employee participates in the TXU cash balance formula.

Enserch Benefit

Monthly amount equal to the greater of (A), (B) and (C):

(A) $1.25\% \times \text{Enserch Final Average Earnings} \times \text{Enserch Benefit Service up to 35 years; plus } 0.50\% \times \text{Enserch Final Average Earnings} \times \text{Enserch Benefit Service for years 35 up to 45.}$

(B) $1.00\% \times \text{Enserch Final Average Earnings} \times \text{Enserch Benefit Service up to 35 years; plus } 0.50\% \times \text{Enserch Final Average Earnings} \times \text{Enserch Benefit Service for years 35 up to 45; plus } 0.75\% \times (\text{Enserch Final Average Earnings in Excess of Covered Compensation}) \times \text{Enserch Benefit Service up to 35 years}$

(C) Post-1990 Minimum Benefit, (1) + (2) + (3):

(1) Frozen 4/30/1989 benefit with pay growth adjustment through 12/31/1993

(2) Frozen 5/1/1989-12/31/1990 benefit with pay growth through 12/31/1990, consisting of a Base Component and an Excess Component

(3) Greater of Enserch Benefit (A) or (B) above with Enserch Benefit Service after 12/31/1990 only; the 45 year service cap is disregarded

The Post-1990 Minimum Benefit shall be no less than the prior Minimum Benefit as of 12/31/1990

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Plan Provisions—Retirement and Benefit Program of 1969 of ENSERCH Corporation and Participating Subsidiary Companies

Early Retirement

Eligibility	Retirement after attainment of age 55 and 5 years of Enserch Benefit Service or age 50 and 15 years of TXU Accredited Service
Benefits	<p>Normal Retirement benefit reduced for early commencement, but no earlier than Earliest Retirement Age (age 55 if satisfying the 50+15 criteria, otherwise, 10 years prior to SSRA)</p> <p>The reduction factor differs for each Enserch benefit component and age, according to the following table. Benefit component labels correspond to the labels under the retirement area.</p>

Table	1	2	3	4
Applies to:	(A), (B), (C3)	(C1)	(C2)	(C2), Excess
Unreduced Age:				
Years before Unreduced Age	SSRA	65	SSRA	SSRA
0	1.0000	1.00	1.00	1.000
1	0.9077	0.98	1.00	0.933
2	0.8255	0.96	1.00	0.867
3	0.7522	0.94	1.00	0.800
4	0.6866	0.92	1.00	0.733
5	0.6278	0.90	1.00	0.667
6	0.5748	0.84	0.95	0.633
7	0.5271	0.78	0.90	0.600
8	0.4840	0.72	0.85	0.567
9	0.4451	0.66	0.80	0.533
10	0.4098	0.60	0.75	0.500
11	Actuarial	N/A	Actuarial	N/A
	Equivalence		Equivalence	
12	Actuarial	N/A	Actuarial	N/A
	Equivalence		Equivalence	

The Excess portion of (C)(2) is reduced by both tables 3 and 4.

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Plan Provisions—Retirement and Benefit Program of 1969 of ENSERCH Corporation and Participating Subsidiary Companies

Late Retirement

Eligibility	Actively employed after normal retirement eligibility.
Benefits	The accrued benefit payable beginning on the first day of the month following Late Retirement is the accrued benefit calculated at termination under the applicable formula indicated at Normal Retirement.

Vested Terminations

Eligibility	Five years of EFH Vesting Service, but including service before age 18, and termination of employment for reasons other than disability and death.
Benefits	Accrued Normal Retirement benefit, payable as early as the Earliest Retirement Age, reduced actuarially.

Disability Retirement

Eligibility	Disability as defined in the plan document, generally incapacity to perform current job or one concomitant with current qualifications, affirmed by a physician.
Benefits	100% immediate vesting, with termination date as of disability date. However, early commencement is in accordance with the reductions under Early Retirement.

Preretirement Survivor Annuity

Eligibility	<p>A surviving spouse is eligible for the Preretirement Survivor Annuity if all of the following are satisfied:</p> <ul style="list-style-type: none">■ The participant was vested■ The participant's death occurred before the benefit commencement date of the first pension payment to the participant
Benefits	Benefit as if the participant terminated employment on the date of death, selected the earliest commencement age, elected the Joint and 50% Survivor option with the spouse as joint annuitant, and then died. The spouse therefore is entitled to a single life survivor annuity.

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Plan Provisions—Retirement and Benefit Program of 1969 of ENSERCH
Corporation and Participating Subsidiary Companies

Unreduced Form of Payment

10 Year Certain and Life

Normal Form of Payment

Actuarially equivalent life annuity for single participants
and 100% Joint and Survivor if married.

Optional Forms of Payment

Actuarially equivalent amounts may be paid in any of
the following forms:

- 10 Year Certain and Life
- 100% Joint and Survivor
- Single Life Annuity
- 5 Year Certain and Life
- 15 Year Certain and Life
- 100% Joint and Survivor with 10 Years Certain
- 100% Joint and Survivor with 15 Years Certain
- 50% Joint and Survivor
- 67% Joint and Survivor
- 67% Joint and Contingent (Reduce upon either death)
- 67% Joint and Survivor with 10 Years Certain
- Age 62 Social Security Level Income

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Plan Provisions—Retirement and Benefit Program of 1969 of ENSERCH Corporation and Participating Subsidiary Companies

Definitions

Enserch Benefit Service

Benefit Service is credited from original hire date, and includes service with EFH (except as where specifically excluded in the formulas).

For calculations involving Benefit Service after 12/31/1990 only, prior service shall still be considered in determining the 35 year service breakpoint.

Benefit Service includes service with Fleet Star of Texas, L.C. and Transtar Technologies, L.C.

Service is counted as determined by administrative practice.

“Compensation” if not contributed to a cafeteria plan, within the meaning of section 125 of the code, pursuant to the Participant’s election.

However, in no event will Compensation exceed the statutory dollar limitation, adjusted for changes in the cost of living, as provided in section 401(a)(17) of the Code.

Enserch Final Average Earnings

Final Average Earnings is calculated as the highest monthly average of the sum of Enserch Compensation during the 60-consecutive-month period ending on the Participant’s retirement or earlier date of termination. For determining which 60 months are the highest, base pay alone is considered.

Enserch Compensation

For full-time participants, compensation includes:

- Base Pay
- 401(k), 125,132(f) Salary Reductions
- Overtime, differentials, commissions
- Annual cash awards if allowed by incentive plan

For part-time participants, compensation includes:

- W-2 Wages

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Plan Provisions—Retirement and Benefit Program of 1969 of ENSERCH Corporation and Participating Subsidiary Companies

Definitions (continued)

Covered Compensation

The 35 year unindexed average of Social Security Wage Bases ending in the year the participant attains Social Security Retirement Age, with Social Security Wage Bases projected at a constant level amount between projected termination date and Social Security Retirement Age.

Social Security Retirement Age

Age at which unreduced benefits are available under the Social Security Act, but as further defined by Code Section 415(b)(8). Currently this is:

- 65 if born before 1938
- 66 if born between 1938 and 1954 inclusive, and
- 67 if born after 1954Adoption Date

EBASCO Provisions

There were 10 active employees covered by the EBASCO plan provisions as of January 1, 2006. Those plan provisions are not summarized here due to its immaterial impact.

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following changes:

- The pay increase assumption was changed to better reflect anticipated future experience.
- Payment form election for traditional participants was changed to better reflect anticipated future experience.
- Withdrawal rates were changed for male employees to better reflect anticipated future experience.
- Retirement rates for employees not eligible for subsidized retiree medical benefits were changed to better reflect anticipated future experience.

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

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

Interest Rates	Based on segment rates with four months lookback (as of September 2010). 1st Segment Rate: 3.78% 2nd Segment Rate: 6.31% 3rd Segment Rate: 6.57%
Pay Increases	See Table A
Cash Balance Interest Crediting Rate	4.75%.
Cash Balance Annuity Conversion Rate	4.75%.
Social Security Wage Base Increases	Future wage indices are based on a national wage increase of 3.50% per year.
Social Security COLA Increases	3.00%.
Benefit Form for Active Participants	Sixty-five percent (65%) of traditional benefit participants are assumed to receive a 100% joint and survivor annuity and thirty-five percent (35%) of traditional benefit participants are assumed to receive a single life annuity at the earliest commencement date. Cash Balance participants are assumed to receive lump sums at termination or the date they would have reached 10 years of Accredited Service. The lump sums are calculated as the greater of their Cash Balance account or the present value of their 12/31/2001 accrued benefit deferred to 65 valued using the assumed 30-year treasury rate and current 417(e) (3) mortality.
Optional Payment Form Election Percentage for Terminated Vested Participants	65%—Joint and 100% survivor annuity 35%—Single life annuity

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Retirement Age	
Active Participants	See Table B
Terminated Vested Participants	Age 62 for Traditional Deferred Vested participants eligible for early retirement commencement; otherwise age 65. Cash Balance participants are assumed to receive a lump sum at age 55 or, if later, once the 10-year service requirement is or would have been met.
Mortality Rates	
Healthy	2011 Static Mortality Table for Annuitants and Non-Annuitants Per §1.430(h)(3)-1(e).
Disabled	2011 Static Mortality Table for Annuitants and Non-Annuitants Per §1.430(h)(3)-1(e).
Termination Rates	See Table C
Disability Rates	See Table D
Surviving Spouse Benefit	It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses.
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$195,000 and the 401(a)(17) compensation limit of \$245,000.
Trust Expenses Included in Target Normal Cost	\$6,004,299. Expenses are assumed to be equal to the administrative expenses of the past year plus PBGC premiums.
Valuation of Plan Assets	Fair market value.
Actuarial Method	Standard Unit Credit Cost Method.
Valuation Date	January 1, 2011

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Table A
Percentage Pay Increase at Attained Age

Age	Assumed Increase	Age	Assumed Increase
15	15.00%	40	5.59%
16	15.00%	41	5.12%
17	15.00%	42	4.65%
18	15.00%	43	4.57%
19	15.00%	44	4.49%
20	15.00%	45	4.41%
21	14.53%	46	4.34%
22	14.06%	47	4.27%
23	13.59%	48	4.21%
24	13.12%	49	4.15%
25	12.65%	50	4.09%
26	12.18%	51	4.04%
27	11.71%	52	3.98%
28	11.24%	53	3.93%
29	10.77%	54	3.88%
30	10.30%	55	3.84%
31	9.83%	56	3.79%
32	9.35%	57	3.74%
33	8.88%	58	3.70%
34	8.41%	59	3.65%
35	7.94%	60	3.60%
36	7.47%	61	3.56%
37	7.00%	62	3.51%
38	6.53%	63	3.46%
39	6.06%	64	3.42%

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Table B
Annual Rates of Retirement per 100 Eligible Participants

Age	
55	10.00
56	5.00
57	6.00
58	8.00
59	9.00
60	13.00
61	15.00
62	35.00
63	20.00
64	25.00
65	100.00
66	100.00
67	100.00
68	100.00
69	100.00

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
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Table C
Annual Rates of Turnover per 100 Eligible Participants (with at least three years of service)

Age	Male	Female	Age	Male	Female
15	7.2000	17.1606	40	4.9000	10.2636
16	7.2000	17.1606	41	4.7000	9.8804
17	7.2000	17.1606	42	4.5000	9.4972
18	7.2000	17.1606	43	4.2000	9.1141
19	7.2000	17.1606	44	3.9000	8.7309
20	7.2000	17.1606	45	3.6000	8.3477
21	7.1000	17.1606	46	3.3000	7.9646
22	7.0000	17.1606	47	3.0000	7.5814
23	6.9000	16.7774	48	2.9000	7.1982
24	6.8000	16.3943	49	2.8000	6.8151
25	6.7000	16.0111	50	2.7000	6.4319
26	6.6000	15.6279	51	2.6000	6.0487
27	6.5000	15.2448	52	2.5000	5.6656
28	6.4000	14.8616	53	2.3000	5.2824
29	6.3000	14.4784	54	2.1000	4.8992
30	6.2000	14.0953	55	1.9000	4.5161
31	6.1000	13.7121	56	1.7000	4.1329
32	6.0000	13.3289	57	1.5000	3.7497
33	5.9000	12.9458	58	1.2000	3.3666
34	5.8000	12.5626	59	0.9000	2.9834
35	5.7000	12.1794	60	0.6000	2.6002
36	5.6000	11.7963	61	0.0300	2.2170
37	5.5000	11.4131	62	0.0000	1.8339
38	5.3000	11.0299	63	0.0000	1.4507
39	5.1000	10.6467	64	0.0000	1.0675

Participants (male and female) with less than three years of service are assumed to terminate at the following rates:

Service	Annual Rate per 100 Eligible Participants
0	25
1	20
2	15

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
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Table D
Annual Rates of Disability per 100 Eligible Participants

Age	Male	Age	Male
15	0.0200	40	0.1821
16	0.0200	41	0.1974
17	0.0200	42	0.2129
18	0.0200	43	0.2302
19	0.0200	44	0.2512
20	0.0200	45	0.2773
21	0.0210	46	0.3071
22	0.0220	47	0.3380
23	0.0250	48	0.3737
24	0.0285	49	0.4202
25	0.0325	50	0.4758
26	0.0370	51	0.5370
27	0.0420	52	0.6080
28	0.0486	53	0.6868
29	0.0567	54	0.7759
30	0.0658	55	0.8700
31	0.0756	56	0.9672
32	0.0858	57	1.0700
33	0.0965	58	1.1693
34	0.1076	59	1.2500
35	0.1190	60	1.3750
36	0.1305	61	1.6570
37	0.1420	62	1.7820
38	0.1541	63	1.8400
39	0.1673	64	1.8620
		65	1.8750

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Schedule SB, line 25—Change in Funding Method

The January 1, 2011 funding valuation reflects the following method changes:

- A change in the interest rate assumption from the segment rates with a zero month lookback (January 2010 segment rates) to the segment rates with a four month lookback (September 2010 segment rates)

This change has automatic approval under final regulations, Notice 2009-22, or other IRS guidance.

Schedule SB Attachment (Form 5500)—2011 Plan Year
EFH Retirement Plan
EIN: 75-2669310 PN: 002

Schedule SB, line 26—Schedule of Active Participant Data

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25	103	110								
	\$36,613	\$40,568								
	\$606	\$2,824								
25-29	89	306	67							
	\$40,229	\$52,613	\$54,054							
	\$815	\$4,859	\$9,746							
30-34	60	218	177	58						
	\$44,033	\$73,667	\$71,015	\$65,812						
	\$794	\$7,768	\$16,755	\$19,528						
35-39	31	162	121	82	44					
	\$48,323	\$93,680	\$98,198	\$66,887	\$75,471					
	\$1,419	\$11,333	\$26,413	\$21,777	\$33,131					
40-44	22	110	83	67	98	105				
	\$72,531	\$83,547	\$110,933	\$71,131	\$83,803	\$81,097				
	\$1,897	\$10,986	\$37,249	\$28,031	\$38,003	\$40,685				
45-49	8	115	84	42	106	276	386			
		\$84,658	\$93,907	\$95,121	\$82,632	\$85,564	\$72,407			
		\$12,412	\$33,104	\$36,979	\$34,815	\$41,559	\$31,804			
50-54	6	84	70	44	89	193	1,281	11		1
		\$105,517	\$96,140	\$77,963	\$84,631	\$82,954	\$78,827			
		\$22,303	\$36,950	\$33,453	\$30,829	\$36,594	\$29,101			
55-59	8	61	26	39	61	92	311	846	8	
		\$99,042	\$93,455	\$78,803	\$77,485	\$80,792	\$74,659	\$77,333		
		\$17,606	\$37,422	\$46,467	\$23,431	\$28,992	\$31,102	\$26,462		
60-64		28	12	13	30	45	117	161	318	7
		\$76,175			\$74,684	\$75,303	\$64,268	\$68,817	\$78,147	
		\$12,853			\$33,394	\$21,895	\$18,708	\$37,009	\$30,496	
65-69		2	4	1	5	13	7	9	6	8
70+			1		1			1		

N-7150

Schedule SB Attachment (Form 5500)—2011 Plan Year
 EFH Retirement Plan
 EIN: 75-2669310 PN: 002

Schedule SB, line 32—Schedule of Amortization Bases

Type Of Base	Present Value of Installments	Valuation Date Established	Remaining Years in Amortization Period	Amortization Amount
Shortfall	\$ 50,783,727	January 1, 2008	4 \$	13,411,010
Shortfall	\$ (28,112,423)	January 1, 2009	5 \$	(6,047,250)
Shortfall	\$ 390,509,121	January 1, 2010	6 \$	72,514,965
Shortfall	\$ (76,025,702)	January 1, 2011	7 \$	(12,508,471)

Attachment to 2011 Form 5500 for EFH RETIREMENT PLAN
EIN 75-2669310
Schedule H – Part IV 4 l

The amount reported is attributable to benefits payable as of the end of the 2011 plan year to participants who are over age 70^{1/2} who are due a required minimum distribution.

EFH Retirement Plan

Financial Statements
as of December 31, 2011 and 2010 and for the
Year Ended December 31, 2011,
Supplemental Schedules as of and for the
Year Ended December 31, 2011 and
Independent Auditors' Report

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Note:

The accompanying financial statements have been prepared for the purpose of filing with the Department of Labor's Form 5500. Supplemental schedules required by 29 CFR 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, other than the schedules listed above, are omitted because of the absence of the conditions under which they are required.



INDEPENDENT AUDITORS' REPORT

To the EFH Retirement Committee and the
Participants of the EFH Retirement Plan

We have audited the accompanying statements of net assets available for benefits of the EFH Retirement Plan (the Plan) as of December 31, 2011 and 2010, and the related statement of changes in net assets available for benefits for the year ended December 31, 2011. 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 (US GAAS). 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 examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements. An audit also includes 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, the financial statements referred to above present fairly, in all material respects, the financial status of the Plan at December 31, 2011 and 2010, and the changes in financial status for the year ended December 31, 2010 in conformity with accounting principles generally accepted in the United States of America.

Our audits were performed for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental schedules listed in the table of contents are presented for the purpose of additional analysis and are not a required part of the basic financial statements but are supplemental information 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. Such information is the responsibility of Plan management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. Such information has been subjected to the auditing procedures applied in the audit(s) of the basic financial statements and, certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or the financial statements themselves, and other additional procedures in accordance with US GAAS. In our opinion, such information is fairly stated in all material respects in relation to the basic financial statements taken as a whole.

McConnell & Jones LLP

Houston, Texas
October 10, 2012

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Suite 1600
Houston, TX 77056
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EFH RETIREMENT PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
DECEMBER 31, 2011 AND 2010

	December 31,	
	2011	2010
ASSETS		
INVESTMENTS, AT FAIR VALUE (Notes 3 and 4):		
Interest bearing cash.....	\$ 12,194,335	\$ 3,734,113
Common stocks	425,903,762	448,832,452
Preferred stocks	14,415,061	14,311,984
Fixed income securities:		
United States (U.S.) Government	12,636,083	21,351,067
Corporate	1,266,866,301	1,081,334,496
Common funds:		
Mutual funds	183,175,016	192,470,482
Commingled trusts	227,144,636	233,089,523
Other investments, primarily state and local fixed income securities	81,015,845	75,876,005
Securities pledged to creditors:		
Common stocks	40,040,078	28,362,015
Fixed income securities — Corporate	74,940,185	61,144,548
Fixed income securities — U.S. Government	<u>40,506,712</u>	<u>—</u>
Total investments.....	2,378,838,014	2,160,506,685
COLLATERAL HELD UNDER SECURITIES LENDING AGREEMENT (Note 3)....	159,167,491	91,886,050
NET ASSETS HELD IN 401(h) ACCOUNT (Notes 1, 4 and 6)	97,082,322	104,251,677
ACCRUED INTEREST AND DIVIDENDS	22,413,247	20,492,910
CONTRIBUTIONS RECEIVABLE (Note 1)	89,837,277	172,180,069
RECEIVABLE FROM SALES OF SECURITIES	<u>39,012</u>	<u>619,390</u>
Total assets	2,747,377,363	2,549,936,781
LIABILITIES		
LIABILITY TO RETURN COLLATERAL HELD UNDER SECURITIES		
LENDING AGREEMENT (Note 3)	159,167,491	91,886,050
AMOUNTS RELATED TO OBLIGATION OF 401(h) ACCOUNT (Notes 1 and 6)	97,082,322	104,251,677
PAYABLE FOR SECURITIES PURCHASED	7,167,769	11,455,172
ACCRUED EXPENSES	1,579,549	1,399,730
OTHER LIABILITIES	<u>187,649</u>	<u>184,493</u>
Total liabilities	<u>265,184,780</u>	<u>209,177,122</u>
NET ASSETS AVAILABLE FOR BENEFITS	<u>\$2,482,192,583</u>	<u>\$2,340,759,659</u>

See Notes to Financial Statements.

EFH RETIREMENT PLAN

STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS YEAR ENDED DECEMBER 31, 2011

ADDITIONS:

Investment income, including amounts related to securities pledged to creditors:

Common stocks.....	\$ (29,809,983)
Preferred stocks.....	103,077
Fixed income securities:	
U.S. Government	11,871,230
Corporate.....	103,867,751
Common funds:	
Mutual funds.....	(12,349,981)
Commingled trusts.....	(4,441,146)
Other investments	<u>27,599,244</u>
Net appreciation in fair value of investments.....	96,840,192
Interest and dividends	89,822,176
Other investment income.....	<u>1,724,076</u>
Total investment gain	188,386,444
Contributions (Note 1).....	<u>89,837,277</u>
Total additions	278,223,721

DEDUCTIONS:

Benefits paid to participants	125,819,897
Administrative expenses (Note 2)	<u>10,970,900</u>
Total deductions.....	<u>136,790,797</u>

NET INCREASE IN NET ASSETS AVAILABLE FOR BENEFITS 141,432,924

NET ASSETS AVAILABLE FOR BENEFITS:

Beginning of year	<u>2,340,759,659</u>
End of year.....	<u><u>\$2,482,192,583</u></u>

See Notes to Financial Statements.

EFH RETIREMENT PLAN

NOTES TO FINANCIAL STATEMENTS

1. THE PLAN

General — The EFH Retirement Plan (the “Plan”) is a noncontributory defined benefit pension plan that covers eligible employees of Energy Future Holdings Corp. (“EFH”) and its U.S. subsidiaries (collectively the “Company”). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (“ERISA”).

The Bank of New York Mellon Corporation is the Plan’s trustee (the “Trustee”) and holds the Plan’s assets. Fidelity Investments is the administrative service provider. The Plan provisions are included in the Plan document, effective January 1, 2010, as amended, and a description of the Plan is included in a summary plan description, which has been made available to all participants in the Plan. Reference should be made to such documents for a more complete understanding of Plan benefits and operations.

In August 2012, EFH Corp. approved certain amendments to the Plan that will result in: (1) splitting off assets and liabilities under the Plan associated with employees of Oncor Electric Delivery Company LLC (Oncor), an indirect, 80% owned subsidiary of EFH, and all retirees and terminated vested participants of EFH and its subsidiaries (including discontinued businesses) into a new plan, (2) maintaining assets and liabilities associated with active collective bargaining unit employees of EFH’s competitive subsidiaries under the existing Plan, (3) splitting off the assets and liabilities associated with all participants not included in the plans described immediately above (Affected Participants), for which benefits will be frozen and vested and (4) the termination of, distributions of benefits under, and settlement of all of EFH’s liabilities under the Plan with respect to the Affected Participants. Benefits are expected to be distributed to the Affected Participants in the fourth quarter of 2012.

Effective January 1, 2011, under the terms of the Plan, individuals classified as summer interns are excluded from participation.

Eligible employees generally become participants in the Plan upon attainment of age 21 and completion of one Year of Service (as defined in the Plan document). Plan participants with five or more years of service after age 18 or who retire on or after attainment of age 65 are fully vested in the Plan and are eligible to receive monthly retirement benefits based on participant pay and years of service, as defined in the Plan document, under the Traditional Retirement Formula, or based on contribution credits as determined by age, service and participant earnings, as defined in the Plan document, plus interest credits under the Cash Balance Formula (described below). Cash Balance Formula participants are fully vested in their accounts upon completion of three years of Vesting Service (as defined in the Plan document). The Plan permits early retirement beginning at age 55 with at least 15 years of Accredited Service (as defined in the Plan document). Some reductions in normal monthly retirement benefits occur under the Traditional Retirement Formula if participants elect to begin receiving benefits prior to reaching age 62. Certain death benefits are also provided under the Plan.

All eligible employees who were first hired on or after January 1, 2001, and who therefore became eligible to participate in the Plan on or after January 1, 2002, are covered under the Cash Balance Formula component of the Plan. Under the Cash Balance Formula, the Company makes a monthly contribution to a hypothetical account established for each Cash Balance Formula participant. The amount of the Company contribution is equal to a percentage of the participant’s eligible compensation determined on the basis of the participant’s combined age and years of Accredited Service according to the following table:

Age + Years of Accredited Service	Contribution Credit
<35	3.5%
35–49	4.5%
50–64	5.5%
65+	6.5%

Employees of Oncor are generally eligible to participate in the Plan. Since October 1, 2007, employees, other than employees of Oncor, who are first hired, or rehired more than twelve months following a severance from service, are ineligible to participate in the Plan or accrue any additional benefit under the Plan. In addition, an employee who is terminated and rehired within 12 months, has a benefit accrued under the Traditional Retirement Formula and has yet to receive any payment will have his or her accrued benefit converted to a hypothetical account balance and become eligible for the Cash Balance Formula. If the rehired employee has already begun to receive payments under the Traditional Retirement Formula, the participant will continue to receive payments, and all new benefits accruals will be determined based on the Cash Balance Formula.

Participants can receive their Cash Balance Formula benefit upon retirement or when they otherwise terminate employment with the Company, provided that, if the severance from employment is for a reason other than retirement and the participant has less than ten years of participation under the Plan, the participant may not receive their Cash Balance Formula benefit until ten years have elapsed from the participant's initial plan participation date or the participant attains age 65 (whichever comes first), except as explained in the paragraph immediately below. Participants may, at their election, receive their benefit earned under the Cash Balance Formula in the form of a single lump sum or one of the monthly annuities available under the Plan. The amount of the Cash Balance Formula benefit is based on the value of the participant's Cash Balance Formula account.

For all Plan participants who terminate employment before retirement with a benefit in the Plan that is less than or equal to \$1,000, their benefit is distributed to them in a lump sum upon termination of employment. If a participant's benefit is greater than \$1,000 but less than or equal to \$5,000 upon termination of employment before retirement, the participant may elect to receive their benefit in the form of a lump sum upon termination of employment. Otherwise, the benefit is transferred to an individual retirement account.

For certain military personnel who do not return to active employment due to death or disability while on active duty, the Company will make contributions to the Plan for the period during which the employee was on active duty, and in the event of death, will apply the provisions of the Plan relating to survivor benefits as if the participant were an active employee on the date of death.

Plan Termination — The Plan is subject to termination at any time by the Board of Directors of EFH, in which event all Plan assets will be used for the benefit of participants and their beneficiaries under the Plan. In the event of liquidation, the distribution of assets shall conform to the law and shall recognize the priority of claims and interests in the payment of benefits in accordance with applicable provisions of the law. Whether a particular participant's accumulated benefits will be paid depends on both the priority of those benefits and the level of benefits guaranteed at the time by the Pension Benefit Guaranty Corporation ("PBGC"). Some benefits may be fully or partially provided for by the then-existing assets and the PBGC, while other benefits may not be provided for at all.

Section 401(h) Medical Benefit Component — The Plan includes a separate medical benefit account ("401(h) account") in addition to the normal plan retirement benefits, to fund a portion of postretirement health care obligations for retirees and their beneficiaries in accordance with Section 401(h) of the Internal Revenue Code ("IRC"). Accordingly, the Plan's investments in the 401(h) account may not be used for, or diverted to, any purpose other than providing health benefits for retirees and their beneficiaries. The related obligations for health benefits are not included in the Plan's actuarial present value of accumulated plan benefits (see Note 5) but are reflected as obligations in the separate financial statements of the EFH Health Care and Life Insurance Plan. Plan participants do not contribute to the 401(h) account except for retired employee's share of health care premiums. Employer contributions are at the discretion of EFH management. See Note 4 and 6 for details of the 401(h) net assets as of December 31, 2011 and 2010.

Contributions — The Company's contributions to the Plan to fund the benefits are based on an independent actuarial study and satisfy the minimum funding requirements of ERISA for the years 2011 and 2010. The Company made contributions to the Plan of \$89,837,277 for the 2011 plan year, all of which was paid during 2012. The Company made contributions to the Plan of \$212,680,069 for the 2010 plan year, of which \$172,180,069 was paid during 2011. The Company did not make any 401(h) contributions during the 2011 and 2010 plan years except for retired employees' share of insurance premiums. The assets of the Plan attributable to the contributions made by the Company are to be used solely to provide benefits to participants of the Plan.

Party-in-Interest — The Plan participates in a security lending program (see Note 3) managed by The Bank of New York Mellon, which is the trustee of the Plan. In addition, certain plan investments are managed by Standish Mellon and certain administrative functions are performed by BNY ConvergeX Group, both of which are subsidiaries of the trustee. These transactions qualify as party-in-interest transactions allowable under ERISA regulations.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting — The financial statements of the Plan are prepared under the accrual method of accounting. Subsequent events have been evaluated through October 10, 2012, the date these financial statements were available to be issued.

Investments — The investments of the Plan are presented at fair value. Generally quoted market prices, determined as the last reported sales price on the last business day of the year, are used to present the fair value of investments of the Plan.

As of both December 31, 2011 and 2010, the Plan held approximately \$15 million of investments (approximately 0.6% and 0.7% of the Plan's net assets, respectively) whose fair values were determined by the Trustee in the absence of available market information. Because of the inherent uncertainty of valuation, those estimated values may differ significantly from the values that would have been used had a ready market for the securities existed, and the differences could be material. These investments consisted principally of preferred shares of private Real Estate Investment Trusts.

See Note 4 for additional information on fair value measurements.

Administrative Expenses — During the year ended December 31, 2011, the Plan paid the costs and expenses of investment transactions and the fees of investment managers engaged by the EFH Retirement Committee, which consists of certain management-level employees of the Company, PBGC insurance fees, and relevant actuarial, audit and legal fees.

Actuarial Assumptions — The actuarial present value of accumulated plan benefits is determined by the consulting actuary by applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money and the probability of payment between the valuation date and the expected payment date. The more significant actuarial assumptions used in the actuarial valuations as of December 31, 2011 and 2010, include:

- use of an annual rate of interest of 7.40% and 7.70% for 2011 and 2010, respectively;
- use of the 1) 2012 Static Mortality Table for Annuitants and Non Annuitants per Treasury Regulation Section 1.430(h)(3)-1(e) for 2011 and 2) 2011 Static Mortality Table for Annuitants and Non Annuitants per Treasury Regulation Section 1.430(h)(3)-1(e) for 2010;
- the Form of Payment assumption: 1) 100% joint and survivor annuity for 65% of traditional benefit participants and single life annuities for 35% of traditional benefit participants and 2) lump sum payments for all cash balance participants at termination or the date they would have reached 10 years of accredited service, if later, and
- the assumed rates of retirement at various ages as of both December 31, 2011 and 2010 for all Company participants are the following:

Ages	Rates assumed
55-59	5-10%
60-61	13-15%
62-64	20-35%
65 and older	100%

Derivatives — The Plan has established policies and procedures for risk assessment and the approval, reporting and monitoring of derivative financial instrument activities. The Plan enters into derivative financial instruments including forward foreign exchange contracts, futures contracts, written options and interest rate and credit default swaps, as described below. The instruments' maturity periods vary depending upon the objectives for which the instruments are held. The recorded fair values of the instruments are based on the applicable forward rates as of December 31, 2011 and 2010.

The Plan enters into forward contracts to purchase and sell foreign currencies to manage the currency exposure associated with the Plan's foreign investments. The credit risk associated with these contracts is minimal as they are entered into with a limited number of highly rated counterparties.

The Plan enters into futures contracts and written options to manage market risk associated with the Plan's investments and to achieve overall investment portfolio objectives. The credit risk associated with these contracts is minimal as they are traded on organized exchanges and margined daily.

The Plan uses credit default swaps to manage the risk of defaults by counterparties on bond investments. The Plan uses interest rate swaps and written options to manage its exposure to interest rate risk.

The following table provides aggregate assets and liabilities of the Plan's derivatives not under hedge accounting included in other investments and other liabilities as reported in the statements of net assets available for benefits as of December 31, 2011 and 2010:

	December 31, 2011			December 31, 2010		
	Asset	Liability	Notional (a)	Asset	Liability	Notional (a)
Foreign currency contracts.....	\$ —	\$ 74	\$ 20,260	\$ 998	\$ —	\$ 142,946
Futures contracts.....	1,832,516	1,053,662	325,750,000	2,038,632	2,293,233	323,410,000
Written options.....	4,073	960,453	877,350,000	—	1,688,187	184,200,000
Credit default swaps.....	185,982	2,095,491	123,900,000	473,828	302,284	111,500,000

(a) Represents fair value of foreign currency contracts and underlying principal value for all other derivatives.

As of December 31, 2011 and 2010, there were no derivative positions accounted for as cash flow or fair value hedges and no amounts recognized in accumulated other comprehensive income. Accordingly, for the year ended December 31, 2011, there were no gains or losses related to derivatives recognized in, or reclassified from, other comprehensive income.

Gains and losses on derivative financial instruments are recognized as fair values change. Generally, gains and losses on the derivative financial instruments held would be offset by similar fair value gains and losses on the related securities. The following table provides changes in fair value of the Plan's derivatives not under hedge accounting included in net appreciation in fair value of investments as reported in the statement of changes in net assets available for benefits for the year ended December 31, 2011:

	Year Ended December 31, 2011
	Gain/(Loss)
Foreign currency contracts.....	\$ 244,034
Futures contracts	16,948,865
Written options.....	1,740,831
Credit default swaps.....	(1,870,386)
Interest rate swaps.....	(3,223,774)

Use of Estimates — The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of changes in net assets during the reporting period. Actual results could differ from those estimates.

Risks and Uncertainties — The Plan holds various investment instruments. Investment securities, in general, are exposed to various risks, such as interest rate, credit, and overall market volatility. Due to the level of risk associated with certain investment securities, it is 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.

Benefit costs are impacted by actual and actuarial estimates of employee demographics, the level of contributions made to the Plan, expected and actual earnings on Plan assets and the discount/inflation rates used in determining the projected benefit obligation. Changes made to the provisions of the Plan may also impact current and future benefit costs. Changes in general interest rates may result in increased or decreased benefit cost obligations reported in future periods. It is reasonably possible that such changes could have a material effect on the amount of benefit obligations reported in the financial statements.

3. INVESTMENTS

The Bank of New York Mellon Corporation serves as the trustee of the Plan, and the investment managers during the 2011 and 2010 plan years were as follows:

- Ariel Investments, LLC (U.S. Equity);
- Morgan Stanley Asset Management (U.S. and International Equity);
- Northern Trust Global Investors (“NTGI”) (U.S. Equity);
- SIT Investment Associates, Inc. (U.S. and International Equity);
- Tweedy Browne L.P. (U.S. and International Equity);
- Loomis Sayles & Company LP (Fixed Income);
- Pacific Investment Management Co. (“PIMCO”) (Fixed Income);
- Standish Mellon Asset Management Company, LLC (Fixed Income);
- Causeway Capital Management, LLC (International Equity);
- Hotchkis & Wiley Capital (U.S. Equity);
- The Clifton Group (Overlay Manager), and
- Franklin Street Properties (Real Estate).

Managers invest the assets under guidelines established by the EFH Retirement Committee.

The Plan invests its funds in various assets. The principal asset types are described below:

- **Common Stocks** — Shares of widely traded public companies;
- **Preferred Stocks** — Primarily preferred shares of private Real Estate Investment Trusts (REITs) which hold quality non-leveraged real estate with current income;
- **Fixed Income Securities** — United States government obligations and corporate obligations primarily of companies generally listed on nationally recognized exchanges;
- **Common Funds** — Equity trust fund portfolios and bank common collective trust funds;
- **Mutual Funds** — Funds operated by investment companies that provide diversification by investing in stocks, bonds, currencies, money market securities, options, futures and/or other investment options; and
- **Other Investments** — Fixed income securities of state and local governments and related entities, foreign government bonds, written options, open futures contracts, interest rate swaps, credit default swaps and foreign exchange contracts.

The Trustee invests certain assets in The Bank of New York Mellon Corporation Employee Benefit Directed Temporary Investment Fund, which is managed by The Bank of New York Mellon Corporation.

There were no investments with a fair value in excess of 5% of net assets available for benefits as of December 31, 2011 or 2010.

The Plan participates in a security lending program whereby certain of the Plan’s investment securities are loaned to investment brokers for a fee. Securities loaned are fully collateralized by letters of credit, cash or U.S. Government Debt. As of December 31, 2011 and 2010, the value of securities on loan under this program totaled \$155,486,975 and \$89,506,563, respectively. The value of securities held as collateral by the Plan for securities loaned under this program as of December 31, 2011 and 2010 totaled \$159,167,491 and \$91,886,050, respectively. For the year ended December 31, 2011, the Plan received earnings from securities lending activities totaling \$247,241.

Plan Investment Strategy and Asset Allocations

The investment objective for the Plan is to invest in a suitable mix of assets to meet the future benefit obligations at an acceptable level of risk, while minimizing the volatility of contributions. Equity securities are held to achieve returns in excess of passive indexes by participating in a wide range of investment opportunities. International equity securities are used to further diversify the equity portfolio and may include investments in both developed and emerging international markets. Fixed income securities include primarily corporate bonds from a diversified range of companies, U.S. Treasuries and agency securities and money market instruments. The investment strategy for fixed income investments is to maintain a high grade portfolio of securities which assist in managing the volatility and magnitude of plan contributions and expense while maintaining sufficient cash and short-term investments to pay near-term benefits and expenses.

The target asset allocation ranges of the Plan's investments by asset category are as follows:

Asset Category	Target Allocation Ranges
U.S. equities.....	12%-34%
International equities	10%-26%
Fixed income	40%-70%
Other	0%-10%

Expected Long-Term Rate of Return on Assets Assumption

The Plan's strategic asset allocation is determined in conjunction with the Plan's advisors and utilizes a comprehensive Asset-Liability modeling approach to evaluate potential long-term outcomes of various investment strategies. This approach incorporates long-term rate of return assumptions for each asset class based on historical and future expected asset class returns, current market conditions, rate of inflation, current prospects for economic growth, and taking into account the diversification benefits of investing in multiple asset classes and potential benefits of employing active investment management.

Asset Class	Expected Long- Term Returns
U.S. equity securities.....	8.2%
International equity securities	9.7%
Fixed income securities.....	4.4%
Weighted average	7.4%

Significant Concentrations of Risk

The Plans' investments are exposed to risks such as interest rate, capital market and credit risks. The Plan seeks to optimize return on investment consistent with levels of liquidity and investment risk which are prudent and reasonable, given prevailing capital market conditions and other factors specific to the Plan. While the Plan recognizes the importance of return, investments will be diversified in order to minimize the risk of large losses unless, under the circumstances, it is clearly prudent not to do so. There are also various restrictions and guidelines in place including limitations on types of investments allowed and portfolio weightings for certain investment securities to assist in the mitigation of the risk of large losses.

4. FAIR VALUE MEASUREMENTS

Accounting standards related to the determination of fair value define fair value as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The market approach uses prices and other relevant information generated by market transactions involving identical or comparable assets or liabilities. The income approach uses valuation techniques to convert future amounts to a single present amount. The cost approach is based on the amount that currently would be required to replace the service capacity of an asset. The Plan primarily uses the market approach of using prices and other market information for identical and/or comparable assets for those investments that are measured on a recurring basis and uses valuation techniques to maximize the use of observable inputs and minimize the use of unobservable inputs.

The Plan categorizes its investments recorded at fair value based upon the following fair value hierarchy:

- Level 1 valuations use quoted prices in active markets for identical assets that are accessible at the measurement date. An active market is a market in which transactions for the asset occur with sufficient frequency and volume to provide pricing information on an ongoing basis. The Plan's Level 1 investments primarily consist of common stocks and mutual funds that are valued using published market prices, such as those from the New York Stock Exchange.
- Level 2 valuations use inputs, in the absence of actively quoted market prices, that are observable for the asset, either directly or indirectly. Level 2 inputs include: (a) quoted prices for similar assets in active markets, (b) quoted prices for identical or similar assets in markets that are not active, (c) inputs other than quoted prices that are observable for the asset such as interest rates and yield curves observable at commonly quoted intervals and (d) inputs that are derived principally from or corroborated by observable market data by correlation or other means. The Plan's Level 2 assets primarily consist of:
 - U.S. Government fixed income securities that are valued using a combination of quoted prices and inputs that are either observable in the market or can be derived through observable market data;
 - corporate fixed income securities that are primarily valued using a spread scale representing credit risk through the use of data obtained from the new issue market, secondary trading and dealer quotes, and an option adjusted spread model used to adjust spreads of issues that have early redemption features, and
 - bank common collective trust funds representing cash and cash equivalents invested in short-term funds that do not have published net asset values.
- Level 3 valuations use unobservable inputs for the asset. Unobservable inputs are used to the extent observable inputs are not available, thereby allowing for situations in which there is little, if any, market activity for the asset at the measurement date. The Plan's Level 3 assets consist of preferred shares of private real estate investment trusts valued using original cost.

With respect to amounts presented in the following fair value hierarchy tables, the fair value measurement of an asset (e.g. an investment) is required to fall in its entirety in one level, based on the lowest level input that is significant to the fair value measurement. Assessing the significance of a particular input to the fair value measurement in its entirety requires judgment, considering factors specific to the asset being measured.

The preceding methods may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement as of the reporting date.

The following table sets forth by level within the fair value hierarchy a summary of the Plan's investments measured at fair value on a recurring basis as of December 31, 2011:

	Level 1	Level 2	Level 3	Total
Interest bearing cash.....	\$ 8,539,731	\$ 3,654,604	\$ —	\$ 12,194,335
Common stocks:				
United States.....	320,984,156	—	—	320,984,156
International.....	144,959,684	—	—	144,959,684
Preferred stocks.....	—	—	14,415,061	14,415,061
Fixed income securities:				
U.S. government.....	—	53,142,795	—	53,142,795
Corporate (a).....	—	1,341,806,486	—	1,341,806,486
Common funds:				
Mutual funds – United States.....	90,346,314	—	—	90,346,314
Mutual funds – International.....	92,828,702	—	—	92,828,702
Commingled trusts – United States....	—	149,304,192	—	149,304,192
Commingled trusts – International....	—	77,840,444	—	77,840,444
Other investments.....	—	81,015,845	—	81,015,845
Total investments.....	<u>\$ 657,658,587</u>	<u>\$ 1,706,764,366</u>	<u>\$ 14,415,061</u>	<u>\$ 2,378,838,014</u>

(a) Substantially all corporate bonds are rated investment grade by a major ratings agency such as Moody's Investors Services, Inc.

The following table sets forth by level within the fair value hierarchy a summary of the Plan's investments measured at fair value on a recurring basis as of December 31, 2010:

	Level 1	Level 2	Level 3	Total
Interest bearing cash.....	\$ 2,597,742	\$ 1,136,371	\$ —	\$ 3,734,113
Common stocks:				
United States.....	325,376,912	—	—	325,376,912
International.....	151,817,555	—	—	151,817,555
Preferred stocks.....	—	—	14,311,984	14,311,984
Fixed income securities:				
U.S. government.....	—	21,351,067	—	21,351,067
Corporate (a).....	—	1,142,479,044	—	1,142,479,044
Common funds:				
Mutual funds – United States.....	96,339,085	—	—	96,339,085
Mutual funds – International.....	96,131,397	—	—	96,131,397
Commingled trusts – United States....	—	149,021,610	—	149,021,610
Commingled trusts – International....	—	84,067,913	—	84,067,913
Other investments.....	—	75,876,005	—	75,876,005
Total investments.....	<u>\$ 672,262,691</u>	<u>\$ 1,473,932,010</u>	<u>\$ 14,311,984</u>	<u>\$ 2,160,506,685</u>

(a) Substantially all corporate bonds are rated investment grade by a major ratings agency such as Moody's Investors Services, Inc.

There were no significant transfers of assets between levels of the fair value hierarchy. There was no significant change in the fair values of Level 3 assets in the periods presented, and the Level 3 assets represent less than one percent of the Plan's investments.

The following table sets forth by level within the fair value hierarchy a summary of the 401(h) account's investments measured at fair value on a recurring basis as of December 31, 2011:

	Level 1	Level 2	Level 3	Total
Interest bearing cash.....	\$ 346,528	\$ 148,298	\$ —	\$ 494,826
Common stocks:				
United States.....	13,025,004	—	—	13,025,004
International.....	5,882,223	—	—	5,882,223
Preferred stocks.....	—	—	584,939	584,939
Fixed income securities:				
U.S. government.....	—	2,156,446	—	2,156,446
Corporate (a).....	—	54,448,279	—	54,448,279
Common funds:				
Mutual funds – United States.....	3,666,103	—	—	3,666,103
Mutual funds – International.....	3,766,835	—	—	3,766,835
Commingled trusts – United States....	—	6,058,516	—	6,058,516
Commingled trusts – International....	—	3,158,636	—	3,158,636
Other investments.....	—	3,287,488	—	3,287,488
Total investments.....	<u>\$ 26,686,693</u>	<u>\$ 69,257,663</u>	<u>\$ 584,939</u>	<u>\$ 96,529,295</u>

(a) Substantially all corporate bonds are rated investment grade by a major ratings agency such as Moody's Investors Services, Inc.

The following table sets forth by level within the fair value hierarchy a summary of the 401(h) account's investments measured at fair value on a recurring basis as of December 31, 2010:

	Level 1	Level 2	Level 3	Total
Interest bearing cash.....	\$ 124,881	\$ 54,628	\$ —	\$ 179,509
Common stocks:				
United States.....	15,641,757	—	—	15,641,757
International.....	7,298,284	—	—	7,298,284
Preferred stocks.....	—	—	688,016	688,016
Fixed income securities:				
U.S. government.....	—	1,026,404	—	1,026,404
Corporate (a).....	—	54,922,089	—	54,922,089
Common funds:				
Mutual funds – United States.....	4,631,283	—	—	4,631,283
Mutual funds – International.....	4,621,299	—	—	4,621,299
Commingled trusts – United States....	—	7,163,876	—	7,163,876
Commingled trusts – International....	—	4,041,374	—	4,041,374
Other investments.....	—	3,647,567	—	3,647,567
Total investments.....	<u>\$ 32,317,504</u>	<u>\$ 70,855,938</u>	<u>\$ 688,016</u>	<u>\$ 103,861,458</u>

(a) Substantially all corporate bonds are rated investment grade by a major ratings agency such as Moody's Investors Services, Inc.

There were no significant transfers of assets between levels of the fair value hierarchy, and there was no significant change in the fair values of Level 3 assets in the periods presented.

Net Asset Value (NAV) Per Share

In accordance with Financial Accounting Standards Board Accounting Standards Update No. 2009-12, *Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent)*, the Plan expanded its disclosure to include the category, fair value, redemption frequency, and redemption notice period for those assets whose fair value is estimated using the net asset value per share or its equivalent for which the fair value is not readily determinable as of December 31, 2011 and 2010. For the Plan, such assets include investments in common collective trust funds.

The following table sets forth a summary of the Plan's investments for which the fair value has been estimated using the NAV of the investments.

Fair Value Estimated Using NAV per Share December 31, 2011 and 2010						
	Fair Value as of December 31, 2011	Fair Value as of December 31, 2010	Unfunded Commitment	Redemption Frequency	Other Redemption Restrictions	Redemption Notice Period
NTGI – QM Collective Daily S&P 500 Equity Index Fund (a)	\$ 83,431,081	\$ 93,831,548	None	Daily	None	1 day
Morgan Stanley – Pooled International Equity Trust (b)	\$ 77,840,444	\$ 84,067,913	None	Daily	None	3 days
Various Investment Managers – Collective U.S. Government Short-Term Investment Fund (c)	<u>\$ 65,873,111</u>	<u>\$ 55,190,062</u>	None	Daily	None	1 day
Total	<u>\$ 227,144,636</u>	<u>\$ 233,089,523</u>				

(a) The fund seeks to provide investment results approximating the aggregate price and dividend performance of the securities included in the S&P 500 Index.

(b) The fund seeks to provide long-term capital appreciation by investing primarily in equity securities of non-U.S. issuers.

(c) The fund seeks to produce a reasonable rate of return while preserving capital and maintaining daily liquidity, investing primarily in securities issued by the U.S. government and its agencies.

The following table sets forth a summary of the 401(h) account's investments for which the fair value has been estimated using the NAV of the investments.

Fair Value Estimated Using NAV per Share December 31, 2011 and 2010						
	Fair Value as of December 31, 2011	Fair Value as of December 31, 2010	Unfunded Commitment	Redemption Frequency	Other Redemption Restrictions	Redemption Notice Period
NTGI – QM Collective Daily S&P 500 Equity Index Fund (a)	\$ 3,385,495	\$ 4,510,739	None	Daily	None	1 day
Morgan Stanley – Pooled International Equity Trust (b)	\$ 3,158,636	\$ 4,041,374	None	Daily	None	3 days
Various Investment Managers – Collective U.S. Government Short-Term Investment Fund (c)	<u>\$ 2,673,021</u>	<u>\$ 2,653,137</u>	None	Daily	None	1 day
Total	<u>\$ 9,217,152</u>	<u>\$ 11,205,250</u>				

(a) The fund seeks to provide investment results approximating the aggregate price and dividend performance of the securities included in the S&P 500 Index.

(b) The fund seeks to provide long-term capital appreciation by investing primarily in equity securities of non-U.S. issuers.

(c) The fund seeks to produce a reasonable rate of return while preserving capital and maintaining daily liquidity, investing primarily in securities issued by the U.S. government and its agencies.

5. ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

The actuarial present value of accumulated Plan benefits as of December 31, 2011 and 2010 is as follows:

	<u>2011</u>	<u>2010</u>
Vested benefits:		
Retired participants and beneficiaries	\$ 1,083,330,753	\$ 1,018,416,957
Other participants	<u>1,240,148,266</u>	<u>1,168,640,230</u>
Total	2,323,479,019	2,187,057,187
Nonvested benefits	<u>19,683,407</u>	<u>21,493,821</u>
Total actuarial present value of accumulated benefits	<u>\$ 2,343,162,426</u>	<u>\$ 2,208,551,008</u>

Changes in the actuarial present value of accumulated Plan benefits for the year ended December 31, 2011, are as follows:

	<u>2011</u>
Actuarial present value of accumulated benefits as of beginning of year	<u>\$ 2,208,551,008</u>
Increase (decrease) during the year attributable to:	
Benefits accumulated	25,952,905
Increase for interest due to decrease in the discount period	165,304,184
Benefits paid to participants	(125,819,897)
Assumption changes	<u>69,174,226</u>
Net increase	<u>134,611,418</u>
Actuarial present value of accumulated benefits as of end of year	<u>\$ 2,343,162,426</u>

The annual rate of interest used to discount estimated future benefit payments decreased from 7.70% in 2010 to 7.40% in 2011. This change drove essentially all of the \$69,174,226 increase in the actuarial present value of accumulated plan benefits resulting from assumption changes during the year ended December 31, 2011.

The foregoing actuarially determined amounts were calculated using assumptions 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 benefits.

6. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

The following is a reconciliation of the net assets and changes in net assets per the financial statements to the Form 5500 for December 31, 2011 and 2010 and the 2011 plan year, respectively. The net assets of the 401(h) account included in the Form 5500 are not available to pay pension benefits and may be used only to pay retiree health benefits.

	As of December 31, 2011		
	Amounts per Financial Statements	401(h) Account	Amounts per Form 5500
NET ASSETS			
INVESTMENTS:			
Interest bearing cash.....	\$ 12,194,335	\$ 494,826	\$ 12,689,161
Common stocks.....	425,903,762	17,282,467	443,186,229
Preferred stocks.....	14,415,061	584,939	15,000,000
Fixed income securities:			
U.S. Government.....	12,636,083	512,751	13,148,834
Corporate.....	1,266,866,301	51,407,331	1,318,273,632
Common funds:			
Mutual funds.....	183,175,016	7,432,938	190,607,954
Commingled trusts.....	227,144,636	9,217,152	236,361,788
Other investments.....	81,015,845	3,287,488	84,303,333
Securities pledged to creditors:			
Common stocks.....	40,040,078	1,624,760	41,664,838
Fixed income securities — Corporate.....	74,940,185	3,040,948	77,981,133
Fixed income securities — U.S. Government.....	<u>40,506,712</u>	<u>1,643,695</u>	<u>42,150,407</u>
Total investments.....	2,378,838,014	96,529,295	2,475,367,309
Collateral held under securities lending agreement.....	159,167,491	6,458,752	165,626,243
Net assets held in 401(h) account.....	97,082,322	—	97,082,322
Accrued interest and dividends.....	22,413,247	909,492	23,322,739
Contributions receivable.....	89,837,277	—	89,837,277
Receivable from sale of securities.....	39,012	1,583	40,595
Liability to return collateral held under securities lending agreement.....	(159,167,491)	(6,458,752)	(165,626,243)
Amount related to obligation of 401(h) account.....	(97,082,322)	—	(97,082,322)
Payable for securities purchased.....	(7,167,769)	(290,856)	(7,458,625)
Accrued expenses.....	(1,579,549)	(64,095)	(1,643,644)
Other liabilities.....	<u>(187,649)</u>	<u>(3,097)</u>	<u>(190,746)</u>
Total net assets.....	<u>\$ 2,482,192,583</u>	<u>\$ 97,082,322</u>	<u>\$ 2,579,274,905</u>

For the Year Ended December 31, 2011			
CHANGE IN NET ASSETS	Amounts per Financial Statements	401(h) Account	Amounts per Form 5500
Investment income (loss):			
Common stocks.....	\$ (29,809,983)	\$ (1,307,356)	\$ (31,117,339)
Preferred stocks.....	103,077	(103,077)	—
Fixed income securities:			
U.S. Government	11,871,230	520,628	12,391,858
Corporate	103,867,751	4,555,255	108,423,006
Common funds:			
Mutual funds	(12,349,981)	(541,624)	(12,891,605)
Commingled trusts.....	(4,441,146)	(194,772)	(4,635,918)
Other investments	<u>27,599,244</u>	<u>1,317,998</u>	<u>28,917,242</u>
Net appreciation in fair value of investments.....	96,840,192	4,247,052	101,087,244
Interest and dividends	89,822,176	3,939,068	93,761,244
Other investment income	1,724,076	75,612	1,799,688
Contributions (a).....	89,837,277	4,915,824	94,753,101
Benefits paid to participants	(125,819,897)	(18,673,272)	(144,493,169)
Administrative expenses.....	<u>(10,970,900)</u>	<u>(1,673,639)</u>	<u>(12,644,539)</u>
Net increase (decrease) in net assets available for benefits .	<u>\$ 141,432,924</u>	<u>\$ (7,169,355)</u>	<u>\$ 134,263,569</u>

(a) 401(h) Account contributions represent retired employees' share of health care premiums.

As of December 31, 2010			
	Amounts per Financial Statements	401(h) Account	Amounts per Form 5500
NET ASSETS			
INVESTMENTS:			
Interest bearing cash.....	\$ 3,734,113	\$ 179,509	\$ 3,913,622
Common stocks.....	448,832,452	21,576,602	470,409,054
Preferred stocks.....	14,311,984	688,016	15,000,000
Fixed income securities:			
U.S. Government.....	21,351,067	1,026,404	22,377,471
Corporate.....	1,081,334,496	51,982,703	1,133,317,199
Common funds:			
Mutual funds.....	192,470,482	9,252,582	201,723,064
Commingled trusts.....	233,089,523	11,205,250	244,294,773
Other investments.....	75,876,005	3,647,567	79,523,572
Securities pledged to creditors:			
Common stocks.....	28,362,015	1,363,439	29,725,454
Fixed income securities — Corporate.....	<u>61,144,548</u>	<u>2,939,386</u>	<u>64,083,934</u>
Total investments.....	2,160,506,685	103,861,458	2,264,368,143
Collateral held under securities lending agreement.....	91,886,050	4,417,213	96,303,263
Net assets held in 401(h) account.....	104,251,677	—	104,251,677
Accrued interest and dividends.....	20,492,910	985,150	21,478,060
Contributions receivable.....	172,180,069	—	172,180,069
Receivable from sale of securities.....	619,390	29,775	649,165
Liability to return collateral held under securities lending agreement.....	(91,886,050)	(4,417,213)	(96,303,263)
Amount related to obligation of 401(h) account.....	(104,251,677)	—	(104,251,677)
Payable for securities purchased.....	(11,455,172)	(550,682)	(12,005,854)
Accrued expenses.....	(1,399,730)	(67,289)	(1,467,019)
Other liabilities.....	<u>(184,493)</u>	<u>(6,735)</u>	<u>(191,228)</u>
Total net assets.....	<u>\$ 2,340,759,659</u>	<u>\$ 104,251,677</u>	<u>\$ 2,445,011,336</u>

7. TAX STATUS

The Plan obtained its latest determination letter on October 13, 2011, in which the Internal Revenue Service stated that the Plan, as designed, was in compliance with the applicable requirements of the Internal Revenue Code (IRC). Therefore no provisions for income taxes have been included in the Plan's financial statements. The Plan has been amended since receiving the determination letter, and the Plan administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC.

The Plan is subject to examinations by taxing jurisdictions; however, there are currently no examinations for any tax periods in progress. Plan management believes the Plan is no longer subject to income tax examinations for years prior to 2008. The Plan has recorded no uncertain tax positions.

SUPPLEMENTAL SCHEDULES

EFH RETIREMENT PLAN

EIN 75-2669310 PN 002

SCHEDULE H, PART IV, LINE 4i

**SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2011**

Note: Refer to the enclosed Trustee statements for the required disclosures.



THE BANK OF NEW YORK MELLON

TRDTUC TUCG17814800 5500 FINAL 151324

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5500 SCHEDULE OF INVESTMENTS AT END OF PLAN YEAR
REVALUED COST
31 DECEMBER 2011

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TEXAS UTILITIES
COMBINED MANAGER

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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>INTEREST-BEARING CASH</u>					
4.3800	GBP (GREAT BRITISH POUNDS)	6.82	0.0000	6.81	0.01-
0.2100	SGD (SINGAPORE DOLLARS)	0.16	0.0000	0.16	0.00
0.7900	MXN (MEXICAN PESO)	0.06	0.0000	0.06	0.00
0.8700	CAD (CANADIAN DOLLARS)	0.89	0.0000	0.85	0.04-
265,133.8600	CAD CURRENCY AT BROKER	262,957.22	0.0000	260,381.69	2,575.53-
0.4400	SEK (SWEDISH KRONA)	0.07	0.0000	0.06	0.01-
7.0000	KRW (SOUTH KOREAN WON)	0.00	0.0000	0.01	0.01
37,984.4800	EUR (EURO)	49,557.42	0.0000	49,309.55	247.87-
1,304,900.5900	BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	1,304,900.59	100.0000	1,304,900.59	0.00
400,000.0000	BANK OF AMERICA (BOA) 01/01/2049 DD 07/01/08	400,000.00	100.0000	400,000.00	0.00
220,000.0000	BARCLAYS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	220,000.00	100.0000	220,000.00	0.00
180,000.0000	CITI CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	180,000.00	100.0000	180,000.00	0.00
190,000.0000	CSFB INT CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	190,000.00	100.0000	190,000.00	0.00
8,000.0000	CSFB CCP COLLATERAL 0.010% 01/01/2049 DD 07/01/08	8,000.00	100.0000	8,000.00	0.00



THE BANK OF NEW YORK MELLON

EFH Retirement Plan
Schedule H, Part IV, Line 4i, Schedule of Assets (Held at End of Year)

EIN No. 75-2669310
PN 002

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5500 SCHEDULE OF INVESTMENTS AT END OF PLAN YEAR
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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
350,000.0000	JPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	350,000.00	100.0000	350,000.00	0.00
560,000.0000	MORGAN STANLEY (MYC) CASH COLL VAR RT 01/01/2049 DD 07/01/08	560,000.00	100.0000	560,000.00	0.00
590,000.0000	RBS PLC CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	590,000.00	100.0000	590,000.00	0.00
TOTAL INTEREST-BEARING CASH		4,115,423.23		4,112,599.78	2,823.45-
<u>U. S. GOVERNMENT SECURITIES</u>					
12,000.0000	U S TREASURY BOND 6.000% 02/15/2026 DD 02/15/96	16,695.52	144.1250	17,295.00	599.48
4,040,000.0000	U S TREASURY BOND 5.375% 02/15/2031 DD 02/15/01	5,388,544.09	142.5310	5,758,252.40	369,708.31
1,895,000.0000	U S TREASURY BOND 4.500% 02/15/2036 DD 02/15/06	2,379,639.02	130.8590	2,479,778.05	100,139.03
4,690,000.0000	U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09	5,786,794.53	127.2190	5,966,571.10	179,776.57
770,000.0000	U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10	738,850.21	127.5310	981,988.70	243,138.49
5,405,000.0000	U S TREASURY BOND 4.750% 02/15/2041 DD 02/15/11	5,992,373.93	137.8130	7,448,792.65	1,456,418.72
19,300,000.0000	U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11	21,986,540.81	117.6090	22,698,537.00	711,996.19
1,920,000.0000	U S TREASURY BOND 3.125% 11/15/2041 DD 11/15/11	2,026,410.03	104.7680	2,011,507.20	14,902.83-



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EFH Retirement Plan
Schedule H, Part IV, Line 4i, Schedule of Assets (Held at End of Year)

EIN No. 75-2669310
PN 002

TRDTUC TUCG17814600 5500

FINAL 151324

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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
2,060,000.0000	U S TREASURY NOTE 3.500% 05/15/2020 DD 05/15/10	2,098,713.71	115.0390	2,369,803.40	271,089.69
1,020,000.0000	U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11	1,057,580.10	116.1020	1,184,240.40	126,660.30
98,262.5100	FHA INSD 12TH PROJ MTG GMAC 7.430% 12/01/2021	98,264.78	98.9601	97,240.71	1,024.07-
100,401.9100	FHA HUNTOON PAIGE VAR RT 12/15/2022	100,404.10	98.9601	99,357.87	1,046.23-
109,823.8600	FHA PROJ #23 REILLY MTG ASSOC 7.430% 03/25/2022	109,132.95	98.9601	108,681.84	451.11-
99.1000	FHLMC MULTICLASS MTG 884.500% 01/15/2021 11/15/89	1,557.80	1,713.7100	1,698.29	140.49
4,703.0400	FNMA GTD REMIC P/T 9.000% 05/25/2022 DD 05/01/92	996.37	20.8610	981.10	15.27-
397,542.6700	FNMA GTD REMIC P/T 04-17 BZ 6.000% 04/25/2034 DD 03/01/04	420,193.00	132.5540	526,958.71	106,765.71
750,000.0000	U S TREASURY BILL 0.000% 02/02/2012 DD 08/04/11	750,000.00	100.0000	750,000.00	0.00
120,000.0000	U S TREASURY BILL 0.000% 03/08/2012 DD 03/10/11	119,999.28	99.9994	119,999.28	0.00
670,000.0000	U S TREASURY BILL 0.000% 05/31/2012 DD 06/02/11	669,921.39	99.9882	669,921.39	0.00
542,000.0000	U S TREASURY BILL 0.000% 08/07/2012 DD 12/08/11	541,895.88	99.9807	541,895.88	0.00



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EFH Retirement Plan
Schedule H, Part IV, Line 4i, Schedule of Assets (Held at End of Year)

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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
3,400,000.0000	U S TREASURY BD PRIN STRIP 0.000% 11/15/2039 DD 11/16/09	1,125,264.00	43.1100	1,465,740.00	340,476.00
TOTAL U. S. GOVERNMENT SECURITIES		51,409,771.50		55,299,240.97	3,889,469.47
<u>CORPORATE DEBT INSTRUMENTS - PREFERRED</u>					
1,500,000.0000	AFLAC INC 6.450% 08/15/2040 DD 08/09/10	1,536,270.00	105.9110	1,588,665.00	52,395.00
1,420,000.0000	AIG SUNAMERICA SR NT 144A 6.900% 03/15/2032 DD 03/20/02	1,613,131.80	105.9150	1,503,993.00	109,138.80-
531,000.0000	AT&T CORP 8.000% 11/15/2031 DD 05/15/02	667,408.59	141.2560	750,069.36	82,660.77
1,625,000.0000	AT&T INC 8.500% 09/01/2037 DD 08/31/07	1,752,481.25	124.5090	2,023,271.25	270,790.00
11,769,000.0000	AT&T INC 6.300% 01/15/2038 DD 12/06/07	12,470,806.55	122.7740	14,449,272.06	1,978,465.51
1,985,000.0000	AT&T INC 6.400% 05/15/2038 DD 05/13/08	2,110,055.00	123.5380	2,452,229.30	342,174.30
13,220,000.0000	AT&T INC 6.550% 02/15/2039 DD 02/03/09	14,389,309.00	127.2040	16,818,368.80	2,427,059.80
1,435,000.0000	ABBOTT LABORATORIES 6.000% 04/01/2039 DD 03/03/09	1,620,000.20	127.0450	1,823,095.75	203,095.55
840,000.0000	ACE INA HOLDINGS INC 6.700% 05/15/2036 DD 05/22/06	985,891.20	129.7980	1,090,303.20	104,412.00
3,000,000.0000	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	3,328,230.00	131.6570	3,949,710.00	621,480.00



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TRDTUC TUCG17814600 5500

FINAL 151324

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5500 SCHEDULE OF INVESTMENTS AT END OF PLAN YEAR
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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
2,200,000.0000	ALABAMA POWER CO 5.200% 08/01/2041 DD 05/24/11	2,196,986.00	119.3870	2,626,514.00	429,528.00
230,000.0000	ALLSTATE CORP/THE 5.550% 05/09/2035 DD 05/09/05	232,532.30	107.3190	246,833.70	14,301.40
3,255,000.0000	ALLSTATE CORP/THE 5.950% 04/01/2036 DD 03/24/06	3,417,699.10	112.2810	3,654,746.55	237,047.45
3,240,000.0000	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	3,442,799.20	118.8960	3,852,230.40	409,431.20
5,830,000.0000	AMERICAN EXPRESS CO 8.150% 03/19/2038 DD 03/19/08	7,897,795.82	148.3740	8,650,204.20	752,408.38
400,000.0000	AMERICAN INTERNATIONAL GROUP I 5.050% 10/01/2015 DD 04/01/06	410,624.00	96.8230	387,292.00	23,332.00-
1,200,000.0000	AMERICAN INTERNATIONAL GROUP I 8.250% 05/01/2036 DD 04/20/06	1,151,784.00	89.5320	1,074,384.00	77,400.00-
540,000.0000	AMERIPRISE FINANCIAL INC 5.300% 03/15/2020 DD 03/11/10	568,112.40	107.6060	581,072.40	12,960.00
7,905,000.0000	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	10,757,581.25	157.6570	12,462,785.85	1,705,204.60
1,885,000.0000	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	1,831,541.40	116.8750	2,203,093.75	371,552.35
3,395,000.0000	ARCHER-DANIELS-MIDLAND CO 5.765% 03/01/2041 DD 03/01/11	3,443,884.10	126.2850	4,287,375.75	843,491.65
2,377,000.0000	ARCHER DANIELS MIDLAND CO 144A 4.535% 03/26/2042 DD 09/26/11	2,454,418.89	105.4520	2,506,594.04	52,175.15



THE BANK OF NEW YORK MELLON

EFH Retirement Plan
Schedule H, Part IV, Line 4i, Schedule of Assets (Held at End of Year)

EIN No. 75-2669310
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5500 SCHEDULE OF INVESTMENTS AT END OF PLAN YEAR
REVALUED COST
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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
17,928,000.0000	AT&T INC 5.350% 09/01/2040 DD 03/01/11	16,860,746.16	112.4900	20,167,207.20	3,306,461.04
2,015,000.0000	BG ENERGY CAPITAL PLC 5.125% 10/15/2041 DD 10/12/11	1,980,422.60	108.2200	2,180,833.00	200,210.40
1,045,000.0000	BP CAPITAL MARKETS PLC 3.561% 11/01/2021 DD 11/01/11	1,045,000.00	104.1080	1,087,928.60	42,928.60
4,075,000.0000	BAKER HUGHES INC 5.125% 09/15/2040 DD 08/24/10	3,980,378.50	116.9310	4,764,938.25	784,559.75
2,200,000.0000	BANK ONE CORP 8.000% 04/29/2027 DD 04/29/97	2,708,508.00	118.2400	2,601,280.00	107,228.00-
2,000,000.0000	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/08	1,887,400.00	83.1730	1,663,460.00	223,940.00-
3,855,000.0000	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	3,844,417.90	118.4650	4,566,825.75	722,407.85
1,355,000.0000	BAXTER INTERNATIONAL INC 4.250% 03/15/2020 DD 03/09/10	1,393,387.15	110.5280	1,497,654.40	104,267.25
2,100,000.0000	BECTON DICKINSON AND CO 5.000% 11/12/2040 DD 11/12/10	2,067,849.00	111.2560	2,336,376.00	268,527.00
4,080,000.0000	BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10	4,287,549.60	118.6490	4,840,879.20	553,329.60
1,360,000.0000	BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98	1,591,308.80	138.9490	1,889,706.40	298,397.60
1,770,000.0000	BOEING CO/THE 5.875% 02/15/2040 DD 07/28/09	1,925,583.00	129.1760	2,286,415.20	360,832.20



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3,635,000.0000	BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	3,760,843.70	119.6410	4,348,950.35	588,106.65
3,405,000.0000	BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	3,401,718.00	115.6010	3,936,214.05	534,496.05
1,100,000.0000	BURLINGTN NORTH SANTA FE 4.950% 09/15/2041 DD 08/22/11	1,116,082.00	110.3160	1,213,476.00	97,394.00
690,000.0000	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	741,860.40	126.3040	871,497.60	129,637.20
1,130,000.0000	CARGILL INC 3.250% 11/15/2021 DD 11/08/11	1,124,350.00	100.6450	1,137,288.50	12,938.50
1,300,000.0000	CATERPILLAR INC 6.050% 08/15/2036 DD 08/08/06	1,469,338.00	129.2300	1,679,990.00	210,652.00
1,820,000.0000	CATERPILLAR INC 5.200% 05/27/2041 DD 05/27/11	1,865,588.20	119.7790	2,179,977.80	314,391.60
850,000.0000	CHUBB CORP 6.000% 05/11/2037 DD 05/11/07	921,170.50	120.5820	1,024,947.00	103,776.50
1,940,000.0000	CINCINNATI FINANCIAL CORP 6.920% 05/15/2028 DD 11/15/04	1,998,549.20	109.1230	2,116,986.20	118,437.00
2,480,000.0000	CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09	2,767,532.75	125.2020	3,105,009.60	337,476.85
2,125,000.0000	CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	2,307,698.60	122.3560	2,600,065.00	292,366.40
10,465,000.0000	CITIGROUP INC 5.875% 05/29/2037 DD 05/29/07	10,326,053.45	99.8760	10,452,023.40	125,969.95



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700,000.0000	CITIGROUP INC 8.000% 08/15/2017 DD 08/15/07	773,234.00	104.7960	733,572.00	39,662.00-
5,000,000.0000	CITIGROUP INC 8.875% 03/05/2038 DD 03/05/08	5,546,200.00	109.8610	5,493,050.00	53,150.00-
1,100,000.0000	CITIGROUP INC 6.125% 05/15/2018 DD 05/12/08	1,240,349.00	106.4360	1,170,796.00	69,553.00-
4,280,000.0000	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	5,444,759.20	122.4330	5,240,132.40	204,626.80-
700,000.0000	CITIGROUP INC 5.375% 08/09/2020 DD 08/09/10	727,307.00	102.8270	719,789.00	7,518.00-
1,880,000.0000	COCA-COLA ENTERPRISES INC 4.500% 09/01/2021 DD 02/18/11	1,873,720.80	110.9610	2,086,066.80	212,346.00
10,627,000.0000	CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	11,692,866.61	126.4910	13,442,198.57	1,749,331.96
1,710,000.0000	CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	2,033,361.00	138.3270	2,365,391.70	332,030.70
2,500,000.0000	CONSOLIDATED EDISON CO OF NEW 6.300% 08/15/2037 DD 08/28/07	2,853,875.00	133.4410	3,336,025.00	482,150.00
3,536,000.0000	CONSOLIDATED EDISON CO OF NEW 6.750% 04/01/2038 DD 04/04/08	4,211,977.12	140.0250	4,951,284.00	739,306.88
3,900,000.0000	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	4,073,160.00	121.9230	4,754,997.00	681,837.00
3,400,000.0000	COOPERATIEVE CENTRALE RAIFFEIS 5.250% 05/24/2041 DD 05/24/11	3,346,484.00	98.0270	3,332,918.00	13,566.00-



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960,000.0000	CREDIT SUISSE/NEW YORK NY 5.300% 08/13/2019 DD 08/13/09	1,014,019.20	103.1310	990,057.60	23,961.60-
580,000.0000	CREDIT SUISSE AG 5.400% 01/14/2020 DD 01/14/10	592,336.60	94.3160	547,032.80	45,303.80-
2,300,000.0000	DAIMLER FINANCE NORTH AMERICA 8.500% 01/18/2031 DD 01/18/01	3,107,232.00	139.8200	3,215,860.00	108,628.00
880,000.0000	DEERE & CO 5.375% 10/16/2029 DD 10/16/09	930,864.00	125.6670	1,105,869.60	175,005.60
2,000,000.0000	DOVER CORP 5.375% 03/01/2041 DD 02/22/11	1,972,680.00	122.2720	2,445,440.00	472,760.00
1,860,000.0000	EI DU PONT DE NEMOURS & CO 4.900% 01/15/2041 DD 09/23/10	1,814,299.80	113.0620	2,102,953.20	288,653.40
7,170,000.0000	DUKE ENERGY INDIANA INC 8.450% 04/01/2039 DD 03/23/09	8,378,043.00	134.0250	9,609,592.50	1,231,549.50
1,900,000.0000	DUKE ENERGY CAROLINAS LLC 6.050% 04/15/2038 DD 04/14/08	2,314,124.00	130.9130	2,487,347.00	173,223.00
1,260,000.0000	DUKE ENERGY CAROLINAS 4.250% 12/15/2041 DD 12/08/11	1,257,870.60	104.6240	1,318,262.40	60,391.80
2,700,000.0000	EDF SA 6.950% 01/26/2039 DD 01/26/09	3,194,856.00	117.6910	3,177,657.00	17,199.00-
1,000,000.0000	ENI SPA 5.700% 10/01/2040 DD 10/01/10	951,338.21	104.8870	1,048,870.00	97,531.79
550,000.0000	IBERDROLA INTERNATIONAL BV 8.750% 07/15/2038 DD 07/24/06	560,032.00	105.3990	579,694.50	19,662.50



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600,000.0000	ENEL FIN INTL SA GTD NT 144A 6.800% 09/15/2037 DD 09/20/07	556,776.00	86.8470	521,082.00	35,694.00-
390,000.0000	ENEL FINANCE INTERNATIONAL NV 6.000% 10/07/2039 DD 10/07/09	334,729.20	80.4850	313,891.50	20,837.70-
1,745,000.0000	EXELON GENERATION CO LLC 6.250% 10/01/2039 DD 09/23/09	1,775,804.15	121.8490	2,126,265.05	350,460.90
4,335,000.0000	FMR LLC 6.500% 12/14/2040 DD 07/06/10	4,169,576.40	108.8580	4,710,324.30	540,747.90
1,060,000.0000	FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	1,160,424.40	114.9460	1,218,427.60	58,003.20
1,775,000.0000	FLORIDA POWER & LIGHT 4.125% 02/01/2042 DD 12/13/11	1,770,615.75	103.1630	1,831,143.25	60,527.50
2,000,000.0000	FLORIDA POWER CORP 8.350% 09/15/2037 DD 09/18/07	2,294,500.00	134.2840	2,685,880.00	391,180.00
1,650,000.0000	FLORIDA POWER CORP 6.400% 06/15/2038 DD 06/18/08	1,918,587.00	135.6400	2,238,060.00	319,473.00
3,150,000.0000	FRANCE TELECOM SA STEP 03/01/2031 DD 09/01/01	4,282,204.50	142.5920	4,491,648.00	209,443.50
1,495,000.0000	GENERAL DYNAMICS CORP 3.875% 07/15/2021 DD 07/12/11	1,492,533.25	108.1280	1,616,513.60	123,980.35
4,200,000.0000	GENERAL ELECTRIC CAPITAL CORP 6.150% 08/07/2037 DD 08/07/07	4,427,178.00	109.3890	4,594,338.00	167,160.00
17,645,000.0000	GENERAL ELECTRIC CAPITAL CORP 5.875% 01/14/2038 DD 01/14/08	18,267,072.39	105.9590	18,696,465.55	429,393.16



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8,395,000.0000	GENERAL ELECTRIC CAPITAL CORP 8.875% 01/10/2039 DD 01/09/09	9,691,674.62	119.8030	10,057,461.85	365,787.23
2,255,000.0000	GENERAL ELEC CAP CORP 4.650% 10/17/2021 DD 10/17/11	2,250,174.30	104.3670	2,353,475.85	103,301.55
1,100,000.0000	GENERAL ELECTRIC CAPITAL CORP 5.300% 02/11/2021 DD 02/11/11	1,096,117.00	106.8950	1,175,845.00	79,728.00
950,000.0000	GEORGIA POWER CO 5.950% 02/01/2039 DD 02/10/09	1,148,968.00	128.8340	1,223,923.00	74,955.00
895,000.0000	GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	1,114,498.75	133.8050	1,197,554.75	83,056.00
1,400,000.0000	GOLDMAN SACHS GROUP INC/THE 7.500% 02/15/2019 DD 02/05/09	1,632,386.00	110.4410	1,546,174.00	86,212.00-
885,000.0000	GOLDMAN SACHS GROUP INC/THE 8.000% 08/15/2020 DD 08/03/10	718,638.90	102.4380	681,199.40	37,439.50-
6,675,000.0000	GOLDMAN SACHS GROUP INC/THE 8.125% 02/15/2033 DD 02/13/03	7,031,098.96	96.8980	6,467,941.50	563,157.46-
5,035,000.0000	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	5,147,784.00	93.0510	4,685,117.85	462,666.15-
5,485,000.0000	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	5,471,452.80	98.1030	5,380,949.55	90,503.25-
5,885,000.0000	HSBC BANK USA NA/NEW YORK NY 5.875% 11/01/2034 DD 10/25/04	5,842,646.19	96.4740	5,677,494.90	165,151.29-
6,400,000.0000	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	7,291,648.00	108.4260	6,939,264.00	352,384.00-



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800,000.0000	HSBC HOLDINGS PLC 7.825% 05/17/2032 DD 05/17/05	808,996.00	100.9260	807,408.00	1,588.00-
2,800,000.0000	HSBC HOLDINGS PLC 6.500% 05/02/2036 DD 05/03/06	2,923,424.00	101.0410	2,829,148.00	94,276.00-
4,500,000.0000	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	4,694,653.00	98.7090	4,441,905.00	252,748.00-
1,700,000.0000	HSBC HOLDINGS PLC 6.800% 06/01/2038 DD 05/27/08	1,838,244.00	103.5750	1,760,775.00	77,469.00-
1,700,000.0000	HSBC HOLDINGS PLC 5.100% 04/05/2021 DD 04/05/11	1,706,176.00	106.2590	1,806,403.00	100,227.00
2,330,000.0000	HEWLETT-PACKARD CO 4.650% 12/09/2021 DD 12/09/11	2,323,173.10	105.5080	2,458,336.40	135,163.30
8,159,000.0000	HOME DEPOT INC 5.875% 12/16/2036 DD 12/19/06	8,323,025.00	125.4880	7,728,805.92	1,405,780.92
6,310,000.0000	HOME DEPOT INC 5.400% 09/15/2040 DD 09/10/10	6,131,252.20	119.6330	7,548,842.30	1,417,590.10
1,725,000.0000	HONEYWELL INTERNATIONAL INC 5.375% 03/01/2041 DD 02/17/11	1,705,421.25	122.6650	2,115,971.25	410,550.00
1,540,000.0000	HUTCHISON WHAMPOA INTERNATIONAL 5.750% 09/11/2019 DD 09/11/09	1,649,216.80	112.0160	1,725,046.40	75,829.60
2,110,000.0000	INTEL CORP 4.800% 10/01/2041 DD 09/19/11	2,094,343.80	112.0710	2,364,698.10	270,354.30
2,942,000.0000	INTERNATIONAL BUSINESS MACHINE 5.800% 11/30/2039 DD 11/30/09	3,205,397.26	128.4680	3,779,528.56	574,131.30



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2,540,000.0000	INTERSTATE POWER & LIGHT CO 6.250% 07/15/2039 DD 07/10/09	2,792,704.60	131.9960	3,352,698.40	559,993.80
18,480,000.0000	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	20,965,525.15	116.0880	21,453,062.40	487,537.25
200,000.0000	JPMORGAN CHASE & CO 4.950% 03/25/2020 DD 03/25/10	208,056.00	106.2870	212,574.00	4,518.00
3,200,000.0000	JPMORGAN CHASE & CO 4.400% 07/22/2020 DD 07/22/10	3,183,024.00	102.1220	3,267,904.00	84,880.00
500,000.0000	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	511,070.00	103.6210	518,105.00	7,035.00
5,400,000.0000	JPMORGAN CHASE & CO 4.625% 05/10/2021 DD 05/10/11	5,394,006.00	103.4650	5,587,110.00	193,104.00
3,105,000.0000	KEYSPAN GAS EAST CORP 5.819% 04/01/2041 DD 03/31/11	3,105,000.00	121.9990	3,788,068.95	683,068.95
1,000,000.0000	LLOYDS TSB BANK PLC 5.800% 01/13/2020 DD 01/12/10	987,360.00	94.9380	949,380.00	37,980.00-
1,600,000.0000	LOUISVILLE GAS & ELECTRIC CO 5.125% 11/15/2040 DD 05/15/11	1,572,032.00	119.8500	1,917,600.00	345,568.00
3,000,000.0000	MASSACHUSETTS INSTITUTE OF TEC 5.600% 07/01/2111 DD 05/18/11	2,987,430.00	137.5630	4,126,890.00	1,139,460.00
1,770,000.0000	MCDONALD'S CORP 5.700% 02/01/2039 DD 01/16/09	1,927,494.60	129.6510	2,294,822.70	367,328.10
970,000.0000	MEDTRONIC INC 5.550% 03/15/2040 DD 03/16/10	1,120,611.90	122.4840	1,188,094.80	67,482.90



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2,890,000.0000	METLIFE INC 5.700% 06/15/2035 DD 06/23/05	2,949,996.40	111.6150	3,225,673.50	275,677.10
2,400,000.0000	METLIFE INC 4.750% 02/08/2021 DD 08/06/10	2,461,458.00	108.1790	2,596,296.00	134,838.00
620,000.0000	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	640,225.11	117.0350	725,617.00	85,391.89
3,200,000.0000	MORGAN STANLEY 5.500% 07/24/2020 DD 07/26/10	3,267,488.00	90.9230	2,909,536.00	357,952.00-
3,800,000.0000	MORGAN STANLEY 6.250% 08/09/2026 DD 08/09/06	3,920,004.00	92.0620	3,498,356.00	421,648.00-
8,470,000.0000	MORGAN STANLEY 7.300% 05/13/2019 DD 05/13/09	9,621,845.80	101.8450	8,626,271.50	995,574.30-
1,195,000.0000	MOTIVA ENTERPRISES LLC 6.850% 01/15/2040 DD 01/11/10	1,388,888.75	129.2910	1,545,027.45	156,138.70
2,500,000.0000	NATIONAL RURAL UTILITIES COOPE 8.000% 03/01/2032 DD 03/07/02	3,164,725.00	140.8040	3,520,100.00	355,375.00
1,300,000.0000	NORTHERN STATES POWER CO/MN 6.200% 07/01/2037 DD 06/26/07	1,495,910.00	136.6620	1,776,606.00	280,696.00
1,670,000.0000	ORACLE CORP 6.125% 07/08/2039 DD 07/08/09	1,874,090.70	131.3440	2,193,444.80	319,354.10
1,455,000.0000	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	1,473,347.55	121.8280	1,772,597.40	299,249.85
865,000.0000	PPL ELECTRIC UTILITIES 5.200% 07/15/2041 DD 07/15/11	860,052.20	119.4310	1,033,078.15	173,025.95



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,720,000.0000	PACIFIC GAS & ELECTRIC CO 5.800% 03/01/2037 DD 03/13/07	1,822,890.40	121.7920	2,094,822.40	271,932.00
2,000,000.0000	PACIFIC GAS & ELECTRIC CO 8.350% 02/15/2038 DD 03/03/08	2,265,300.00	129.8290	2,596,580.00	331,280.00
1,200,000.0000	PACIFIC GAS & ELECTRIC CO 6.250% 03/01/2039 DD 03/06/09	1,344,576.00	128.8790	1,546,548.00	201,972.00
2,910,000.0000	PACIFIC GAS & ELECTRIC CO 5.400% 01/15/2040 DD 11/18/09	2,939,711.70	116.3010	3,384,359.10	444,647.40
100,000.0000	PACIFICORP 6.350% 07/15/2038 DD 07/17/08	113,517.00	131.9840	131,984.00	18,467.00
1,650,000.0000	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	1,955,065.00	127.6960	2,106,984.00	151,919.00
2,130,000.0000	PEPSICO INC/NC 4.875% 11/01/2040 DD 10/26/10	2,066,824.20	115.5630	2,461,491.90	394,667.70
1,410,000.0000	PETROBRAS INTERNATIONAL FINANC 6.750% 01/27/2041 DD 01/27/11	1,399,960.80	114.9130	1,620,273.30	220,312.50
11,870,000.0000	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	15,243,077.95	147.6280	17,523,443.60	2,280,365.65
1,600,000.0000	PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	1,857,104.00	130.3690	2,085,904.00	228,800.00
2,430,000.0000	PHILIP MORRIS INTL INC 4.375% 11/15/2041 DD 11/15/11	2,380,257.90	103.9320	2,525,547.60	145,289.70
2,400,000.0000	PRINCIPAL FINANCIAL GROUP INC 8.875% 05/15/2019 DD 05/21/09	3,019,392.00	124.5040	2,988,096.00	31,296.00-



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400,000.0000	PRUDENTIAL FINANCIAL INC 5.625% 05/12/2041 DD 05/12/11	396,280.00	98.3130	393,252.00	3,028.00-
3,130,000.0000	PUBLIC SERVICE COLORADO 4.750% 08/15/2041 DD 08/09/11	3,148,558.40	114.5770	3,586,280.10	437,703.70
1,090,000.0000	PUGET SOUND ENERGY INC 5.757% 10/01/2039 DD 09/11/09	1,090,806.60	123.2050	1,342,934.50	252,127.90
2,510,000.0000	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	2,557,222.50	124.0190	3,112,876.90	555,654.40
1,180,000.0000	RAYTHEON CO 4.700% 12/15/2041 DD 12/06/11	1,174,336.00	102.7000	1,211,860.00	37,524.00
1,945,000.0000	RIO TINTO FINANCE USA LTD 5.200% 11/02/2040 DD 11/02/10	1,907,869.95	114.5310	2,227,627.95	319,758.00
1,040,000.0000	ROYAL BANK OF SCOTLAND PLC/THE 5.625% 08/24/2020 DD 08/24/10	1,033,988.00	95.9130	997,495.20	36,472.80-
765,000.0000	SAIC INC 5.950% 12/01/2040 DD 06/01/11	775,717.65	110.0480	841,867.20	66,149.55
1,620,000.0000	SAN DIEGO GAS & ELECTRIC CO 5.350% 05/15/2040 DD 05/13/10	1,656,012.60	126.4760	2,048,911.20	392,898.60
4,810,000.0000	SAN DIEGO GAS & ELECTRIC CO 4.500% 08/15/2040 DD 08/26/10	4,361,706.00	111.8810	5,381,476.10	1,019,770.10
2,300,000.0000	SHELL INTERNATIONAL FINANCE BV 5.500% 03/25/2040 DD 03/25/10	2,501,756.00	124.9560	2,873,988.00	372,232.00
3,000,000.0000	SIEMENS NV 144A 6.125% 08/17/2028 DD 08/16/06	3,386,730.00	121.3930	3,641,790.00	255,060.00



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5,530,000.0000	SIMON PROPERTY GROUP LP 6.750% 02/01/2040 DD 01/25/10	6,317,492.40	130.5660	7,220,299.80	902,807.40
1,650,000.0000	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	1,813,977.00	128.8610	2,126,206.50	312,229.50
1,300,000.0000	SOUTHERN CALIFORNIA EDISON CO 5.500% 03/15/2040 DD 03/11/10	1,347,957.00	124.9430	1,624,259.00	276,302.00
1,020,000.0000	STATOIL ASA 4.250% 11/23/2041 DD 11/23/11	1,020,000.00	104.4400	1,065,288.00	45,288.00
6,700,000.0000	TARGET CORP 7.000% 01/15/2038 DD 01/17/08	8,213,798.00	139.7810	9,365,327.00	1,151,529.00
3,590,000.0000	TOTAL CAPITAL SA 4.450% 06/24/2020 DD 06/24/10	3,733,187.00	111.3860	3,998,757.40	265,570.40
5,798,000.0000	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	7,497,219.86	144.2230	8,362,049.54	864,829.68
850,000.0000	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	944,630.50	124.3470	1,056,949.50	112,319.00
1,000,000.0000	UBS AG/STAMFORD CT 5.750% 04/25/2018 DD 04/25/08	1,086,730.00	103.6070	1,036,070.00	50,660.00-
1,590,000.0000	UNITED TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	1,830,837.30	125.1290	1,989,551.10	158,713.80
1,050,000.0000	UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	1,065,256.50	119.6370	1,256,188.50	190,932.00
1,005,000.0000	UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	999,713.70	122.9450	1,235,597.25	235,883.55



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1,600,000.0000	VERIZON COMMUNICATIONS INC 6.400% 02/15/2038 DD 02/12/08	1,769,888.00	126.9400	2,031,040.00	261,152.00
6,685,000.0000	VERIZON COMMUNICATIONS INC 6.900% 04/15/2038 DD 04/04/08	7,814,729.16	133.6590	8,935,104.15	1,120,374.99
6,200,000.0000	VERIZON COMMUNICATIONS INC 8.950% 03/01/2039 DD 11/04/08	8,835,558.00	160.1460	9,929,052.00	1,093,494.00
3,900,000.0000	VERIZON COMMUNICATIONS INC 7.350% 04/01/2039 DD 03/27/09	4,796,922.00	139.8010	5,452,239.00	655,317.00
400,000.0000	VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11	393,332.00	123.9870	495,948.00	102,616.00
290,000.0000	VERIZON COMMUNICATIONS 4.750% 11/01/2041 DD 11/03/11	287,297.20	107.6230	312,106.70	24,809.50
1,600,000.0000	VIRGINIA ELECTRIC AND POWER CO 6.350% 11/30/2037 DD 12/04/07	1,831,472.00	133.4750	2,135,600.00	304,128.00
3,500,000.0000	VIRGINIA ELECTRIC AND POWER CO 8.875% 11/15/2038 DD 11/06/08	5,073,670.00	165.2220	5,782,770.00	709,100.00
9,285,000.0000	VODAFONE GROUP PLC 6.150% 02/27/2037 DD 02/27/07	9,939,592.50	124.4400	11,554,254.00	1,614,661.50
5,900,000.0000	WACHOVIA BANK NA 5.850% 02/01/2037 DD 01/29/07	5,937,701.00	104.6570	6,174,763.00	237,062.00
8,650,000.0000	WACHOVIA BANK NA 6.600% 01/15/2038 DD 12/07/07	9,524,255.50	113.4040	9,809,446.00	285,190.50
600,000.0000	WAL-MART STORES INC 6.500% 08/15/2037 DD 08/24/07	704,910.00	138.1490	828,894.00	123,984.00



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6,160,000.0000	WAL-MART STORES INC 8.200% 04/15/2038 DD 04/15/08	7,065,311.70	134.2930	8,272,448.80	1,207,137.10
8,980,000.0000	WAL-MART STORES INC 4.875% 07/08/2040 DD 07/08/10	8,805,248.80	115.4760	8,037,129.60	1,431,880.80
2,590,000.0000	WAL-MART STORES INC 5.625% 04/15/2041 DD 04/18/11	2,848,830.80	129.2400	3,347,316.00	498,485.20
4,880,000.0000	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	5,177,488.20	107.4730	5,244,682.40	67,194.20
2,450,000.0000	WELLS FARGO BANK NA 5.950% 08/26/2036 DD 08/29/06	2,504,120.50	102.9570	2,522,446.50	18,326.00
1,205,000.0000	WESTERN UNION CO/THE 6.200% 06/21/2040 DD 06/21/10	1,192,094.45	107.0860	1,290,386.30	98,291.85
1,400,000.0000	WYETH 5.950% 04/01/2037 DD 03/27/07	1,549,282.00	128.0970	1,793,358.00	244,076.00
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED		607,841,563.15		666,672,614.50	58,831,051.35
<u>CORPORATE DEBT INSTRUMENTS</u>					
1,465,000.0000	AGL CAPITAL CORP 5.875% 03/15/2041 DD 03/21/11	1,462,553.45	118.3020	1,733,124.30	270,570.85
1,015,000.0000	AETNA INC 3.950% 09/01/2020 DD 08/27/10	975,455.60	103.4610	1,050,129.15	74,673.55
1,840,000.0000	AGRIUM INC 6.125% 01/15/2041 DD 12/20/10	1,948,744.00	124.0350	2,282,244.00	333,500.00
1,300,000.0000	RIO TINTO ALCAN INC 6.125% 12/15/2033 DD 12/08/03	1,387,490.00	123.0880	1,600,118.00	212,628.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
5,360,000.0000	ALCOA INC 5.950% 02/01/2037 DD 01/25/07	5,023,606.40	94.8410	5,083,477.60	59,871.20
1,900,000.0000	ALLEGHENY ENERGY SUPPLY CO LLC 8.750% 10/15/2039 DD 10/01/09	1,818,414.00	109.1480	2,073,812.00	255,398.00
205,000.0000	ALLEGHENY TECHNOLOGIES INC 5.950% 01/15/2021 DD 01/07/11	204,766.30	106.2890	217,892.45	13,126.15
1,390,000.0000	ALLTEL CORP 8.800% 05/01/2029 DD 04/27/99	1,587,922.10	126.5660	1,759,267.40	171,345.30
6,895,000.0000	ALTRIA GROUP INC 9.950% 11/10/2038 DD 11/10/08	9,715,951.36	152.0980	10,487,157.10	771,205.74
2,180,000.0000	ALTRIA GROUP INC 10.200% 02/06/2039 DD 02/06/09	3,150,732.20	155.6120	3,392,341.60	241,609.40
2,245,000.0000	ALTRIA GROUP INC 4.750% 05/05/2021 DD 05/05/11	2,247,987.60	110.1040	2,471,834.80	223,847.20
1,126,340.4200	AMER AIRLN PT TRST 09-1A 10.375% 07/02/2019 DD 07/07/09	1,329,081.69	105.0000	1,182,657.44	146,424.25-
499,260.8100	AMERICAN AIRLINES 2011-1 CLASS 5.250% 01/31/2021 DD 01/25/11	499,260.81	93.0000	464,312.55	34,948.26-
5,500,000.0000	AMERICAN INTERNATIONAL GROUP I 5.850% 01/16/2018 DD 12/12/07	5,687,801.25	97.8010	5,379,055.00	308,746.25-
1,700,000.0000	AMERICAN INTERNATIONAL GROUP I 8.250% 08/15/2018 DD 02/15/09	1,958,519.00	105.8500	1,799,450.00	159,069.00-
1,380,000.0000	AMERICAN INTERNATIONAL GROUP I 8.400% 12/15/2020 DD 12/03/10	1,435,200.00	100.9230	1,392,737.40	42,462.60-



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5,300,000.0000	AMGEN INC 4.950% 10/01/2041 DD 09/16/10	4,988,996.00	99.0090	5,247,477.00	258,481.00
4,805,000.0000	AMGEN INC 5.650% 06/15/2042 DD 06/30/11	4,781,455.50	108.7150	5,223,755.75	442,300.25
3,310,000.0000	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	3,268,828.85	103.6680	3,431,410.80	162,581.95
3,960,000.0000	ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10	3,836,922.95	111.2890	4,407,044.40	570,121.45
5,000,000.0000	ANADARKO PETROLEUM CORP 6.450% 09/15/2036 DD 09/19/06	5,120,986.65	114.0100	5,700,500.00	579,513.35
5,700,000.0000	ANADARKO PETROLEUM CORP 7.950% 06/15/2039 DD 06/12/09	6,583,671.00	132.5010	7,552,557.00	968,886.00
1,915,000.0000	ANHEUSER-BUSCH COS INC 8.450% 09/01/2037 DD 08/24/07	2,191,257.90	133.8940	2,564,070.10	372,812.20
805,000.0000	ANHEUSER-BUSCH INBEV WORLDWIDE 5.375% 01/15/2020 DD 10/16/09	872,289.95	117.2800	944,104.00	71,814.05
1,070,000.0000	AON CORP 6.250% 09/30/2040 DD 09/10/10	1,099,938.60	123.1220	1,317,405.40	217,466.80
5,260,000.0000	APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07	5,708,257.20	129.3500	6,803,810.00	1,095,552.80
3,240,000.0000	APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08	3,743,593.20	134.2050	4,348,242.00	604,648.80
3,822,000.0000	ARCELORMITTAL 7.000% 10/15/2039 DD 10/08/09	3,848,073.21	92.9310	3,551,822.82	296,250.39-



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3,505,000.0000	ARCELORMITTAL 8.750% 03/01/2041 DD 03/07/11	3,441,607.00	89.9230	3,151,801.15	289,805.85-
2,345,000.0000	ARISTOTLE HOLDING INC 8.125% 11/15/2041 DD 11/21/11	2,339,606.50	108.1180	2,535,367.10	195,760.60
2,380,000.0000	ARISTOTLE HOLDING INC 144A 4.750% 11/15/2021 DD 11/21/11	2,359,698.60	103.4770	2,462,752.60	103,054.00
4,675,000.0000	ASCIANO FINANCE LTD 8.000% 04/07/2023 DD 04/07/11	4,650,923.75	100.2080	4,684,724.00	33,800.25
1,500,000.0000	ATMOS ENERGY CORP 8.500% 03/15/2019 DD 03/26/09	1,877,640.00	132.1370	1,982,055.00	104,415.00
1,220,000.0000	AUTOZONE INC 4.000% 11/15/2020 DD 11/15/10	1,152,253.40	102.4510	1,249,902.20	97,648.80
1,100,000.0000	AVIATION CAPITAL GROUP CORP 7.125% 10/15/2020 DD 10/07/10	1,120,361.00	96.7330	1,064,063.00	56,298.00-
1,460,000.0000	AVIATION CAPITAL GROUP CORP 8.750% 04/06/2021 DD 04/06/11	1,460,000.00	94.2180	1,375,582.80	84,417.20-
1,470,000.0000	BALTIMORE GAS & ELECTRIC CO 6.350% 10/01/2036 DD 04/01/07	1,587,364.80	126.3110	1,856,771.70	269,406.90
655,000.0000	BALTIMORE GAS & ELECTRIC CO 3.500% 11/15/2021 DD 11/16/11	651,390.95	101.8980	667,431.90	16,040.95
5,900,000.0000	BANK OF AMERICA CORP 5.625% 07/01/2020 DD 06/22/10	6,096,971.00	92.3730	5,450,007.00	646,964.00-
1,690,000.0000	BANK OF AMERICA CORP 5.000% 05/13/2021 DD 05/13/11	1,597,303.50	91.0830	1,539,302.70	58,000.80-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,400,000.0000	BARCLAYS BANK PLC 5.140% 10/14/2020 DD 10/14/10	1,259,650.00	84.6490	1,185,086.00	74,564.00-
900,000.0000	BARRICK GOLD CORP 5.800% 11/15/2034 DD 11/12/04	912,645.00	112.0810	1,008,729.00	96,084.00
2,800,000.0000	BARRICK NORTH AMERICA FINANCE 7.500% 09/15/2038 DD 09/11/08	3,419,304.00	135.9850	3,807,580.00	388,276.00
4,135,000.0000	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	4,378,386.10	115.7690	4,787,048.15	408,662.05
675,000.0000	WR BERKLEY CORP 5.375% 09/15/2020 DD 09/16/10	658,779.75	100.9040	681,102.00	22,322.25
470,000.0000	BORGWARNER INC 4.625% 09/15/2020 DD 09/16/10	464,012.20	106.2620	499,431.40	35,419.20
955,000.0000	BOSTON PROPERTIES LP 5.625% 11/15/2020 DD 04/19/10	1,016,339.65	111.8030	1,065,808.65	49,469.00
1,575,000.0000	BRITISH SKY BROADCASTING GROUP 6.100% 02/15/2018 DD 02/15/08	1,756,928.25	112.0160	1,764,252.00	7,323.75
835,000.0000	BSKYB FINANCE UK PLC 6.500% 10/15/2035 DD 10/20/05	888,289.70	116.6450	973,985.75	85,696.05
740,000.0000	CIGNA CORP 5.875% 03/15/2041 DD 03/07/11	735,234.40	105.8020	782,934.80	47,700.40
3,485,000.0000	CIGNA CORP 5.375% 02/15/2042 DD 11/10/11	3,482,699.90	99.4250	3,464,961.25	17,738.65-
1,180,000.0000	CNA FINANCIAL CORP 5.750% 08/15/2021 DD 02/14/11	1,187,549.09	102.0430	1,204,107.40	16,558.31



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EFH Retirement Plan
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EIN No. 75-2669310
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5500 SCHEDULE OF INVESTMENTS AT END OF PLAN YEAR
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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,800,000.0000	CSX CORP 8.150% 05/01/2037 DD 04/25/07	1,935,288.00	120.2550	2,164,590.00	229,302.00
3,090,000.0000	CSX CORP 8.220% 04/30/2040 DD 03/24/10	3,360,094.60	122.4990	3,785,219.10	425,124.50
1,000,000.0000	CSX CORP 5.500% 04/15/2041 DD 10/21/10	993,260.00	113.2700	1,132,700.00	139,440.00
2,400,000.0000	CSX CORP 4.750% 05/30/2042 DD 11/01/11	2,386,464.00	103.1850	2,476,440.00	89,976.00
850,000.0000	CVS CAREMARK CORP 6.250% 06/01/2027 DD 05/25/07	934,753.50	120.9910	1,028,423.50	93,670.00
1,750,000.0000	CVS CAREMARK CORP 6.125% 09/15/2039 DD 09/11/09	1,869,805.00	121.6880	2,129,540.00	259,735.00
2,231,549.4700	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	2,539,887.91	115.8620	2,581,054.75	41,366.84
1,874,292.6200	CVS PASS-THROUGH TRUST 5.773% 01/10/2033 DD 12/17/10	1,858,359.82	102.2080	1,915,677.00	57,317.18
1,851,928.1420	CVS PASS-THROUGH TRUST 8.353% 07/10/2031 DD 06/26/09	2,205,868.68	122.3820	2,266,426.70	60,558.02
2,200,000.0000	CAMERON INTERNATIONAL CORP 7.000% 07/15/2038 DD 06/26/08	2,403,126.00	124.6670	2,742,674.00	339,548.00
2,515,000.0000	CAMERON INTERNATIONAL CORP 5.950% 06/01/2041 DD 06/02/11	2,514,295.80	115.1610	2,896,299.15	382,003.35
795,000.0000	CANADIAN NATIONAL RAILWAY CO 8.250% 08/01/2034 DD 07/09/04	913,431.15	130.3340	1,036,155.30	122,724.15



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5,700,000.0000	CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	6,298,101.00	126.5060	7,210,842.00	912,741.00
1,324,000.0000	CANADIAN NATL RESOURCES 3.450% 11/15/2021 DD 11/16/11	1,318,783.44	104.2240	1,379,925.76	61,142.32
1,605,000.0000	CANADIAN PACIFIC RAILWAY CO 5.950% 05/15/2037 DD 05/08/07	1,659,040.35	105.9090	1,699,839.45	40,799.10
5,705,000.0000	CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	6,646,267.95	132.3400	7,549,997.00	903,729.05
825,000.0000	CENTERPOINT ENERGY RESOURCES C 5.850% 01/15/2041 DD 07/15/11	824,414.25	115.2460	950,779.50	126,365.25
1,265,000.0000	CENTURYLINK INC 7.600% 09/15/2039 DD 09/21/09	1,286,183.80	98.1260	1,241,293.90	44,889.90-
3,190,000.0000	CITIGROUP INC 8.125% 08/25/2036 DD 08/25/06	2,792,681.70	86.5010	2,759,381.90	33,299.80-
1,600,000.0000	CLECO POWER LLC 6.000% 12/01/2040 DD 11/15/10	1,562,752.00	121.9990	1,951,984.00	389,232.00
1,240,000.0000	CLIFFS NATURAL RESOURCES INC 6.250% 10/01/2040 DD 09/20/10	1,234,705.20	98.4920	1,221,300.80	13,404.40-
5,375,000.0000	COMCAST CORP 6.500% 11/15/2035 DD 11/14/05	5,776,888.76	120.5380	6,478,917.50	702,028.74
11,495,000.0000	COMCAST CORP 6.550% 07/01/2039 DD 06/18/09	12,501,157.35	123.3020	14,173,564.90	1,672,407.55
2,020,000.0000	COMMONWEALTH EDISON CO 8.450% 01/15/2038 DD 01/16/08	2,272,621.20	132.2600	2,671,652.00	399,030.80



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
650,000.0000	CORNING INC 4.250% 08/15/2020 DD 08/10/10	641,901.00	106.5060	692,289.00	50,388.00
840,000.0000	COVENTRY HEALTH CARE INC 5.450% 06/15/2021 DD 06/07/11	838,320.00	111.1210	933,416.40	95,096.40
3,680,000.0000	COVIDIEN INTERNATIONAL FINANCE 6.550% 10/15/2037 DD 04/15/08	4,590,875.00	127.0450	4,675,256.00	84,381.00
2,370,000.0000	COX COMMUNICATIONS INC 144A 6.950% 08/01/2038 DD 06/05/08	2,636,411.70	114.1920	2,706,350.40	69,938.70
5,400,000.0000	COX COMMUNICATIONS INC 8.375% 03/01/2039 DD 02/20/09	6,997,914.00	133.8960	7,230,384.00	232,470.00
1,359,730.1000	DELTA AIR LINES 7.750% 12/17/2019 DD 11/24/09	1,505,901.09	107.5000	1,461,709.86	44,191.23-
1,414,898.4900	DELTA AIR LINES 2010-1 CLASS A 6.200% 07/02/2018 DD 07/02/10	1,478,568.92	106.5000	1,506,866.89	28,297.97
3,145,618.5200	DELTA AIR LINES 2010-2 CLASS A 4.950% 05/23/2019 DD 11/22/10	3,157,414.58	101.2500	3,184,938.75	27,524.17
7,305,000.0000	DEUTSCHE TELEKOM INTERNATIONAL STEP 06/15/2030 DD 07/06/00	9,817,554.75	139.4910	10,189,817.55	372,262.80
2,800,000.0000	DEVON FINANCING CORP ULC 7.875% 09/30/2031 DD 10/03/01	3,691,632.00	141.4510	3,960,628.00	268,996.00
5,910,000.0000	DEVON ENERGY CORP 7.950% 04/15/2032 DD 03/25/02	7,847,298.00	143.1190	8,458,332.90	611,034.90
5,455,000.0000	DIAMOND OFFSHORE DRILLING INC 5.700% 10/15/2039 DD 10/08/09	5,423,231.65	111.5080	6,082,761.40	659,529.75



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,515,000.0000	DIRECTV HOLDINGS LLC / DIRECTV 8.350% 03/15/2040 DD 03/11/10	1,593,734.56	113.7620	1,723,494.30	129,759.74
3,000,000.0000	DIRECTV HOLDINGS LLC / DIRECTV 6.000% 08/15/2040 DD 08/17/10	3,011,790.00	109.0870	3,272,610.00	260,820.00
1,410,000.0000	DIRECTV HOLDINGS LLC / DIRECTV 6.375% 03/01/2041 DD 03/10/11	1,409,280.90	115.3020	1,625,758.20	216,477.30
2,120,000.0000	DISCOVER BANK/GREENWOOD DE 7.000% 04/15/2020 DD 04/15/10	2,342,430.80	104.6270	2,218,092.40	124,338.40-
1,700,000.0000	DISCOVERY COMMUNICATIONS LLC 6.350% 06/01/2040 DD 06/03/10	1,836,136.00	120.4600	2,047,820.00	211,684.00
2,125,000.0000	DOMINION RESOURCES INC/VA 5.950% 06/15/2035 DD 06/20/05	2,258,258.75	119.0160	2,529,090.00	270,831.25
3,260,000.0000	DOMINION RESOURCES INC/VA 7.000% 08/15/2038 DD 08/17/08	3,921,454.00	135.2850	4,410,291.00	488,837.00
695,000.0000	DOMINION RESOURCES INC/VA 5.200% 08/15/2019 DD 08/14/09	752,427.85	115.4390	802,301.05	49,873.20
1,435,000.0000	DOMINION RESOURCES INC/VA 4.900% 08/01/2041 DD 08/05/11	1,413,058.85	107.9800	1,549,513.00	136,454.15
1,685,000.0000	DOW CHEMICAL CO/THE 7.375% 11/01/2029 DD 11/01/99	2,054,633.25	126.9110	2,138,450.35	83,817.10
4,400,000.0000	DOW CHEMICAL CO/THE 9.400% 05/15/2039 DD 05/13/09	6,386,292.00	150.3100	6,613,640.00	227,348.00
1,110,000.0000	DOW CHEMICAL CO/THE 4.250% 11/15/2020 DD 11/09/10	1,061,015.70	103.9440	1,153,778.40	92,762.70



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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,815,000.0000	DOW CHEMICAL CO/THE 5.250% 11/15/2041 DD 11/14/11	1,812,549.75	105.1870	1,909,144.05	96,594.30
750,000.0000	DUKE REALTY LP 8.750% 03/15/2020 DD 04/01/10	813,867.50	109.7180	822,885.00	9,217.50
425,000.0000	ERAC USA FIN CO GTD NT 144A 6.700% 06/01/2034 DD 06/02/04	440,414.75	113.0520	480,471.00	40,056.25
770,000.0000	ERAC USA FINANCE LLC 8.375% 10/15/2017 DD 10/17/07	854,800.10	115.5550	889,773.50	34,973.40
1,385,000.0000	ERAC USA FINANCE LLC 7.000% 10/15/2037 DD 10/17/07	1,491,395.71	120.3070	1,666,251.95	174,856.24
2,465,000.0000	EQT CORP 4.875% 11/15/2021 DD 11/07/11	2,451,549.95	100.9440	2,488,269.60	36,719.65
875,000.0000	ECOLAB INC 4.350% 12/08/2021 DD 12/08/11	874,568.00	108.7890	720,825.75	46,257.75
1,800,000.0000	ECOLAB INC 5.500% 12/08/2041 DD 12/08/11	1,583,536.00	110.8140	1,773,024.00	189,488.00
910,000.0000	EL PASO NATURAL GAS CO 8.375% 06/15/2032 DD 06/15/03	1,070,351.10	126.8700	1,154,517.00	84,165.90
3,540,000.0000	EMBARQ CORP 7.995% 06/01/2036 DD 05/17/06	3,842,660.40	103.6190	3,668,112.60	174,547.80-
1,800,000.0000	ENCANA CORP 6.625% 08/15/2037 DD 08/13/07	1,968,570.00	120.7820	2,174,076.00	205,506.00
2,705,000.0000	ENCANA CORP 6.500% 02/01/2038 DD 12/04/07	2,934,140.55	118.5360	3,206,398.80	272,258.25



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3,035,000.0000	ENERGY TRANSFER PARTNERS LP 6.825% 10/15/2038 DD 10/23/08	3,199,557.70	105.1500	3,191,302.50	8,255.20-
4,755,000.0000	ENERGY TRANSFER PARTNERS LP 7.500% 07/01/2038 DD 03/28/08	5,534,411.65	114.1720	5,428,878.60	105,533.05-
1,320,000.0000	ENERGY TRANSFER PARTNERS LP 6.050% 06/01/2041 DD 05/12/11	1,316,860.40	98.0550	1,294,326.00	22,334.40-
3,230,000.0000	ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	3,400,064.30	111.6970	3,607,813.10	207,748.80
1,380,000.0000	ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11	1,377,656.36	112.0850	1,546,773.00	169,116.64
765,000.0000	ENTERPRISE PRODUCTS OPERATING 5.750% 03/01/2035 DD 03/02/05	755,100.90	106.3140	813,302.10	58,201.20
1,861,000.0000	EXELON CORP 5.625% 08/15/2035 DD 08/09/05	1,771,802.27	107.8450	2,003,273.45	231,471.18
375,000.0000	EXPEDIA INC 5.950% 08/15/2020 DD 08/05/10	376,874.99	100.8430	378,161.25	1,286.26
1,510,000.0000	MACY'S RETAIL HOLDINGS INC 6.375% 03/15/2037 DD 03/12/07	1,627,825.30	116.1700	1,754,167.00	126,341.70
1,500,000.0000	FIRSTENERGY SOLUTIONS CORP 6.800% 08/15/2039 DD 08/07/09	1,453,800.00	111.9760	1,679,640.00	225,840.00
1,870,000.0000	FISERV INC 4.625% 10/01/2020 DD 09/21/10	1,816,293.60	104.0200	1,945,174.00	128,880.40
2,720,000.0000	FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01	3,010,182.85	122.9780	3,345,001.60	334,818.75



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1,680,000.0000	FLORIDA GAS TRANSMISSION CO LL 5.450% 07/15/2020 DD 07/19/10	1,749,636.00	109.8380	1,845,278.40	95,642.40
1,200,000.0000	GAP INC/THE 5.950% 04/12/2021 DD 04/12/11	1,195,800.00	95.3800	1,144,560.00	51,240.00-
1,370,000.0000	GENERAL MILLS INC 5.400% 06/15/2040 DD 06/01/10	1,388,207.30	116.7850	1,599,954.50	211,747.20
995,000.0000	GEORGIA-PACIFIC LLC 7.250% 06/01/2028 DD 06/02/98	1,169,125.00	120.6470	1,200,437.65	31,312.65
1,060,000.0000	GEORGIA-PACIFIC LLC 5.400% 11/01/2020 DD 11/02/10	1,080,246.00	110.7650	1,174,109.00	93,863.00
2,005,000.0000	GILEAD SCIENCES INC 5.650% 12/01/2041 DD 12/13/11	2,000,448.65	110.7160	2,219,855.80	219,407.15
490,000.0000	GILEAD SCIENCES INC 4.400% 12/01/2021 DD 12/13/11	488,873.00	105.8690	518,758.10	29,885.10
900,000.0000	GOODMAN FUNDING PTY LTD 6.375% 11/12/2020 DD 11/12/10	863,235.00	102.0350	918,315.00	55,080.00
8,900,000.0000	HBOS PLC MTN TR #SB 0000 144A 6.750% 05/21/2018 DD 05/21/08	8,333,426.00	80.1790	7,135,931.00	1,197,495.00-
2,085,000.0000	HCP INC 5.375% 02/01/2021 DD 01/24/11	2,104,780.35	104.8390	2,185,893.15	81,112.80
575,000.0000	HANOVER INSURANCE GROUP INC/TH 7.625% 10/15/2025 DD 10/16/95	576,316.75	113.8320	654,534.00	78,217.25
3,095,000.0000	HARTFORD FINANCIAL SERVICES GR 8.625% 03/30/2040 DD 03/23/10	3,196,992.85	99.2420	3,071,539.90	125,452.95-



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1,970,000.0000	HASBRO INC 6.350% 03/15/2040 DD 03/11/10	1,993,403.60	108.1080	2,129,727.60	136,324.00
4,710,000.0000	HEALTHCARE REALTY TRUST INC 5.750% 01/15/2021 DD 12/13/10	4,710,706.50	101.0990	4,761,762.90	51,056.40
1,065,000.0000	HEALTH CARE REIT INC 6.500% 03/15/2041 DD 03/14/11	1,055,148.75	100.1960	1,067,087.40	11,938.65
4,420,000.0000	HJ HEINZ FINANCE CO 7.125% 08/01/2039 DD 07/29/09	5,197,566.40	137.9620	6,097,920.40	900,354.00
2,890,000.0000	HESS CORP 5.600% 02/15/2041 DD 08/10/10	2,868,989.70	111.7270	3,228,910.30	359,920.60
1,850,000.0000	HOLCIM CAPITAL CORP LTD 6.875% 09/29/2039 DD 09/29/09	1,855,272.50	102.0000	1,887,000.00	31,727.50
100,000.0000	INTERNATIONAL LEASE FINANCE CO 7.125% 09/01/2018 DD 08/20/10	106,250.00	103.5000	103,500.00	2,750.00-
1,243,000.0000	INTERNATIONAL PAPER CO 8.700% 06/15/2038 DD 06/04/08	1,568,069.36	136.1851	1,692,532.76	124,463.40
2,350,000.0000	INTERNATIONAL PAPER CO 7.300% 11/15/2039 DD 12/07/09	2,666,222.26	121.6480	2,858,728.00	192,505.74
1,200,000.0000	INTL PAPER CO 6.000% 11/15/2041 DD 11/16/11	1,201,822.90	108.5610	1,302,732.00	100,909.10
6,850,000.0000	JERSEY CENTRAL POWER & LIGHT C 6.150% 06/01/2037 DD 12/01/07	7,271,172.50	116.2130	7,960,590.50	689,418.00
1,110,000.0000	JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09	1,313,596.20	125.5590	1,393,704.90	80,108.70



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
460,000.0000	JUNIPER NETWORKS INC 4.800% 03/15/2021 DD 03/03/11	459,406.60	105.9720	487,471.20	28,064.60
800,000.0000	KINDER MORGAN ENERGY PARTNERS 7.300% 08/15/2033 DD 08/19/02	867,860.00	116.7770	700,662.00	32,802.00
6,500,000.0000	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	7,062,900.00	112.9490	7,341,685.00	278,785.00
2,750,000.0000	KINDER MORGAN ENERGY PARTNERS 6.500% 09/01/2039 DD 09/16/09	2,858,566.50	111.1500	3,056,625.00	198,058.50
1,065,000.0000	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	1,147,974.15	112.0210	1,193,023.65	45,049.50
950,000.0000	KINDER MORGAN ENER PART 5.625% 09/01/2041 DD 08/17/11	945,326.00	103.0880	979,336.00	34,010.00
2,185,000.0000	KRAFT FOODS INC 6.875% 02/01/2038 DD 12/12/07	2,536,918.10	132.4170	2,893,311.45	356,395.35
2,050,000.0000	KRAFT FOODS INC 6.875% 01/26/2039 DD 05/22/08	2,388,373.00	133.2210	2,731,030.50	342,657.50
12,810,000.0000	KRAFT FOODS INC 6.500% 02/09/2040 DD 02/08/10	14,418,688.80	130.0940	16,665,041.40	2,246,352.60
1,240,000.0000	KROGER CO/THE 6.150% 01/15/2020 DD 01/16/08	1,405,118.40	121.3520	1,504,764.80	99,646.40
1,005,000.0000	LIBERTY MUTUAL GROUP INC 5.000% 06/01/2021 DD 05/23/11	983,683.95	97.9910	984,809.55	1,125.60
490,000.0000	LIBERTY PROPERTY LP 4.750% 10/01/2020 DD 09/27/10	484,879.50	101.6170	497,923.30	13,043.80



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735,000.0000	LINCOLN NATIONAL CORP 8.300% 10/09/2037 DD 10/09/07	739,659.90	103.0450	757,380.75	17,720.85
1,485,000.0000	LINCOLN NATIONAL CORP 7.000% 06/15/2040 DD 06/18/10	1,614,892.95	113.0540	1,678,851.90	63,958.95
850,000.0000	LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06	921,706.00	114.4180	972,553.00	50,847.00
1,160,000.0000	LOCKHEED MARTIN CORP 5.500% 11/15/2039 DD 11/18/09	1,181,912.40	108.0370	1,253,229.20	71,316.80
1,790,000.0000	LORILLARD TOBACCO CO 8.125% 06/23/2019 DD 06/23/09	2,088,444.80	119.1200	2,132,248.00	43,803.20
1,140,000.0000	LORILLARD TOBACCO CO 7.000% 08/04/2041 DD 08/04/11	1,130,959.80	105.1110	1,198,265.40	67,305.60
985,000.0000	MARATHON OIL CORP 8.800% 03/15/2032 DD 03/04/02	1,111,487.70	122.0740	1,178,014.10	66,546.40
2,030,000.0000	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	2,023,227.55	113.3230	2,300,456.90	277,229.35
613,000.0000	MARSH & MCLENNAN COS INC 5.875% 08/01/2033 DD 07/30/03	560,508.81	109.8700	673,503.10	112,994.29
2,500,000.0000	MARSH & MCLENNAN COS INC 4.800% 07/15/2021 DD 07/15/11	2,520,332.00	109.4570	2,736,425.00	216,093.00
1,495,000.0000	MATTEL INC 5.450% 11/01/2041 DD 11/08/11	1,486,717.70	101.2570	1,513,792.15	27,074.45
960,000.0000	MCKESSON CORP 4.750% 03/01/2021 DD 02/28/11	957,052.80	113.2940	1,087,622.40	130,569.60



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
985,000.0000	MCKESSON CORP 6.000% 03/01/2041 DD 02/28/11	970,579.60	127.8160	1,258,987.60	288,408.00
340,000.0000	MECCANICA HOLDINGS USA 7.375% 07/15/2039 DD 07/15/09	353,447.00	75.0920	255,312.80	98,134.20-
995,000.0000	MEDCO HEALTH SOLUTIONS INC 4.125% 09/15/2020 DD 09/10/10	962,095.35	99.6480	991,497.60	29,402.25
1,300,000.0000	MERRILL LYNCH & CO INC 6.875% 04/25/2018 DD 04/25/08	1,422,668.00	98.5940	1,281,722.00	140,946.00-
1,500,000.0000	MERRILL LYNCH & CO INC 5.700% 05/02/2017 DD 05/02/07	1,505,040.00	91.8390	1,377,585.00	127,455.00-
13,025,000.0000	MERRILL LYNCH & CO INC 7.750% 05/14/2038 DD 05/14/08	13,558,958.73	95.0120	12,375,313.00	1,183,645.73-
7,505,000.0000	MIDAMERICAN ENERGY HOLDINGS CO 6.500% 09/15/2037 DD 08/28/07	8,497,986.45	125.5630	9,423,503.15	925,516.70
1,430,000.0000	NATIONWIDE FINANCIAL SERVICES 5.375% 03/25/2021 DD 03/25/11	1,421,706.00	98.2250	1,404,617.50	17,088.50-
3,085,000.0000	NBCUNIVERSAL MEDIA LLC 5.150% 04/30/2020 DD 04/30/11	3,240,031.90	111.3370	3,434,746.45	194,714.55
2,350,000.0000	NBCUNIVERSAL MEDIA LLC 6.400% 04/30/2040 DD 04/30/11	2,495,606.00	122.9390	2,889,086.50	393,480.50
3,200,000.0000	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	3,632,032.00	136.4830	4,367,456.00	735,424.00
3,025,000.0000	NEWCREST FINANCE PTY LTD 5.750% 11/15/2041 DD 11/15/11	3,005,730.75	99.7940	3,018,768.50	13,037.75



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,005,000.0000	NEWMONT MINING CORP 5.875% 04/01/2035 DD 03/22/05	1,050,888.30	113.2190	1,137,850.95	86,962.65
4,400,000.0000	NEWMONT MINING CORP 8.250% 10/01/2039 DD 09/18/09	4,784,120.00	118.4010	5,209,844.00	425,524.00
1,425,000.0000	NEWS AMERICA INC 6.200% 12/15/2034 DD 12/03/04	1,579,541.25	107.5040	1,531,932.00	47,609.25-
4,120,000.0000	NEWS AMERICA INC 6.150% 03/01/2037 DD 03/02/07	4,284,740.60	109.3110	4,503,813.20	218,872.60
1,035,000.0000	NEWS AMERICA INC 6.650% 11/15/2037 DD 11/14/07	1,146,355.65	113.2930	1,172,582.55	26,226.90
4,910,000.0000	NEWS AMERICA INC 6.900% 08/15/2039 DD 02/15/10	5,588,718.45	115.5960	5,675,763.60	87,045.15
2,000,000.0000	NEWS AMERICA INC 8.150% 02/15/2041 DD 02/15/11	1,989,700.00	115.2590	2,305,180.00	315,480.00
490,000.0000	NISOURCE CAPITAL MARKETS INC 7.860% 03/27/2017 DD 03/27/97	552,955.20	117.8520	577,474.80	24,519.60
2,340,000.0000	NISOURCE FINANCE CORP 6.125% 03/01/2022 DD 12/04/09	2,521,256.40	115.1260	2,693,948.40	172,692.00
1,530,000.0000	NISOURCE FINANCE CORP 5.950% 06/15/2041 DD 06/10/11	1,525,302.90	107.3280	1,642,118.40	116,815.50
1,800,000.0000	NOKIA OYJ 6.625% 05/15/2039 DD 05/07/09	1,901,358.00	95.8690	1,725,642.00	175,716.00-
2,500,000.0000	NOBLE HOLDING INTERNATIONAL LT 8.050% 03/01/2041 DD 02/03/11	2,484,725.00	111.1600	2,779,000.00	294,275.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,520,000.0000	NORFOLK SOUTHERN CORP 5.840% 05/17/2029 DD 05/17/05	1,589,205.60	123.0330	1,870,101.60	280,896.00
1,715,000.0000	NORFOLK SOUTHERN CORP 6.000% 05/23/2048 DD 05/23/11	1,715,000.00	116.0800	1,990,772.00	275,772.00
1,380,000.0000	NORFOLK SOUTHERN CORP 144A 4.837% 10/01/2041 DD 09/14/11	1,394,021.61	106.0990	1,464,166.20	70,144.59
2,865,000.0000	OMNICOM GROUP INC 4.450% 08/15/2020 DD 08/05/10	2,807,782.45	103.0790	2,747,055.35	139,272.90
1,585,000.0000	OWENS CORNING 7.000% 12/01/2036 DD 06/01/07	1,622,225.50	102.2070	1,619,980.95	2,244.55-
800,000.0000	PPG INDUSTRIES INC 5.500% 11/15/2040 DD 11/12/10	784,976.00	115.8150	926,520.00	141,544.00
1,900,000.0000	PSEG POWER LLC 8.625% 04/15/2031 DD 10/15/01	2,440,189.00	147.5140	2,802,766.00	362,577.00
2,400,000.0000	PSEG POWER LLC 5.125% 04/15/2020 DD 04/05/10	2,497,248.00	112.1770	2,692,248.00	195,000.00
3,100,000.0000	PACIFIC GAS & ELECTRIC CO 6.050% 03/01/2034 DD 03/23/04	3,394,190.00	123.7840	3,837,304.00	443,114.00
1,695,000.0000	PERNOD-RICARD SA 4.450% 01/15/2022 DD 10/25/11	1,690,694.70	104.7580	1,775,648.10	84,953.40
2,700,000.0000	PETRO-CANADA 6.800% 05/15/2038 DD 05/15/08	3,089,452.20	129.1170	3,486,159.00	396,706.80
2,200,000.0000	PLAINS ALL AMERICAN PIPELINE L 8.750% 05/01/2019 DD 04/20/09	2,730,200.00	127.7490	2,810,478.00	80,278.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
700,000.0000	POTASH CORP OF SASKATCHEWAN IN 5.875% 12/01/2036 DD 12/04/08	724,066.00	121.9380	853,566.00	129,500.00
1,050,000.0000	POTASH CORP OF SASKATCHEWAN IN 5.625% 12/01/2040 DD 11/30/10	1,059,881.00	122.1060	1,282,113.00	222,432.00
2,260,000.0000	PROGRESS ENERGY INC 7.750% 03/01/2031 DD 02/22/01	2,826,175.20	142.0080	3,209,380.80	383,205.60
925,000.0000	PROGRESS ENERGY INC 6.000% 12/01/2039 DD 11/19/09	977,484.50	125.3020	1,159,043.50	181,559.00
2,440,000.0000	PRUDENTIAL FINANCIAL INC 5.700% 12/14/2036 DD 12/14/06	2,436,295.18	99.2860	2,422,578.40	13,716.78-
1,315,000.0000	PRUDENTIAL FINANCIAL INC 6.625% 12/01/2037 DD 12/03/07	1,461,780.30	109.5000	1,439,925.00	21,855.30-
345,000.0000	PRUDENTIAL FINANCIAL INC 6.625% 08/21/2040 DD 08/21/10	384,954.45	110.4700	381,121.50	3,832.95-
435,000.0000	RPM INTERNATIONAL INC 6.125% 10/15/2019 DD 10/09/09	470,191.50	108.6930	472,814.55	2,623.05
1,910,000.0000	RAYTHEON CO 4.875% 10/15/2040 DD 10/20/10	1,788,963.30	105.1130	2,007,658.30	218,695.00
1,555,000.0000	RELIANCE HOLDINGS USA INC 6.250% 10/19/2040 DD 10/19/10	1,554,813.40	88.9100	1,382,550.50	172,262.90-
4,590,000.0000	REPUBLIC SERVICES INC 6.200% 03/01/2040 DD 03/04/10	4,977,714.30	120.8880	5,548,759.20	571,044.90
1,100,000.0000	REPUBLIC SERVICES INC 5.700% 05/15/2041 DD 05/09/11	1,093,719.00	114.7100	1,261,810.00	168,091.00



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895,000.0000	REPUBLIC SERVICES INC 5.250% 11/15/2021 DD 05/15/10	943,222.60	113.3890	1,014,831.55	71,608.95
1,000,000.0000	ROCKIES EXPRESS PIPELINE LLC 7.500% 07/15/2038 DD 06/27/08	1,005,780.00	102.1610	1,021,810.00	15,830.00
2,400,000.0000	ROCKIES EXPRESS PIPELINE LLC 6.875% 04/15/2040 DD 03/22/10	2,306,606.00	91.9910	2,207,784.00	98,822.00-
1,400,000.0000	ROGERS COMMUNICATIONS INC 7.500% 08/15/2038 DD 08/06/08	1,748,082.00	139.2930	1,950,102.00	202,020.00
5,763,000.0000	SLM CORP 5.625% 08/01/2033 DD 07/21/03	4,526,222.95	74.5920	4,298,736.96	227,485.99-
1,790,000.0000	SLM CORP 8.000% 03/25/2020 DD 03/22/10	1,861,600.00	101.0000	1,807,900.00	53,700.00-
2,980,000.0000	SEMPRA ENERGY 8.000% 10/15/2039 DD 10/08/09	3,254,018.00	123.3860	3,676,902.80	422,884.80
1,050,000.0000	SOUTH CAROLINA ELECTRIC & GAS 5.450% 02/01/2041 DD 01/27/11	1,223,089.00	119.6540	1,256,367.00	33,278.00
120,000.0000	SOUTHERN NATURAL GAS CO 7.350% 02/15/2031 DD 02/13/01	127,833.60	117.5750	141,090.00	13,256.40
1,310,000.0000	SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10	1,318,515.00	122.1430	1,600,073.30	281,558.30
2,000,000.0000	SOUTHWESTERN PUBLIC SERVICE CO 6.000% 10/01/2036 DD 10/06/06	1,961,000.00	116.2340	2,324,680.00	363,680.00
325,000.0000	SPECTRA ENERGY CAPITAL LLC 5.650% 03/01/2020 DD 08/28/09	345,247.50	110.9940	360,730.50	15,483.00



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980,000.0000	SPECTRA ENERGY PARTNERS LP 4.600% 08/15/2021 DD 06/09/11	979,676.60	104.4960	1,024,060.80	44,384.20
3,070,000.0000	TALISMAN ENERGY INC 5.850% 02/01/2037 DD 01/27/06	3,089,924.30	112.6240	3,457,556.80	367,632.50
725,000.0000	TALISMAN ENERGY INC 6.250% 02/01/2038 DD 11/10/06	774,314.50	120.3520	872,552.00	98,237.50
3,465,000.0000	TECK RESOURCES LTD 6.000% 08/15/2040 DD 08/17/10	3,573,402.55	110.0240	3,812,331.60	238,929.05
3,245,000.0000	TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11	3,252,064.20	115.5210	3,748,656.45	496,592.25
2,500,000.0000	TELECOM ITALIA CAPITAL SA 7.200% 07/18/2036 DD 07/18/06	2,347,650.00	82.5950	2,064,875.00	282,775.00-
1,390,000.0000	TELECOM ITALIA CAPITAL SA 7.721% 06/04/2038 DD 06/04/08	1,377,351.01	85.2850	1,185,461.50	191,889.51-
5,095,000.0000	TELEFONICA EMISIONES SAU 7.045% 06/20/2036 DD 06/20/06	5,405,420.85	97.5070	4,967,981.65	437,439.20-
3,305,000.0000	HISTORIC TW INC 6.625% 05/15/2029 DD 11/23/98	3,649,513.20	117.8820	3,896,000.10	246,486.90
5,200,000.0000	TIME WARNER INC 6.500% 11/15/2036 DD 11/13/06	5,683,288.00	120.6540	6,274,008.00	590,720.00
1,640,000.0000	TIME WARNER INC 6.200% 03/15/2040 DD 03/11/10	1,743,402.00	117.7900	1,931,756.00	188,354.00
3,760,000.0000	TIME WARNER INC 8.100% 07/15/2040 DD 07/14/10	3,923,074.11	117.2340	4,407,998.40	484,924.29



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
3,300,000.0000	TIME WARNER INC 6.250% 03/29/2041 DD 04/01/11	3,257,331.00	119.8950	3,956,535.00	699,204.00
6,705,000.0000	TIME WARNER CABLE INC 7.300% 07/01/2038 DD 06/19/08	7,840,223.55	121.5160	8,147,647.80	307,424.25
4,600,000.0000	TIME WARNER CABLE INC 6.750% 06/15/2039 DD 06/29/09	5,080,562.00	118.1720	5,435,912.00	355,350.00
990,000.0000	TIME WARNER CABLE INC 5.875% 11/15/2040 DD 11/15/10	990,542.40	108.2260	1,071,437.40	80,895.00
3,425,000.0000	TIME WARNER CABLE INC 5.500% 09/01/2041 DD 09/12/11	3,443,228.30	105.3800	3,609,265.00	166,036.70
500,000.0000	TRANSOCEAN INC 7.500% 04/15/2031 DD 04/05/01	539,765.00	103.7860	518,930.00	20,835.00-
4,000,000.0000	TRANSOCEAN INC 6.800% 03/15/2038 DD 12/11/07	4,106,098.00	100.7940	4,031,760.00	74,338.00-
700,000.0000	TRANSOCEAN INC 6.500% 11/15/2020 DD 09/21/10	743,204.00	103.2990	723,093.00	20,111.00-
1,430,000.0000	TRANSOCEAN INC 7.350% 12/15/2041 DD 12/05/11	1,429,942.80	111.0830	1,588,486.90	158,544.10
1,300,000.0000	TYCO ELECTRONICS GROUP SA 7.125% 10/01/2037 DD 04/01/08	1,493,219.00	132.9830	1,728,779.00	235,560.00
810,000.0000	WASTE MANAGEMENT INC 7.000% 07/15/2028 DD 07/17/98	932,593.50	125.3810	1,015,586.10	82,992.60
395,000.0000	UNUM GROUP 6.750% 12/15/2028 DD 12/18/98	381,032.80	105.5630	416,973.85	35,941.05



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,770,000.0000	UNION PACIFIC CORP 6.625% 02/01/2029 DD 02/01/99	2,007,675.60	131.3090	2,324,169.30	316,493.70
1,915,000.0000	UNION PACIFIC CORP 4.750% 09/15/2041 DD 08/09/11	1,877,293.65	108.9450	2,086,296.75	209,003.10
202,789.4700	UNITED AIR LINES P/T CTF 93-A4 9.210% 01/21/2017 DD 05/12/93	506.97	0.2500	506.97	0.00
4,090,973.1700	UAL 2009-2A PASS THROUGH TRUST 9.750% 01/15/2017 DD 11/24/09	4,704,619.17	108.0000	4,418,251.02	286,368.15-
2,000,000.0000	QWEST CORP 6.875% 09/15/2033 DD 09/15/93	1,965,000.00	99.3290	1,986,580.00	21,580.00
870,000.0000	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	960,619.20	127.1840	1,106,500.80	145,881.60
375,000.0000	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	420,693.75	128.3830	481,436.25	60,742.50
795,000.0000	UNUM GROUP 5.625% 09/15/2020 DD 09/15/10	797,989.20	102.9670	818,587.65	20,598.45
3,375,000.0000	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	3,715,599.60	113.8550	3,842,606.25	127,006.65
660,000.0000	VALERO ENERGY CORP 7.500% 04/15/2032 DD 04/15/02	696,887.40	117.0050	772,233.00	75,345.60
1,565,000.0000	VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07	1,589,460.95	107.2240	1,678,055.60	88,594.65
1,580,000.0000	VALERO ENERGY CORP 10.500% 03/15/2039 DD 03/17/09	2,352,151.20	147.5210	2,330,831.80	21,319.40-



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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,110,000.0000	VENTAS REALTY LP / VENTAS CAPI 4.750% 08/01/2021 DD 05/17/11	1,100,385.20	96.5150	1,071,316.50	29,048.70-
1,285,000.0000	CBS CORP 5.500% 05/15/2033 DD 05/14/03	1,182,825.98	102.7390	1,299,848.35	136,822.39
1,090,000.0000	VIRGIN MEDIA SECURED FINANCE P 5.250% 01/15/2021 DD 07/15/11	1,084,353.80	105.9480	1,154,833.20	70,479.40
1,235,000.0000	VOTORANTIM CIMENTOS SA 7.250% 04/05/2041 DD 04/05/11	1,227,528.25	96.7500	1,194,862.50	32,665.75-
1,115,000.0000	WASTE MANAGEMENT INC/OLD 7.100% 08/01/2026 DD 08/02/96	1,287,089.10	127.6550	1,423,353.25	136,264.15
1,700,000.0000	WASTE MANAGEMENT INC 7.375% 05/15/2029 DD 11/15/99	1,966,101.00	127.1510	2,161,567.00	195,466.00
1,580,000.0000	WEATHERFORD INTERNATIONAL LTD/ 9.875% 03/01/2039 DD 01/08/09	2,200,940.00	135.2690	2,137,250.20	63,689.80-
1,405,000.0000	WELLPOINT INC 5.950% 12/15/2034 DD 12/09/04	1,444,930.10	118.1550	1,660,077.75	215,147.65
500,000.0000	WELLPOINT INC 4.350% 08/15/2020 DD 08/12/10	496,105.00	108.0240	540,120.00	44,015.00
2,285,000.0000	WELLPOINT INC 5.800% 08/15/2040 DD 08/12/10	2,316,759.10	118.7300	2,689,234.50	372,475.40
861,000.0000	WILLIAMS COS INC/THE 7.500% 01/15/2031 DD 01/17/01	966,946.06	121.8780	1,049,369.58	82,423.52
2,716,000.0000	WILLIAMS COS INC/THE 8.750% 03/15/2032 DD 03/15/03	3,322,863.05	131.0250	3,558,639.00	235,775.95



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2,500,000.0000	WILLIAMS PARTNERS LP 8.300% 04/15/2040 DD 02/09/10	2,602,225.00	121.9300	3,048,250.00	446,025.00
240,000.0000	WILLIS GROUP HOLDINGS PLC 5.750% 03/15/2021 DD 03/17/11	237,828.00	106.0500	254,520.00	16,692.00
1,730,000.0000	WILLIS NORTH AMERICA INC 6.200% 03/28/2017 DD 03/28/07	1,777,661.50	109.9510	1,902,152.30	124,490.80
200,000.0000	WOODSIDE FINANCE LTD 4.600% 05/10/2021 DD 05/10/11	199,842.00	102.1070	204,214.00	4,372.00
1,120,000.0000	XCEL ENERGY INC 4.700% 05/15/2020 DD 05/13/10	1,153,040.00	112.7020	1,262,262.40	109,222.40
2,655,000.0000	XEROX CORP 6.750% 12/15/2039 DD 12/04/09	3,028,346.10	122.4650	3,251,445.75	223,099.65
1,490,000.0000	XEROX CORP 4.500% 05/15/2021 DD 05/18/11	1,478,765.40	101.3460	1,510,055.40	31,290.00
406,842.1100	* DELPHI 3/11 TLB	405,825.00	99.5000	404,807.90	1,017.10-
TOTAL CORPORATE DEBT INSTRUMENTS		685,952,022.58		729,582,149.91	43,630,127.33
<u>CORPORATE STOCK - PREFERRED</u>					
40.0000	FSP HIGHLAND PLACE I CORP	4,000,000.00	100.000.0000	4,000,000.00	0.00
60.0000	FSP SATELLITE PLACE CORP PFD	6,000,000.00	100.000.0000	6,000,000.00	0.00
50.0000	FSP 1441 MAIN STREET CORP PFD ST	5,000,000.00	100.000.0000	5,000,000.00	0.00
TOTAL CORPORATE STOCK - PREFERRED		15,000,000.00		15,000,000.00	0.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>CORPORATE STOCK - COMMON</u>					
275,118.0000	AVIVA PLC GBP0.25	1,692,802.29	4.6747	1,286,103.13	406,699.16-
222,188.0000	TESCO ORD 5P	1,304,333.61	6.2700	1,393,122.42	88,788.81
15,100.0000	SANKYO CO(OTC) NPV	853,628.03	50.6238	764,420.35	89,207.68-
14,900.0000	TOKYO ELECTRON NPV	944,282.13	50.8838	758,188.72	186,113.41-
9,600.0000	PARTNERRE HLDGS LTD BERMUDA COM	771,360.00	64.2100	616,416.00	154,944.00-
193,108.0000	SKANDINAVISKA ENSKILDA BANKEN SER A SWKR10	1,531,345.76	5.8480	1,129,301.38	402,044.38-
9,700.0000	ALLEGHENY TECHNOLOGIES INC	535,246.00	47.8000	463,660.00	71,586.00-
14,400.0000	ALLERGAN INC/UNITED STATES	1,053,047.31	87.7400	1,263,456.00	210,408.69
163,700.0000	ALLSTATE CORP/THE	5,040,041.71	27.4100	4,487,017.00	553,024.71-
5,200.0000	AMAZON.COM INC	923,370.08	173.1000	900,120.00	23,250.08-
93,890.0000	AMERICAN EXPRESS CO	4,029,758.80	47.1700	4,428,791.30	399,032.50
28,643.0000	AMERICAN NATIONAL INSURANCE CO	2,452,413.66	73.0300	2,091,798.29	360,615.37-
29,400.0000	ANIXTER INTERNATIONAL INC	1,756,062.03	59.6400	1,753,416.00	2,646.03-
12,900.0000	APACHE CORP	1,536,058.56	90.5800	1,168,482.00	367,576.56-
8,000.0000	APPLE INC	2,580,480.00	405.0000	3,240,000.00	659,520.00
85,000.0000	APPLIED MATERIALS INC	1,194,250.00	10.7100	910,350.00	283,900.00-



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79,300.0000	ATMEL CORP	1,101,360.57	8.1000	642,330.00	459,030.57-
347,121.0000	BANK OF AMERICA CORP	4,501,361.87	5.5600	1,929,992.78	2,571,369.11-
67,700.0000	BAXTER INTERNATIONAL INC	3,446,112.89	49.4800	3,349,796.00	96,316.89-
28,900.0000	BIO-RAD LABORATORIES INC	3,001,265.04	96.0400	2,775,556.00	225,709.04-
103,300.0000	H&R BLOCK INC	1,561,691.38	16.3300	1,686,889.00	125,197.62
117,932.0000	BLOUNT INTERNATIONAL INC	1,858,608.36	14.5200	1,712,372.64	146,235.72-
46,300.0000	BOB EVANS FARMS INC/DE	1,526,048.02	33.5400	1,552,902.00	26,853.98
87,300.0000	BRADY CORP	2,846,853.00	31.5700	2,756,061.00	90,792.00-
72,400.0000	BRINK'S CO/THE	1,946,112.10	26.8800	1,946,112.00	0.10-
33,100.0000	BROADCOM CORP	1,355,442.70	29.3600	971,816.00	383,626.70-
157,921.0000	BROWN & BROWN INC	3,780,628.74	22.6300	3,573,752.23	206,876.51-
39,800.0000	CVS CAREMARK CORP	1,343,462.07	40.7800	1,623,044.00	279,581.93
160,343.0000	CA INC	3,899,876.76	20.2150	3,241,333.75	658,543.01-
24,650.0000	CANON INC ADR	1,094,599.75	44.0400	1,085,588.00	9,013.75-
42,500.0000	CAPITAL ONE FINANCIAL CORP	1,805,802.22	42.2900	1,797,325.00	8,477.22-
17,300.0000	CARNIVAL CORP	547,792.09	32.6400	564,672.00	16,879.91
24,300.0000	CELGENE CORP	1,437,102.01	67.6000	1,642,680.00	205,577.99
104,600.0000	CHARLES RIVER LABORATORIES INT	3,141,400.95	27.3300	2,858,718.00	282,682.95-



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38,300.0000	CHEVRON CORP	3,577,464.80	106.4000	4,075,120.00	497,655.20
164,980.0000	CISCO SYSTEMS INC	3,114,195.48	18.0800	2,982,838.40	131,357.08-
37,500.0000	CITY NATIONAL CORP/CA	2,301,000.00	44.1800	1,658,750.00	644,250.00-
11,400.0000	COACH INC	602,476.45	61.0400	695,856.00	93,379.55
35,600.0000	COCA-COLA CO/THE	2,341,412.00	69.9700	2,490,932.00	149,520.00
36,652.0000	COCA-COLA FEMSA SAB DE CV ADR	3,021,224.36	95.2100	3,489,636.92	468,412.56
15,400.0000	COGNIZANT TECHNOLOGY SOLUTIONS	1,128,666.01	64.3100	990,374.00	138,292.01-
249,291.0000	COMCAST CORP	5,233,649.39	23.5600	5,873,295.96	639,646.57
84,900.0000	CONOCOPHILLIPS	5,795,415.49	72.8700	6,186,663.00	391,247.51
31,800.0000	CONTANGO OIL & GAS CO	2,057,909.67	58.1800	1,850,124.00	207,785.67-
63,100.0000	CORNING INC	844,073.26	12.9800	819,038.00	25,035.26-
11,400.0000	COSTCO WHOLESALE CORP	823,194.00	83.3200	949,848.00	126,654.00
28,700.0000	DANAHER CORP	1,351,010.43	47.0400	1,350,048.00	962.43-
15,400.0000	DEERE & CO	1,278,970.01	77.3500	1,191,190.00	87,780.01-
36,330.0000	DEVON ENERGY CORP	2,055,956.06	62.0000	2,252,460.00	196,503.94
75,800.0000	DEVRY INC	3,404,730.84	38.4600	2,915,268.00	489,462.84-
33,000.0000	DICK'S SPORTING GOODS INC	1,134,347.24	36.8800	1,217,040.00	82,692.76
12,700.0000	EI DU PONT DE NEMOURS & CO	583,950.04	45.7800	581,406.00	17,455.96



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17,750.0000	EMC CORP/MASSACHUSETTS	406,475.00	21.5400	382,335.00	24,140.00-
31,700.0000	ECOLAB INC	1,808,720.02	57.8100	1,832,577.00	225,856.98
45,900.0000	EDISON INTERNATIONAL	1,764,619.60	41.4000	1,900,260.00	135,640.40
61,805.0000	EMERSON ELECTRIC CO	3,418,396.59	46.5900	2,879,494.95	538,901.64-
88,500.0000	EXELON CORP	3,680,129.43	43.3700	3,838,245.00	158,115.57
19,600.0000	EXPEDITORS INTERNATIONAL OF WA	1,070,160.00	40.9600	802,816.00	267,344.00-
10,200.0000	EXPRESS SCRIPTS INC	562,231.14	44.6900	455,838.00	106,393.14-
105,300.0000	FAIR ISAAC CORP	2,480,988.06	35.8400	3,773,952.00	1,292,963.94
6,300.0000	F5 NETWORKS INC	820,008.00	106.1200	668,556.00	151,452.00-
85,500.0000	FIFTH THIRD BANCORP	637,782.85	12.7200	833,160.00	195,377.15
6,300.0000	FLOWERVE CORP	599,387.04	99.3200	625,716.00	26,328.96
12,400.0000	FRANKLIN RESOURCES INC	1,405,618.56	96.0600	1,191,144.00	214,474.56-
22,600.0000	FREEMPORT-MCMORAN COPPER & GOLD	1,357,017.00	36.7900	831,454.00	525,563.00-
291,700.0000	GANNETT CO INC	4,334,004.80	13.3700	3,900,029.00	433,975.80-
160,800.0000	GAP INC/THE	3,295,866.80	18.5500	2,982,840.00	313,026.80-
61,400.0000	GENERAL ELECTRIC CO	1,123,006.00	17.9100	1,099,674.00	23,332.00-
23,100.0000	GENERAL MILLS INC	849,072.76	40.4100	933,471.00	84,398.24
19,300.0000	GILEAD SCIENCES INC	708,276.81	40.9300	789,949.00	81,672.39



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7,600.0000	GOLDMAN SACHS GROUP INC/THE	1,248,477.46	90.4300	687,268.00	561,209.46-
4,400.0000	GOODRICH CORP	385,337.30	123.7000	544,280.00	158,942.70
4,400.0000	GOOGLE INC	2,813,468.01	645.9000	2,841,960.00	228,491.99
40,600.0000	HCC INSURANCE HOLDINGS INC	1,174,964.03	27.5000	1,116,500.00	58,464.03-
14,700.0000	HARLEY-DAVIDSON INC	513,571.61	38.8700	571,389.00	57,817.39
188,000.0000	HEINEKEN NV ADR	4,626,868.00	23.2170	4,364,796.00	262,072.00-
194,200.0000	HEWLETT-PACKARD CO	7,326,920.98	25.7600	5,002,592.00	2,324,328.98-
43,269.0000	HOME DEPOT INC	1,512,485.05	42.0400	1,819,028.76	306,543.71
11,900.0000	HONEYWELL INTERNATIONAL INC	631,494.29	54.3500	646,765.00	15,270.71
91,404.0000	HORACE MANN EDUCATORS CORP	1,648,928.19	13.7100	1,253,148.84	395,779.35-
75,700.0000	IDEX CORP	2,961,384.01	37.1100	2,809,227.00	152,157.01-
15,600.0000	INFORMATICA CORP	623,258.97	36.9300	576,108.00	47,150.97-
92,600.0000	INTEL CORP	1,918,239.63	24.2500	2,245,550.00	327,310.37
213,607.0000	INTERFACE INC	3,349,357.77	11.5400	2,465,024.78	884,332.99-
20,600.0000	INTERNATIONAL BUSINESS MACHINE	3,092,229.53	183.8800	3,787,928.00	695,698.47
357,500.0000	INTERPUBLIC GROUP OF COS INC/T	3,022,498.39	9.7300	3,478,475.00	455,976.61
3,500.0000	INTUITIVE SURGICAL INC	948,683.80	463.0100	1,620,535.00	671,851.20
204,000.0000	JPMORGAN CHASE & CO	8,412,893.89	33.2500	6,783,000.00	1,629,893.89-



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526,700.0000	JANUS CAPITAL GROUP INC	5,630,960.22	6.3100	3,323,477.00	2,307,483.22-
102,825.0000	JEFFERIES GROUP INC	1,050,641.23	13.7500	1,413,843.75	363,202.52
79,505.0000	JOHNSON & JOHNSON	4,950,729.02	65.5800	5,213,937.90	263,208.88
70,100.0000	JOHNSON CONTROLS INC	2,232,477.96	31.2600	2,191,326.00	41,151.96-
59,800.0000	JONES LANG LASALLE INC	4,862,304.98	61.2600	3,663,348.00	1,198,956.98-
18,000.0000	KOHL'S CORP	978,120.01	49.3500	888,300.00	89,820.01-
23,100.0000	KRAFT FOODS INC	715,543.89	37.3600	863,016.00	147,472.11
45,000.0000	ELI LILLY & CO	1,576,799.97	41.5600	1,870,200.00	293,400.03
62,155.0000	LITTELFUSE INC	2,925,014.31	42.9800	2,671,421.90	253,592.41-
47,300.0000	LOCKHEED MARTIN CORP	3,308,742.96	80.9000	3,828,570.00	519,827.04
7,200.0000	M&T BANK CORP	626,760.00	76.3400	549,648.00	77,112.00-
48,700.0000	MAGNA INTERNATIONAL INC	2,008,552.79	33.3100	1,622,197.00	386,355.79-
21,600.0000	MANPOWER INC	840,406.59	35.7500	772,200.00	68,206.59-
2,099.0000	MARKEL CORP	793,694.87	414.6700	870,392.33	76,697.46
43,700.0000	MARSH & MCLENNAN COS INC	1,256,098.18	31.6200	1,381,794.00	125,695.82
53,100.0000	MATTHEWS INTERNATIONAL CORP	1,857,438.02	31.4300	1,668,933.00	188,505.02-
28,700.0000	MCDONALD'S CORP	2,203,012.01	100.3300	2,879,471.00	676,458.99
8,900.0000	MCKESSON CORP	626,382.00	77.9100	693,399.00	67,017.00



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8,800.0000	MEDCO HEALTH SOLUTIONS INC	539,176.01	55.9000	491,920.00	47,256.01-
80,400.0000	MEREDITH CORP	2,782,964.32	32.8500	2,625,060.00	157,904.32-
59,200.0000	METLIFE INC	2,548,688.54	31.1800	1,845,856.00	702,832.54-
124,500.0000	MICROSOFT CORP	3,406,464.58	25.9600	3,232,020.00	174,444.58-
27,700.0000	MIDDLEBY CORP	2,338,434.00	94.0400	2,604,908.00	266,474.00
88,500.0000	HERMAN MILLER INC	2,239,050.06	18.4500	1,632,825.00	606,225.06-
47,600.0000	MOHAWK INDUSTRIES INC	2,701,776.00	59.8500	2,848,860.00	147,084.00
13,700.0000	NATIONAL OILWELL VARCO INC	921,325.01	67.9900	931,463.00	10,137.99
7,357.0000	NATIONAL WESTERN LIFE INSURANC	996,357.14	136.1600	1,001,729.12	5,371.98
7,800.0000	NIKE INC	855,501.92	96.3700	751,686.00	96,184.08
28,800.0000	NORTHROP GRUMMAN CORP	1,691,990.21	58.4800	1,684,224.00	7,766.21-
35,200.0000	OCCIDENTAL PETROLEUM CORP	3,421,780.17	93.7000	3,298,240.00	123,540.17-
91,800.0000	ORACLE CORP	2,873,340.00	25.6500	2,354,670.00	518,670.00-
39,100.0000	PNC FINANCIAL SERVICES GROUP I	2,244,146.47	57.6700	2,254,897.00	10,750.53
31,600.0000	PPL CORP	800,575.90	29.4200	929,672.00	129,096.10
64,200.0000	PACCAR INC	3,139,578.27	37.4700	2,405,574.00	734,004.27-
76,300.0000	JC PENNEY CO INC	2,460,441.13	35.1500	2,681,945.00	221,503.87
34,100.0000	PEPSICO INC/NC	2,254,047.10	66.3500	2,262,535.00	8,487.90



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129,400.0000	PFIZER INC	2,441,009.57	21.6400	2,800,216.00	359,206.43
8,200.0000	PRAXAIR INC	782,854.00	106.9000	876,580.00	93,726.00
5,100.0000	PRECISION CASTPARTS CORP	709,971.00	164.7900	840,429.00	130,458.00
2,750.0000	PRICELINE.COM INC	1,277,056.35	467.7100	1,286,202.50	9,146.15
28,000.0000	PROCTER & GAMBLE CO/THE	1,801,240.00	66.7100	1,867,880.00	66,640.00
82,300.0000	PRIVATEBANCORP INC	1,183,474.00	10.9800	903,654.00	279,820.00-
11,600.0000	PRUDENTIAL FINANCIAL INC	681,036.00	50.1200	581,392.00	99,644.00-
93,600.0000	PUBLIC SERVICE ENTERPRISE GROU	3,001,504.18	33.0100	3,089,736.00	88,231.82
58,700.0000	QUALCOMM INC	2,942,548.31	54.7000	3,210,890.00	268,341.69
195,900.0000	REGIONS FINANCIAL CORP	1,321,533.33	4.3000	842,370.00	479,163.33-
55,700.0000	ROCHE HOLDING AG ADR	2,247,517.07	42.5620	2,370,703.40	123,186.33
31,200.0000	ROGERS COMMUNICATIONS INC	1,080,456.01	38.5100	1,201,512.00	121,055.99
37,900.0000	SAFEWAY INC	852,370.98	21.0400	797,416.00	54,954.98-
34,200.0000	ST JUDE MEDICAL INC	1,495,501.60	34.3000	1,173,080.00	322,441.60-
7,700.0000	SALESFORCE.COM INC	1,021,163.65	101.4600	781,242.00	239,921.65-
21,400.0000	SCHLUMBERGER LTD	1,786,900.00	68.3100	1,461,834.00	325,066.00-
60,900.0000	SIMPSON MANUFACTURING CO INC	1,719,325.15	33.6600	2,049,894.00	330,568.85
42,900.0000	SOTHEBY'S	1,595,546.11	28.5300	1,223,937.00	371,609.11-



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22,700.0000	SOUTHWESTERN ENERGY CO	849,661.01	31.9400	725,038.00	124,623.01-
14,800.0000	STRYKER CORP	896,065.18	49.7100	735,708.00	160,357.18-
24,900.0000	TJX COS INC	1,223,935.40	64.5500	1,607,295.00	383,359.60
34,450.0000	TARGET CORP	2,046,869.02	51.2200	1,764,529.00	282,340.02-
118,900.0000	TEAM INC	2,877,380.06	29.7500	3,537,275.00	659,894.94
15,300.0000	THERMO FISHER SCIENTIFIC INC	847,008.01	44.9700	688,041.00	158,967.01-
44,335.0000	3M CO	3,803,997.86	81.7300	3,623,499.55	180,498.31-
111,950.0000	TOTAL SA ADR	6,177,437.77	51.1100	5,721,764.50	455,673.27-
15,600.0000	TUPPERWARE BRANDS CORP	868,039.24	55.9700	873,132.00	5,092.76
13,141.0000	UNIFIRST CORP/MA	885,266.26	56.7400	745,620.34	80,354.08
66,125.0000	UNION PACIFIC CORP	6,127,142.50	105.9400	7,005,282.50	878,140.00
8,900.0000	UNITED PARCEL SERVICE INC	645,962.00	73.1900	651,391.00	5,429.00
18,300.0000	UNITED TECHNOLOGIES CORP	1,440,576.00	73.0900	1,337,547.00	103,029.00-
49,300.0000	UNUM GROUP	1,133,847.98	21.0700	1,038,751.00	95,096.98-
10,600.0000	VARIAN MEDICAL SYSTEMS INC	734,368.00	67.1300	711,578.00	22,790.00-
49,800.0000	VERIZON COMMUNICATIONS INC	1,781,844.01	40.1200	1,997,976.00	216,131.99
52,600.0000	WAL-MART STORES INC	2,819,148.13	59.7600	3,143,376.00	324,227.87
5,800.0000	WALTER ENERGY INC	631,876.16	60.5600	339,136.00	292,740.16-



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333,839.0000	WELLS FARGO & CO	10,089,590.66	27.5600	9,200,602.84	888,987.82-
27,200.0000	WISCONSIN ENERGY CORP	800,496.00	34.9600	950,912.00	150,416.00
106,545.0000	DEUTSCHE POST AG NPV (REGD)	1,802,629.20	15.4220	1,643,139.33	159,489.87-
15,271.0000	SAP AG ORD NPV	773,124.85	53.0294	809,812.39	36,687.54
16,836.0000	BAYER AG ORD NPV	1,243,377.79	64.1286	1,079,669.28	163,708.51-
13,261.0000	MUENCHENER RUECKVERSICHERUNGS G NPV REGD	2,038,794.44	123.0386	1,631,615.63	407,178.81-
23,230.0000	SIEMENS AG NPV REGD	2,878,425.36	95.9852	2,229,736.45	648,688.91-
14,559.0000	LINDE AG NPV	2,211,134.01	149.2223	2,172,528.08	38,605.93-
27,387.0000	TECNICAS REUNIDAS ORD EUR0.10	1,562,033.49	36.0431	987,113.34	574,920.15-
94,815.0000	BANCO SANTANDER SA	1,008,434.17	7.6201	722,503.62	285,930.55-
80,019.0000	ENAGAS SA EUR1.50	1,601,117.66	18.5505	1,484,397.54	116,720.12-
27,449.0000	GEMALTO EUR 1	1,190,193.04	48.7844	1,339,085.11	148,892.07
12,225.0000	VINCI EUR2.50 (POST SUBDIVISIO	667,967.10	43.8255	535,767.28	132,199.82-
11,446.0000	AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION)	1,454,355.79	124.0901	1,420,335.95	34,019.84-
53,382.0000	LEGRAND SA EUR4	2,102,725.47	32.2590	1,722,051.41	380,674.06-
17,370.0000	TECHNIP SA EUR	1,610,218.19	94.2716	1,637,498.61	27,280.42
34,450.0000	SANOFI	2,220,532.10	73.6700	2,537,931.93	317,399.83



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87,546.0000	AXA EUR2.29	1,470,557.03	13.0399	1,141,592.55	328,964.48-
23,095.0000	BNP PARIBAS EUR2	1,475,105.26	39.3988	909,916.50	565,188.76-
70,258.0000	OPAP SA EUR0.3 (CR)	1,240,178.18	8.8663	622,933.04	617,245.14-
175,335.0000	SNAM SPA	880,610.39	4.4214	775,243.51	105,366.88-
82,039.0000	TNT EXPRESS NV	1,029,470.90	7.4955	614,924.81	414,546.09-
257,309.0000	REED ELSEVIER NV EUR0.07	3,210,792.52	11.6924	3,008,569.28	202,223.24-
48,796.0000	AKZO NOBEL NV EUR2	2,999,902.34	48.4988	2,366,551.54	633,350.80-
230,153.0000	POSTNL NV	3,447,571.03	3.1934	734,981.87	2,712,589.16-
110,550.0000	UBS AG CHF0.1 (POST SUBDIVISION)	1,820,558.42	11.9559	1,321,729.23	498,829.19-
1,674.0000	GIVAUDAN AG CHF10	1,731,921.70	957.1168	1,602,213.67	129,708.03-
6,429.0000	ZURICH FINANCIAL SERVICES AG CHF0.1	1,670,532.99	227.2484	1,460,980.11	209,552.88-
49,700.0000	NOVARTIS AG CHF0.50 (REGD)	2,902,092.54	57.4270	2,854,122.55	47,969.99-
10,438.0000	ROCHE HLDG AG GENUSSCHEINE NPV	1,534,176.60	170.2491	1,777,060.85	242,884.25
47,836.0000	PETROFAC LTD ORD SHS 0.02 USD	1,090,291.14	22.3945	1,071,267.18	19,023.96-
93,826.0000	SMURFIT KAPPA GROUP PLC ORD EUR0.001 (W1)	918,867.57	6.0656	569,111.54	349,756.03-
716,166.0000	VODAFONE GROUP ORD USD0.11428571	1,869,498.99	2.7802	1,991,145.51	121,646.52



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86,544.0000	EURASIAN NATURAL RESOURCES CORP ORD USD0.20	1,271,756.36	9.8763	854,734.98	417,021.38-
18,670,676.0000	ROLLS ROYCE HOLDINGS C SHS ENTITLEMENT (JAN 2012)	0.00	0.0015	25,907.90	25,907.90
194,106.0000	ROLLS-ROYCE HLDGS PLC ORD GBP0.20	1,913,147.88	11.6013	2,251,892.90	338,745.02
269,366.0000	BALFOUR BEATTY ORD GBP0.50	1,385,448.22	4.1152	1,108,510.27	276,937.95-
66,761.0000	BRITISH AMERICAN TOBACCO ORD GBP0.25	2,565,903.67	47.4855	3,170,181.18	604,277.51
239,502.0000	REXAM ORD 64 2/7P	1,247,014.63	5.4828	1,313,157.09	66,142.46
20,269.0000	RIO TINTO PLC	1,373,861.52	48.5656	984,376.65	389,484.87-
151,389.0000	BP PLC ORD USD.25	1,064,016.09	7.1566	1,083,435.14	19,419.05
139,827.0000	MICHAEL PAGE INTL ORD GBP0.01	1,157,895.19	5.4207	757,960.34	399,934.85-
380,998.0000	BARCLAYS ORD GBP0.25	1,683,293.33	2.7359	1,042,407.88	640,885.45-
14,748.0000	SMURFIT KAPPA GROUP PLC ORD EUR0.001 (W1)	144,431.81	6.0623	89,407.69	55,024.12-
162,895.0000	HSBC HLDGS USD0.50 HONGKONG REG	1,670,094.67	7.5966	1,237,453.33	432,641.34-
459,304.0000	YUE YUEN INDL HLDG HKD0.25	1,651,418.16	3.1609	1,451,846.78	199,571.38-
145,200.0000	SONY FINANCIAL HOLDINGS INC NPV	2,872,665.13	14.7387	2,140,067.65	732,597.48-
204.0000	KDDI CORP Y5000	1,253,685.85	6,433.5847	1,312,451.30	58,765.45



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249,808.0000	HASEKO CORP Y50	221,764.04	0.6628	165,586.28	56,177.76-
59,400.0000	HONDA MOTOR CO NPV	2,293,202.75	30.5172	1,812,726.85	480,475.90-
85,000.0000	JGC CORP Y50	1,918,322.38	24.0187	2,041,590.91	123,268.53
9,800.0000	SMC CORP NPV	1,631,244.37	161.4244	1,581,960.01	49,284.36-
18,400.0000	SHIN-ETSU CHEMICALS CO NPV	998,212.22	49.2591	906,368.62	91,843.60-
63,400.0000	TOYOTA MOTOR CORP NPV	2,545,937.43	33.3376	2,113,608.07	432,329.36-
39,298.0000	KT&G CORP	2,235,253.95	70.6597	2,776,787.19	541,533.24
4,849.0000	HYUNDAI HEAVY IND CO KRW5000	1,816,165.42	223.0903	1,081,765.31	734,400.11-
84,000.0000	SEBNCORP INDUSTRIES SGD0.25 (POST REORGANIZATION)	300,886.25	3.1234	262,368.41	38,517.84-
299,000.0000	SEBNCORP MARINE SGD0.10	1,209,382.39	2.9460	880,869.93	328,512.46-
150,000.0000	SINGAPORE AIRLINES SGD0.50 (1000 BOARD LOT)	1,675,779.42	7.8355	1,175,336.44	500,442.98-
23,400.0000	ACCENTURE PLC IRELAND SHS CL A	1,134,666.00	53.2300	1,245,582.00	110,916.00
134,900.0000	LAZARD LTD SHS -A-	4,867,088.39	26.1100	3,522,239.00	1,344,849.39-
18,200.0000	SEADRILL LIMITED SHS	617,526.00	33.1600	603,512.00	14,014.00-
106,200.0000	XL GROUP PLC	2,286,227.54	19.7700	2,099,574.00	186,653.54-
14,300.0000	ACE LIMITED SHS	889,075.32	70.1200	1,002,716.00	113,640.68
35,000.0000	TE CONNECTIVITY LTD	1,202,188.14	30.8100	1,078,350.00	123,818.14-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
115,195.0000	BANK OF NEW YORK MELLON CORP/T	2,706,515.57	19.9100	2,293,532.45	412,983.12-
35.0000	BERKSHIRE HATHAWAY INC	4,215,750.00	114,755.0000	4,016,425.00	199,325.00-
7,457.0000	BERKSHIRE HATHAWAY INC	529,890.48	76.3000	568,969.10	39,078.62
40,000.0000	BROADRIDGE FINANCIAL SOLUTIONS	877,200.00	22.5500	902,000.00	24,800.00
10,100.0000	CF INDUSTRIES HOLDINGS INC	1,392,236.30	144.9800	1,464,298.00	72,061.70
2,175.0000	CME GROUP INC	899,806.25	243.6700	529,982.25	169,824.00-
19,900.0000	CALPINE CORP	265,466.00	16.3300	324,967.00	59,501.00
58,200.0000	CIENA CORP	1,273,430.77	12.1000	704,220.00	569,210.77-
93,951.0000	CITIGROUP INC	4,300,979.94	26.3100	2,471,850.81	1,829,129.13-
18,600.0000	CUMMINS INC	1,578,947.45	88.0200	1,637,172.00	58,224.55
22,800.0000	EMBRAER SA ADR	670,320.03	25.2200	575,016.00	95,304.03-
186,900.0000	FIRST AMERICAN FINANCIAL CORP	2,694,982.64	12.6700	2,368,023.00	326,959.64-
25,475.0000	GLAXOSMITHKLINE PLC ADR	999,129.50	45.6300	1,162,424.25	163,294.75
4,916.0000	HUNTINGTON INGALLS INDUSTRIES	165,242.76	31.2800	153,772.48	11,470.28-
125,900.0000	KNOLL INC	2,106,307.01	14.8500	1,869,615.00	236,692.01-
57,200.0000	MADISON SQUARE GARDEN CO/THE	1,340,367.55	28.6400	1,638,208.00	297,840.45
27,000.0000	MARATHON PETROLEUM CORP	1,158,932.64	33.2900	898,830.00	260,102.64-



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4,130.0000	MASTERCARD INC	1,003,627.15	372.8200	1,539,746.60	536,119.45
46,300.0000	MERCK & CO INC	1,573,170.61	37.7000	1,745,510.00	172,339.39
1.0000	MONOGENESIS CORP	0.00	0.0000	0.00	0.00
109,900.0000	MUENCHENER RUECKVERSICHERUNGS ADR	1,620,700.81	12.3040	1,352,209.60	268,491.21-
99,095.0000	NESTLE SA ADR	5,820,642.12	57.7480	5,722,538.06	98,104.06-
77,250.0000	NOVARTIS AG ADR	4,534,814.05	57.1700	4,416,382.50	118,431.55-
86,725.0000	PHILIP MORRIS INTERNATIONAL IN	5,076,014.26	78.4800	6,806,178.00	1,730,163.74
59,600.0000	ROYAL DUTCH SHELL PLC ADR	4,006,287.14	76.0100	4,530,196.00	523,908.86
24,905.0000	ROYAL DUTCH SHELL PLC ADR	1,545,381.72	73.0900	1,820,306.45	274,924.73
39,200.0000	RYANAIR HOLDINGS PLC ADR	1,058,567.35	27.8600	1,092,112.00	33,544.65
38,700.0000	SANOFI ADR	1,491,529.16	36.5400	1,414,098.00	77,431.16-
334,700.0000	SYMMETRY MEDICAL INC	3,106,055.75	7.9900	2,674,253.00	431,802.75-
14,500.0000	TERADATA CORP	810,583.60	48.5100	703,395.00	107,188.60-
247,015.0000	UNILEVER NV	7,756,271.00	34.3700	8,489,905.55	733,634.55
15,000.0000	VERIFONE SYSTEMS INC	777,156.35	35.5200	532,800.00	244,356.35-



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11,900.0000	VISA INC	837,522.00	101.5300	1,208,207.00	370,685.00
13,200.0000	VMWARE INC	1,176,916.00	83.1900	1,098,108.00	78,808.00-
127,400.0000	VODAFONE GROUP PLC ADR	3,372,011.24	28.0300	3,571,022.00	199,010.76
104,600.0000	ZURICH FINANCIAL SERVICES AG ADR	2,480,379.16	22.7250	2,377,035.00	103,344.16-
TOTAL CORPORATE STOCK - COMMON		513,811,160.73		484,851,067.10	28,960,093.63-
<u>OTHER INVESTMENTS</u>					
4,000,000.0000	AMERICAN MUN PWR-OHIO INC 5.939% 02/15/2047 DD 09/29/10	3,638,120.00	108.3440	4,333,760.00	695,640.00
800,000.0000	AMERICAN MUN PWR-OHIO INC 8.270% 02/15/2050 DD 05/23/11	825,050.00	112.8990	876,194.00	51,144.00
2,400,000.0000	BAY AREA TOLL AUTH CALIF TOLL 6.263% 04/01/2049 DD 11/05/09	2,371,368.00	130.4720	3,131,328.00	759,960.00
2,800,000.0000	BAY AREA TOLL AUTH CALIF TOLL 6.907% 10/01/2050 DD 11/04/10	2,806,972.00	130.4000	3,651,200.00	844,228.00
2,000,000.0000	BURBANK CALIF WTR & PWR ELEC 6.323% 06/01/2040 DD 03/31/10	2,075,260.00	114.4620	2,289,240.00	213,980.00
1,300,000.0000	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	1,353,755.00	123.4710	1,605,123.00	251,368.00
2,500,000.0000	CALIFORNIA ST UNIV REV 8.484% 11/01/2041 DD 04/06/10	2,504,250.00	116.6330	2,915,825.00	411,575.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
4,200,000.0000	CHICAGO ILL BRD ED 6.138% 12/01/2039 DD 09/24/09	3,776,892.00	107.0440	4,495,848.00	718,956.00
1,200,000.0000	CHICAGO ILL TRANSIT AUTH SALES 6.200% 12/01/2040 DD 04/06/10	1,094,220.00	109.5370	1,314,444.00	220,224.00
3,000,000.0000	DALLAS CNTY TEX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	3,035,940.00	123.2520	3,697,560.00	661,620.00
2,200,000.0000	FLORIDA ST TPK AUTH TPK REV 6.800% 07/01/2039 DD 07/09/09	2,254,120.00	109.8350	2,416,370.00	162,250.00
2,000,000.0000	HARRIS CNTY TEX MET TRAN AUTH 6.875% 11/01/2038 DD 06/11/09	2,056,320.00	115.5300	2,310,600.00	254,280.00
1,300,000.0000	LOS ANGELES CALIF CMNTY COLLEG 6.680% 08/01/2036 DD 08/10/10	1,299,896.00	128.8520	1,675,076.00	375,180.00
1,400,000.0000	LOS ANGELES CALIF UNI SCH DIST 6.758% 07/01/2034 DD 03/04/10	1,450,022.00	124.1040	1,737,456.00	287,434.00
2,700,000.0000	LOS ANGELES CALIF WASTEWTR SYS 5.713% 06/01/2039 DD 10/21/10	2,549,205.00	117.2380	3,165,426.00	616,221.00
2,000,000.0000	LOS ANGELES CNTY CALIF MET TRA 5.735% 06/01/2039 DD 11/16/10	1,902,260.00	118.0260	2,360,520.00	458,260.00
4,000,000.0000	LOS ANGELES CNTY CALIF PUB WKS 7.618% 08/01/2040 DD 11/23/10	3,922,800.00	123.7280	4,949,120.00	1,026,320.00
1,000,000.0000	METROPOLITAN TRANSN AUTH N Y D 6.089% 11/15/2040 DD 03/25/10	975,890.00	120.2930	1,202,930.00	227,040.00
1,300,000.0000	METROPOLITAN WASHINGTON D C AR 7.462% 10/01/2046 DD 08/12/09	1,264,159.00	108.9170	1,415,921.00	151,762.00



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1,320,000.0000	MUNICIPAL ELEC AUTH GA 8.637% 04/01/2057 DD 03/11/10	1,290,300.00	103.9440	1,372,060.80	81,760.80
1,200,000.0000	NEW YORK N Y 8.246% 06/01/2035 DD 08/16/10	1,174,596.00	111.3050	1,335,860.00	161,064.00
1,100,000.0000	NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10	1,059,025.00	116.1960	1,278,156.00	219,131.00
1,000,000.0000	NEW YORK N Y CITY MUN WTR FIN 5.790% 06/15/2041 DD 09/23/10	954,300.00	109.5790	1,095,790.00	141,490.00
1,800,000.0000	NEW YORK N Y CITY MUN WTR FIN 5.440% 06/15/2043 DD 09/23/10	1,696,374.00	114.1530	2,054,754.00	358,380.00
1,300,000.0000	NEW YORK ST DORM AUTH ST PERS 5.600% 03/15/2040 DD 06/03/10	1,278,043.00	118.2010	1,536,613.00	258,570.00
2,700,000.0000	NEW YORK ST DORM AUTH ST PERS 5.289% 03/15/2033 DD 10/14/10	2,525,229.00	112.1530	3,028,131.00	502,902.00
2,300,000.0000	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	2,274,608.00	118.2480	2,719,704.00	445,096.00
100,000.0000	NORTH CAROLINA TPK AUTH 6.700% 01/01/2039 DD 07/29/09	104,033.00	113.4160	113,416.00	9,383.00
1,800,000.0000	SAN ANTONIO TEX ELEC & GAS 6.308% 02/01/2037 DD 11/04/10	1,766,034.00	112.7150	2,028,870.00	262,836.00
200,000.0000	SAN DIEGO CNTY CALIF WTR AUTH 6.138% 05/01/2049 DD 02/04/10	200,278.00	125.7480	251,496.00	51,218.00
1,300,000.0000	SAN FRANCISCO CALIF CITY & CNT 8.000% 11/01/2040 DD 08/04/10	1,236,352.00	115.5930	1,502,709.00	266,357.00



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2,700,000.0000	TEXAS ST 4.681% 04/01/2040 DD 09/29/10	2,457,648.00	111.0250	2,997,675.00	540,027.00
4,100,000.0000	TRIBOROUGH BRDG & TUNL AUTH N 5.550% 11/15/2040 DD 10/28/10	3,699,225.00	121.1210	4,965,961.00	1,266,736.00
4,000,000.0000	UNIVERSITY CALIF REVS 6.270% 05/15/2031 DD 08/27/09	3,879,360.00	109.9590	4,398,360.00	519,000.00
1,300,000.0000	UNIVERSITY CALIF REVS 5.946% 05/15/2045 DD 09/30/10	1,187,511.00	113.1140	1,470,482.00	282,971.00
1,100,000.0000	UNIVERSITY CALIF REVS 6.296% 05/15/2050 DD 09/30/10	1,029,897.00	110.5990	1,216,589.00	186,692.00
2,400,000.0000	MORGAN ST REV REPO 0.090% 01/04/2012 DD 12/30/11	2,400,000.00	100.0000	2,400,000.00	0.00
200,000.0000	CDS SP UL BP P.L.C. R 100BPS 2015 JUN 20	1,566.62	0.4573	914.68	651.94-
300,000.0000	CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	53,933.13	14.0605	42,181.71	11,751.42-
300,000.0000	CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	53,933.13	14.0605	42,181.71	11,751.42-
800,000.0000	CDS SP UL TRANSOCEAN INC. R 500BPS 2012 SEP 20	57,556.80	2.3933	19,146.50	38,410.30-
100,000.0000	CDS SP UL TRANSOCEAN INC. R 500BPS 2012 MAR 20	5,313.51	0.7391	739.12	4,574.39-
300,000.0000	CDS SP UL TRANSOCEAN INC. R 500BPS 2012 MAR 20	15,940.52	0.7391	2,217.37	13,723.15-



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300,000.0000	CDS SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	1,190.41	0.0000	0.00	1,190.41-
400,000.0000	CDS SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	1,587.22	0.0000	0.00	1,587.22-
200,000.0000	CDS SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	793.61	0.0000	0.00	793.61-
1,300,000.0000	CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	16,758.05	0.4648	6,042.53	10,715.52-
100,000.0000	CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	1,289.08	0.4648	464.81	824.27-
300,000.0000	CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	3,867.24	0.4648	1,394.43	2,472.81-
500,000.0000	CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	6,445.41	0.4648	2,324.05	4,121.36-
800,000.0000	CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	10,312.65	0.4648	3,718.48	6,594.17-
300,000.0000	CDS SP UL ALCOA INC. R 100BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
800,000.0000	CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	10,312.65	0.4648	3,718.48	6,594.17-
1,800,000.0000	CDS SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	14,478.61	0.0000	0.00	14,478.61-
1,200,000.0000	CDS SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	9,652.40	0.0000	0.00	9,652.40-



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700,000.0000	CDS SP UL BP P.L.C. R 100BPS 2012 SEP 20	7,848.60	0.4478	3,134.85	4,713.75-
1,000,000.0000	CDS SP UL ABU DHABI R 100BPS 2015 SEP 20	4,890.40	0.0000	0.00	4,890.40-
500,000.0000	CDS SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	1,984.02	0.0000	0.00	1,984.02-
100,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	1,340.60	0.0000	0.00	1,340.60-
500,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	6,428.30	0.0000	0.00	6,428.30-
4,700,000.0000	CDS SP UL BERKSHIRE HATHAWAY R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
1,400,000.0000	CDS SP UL METLIFE, INC. R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
300,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	3,856.98	0.0000	0.00	3,856.98-
700,000.0000	CDS SP UL TIME WARNER CABLE I R 100BPS 2015 DEC 20	1,058.06	0.0000	0.00	1,058.06-
1,500,000.0000	CDS SP UL POTASH CORPORATION R 100BPS 2015 DEC 20	21,204.89	0.5237	7,855.85	13,349.04-
100,000.0000	CDS SP UL BERKSHIRE HATHAWAY R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
250,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	3,214.15	0.0000	0.00	3,214.15-



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1,400,000.0000	CDS SP UL BERKSHIRE HATHAWAY R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
1,700,000.0000	CDS SP UL METLIFE, INC. R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
1,800,000.0000	CDS SP UL ALCOA INC. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
900,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
1,300,000.0000	CDS SP UL ROYAL DUTCH SHELL P R 100BPS 2016 MAR 20	25,715.71	0.9033	11,743.73	13,971.98-
900,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
1,000,000.0000	CDS SP UL TECK RESOURCES LIMI R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
1,000,000.0000	CDS SP UL FREEPORT-MCMORAN CO R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
1,200,000.0000	CDS SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	17,296.88	0.0000	0.00	17,296.88-
400,000.0000	CDS SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	5,687.37	0.0000	0.00	5,687.37-
600,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	1,529.01	0.1577	946.24	582.77-
300,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	764.51	0.1577	473.12	291.39-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
300,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	764.50	0.1577	473.12	291.38-
900,000.0000	CDS SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	12,909.42	0.0000	0.00	12,909.42-
500,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
1,800,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
100,000.0000	CDS SP UL ABU DHABI R 100BPS 2016 MAR 20	25.72	0.0000	0.00	25.72-
300,000.0000	CDS SP UL STATE OF QATAR R 100BPS 2016 MAR 20	221.86	0.0000	0.00	221.86-
100,000.0000	CDS SP UL ABU DHABI R 100BPS 2016 MAR 20	73.98	0.0000	0.00	73.98-
100,000.0000	CDS SP UL ABU DHABI R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
400,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
300,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
100,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
400,000.0000	CDS SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	2,902.87	1.1072	4,428.97	1,526.10



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EIN No. 75-2669310
PN 002

TRDTUC TUCG17814600 5500 FINAL 151324

5500 SCHEDULE OF INVESTMENTS AT END OF PLAN YEAR
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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
100,000.0000	CDS SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	774.48	1.1072	1,107.24	332.76
600,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 JUN 20	5,769.19	0.0000	0.00	5,769.19-
1,200,000.0000	CDS SP UL ABU DHABI R 100BPS 2016 JUN 20	1,033.32	0.0000	0.00	1,033.32-
800,000.0000	CDS SP UL REPUBLIC OF KOREA R 100BPS 2016 JUN 20	2,337.41	0.0000	0.00	2,337.41-
100,000.0000	CDS SP UL ALCOA INC. R 100BPS 2021 JUN 20	0.00	0.0000	0.00	0.00
200,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2021 JUN 20	0.00	0.0000	0.00	0.00
3,500,000.0000	CDS SP UL FREEPORT-MCMORAN CO R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
1,300,000.0000	CDS BP UL WELLS FARGO & COMPA P 100BPS 2016 SEP 20	6,644.50	1.7788	23,125.00	16,480.50
22.0000	S&P/TSE 60 INDEX FUTURES (MSE) EXP MAR 12	0.00	666.7321	9,363.84-	9,363.84-
371.0000	US TREAS BD FUTURE (CBT) EXP MAR 12	0.00	144.8125	469,407.25	469,407.25
283.0000-	US 10YR TREAS NTS FUTURE (CBT) EXP MAR 12	0.00	131.1250	496,273.52-	496,273.52-
854.0000	90DAY EURODOLLAR FUTURE (CME) EXP MAR 14	0.00	99.0700	74,725.00-	74,725.00-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
63.0000	90DAY EURODOLLAR FUTURE (CME) EXP JUN 14	0.00	98.9350	100,800.00	100,800.00
28.0000	CANADIAN DOLLAR FUTURES (CME) EXP MAR 12	0.00	98.2100	42,700.42	42,700.42
67.0000	S&P MID 400 EMINI (CME) EXP MAR 12	0.00	877.3000	48,910.00-	48,910.00-
827.0000	S&P 500 EMINI INDEX FUT (CME) EXP MAR 12	0.00	1,252.6000	926,240.00	926,240.00
72.0000	RUSSELL 2000 MINI IND FUT(NYF) EXP MAR 12	0.00	738.8000	10,542.98-	10,542.98-
197.0000-	US ULTRA BOND (CBT) EXP MAR 12	0.00	160.1875	297,956.32-	297,956.32-
348.0000	MSCI EAFE INDEX (NYL) EXP MAR 12	0.00	1,409.4000	293,368.44	293,368.44
179.0000	MINI MSCI EMG MKT FUTURE (NYL) EXP MAR 12	0.00	921.5000	115,890.07-	115,890.07-
200,000.0000	CDS_SP UL SOUTH KOREA GOVT NS 0.920% 12/20/2014 DD 11/19/09	628.88	0.0000	0.00	628.88-
300,000.0000	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	6,363.57	1.2749	3,824.88	2,538.69-
300,000.0000	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	6,363.57	1.2749	3,824.88	2,538.69-
1,200,000.0000	CDS_SP UL METLIFE INC SNR 1.000% 03/20/2015 DD 12/21/09	0.00	0.0000	0.00	0.00



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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
12,800,000.0000	CCP_IRS USD-LIBOR-BBA-3M CME VAR RT 10/20/2016 DD 10/13/11	0.01	2.9567-	378,462.98-	378,462.99-
1,400,000.0000	TD SECURITIES REPO 0.040% 01/03/2012 DD 12/29/11	1,400,000.00	100.0000	1,400,000.00	0.00
TOTAL OTHER INVESTMENTS		72,983,875.78		87,096,740.95	14,112,865.17
<u>SHORT SALES</u>					
200,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL TRANSOCEAN INC. R 500BPS 2012 SEP 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS_SP UL TRANSOCEAN INC. R 500BPS 2012 MAR 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL TRANSOCEAN INC. R 500BPS 2012 MAR 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	0.00	1.4384	4,315.26-	4,315.26-
400,000.0000-	CDS_SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	0.00	1.4384	5,753.68-	5,753.68-
200,000.0000-	CDS_SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	0.00	1.4384	2,876.84-	2,876.84-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
300,000.0000-	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
1,300,000.0000-	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL ALCOA INC. R 100BPS 2015 JUN 20	10,206.90-	6.1536	18,460.82-	8,253.92-
800,000.0000-	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
1,800,000.0000-	CDS_SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	0.00	1.5323	27,582.79-	27,582.79-
1,200,000.0000-	CDS_SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	0.00	1.5323	18,388.52-	18,388.52-
700,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2012 SEP 20	0.00	0.0000	0.00	0.00
1,000,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2015 SEP 20	0.00	0.1937	1,937.95-	1,937.95-
500,000.0000-	CDS_SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	0.00	1.4384	7,192.10-	7,192.10-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
100,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	0.00	0.8460	846.09-	846.09-
500,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	0.00	1.1034	5,517.28-	5,517.28-
4,700,000.0000-	CDS_SP UL BERKSHIRE HATHAWAY R 100BPS 2015 DEC 20	57,167.98-	2.2879	107,535.58-	50,367.60-
1,400,000.0000-	CDS_SP UL METLIFE, INC. R 100BPS 2015 DEC 20	39,158.42-	7.4698	104,578.43-	65,420.01-
300,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	0.00	1.1034	3,310.37-	3,310.37-
700,000.0000-	CDS_SP UL TIME WARNER CABLE I R 100BPS 2015 DEC 20	0.00	3.0312	21,218.54-	21,218.54-
1,500,000.0000-	CDS_SP UL POTASH CORPORATION R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS_SP UL BERKSHIRE HATHAWAY R 100BPS 2015 DEC 20	1,216.34-	2.2879	2,287.99-	1,071.65-
250,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	0.00	1.1034	2,758.64-	2,758.64-
1,400,000.0000-	CDS_SP UL BERKSHIRE HATHAWAY R 100BPS 2015 DEC 20	17,028.76-	2.2879	32,031.87-	15,003.11-
1,700,000.0000-	CDS_SP UL METLIFE, INC. R 100BPS 2015 DEC 20	47,549.50-	7.4698	126,988.10-	79,438.60-
1,800,000.0000-	CDS_SP UL ALCOA INC. R 100BPS 2016 MAR 20	74,379.84-	8.4773	152,592.97-	78,213.13-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
900,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	55,746.54-	14.8871	133,984.76-	78,238.22-
1,300,000.0000-	CDS_SP UL ROYAL DUTCH SHELL P R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
900,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	38,399.22-	14.8871	133,984.76-	97,585.54-
1,000,000.0000-	CDS_SP UL TECK RESOURCES LIM R 100BPS 2016 MAR 20	1,911.00-	2.8365	28,365.06-	26,454.06-
1,000,000.0000-	CDS_SP UL FREEPORT-MCMORAN CO R 100BPS 2016 MAR 20	1,911.00-	2.7065	27,065.73-	25,154.73-
1,200,000.0000-	CDS_SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	0.00	1.0750	12,900.91-	12,900.91-
400,000.0000-	CDS_SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	0.00	1.0750	4,300.30-	4,300.30-
600,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
900,000.0000-	CDS_SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	0.00	1.0750	9,675.68-	9,675.68-
500,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	21,100.13-	14.8871	74,435.98-	53,335.85-



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1,600,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	78,073.47-	14.8871	238,195.14-	160,121.67-
100,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2016 MAR 20	0.00	0.4991	499.19-	499.19-
300,000.0000-	CDS_SP UL STATE OF QATAR R 100BPS 2016 MAR 20	0.00	0.5505	1,651.67-	1,651.67-
100,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2016 MAR 20	0.00	0.4991	499.19-	499.19-
100,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2016 MAR 20	22.49-	0.4991	499.19-	476.70-
400,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	15,826.58-	14.8871	59,548.78-	43,722.20-
300,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	12,791.16-	14.8871	44,881.59-	31,870.43-
100,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	3,709.86-	14.8871	14,887.20-	11,177.34-
400,000.0000-	CDS_SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS_SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
600,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 JUN 20	0.00	0.0018	11.18-	11.18-
1,200,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2016 JUN 20	0.00	0.7245	8,694.79-	8,694.79-



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800,000.0000-	CDS_SP UL REPUBLIC OF KOREA R 100BPS 2016 JUN 20	0.00	2.1317	17,053.98-	17,053.98-
100,000.0000-	CDS_SP UL ALCOA INC. R 100BPS 2021 JUN 20	8,696.94-	21.0246	21,024.62-	12,327.68-
200,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2021 JUN 20	22,180.79-	27.3347	54,669.49-	32,488.70-
3,500,000.0000-	CDS_SP UL FREEPORT-MCMORAN CO R 100BPS 2016 JUN 20	29,495.55-	3.2672	114,352.21-	84,856.86-
1,300,000.0000-	CDS_BP UL WELLS FARGO & COMPA P 100BPS 2016 SEP 20	0.00	0.0000	0.00	0.00
200,000.0000-	CDS SP UL SOUTH KOREA GOVT NS R 92BPS 2014 DEC 20	0.00	1.0924	2,184.92-	2,184.92-
300,000.0000-	CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	0.00	0.0000	0.00	0.00
1,200,000.0000-	CDS SP UL METLIFE INC SNR R 100BPS 2015 MAR 20	21,155.27-	5.6423	67,707.72-	46,552.45-
12,800,000.0000-	CCP IRS USD-LIBOR-BBA-3M CME PAY 1.80% 2016 OCT 13	246,493.34-	0.0000	0.00	246,493.34
120,000.0000-	MS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	120,000.00-	100.0000	120,000.00-	0.00
TOTAL SHORT SALES		922,221.08-		1,837,027.86-	914,806.78-



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<u>WRITTEN OPTIONS</u>					
53.0000-	90DAY EURODOLLAR FUTURE MAR 12 CALL MAR 12 099.375 ED 3/19/12	22,643.19-	0.0750	9,937.50-	12,705.69
113.0000-	90DAY EURODOLLAR FUTURE JUN 12 CALL JUN 12 099.625 ED 6/18/12	32,465.06-	0.0125	3,531.25-	28,933.81
38.0000-	90DAY EURODOLLAR FUTURE JUN 12 CALL JUN 12 099.500 ED 06/18/12	19,883.12-	0.0375	3,562.50-	16,320.62
53.0000-	90DAY EURODOLLAR FUTURE MAR 12 PUT MAR 12 099.375 ED 03/19/12	46,242.50-	0.0950	12,587.50-	33,655.00
63.0000-	90DAY EURODOLLAR FUTURE MAR 12 PUT MAR 12 099.000 ED 03/19/12	50,068.27-	0.0325	5,118.75-	44,949.52
38.0000-	90DAY EURODOLLAR FUT EXP JUN12 PUT JUN 12 099.500 ED 06/18/12	9,433.12-	0.2425	23,037.50-	13,604.38-
113.0000-	90DAY EURODOLLAR FUTURE JUN 12 PUT JUN 12 099.625 ED 06/18/12	36,893.86-	0.3425	96,756.25-	59,862.39-
2,400,000.0000-	INF FLR CPURNSA 215.949 PUT MAR 20 002.15949 ED 03/12/20	29,575.99-	0.3823	9,176.78-	20,399.21
39,800,000.0000-	IRS_P US0003M R 2.25% 09/26/14 PUT SEP 12 002.250 ED 09/24/12	539,266.12-	0.0404	16,107.06-	523,159.06
700,000.0000-	IRS_P US0003M R 2.25% 09/26/14 PUT SEP 12 002.250 ED 09/24/12	9,484.58-	0.0404	283.29-	9,201.29
52,600,000.0000-	IRS_R US0003M P 0.6% 08/15/13 CALL AUG 12 000.800 ED 8/13/12	109,802.50-	0.0794	41,790.70-	68,011.80



THE BANK OF NEW YORK MELLON

EFH Retirement Plan
Schedule H, Part IV, Line 4i, Schedule of Assets (Held at End of Year)

EIN No. 75-2669310
PN 002

TRDTUC TUCG17814600 5500 FINAL 151324

2011-12-31 CYCLE 4 15:13:29 RUN DATE: 21-MAR-12

5500 SCHEDULE OF INVESTMENTS AT END OF PLAN YEAR
REVALUED COST
31 DECEMBER 2011

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TUC G178146
TEXAS UTILITIES
COMBINED MANAGER

<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
52,600,000.0000-	IRS_P US0003M R 0.6% 08/15/13 PUT AUG 12 000.600 ED 08/13/12	109,802.50-	0.2335	122,821.00-	13,018.50-
21,200,000.0000-	IRS_R US0003M P 0.8% 07/15/14 CALL JUL 13 000.800 ED 07/11/13	75,048.00-	0.2680	56,832.96-	18,215.04
42,400,000.0000-	IRS_R US0003M P 0.4% 08/15/13 CALL AUG 12 000.400 ED 08/12/12	58,300.00-	0.0184	7,839.76-	50,460.24
21,200,000.0000-	IRS_P US0003M R 0.8% 07/15/14 PUT JUL 13 000.800 ED 07/11/13	75,048.00-	0.3248	68,888.20-	6,179.80
42,400,000.0000-	IRS_P US0003M R 0.4% 08/15/13 PUT AUG 12 000.400 ED 08/12/12	58,300.00-	0.3706	157,147.12-	98,847.12-
234,900,000.0000-	IRS R US0003M P 0.625% CALL JUN 13 000.625 ED 06/17/13	167,366.25-	0.0520	122,312.43-	45,053.82
234,900,000.0000-	IRS P US0003M R 0.625% PUT JUN 13 000.625 ED 06/17/13	167,366.25-	0.0863	202,742.19-	35,375.94-
TOTAL WRITTEN OPTIONS		1,616,989.31-		960,452.74-	656,536.57
<u>PURCHASE OPTIONS</u>					
14,500,000.0000	IRS US0003M P 1.25% 05/02/2013 PUT APR 12 001.250 ED 4/3/12	55,100.00	0.0280	4,073.05	51,026.95-
TOTAL PURCHASE OPTIONS		55,100.00		4,073.05	51,026.95-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>COMMON/COLLECTIVE TRUST</u>					
68,546,132.6900	COLLECTIVE US GOVT STIF 3 VAR RT 12/31/2049 DD 07/24/08	68,546,132.69	1.0000	68,546,132.69	0.00
1,111,588.3900	SIGMA ERISA LIQUIDATING POOL VAR RT 12/31/2049 DD 05/01/01	1,111,588.39	0.0000	0.00	1,111,588.39-
467,926.8840	MORGAN STANLEY POOLED INTL EQUITY	42,802,133.21	173.1020	80,999,079.47	38,196,946.26
22,974.2100	NTGI-QM COLLECTIVE DAILY S&P 500 EQUITY INDEX FUND-LENDING	34,641,430.65	3,778.8709	86,816,575.89	52,175,145.24
TOTAL COMMON/COLLECTIVE TRUST		147,101,284.94		236,361,788.05	89,260,503.11
<u>REGISTERED INVESTMENT COMPANIES</u>					
4,420,848.3550	TWEEDY BROWNE GLOBAL VALUE FUND	74,791,182.90	21.8500	96,595,536.56	21,804,353.66
2,855,784.2330	MORGAN STANLEY INSTITUTIONAL FUND TRUST - MID CAP GROWTH I	61,176,490.38	32.9200	94,012,416.95	32,835,926.57
TOTAL REGISTERED INVESTMENT COMPANIES		135,967,673.28		190,607,953.51	54,640,280.23
GRAND TOTAL		2,231,698,664.80		2,466,790,747.22	1,199,902.53 C 233,892,179.89 I 235,092,082.42

EFH RETIREMENT PLAN

EIN 75-2669310 PN 002

SCHEDULE H, PART IV, LINE 4i

**SUPPLEMENTAL SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
YEAR ENDED DECEMBER 31, 2011**

Note: Refer to the enclosed Trustee statements for the required disclosures.



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TUC G178146 5500 ACQUISITIONS/DISPOSITIONS OF ASSETS WITHIN THE SAME PLAN YEAR REPORT PAGE: 1
TEXAS UTILITIES FOR THE PERIOD 01 JANUARY 2011 THROUGH 31 DECEMBER 2011 M2574E
COMBINED MANAGER

SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,045,000.0000	038222AF2	APPLIED MATERIALS INC 4.300% 06/15/2021 DD 08/08/11	1,042,795.05-	1,088,653.05
8,300,000.0000	99ZAFNBR5	BANC OF AM CORP REPO 0.010% 07/12/2011 DD 07/08/11	8,300,000.00-	8,300,000.00
94,815.0000	EEB4PZNB2	BANCO SANTANDER SA RTS EXP 26-OCT-2011	16,704.43-	16,548.76
94,815.0000	EEB3RYMX8	BANCO SANTANDER SA RTS	16,378.72-	17,496.55
28,000,000.0000	99ZAFEZG3	BARCLAYS CP REPO REPO 0.070% 05/17/2011 DD 05/13/11	28,000,000.00-	28,000,000.00
6,400,000.0000	99ZAFGF70	BARCLAYS CP REPO REPO 0.080% 05/31/2011 DD 05/25/11	6,400,000.00-	6,400,000.00
14,000,000.0000	99ZAFQQ92	BARCLAYS CP REPO REPO 0.080% 07/29/2011 DD 07/27/11	14,000,000.00-	14,000,000.00
5,500,000.0000	99ZAE6PM9	BARCLAYS CP REPO REPO 0.110% 03/14/2011 DD 03/10/11	5,500,000.00-	5,500,000.00
5,900,000.0000	99ZAE6HK2	BARCLAYS CP REPO REPO 0.120% 03/11/2011 DD 03/09/11	5,900,000.00-	5,900,000.00
8,200,000.0000	99ZAE8CA5	BARCLAYS CP REPO REPO 0.120% 03/25/2011 DD 03/23/11	8,200,000.00-	8,200,000.00
4,200,000.0000	99ZAE4PC6	BARCLAYS CP REPO REPO 0.130% 02/25/2011 DD 02/23/11	4,200,000.00-	4,200,000.00
5,500,000.0000	99ZAE6VL4	BARCLAYS CP REPO REPO 0.130% 03/15/2011 DD 03/11/11	5,500,000.00-	5,500,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
2,300,000.0000	99ZAE22C5	BARCLAYS CP REPO REPO 0.140% 02/11/2011 DD 02/09/11	2,300,000.00-	2,300,000.00
4,600,000.0000	99ZAE3EB2	BARCLAYS CP REPO REPO 0.140% 02/15/2011 DD 02/11/11	4,600,000.00-	4,600,000.00
2,700,000.0000	99ZAE3Y95	BARCLAYS CP REPO REPO 0.140% 02/18/2011 DD 02/16/11	2,700,000.00-	2,700,000.00
4,100,000.0000	99ZAE34Y3	BARCLAYS CP REPO REPO 0.140% 02/22/2011 DD 02/17/11	4,100,000.00-	4,100,000.00
7,900,000.0000	99ZAE4VQ8	BARCLAYS CP REPO REPO 0.140% 02/28/2011 DD 02/24/11	7,900,000.00-	7,900,000.00
8,600,000.0000	99ZAE5LK9	BARCLAYS CP REPO REPO 0.140% 03/04/2011 DD 03/02/11	8,600,000.00-	8,600,000.00
8,800,000.0000	99ZAE5SZ9	BARCLAYS CP REPO REPO 0.140% 03/07/2011 DD 03/03/11	8,800,000.00-	8,800,000.00
5,700,000.0000	99ZAE5Y17	BARCLAYS CP REPO REPO 0.140% 03/08/2011 DD 03/04/11	5,700,000.00-	5,700,000.00
2,800,000.0000	99ZAEYJF0	BARCLAYS CP REPO REPO 0.160% 01/06/2011 DD 01/05/11	2,800,000.00-	2,800,000.00
6,100,000.0000	99ZAEYLU4	BARCLAYS CP REPO REPO 0.160% 01/07/2011 DD 01/05/11	6,100,000.00-	6,100,000.00
6,800,000.0000	99ZAE7KY6	BARCLAYS CP REPO REPO 0.160% 03/21/2011 DD 03/17/11	6,800,000.00-	6,800,000.00
5,100,000.0000	99ZAEZP78	BARCLAYS CP REPO REPO 0.170% 01/18/2011 DD 01/14/11	5,100,000.00-	5,100,000.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
8,200,000.0000	99ZAE41P3	BARCLAYS CP REPO REPO 0.180% 03/01/2011 DD 02/25/11	8,200,000.00-	8,200,000.00
530,000.0000	09064AAE1	BIOMED REALTY LP 6.125% 04/15/2020 DD 10/15/10	524,578.10-	559,102.30
1,640,000.0000	05567LT31	BNP PARIBAS 5.000% 01/15/2021 DD 01/18/11	1,627,421.20-	1,646,620.20
10,900,000.0000	99ZAFN147	BNP PARIBAS CAT 1 REPO 0.030% 07/18/2011 DD 07/14/11	10,900,000.00-	10,900,000.00
10,900,000.0000	99ZAFPX54	BNP PARIBAS CAT 1 REPO 0.030% 07/25/2011 DD 07/21/11	10,900,000.00-	10,900,000.00
2,600,000.0000	99ZAFALQ4	BNP PARIBAS CAT 1 REPO 0.060% 04/12/2011 DD 04/08/11	2,600,000.00-	2,600,000.00
32,500,000.0000	99ZAFF3L4	BNP PARIBAS CAT 1 REPO 0.070% 05/25/2011 DD 05/23/11	32,500,000.00-	32,500,000.00
2,700,000.0000	99ZAF7FM7	BNP PARIBAS CAT 1 REPO 0.100% 12/05/2011 DD 12/01/11	2,700,000.00-	2,700,000.00
9,800,000.0000	99ZAE5D44	BNP PARIBAS CAT 1 REPO 0.150% 03/03/2011 DD 03/01/11	9,800,000.00-	9,800,000.00
16,000,000.0000	99ZAFRB54	BNP PARIBAS CAT 1 REPO 0.240% 08/03/2011 DD 08/01/11	16,000,000.00-	16,000,000.00
52.0000	99F192L1C	CANADIAN DOLLAR FUTURES (CME) EXP DEC 11	.00	81,496.60-
4.0000	99F192F1C	CANADIAN DOLLAR FUTURES (CME) EXP JUN 11	.00	6,520.00-



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
20.0000	99F19211C	CANADIAN DOLLAR FUTURES (CME) EXP SEP 11	.00	15,890.00-
6,500,000.0000	99QABXUC9	CCP IRS USD-LIBOR-BBA 3M CME 3.500% 06/15/2021 DD 06/15/11	678,204.44	796,679.35-
6,500,000.0000	99QABXUD7	CCP_IRS USD-LIBOR-BBA 3M CME PAY 3.50% 2021 JUN 15	.01-	.02
36,600,000.0000	99QABS9XA	CDX SP CDX.NA.IG.16 5Y PUT DEC 11 001.200 ED 12/21/11	168,360.00	84,430.00-
2,300,000.0000	NA9QBL7Z5	CDX_BP UL CDX.NA.IG.15 P 100BPS 2015 DEC 20	23,929.97	22,596.61-
400,000.0000	NA9QBNK86	CDX_SP UL MCDX.NA.16-V1 R 100BPS 2021 JUN 20	16,960.16	22,445.87-
7,600,000.0000	99ZAFLQT9	CITIGROUP CAT 2MM REPO 0.010% 06/28/2011 DD 06/24/11	7,600,000.00-	7,600,000.00
8,000,000.0000	99ZAFMTD9	CITIGROUP CAT 2MM REPO 0.010% 07/07/2011 DD 07/05/11	8,000,000.00-	8,000,000.00
8,400,000.0000	99ZAFMZT7	CITIGROUP CAT 2MM REPO 0.010% 07/08/2011 DD 07/06/11	8,400,000.00-	8,400,000.00
8,500,000.0000	99ZAFM552	CITIGROUP CAT 2MM REPO 0.010% 07/11/2011 DD 07/07/11	8,500,000.00-	8,500,000.00
11,100,000.0000	99ZAFPKD1	CITIGROUP CAT 2MM REPO 0.010% 07/21/2011 DD 07/19/11	11,100,000.00-	11,100,000.00
20,500,000.0000	99ZAFEMD4	CITIGROUP CAT 2MM REPO 0.020% 05/13/2011 DD 05/11/11	20,500,000.00-	20,500,000.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
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7,200,000.0000	99ZAFCL15	CITIGROUP CAT 2MM REPO 0.020% 06/24/2011 DD 08/22/11	7,200,000.00-	7,200,000.00
11,100,000.0000	99ZAFP4X5	CITIGROUP CAT 2MM REPO 0.020% 07/26/2011 DD 07/22/11	11,100,000.00-	11,100,000.00
10,800,000.0000	99ZAFEAB1	CITIGROUP CAT 2MM REPO 0.030% 05/11/2011 DD 05/09/11	10,800,000.00-	10,800,000.00
2,600,000.0000	99ZAFAS61	CITIGROUP CAT 2MM REPO 0.040% 04/13/2011 DD 04/11/11	2,600,000.00-	2,600,000.00
6,400,000.0000	99ZAFcpt0	CITIGROUP CAT 2MM REPO 0.040% 04/28/2011 DD 04/26/11	6,400,000.00-	6,400,000.00
8,100,000.0000	99ZAFMLZ8	CITIGROUP CAT 2MM REPO 0.040% 07/06/2011 DD 07/01/11	8,100,000.00-	8,100,000.00
3,000,000.0000	99ZAF483	CITIGROUP CAT 2MM REPO 0.050% 04/15/2011 DD 04/13/11	3,000,000.00-	3,000,000.00
10,400,000.0000	99ZAFDC88	CITIGROUP CAT 2MM REPO 0.050% 05/04/2011 DD 05/02/11	10,400,000.00-	10,400,000.00
2,400,000.0000	99ZAF4EP4	CITIGROUP CAT 2MM REPO 0.070% 04/11/2011 DD 04/07/11	2,400,000.00-	2,400,000.00
6,000,000.0000	99ZAFBXX4	CITIGROUP CAT 2MM REPO 0.070% 04/21/2011 DD 04/19/11	6,000,000.00-	6,000,000.00
32,200,000.0000	99ZAFF896	CITIGROUP CAT 2MM REPO 0.070% 05/26/2011 DD 05/24/11	32,200,000.00-	32,200,000.00
6,800,000.0000	99ZAFBQ38	CITIGROUP CAT 2MM REPO 0.080% 04/20/2011 DD 04/18/11	6,800,000.00-	6,800,000.00



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31,700,000.0000	99ZAFHT99	CITIGROUP CAT 2MM REPO 0.080% 06/07/2011 DD 08/03/11	31,700,000.00-	31,700,000.00
22,000,000.0000	99ZAFKUR0	CITIGROUP CAT 2MM REPO 0.080% 06/21/2011 DD 06/17/11	22,000,000.00-	22,000,000.00
30,100,000.0000	99ZAFJ8L1	CITIGROUP CAT 2MM REPO 0.090% 06/16/2011 DD 06/14/11	30,100,000.00-	30,100,000.00
3,800,000.0000	99ZAFBJU8	CITIGROUP CAT 2MM REPO 0.110% 04/19/2011 DD 04/15/11	3,800,000.00-	3,800,000.00
6,800,000.0000	99ZAE7Y21	CITIGROUP CAT 2MM REPO 0.140% 03/23/2011 DD 03/21/11	6,800,000.00-	6,800,000.00
6,700,000.0000	99ZAE76K2	CITIGROUP CAT 2MM REPO 0.140% 03/24/2011 DD 03/22/11	6,700,000.00-	6,700,000.00
4,800,000.0000	99ZAE9G76	CITIGROUP CAT 2MM REPO 0.140% 04/04/2011 DD 03/31/11	4,800,000.00-	4,800,000.00
3,700,000.0000	99ZAE2GQ9	CITIGROUP CAT 2MM REPO 0.150% 02/08/2011 DD 02/04/11	3,700,000.00-	3,700,000.00
3,600,000.0000	99ZAE2N65	CITIGROUP CAT 2MM REPO 0.150% 02/09/2011 DD 02/07/11	3,600,000.00-	3,600,000.00
2,800,000.0000	99ZAE3TA8	CITIGROUP CAT 2MM REPO 0.150% 02/17/2011 DD 02/15/11	2,800,000.00-	2,800,000.00
7,000,000.0000	99ZAE7SQ5	CITIGROUP CAT 2MM REPO 0.150% 03/22/2011 DD 03/18/11	7,000,000.00-	7,000,000.00
15,200,000.0000	99ZAFRKC9	CITIGROUP CAT 2MM REPO 0.150% 08/04/2011 DD 08/02/11	15,200,000.00-	15,200,000.00



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8,600,000.0000	99ZAE61N3	CITIGROUP CAT 2MM REPO 0.160% 03/18/2011 DD 03/14/11	8,600,000.00-	8,600,000.00
15,000,000.0000	99ZAFQ4Y1	CITIGROUP CAT 2MM REPO 0.200% 08/02/2011 DD 07/29/11	15,000,000.00-	15,000,000.00
7,200,000.0000	99ZAEZYG8	CITIGROUP CAT 2MM REPO 0.230% 01/19/2011 DD 01/18/11	7,200,000.00-	7,200,000.00
2,500,000.0000	20854PAF6	CONSOL ENERGY INC 8.250% 04/01/2020 DD 10/01/10	2,656,250.00-	2,793,750.00
300,000.0000	212015AD3	CONTINENTAL RESOURCES INC/OK 7.375% 10/01/2020 DD 10/01/10	324,750.00-	324,000.00
7,800,000.0000	99ZAE8RW1	CREDIT SUISSE REPO 0.100% 03/29/2011 DD 03/25/11	7,800,000.00-	7,800,000.00
5,100,000.0000	99ZAFYX22	CREDIT SUISSE REPO 0.100% 09/28/2011 DD 09/27/11	5,100,000.00-	5,100,000.00
7,000,000.0000	99ZAE67F4	CREDIT SUISSE REPO 0.130% 03/17/2011 DD 03/15/11	7,000,000.00-	7,000,000.00
6,300,000.0000	99ZAE0221	CREDIT SUISSE REPO 0.140% 01/27/2011 DD 01/26/11	6,300,000.00-	6,300,000.00
4,500,000.0000	99ZAEZBN8	CREDIT SUISSE REPO 0.150% 01/13/2011 DD 01/11/11	4,500,000.00-	4,500,000.00
5,800,000.0000	99ZAE0WV4	CREDIT SUISSE REPO 0.160% 01/26/2011 DD 01/25/11	5,800,000.00-	5,800,000.00
7,300,000.0000	99ZAEZ9V3	CREDIT SUISSE REPO 0.200% 01/21/2011 DD 01/20/11	7,300,000.00-	7,300,000.00



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TRDTUC TUCG17814600 5500

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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
4,200,000.0000	99ZAE1U02	CREDIT SUISSE REPO 0.200% 02/02/2011 DD 02/01/11	4,200,000.00-	4,200,000.00
6,100,000.0000	99ZAE8X5	DEUTSCHE BANK REPO 0.200% 01/05/2011 DD 01/03/11	6,100,000.00-	6,100,000.00
800,000.0000	25470XAD7	DISH DBS CORP 144A 6.750% 06/01/2021 DD 05/05/11	792,744.00-	813,000.00
7.0000	99F360F1C	E-MINI MSCI EMERGING MKTS(CME) EXP JUN 11	.00	9,590.00-
400,000.0000	28336LBH1	EL PASO CORP 7.420% 02/15/2037 DD 08/15/06	399,000.00-	420,000.00
2,895,000.0000	30277MAA2	FUEL TRUST 4.207% 04/15/2016 DD 04/15/11	2,899,602.00-	2,969,025.15
854.0000	99F167L3C	FUT 90DAY EURODOLLAR (CME) EXP DEC 13	.00	2,026,050.00
265,000.0000	410867AD7	HANOVER INSURANCE GROUP 6.375% 06/15/2021 DD 06/17/11	263,227.15-	264,835.70
500,000.0000	40429CGD8	HSBC FINANCE CORP 6.678% 01/15/2021 DD 07/15/11	526,385.00-	504,735.00
470,000.0000	46115HAD9	INTESA SANPAOLO SPA 6.500% 02/24/2021 DD 02/24/11	466,395.10-	507,670.50
8,200,000.0000	99QABZ9WD	IRS P US0003M R 0.915% 111614 PUT NOV 12 000.915 ED 11/14/12	.00	41,000.00-
11,700,000.0000	99QABY9VE	IRS P US0003M R 1.0582% 101514 PUT OCT 12 001.05825 ED 101112	.00	61,457.50-



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
31,000,000.0000	99QABS9PN	IRS P US0003M R 2.00% PUT APR 12 002.000 ED 04/30/12	55,025.00	6,975.00-
4,000,000.0000	NA9QBJ0W4	IRS R USD-LIBOR-BBA 3M P 3.50% 2021 JUN 15	134,480.00-	80,680.00
1,800,000.0000	NA9QBGYA1	IRS R USD-LIBOR-BBA 3M P 3.50% 2021 JUN 15	71,388.00-	36,306.00
2,700,000.0000	99QABY9JB	IRS R US0003M P 0.795% 101513 CALL OCT 12 000.795 ED 101112	.00	6,210.00-
3,400,000.0000	99QABY9JD	IRS R US0003M P 0.795% 101513 CALL OCT 12 000.795 ED 101112	.00	7,820.00-
8,200,000.0000	99QABZ9KA	IRS R US0003M P 0.915% 111614 CALL NOV 12 000.915 ED 111412	.00	38,745.00-
11,700,000.0000	99QABY9JE	IRS R US0003M P 1.05625% 1014 CALL OCT12 001.05625 ED 101112	.00	61,457.50-
2,700,000.0000	99QABY9VC	IRS_P US0003M R 0.795% 101513 PUT OCT 12 000.795 ED 10/11/12	.00	6,210.00-
3,400,000.0000	99QABY9VD	IRS_P US0003M R 0.795% 101513 PUT OCT 12 000.795 ED 10/11/12	.00	7,820.00-
12,800,000.0000	NA9QBXHR6	IRS_R USD-LIBOR-BBA 3M P 1.80% 2016 OCT 13	.00	249,984.00-
2,800,000.0000	NA9QB1H62	IRS_R USD-LIBOR-BBA 3M P 3.00% 2021 NOV 16	.00	245,350.00-
8,800,000.0000	NA9QBHG76	IRS_R USD-LIBOR-BBA 3M P 3.50% 2021 JUN 15	.00	877,877.80-



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
10,000,000.0000	NA9QBG349	IRS_R USD-LIBOR-BBA 3M P 3.50% 2021 JUN 15	.00	1,193,690.00-
12,800,000.0000	99QABT9HC	IRS_R US0003M P 1.8% CALL AUG 11 001.800 ED 8/24/11	24,320.00	47,360.00-
12,700,000.0000	99QABS9JC	IRS_R US0003M P 3.00% CALL OCT 11 003.000 ED 101111	66,866.25	145,923.00-
1,050,000.0000	478366AX5	JOHNSON CONTROLS INC 4.250% 03/01/2021 DD 02/04/11	1,042,398.00-	1,025,713.50
1,040,000.0000	478366AW7	JOHNSON CONTROLS INC 5.700% 03/01/2041 DD 02/04/11	1,036,963.20-	1,078,365.60
7,300,000.0000	99ZAFLKC2	JP MORGAN CP REP REPO 0.010% 06/27/2011 DD 06/23/11	7,300,000.00-	7,300,000.00
2,600,000.0000	99ZAFZAF3	JP MORGAN CP REP REPO 0.020% 04/14/2011 DD 04/12/11	2,600,000.00-	2,600,000.00
7,600,000.0000	99ZAFLWW5	JP MORGAN CP REP REPO 0.020% 06/29/2011 DD 06/27/11	7,600,000.00-	7,600,000.00
8,900,000.0000	99ZAFNHWS	JP MORGAN CP REP REPO 0.020% 07/13/2011 DD 07/11/11	8,900,000.00-	8,900,000.00
9,000,000.0000	99ZAFNN27	JP MORGAN CP REP REPO 0.020% 07/14/2011 DD 07/12/11	9,000,000.00-	9,000,000.00
9,300,000.0000	99ZAFNU29	JP MORGAN CP REP REPO 0.020% 07/15/2011 DD 07/13/11	9,300,000.00-	9,300,000.00
11,200,000.0000	99ZAFPEA4	JP MORGAN CP REP REPO 0.020% 07/20/2011 DD 07/18/11	11,200,000.00-	11,200,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
12,300,000.0000	99ZAFD206	JP MORGAN CP REP REPO 0.030% 05/10/2011 DD 05/06/11	12,300,000.00-	12,300,000.00
9,500,000.0000	99ZAFDJW8	JP MORGAN CP REP REPO 0.040% 05/05/2011 DD 05/03/11	9,500,000.00-	9,500,000.00
7,000,000.0000	99ZAFD8D4	JP MORGAN CP REP REPO 0.040% 07/01/2011 DD 06/29/11	7,000,000.00-	7,000,000.00
15,300,000.0000	99ZAFR5M4	JP MORGAN CP REP REPO 0.040% 08/09/2011 DD 08/05/11	15,300,000.00-	15,300,000.00
31,200,000.0000	99ZAFJF33	JP MORGAN CP REP REPO 0.050% 06/10/2011 DD 06/08/11	31,200,000.00-	31,200,000.00
4,700,000.0000	99ZAE91P2	JP MORGAN CP REP REPO 0.060% 04/07/2011 DD 04/05/11	4,700,000.00-	4,700,000.00
21,200,000.0000	99ZAFETJ4	JP MORGAN CP REP REPO 0.060% 05/16/2011 DD 05/12/11	21,200,000.00-	21,200,000.00
11,700,000.0000	99ZAFQG93	JP MORGAN CP REP REPO 0.060% 07/28/2011 DD 07/26/11	11,700,000.00-	11,700,000.00
1,100,000.0000	99ZAGAVA7	JP MORGAN CP REP REPO 0.060% 12/29/2011 DD 12/27/11	1,100,000.00-	1,100,000.00
31,900,000.0000	99ZAFH8Z4	JP MORGAN CP REP REPO 0.070% 06/09/2011 DD 06/07/11	31,900,000.00-	31,900,000.00
31,500,000.0000	99ZAFJN18	JP MORGAN CP REP REPO 0.070% 06/13/2011 DD 06/09/11	31,500,000.00-	31,500,000.00
31,200,000.0000	99ZAFJU93	JP MORGAN CP REP REPO 0.070% 06/14/2011 DD 06/10/11	31,200,000.00-	31,200,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
6,000,000.0000	99ZAFB333	JP MORGAN CP REP REPO 0.080% 04/25/2011 DD 04/20/11	6,000,000.00-	6,000,000.00
10,400,000.0000	99ZAF687	JP MORGAN CP REP REPO 0.080% 05/03/2011 DD 04/29/11	10,400,000.00-	10,400,000.00
25,600,000.0000	99ZAFFBB7	JP MORGAN CP REP REPO 0.080% 05/19/2011 DD 05/17/11	25,600,000.00-	25,600,000.00
33,400,000.0000	99ZAFGF96	JP MORGAN CP REP REPO 0.080% 05/27/2011 DD 05/25/11	33,400,000.00-	33,400,000.00
15,200,000.0000	99ZAFRR73	JP MORGAN CP REP REPO 0.080% 08/05/2011 DD 08/03/11	15,200,000.00-	15,200,000.00
1,400,000.0000	99ZAFW4N2	JP MORGAN CP REP REPO 0.080% 09/15/2011 DD 09/13/11	1,400,000.00-	1,400,000.00
35,200,000.0000	99ZAFFPV8	JP MORGAN CP REP REPO 0.090% 05/23/2011 DD 05/19/11	35,200,000.00-	35,200,000.00
26,100,000.0000	99ZAFGQ45	JP MORGAN CP REP REPO 0.090% 05/31/2011 DD 05/26/11	26,100,000.00-	26,100,000.00
31,800,000.0000	99ZAFH1V0	JP MORGAN CP REP REPO 0.090% 06/08/2011 DD 06/06/11	31,800,000.00-	31,800,000.00
28,600,000.0000	99ZAFKNW7	JP MORGAN CP REP REPO 0.090% 06/20/2011 DD 06/16/11	28,600,000.00-	28,600,000.00
32,700,000.0000	99ZAFG092	JP MORGAN CP REP REPO 0.100% 06/01/2011 DD 05/27/11	32,700,000.00-	32,700,000.00
1,400,000.0000	99ZAF2515	JP MORGAN CP REP REPO 0.100% 11/01/2011 DD 10/28/11	1,400,000.00-	1,400,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
6,800,000.0000	99ZAE8YD5	JP MORGAN CP REP REPO 0.110% 03/30/2011 DD 03/28/11	6,800,000.00-	6,800,000.00
31,700,000.0000	99ZAFHE61	JP MORGAN CP REP REPO 0.110% 06/03/2011 DD 06/01/11	31,700,000.00-	31,700,000.00
31,800,000.0000	99ZAFHM05	JP MORGAN CP REP REPO 0.110% 06/06/2011 DD 06/02/11	31,800,000.00-	31,800,000.00
3,500,000.0000	99ZAFYJH5	JP MORGAN CP REP REPO 0.110% 09/28/2011 DD 09/22/11	3,500,000.00-	3,500,000.00
7,000,000.0000	99ZAE7DL2	JP MORGAN CP REP REPO 0.130% 03/18/2011 DD 03/16/11	7,000,000.00-	7,000,000.00
3,700,000.0000	99ZAE2VT6	JP MORGAN CP REP REPO 0.140% 02/10/2011 DD 02/08/11	3,700,000.00-	3,700,000.00
2,400,000.0000	99ZAE28E5	JP MORGAN CP REP REPO 0.140% 02/14/2011 DD 02/10/11	2,400,000.00-	2,400,000.00
5,900,000.0000	99ZAE5485	JP MORGAN CP REP REPO 0.140% 03/09/2011 DD 03/07/11	5,900,000.00-	5,900,000.00
4,600,000.0000	99ZAEY6C1	JP MORGAN CP REP REPO 0.150% 01/12/2011 DD 01/11/11	4,600,000.00-	4,600,000.00
5,200,000.0000	99ZAEYYW6	JP MORGAN CP REP REPO 0.160% 01/11/2011 DD 01/07/11	5,200,000.00-	5,200,000.00
4,700,000.0000	99ZAEZKM0	JP MORGAN CP REP REPO 0.160% 01/14/2011 DD 01/13/11	4,700,000.00-	4,700,000.00
3,300,000.0000	99ZAEYEP3	JP MORGAN CP REP REPO 0.170% 01/06/2011 DD 01/04/11	3,300,000.00-	3,300,000.00



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	* INDICATES PENDING SETTLEMENT			
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6,000,000.0000	99ZAEYSP8	JP MORGAN CP REP REPO 0.170% 01/10/2011 DD 01/06/11	6,000,000.00-	6,000,000.00
3,500,000.0000	99ZAE2AW2	JP MORGAN CP REP REPO 0.170% 02/07/2011 DD 02/03/11	3,500,000.00-	3,500,000.00
4,700,000.0000	99ZAE3K09	JP MORGAN CP REP REPO 0.200% 02/16/2011 DD 02/14/11	4,700,000.00-	4,700,000.00
4,500,000.0000	99ZAE1MP6	JP MORGAN CP REP REPO 0.230% 02/01/2011 DD 01/31/11	4,500,000.00-	4,500,000.00
810,000.0000	48203RAD6	JUNIPER NETWORKS INC 5.950% 03/15/2041 DD 03/03/11	809,635.50-	810,538.65
18,852.0000	SNB5VFQ02	KVAERNER ASA	26,990.04-	41,164.00
825,000.0000	502413BA4	L-3 COMMUNICATIONS CORP 4.950% 02/15/2021 DD 02/07/11	820,289.25-	842,935.50
3,780,000.0000	539473AH1	LLOYDS TSB BANK PLC 6.375% 01/21/2021 DD 01/21/11	3,804,920.80-	3,905,674.40
314.0000	99F740L1X	MINI MSCI EMG MKT FUTURE (NYL) EXP DEC 11	.00	367,712.80
116.0000	99F740I1X	MINI MSCI EMG MKT FUTURE (NYL) EXP SEP 11	.00	509,980.86-
8,100,000.0000	99ZAFDQS9	MORGAN ST REV REPO 0.020% 05/06/2011 DD 05/04/11	8,100,000.00-	8,100,000.00
7,400,000.0000	99ZAFL2R9	MORGAN ST REV REPO 0.020% 06/30/2011 DD 06/28/11	7,400,000.00-	7,400,000.00



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	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
11,000,000.0000	99ZAFPRK8	MORGAN ST REV REPO 0.020% 07/22/2011 DD 07/20/11	11,000,000.00-	11,000,000.00
15,200,000.0000	99ZAFRY42	MORGAN ST REV REPO 0.020% 08/08/2011 DD 08/04/11	15,200,000.00-	15,200,000.00
4,000,000.0000	99ZAFUFU8	MORGAN ST REV REPO 0.020% 08/25/2011 DD 08/23/11	4,000,000.00-	4,000,000.00
10,300,000.0000	99ZAFDXG7	MORGAN ST REV REPO 0.030% 05/09/2011 DD 05/05/11	10,300,000.00-	10,300,000.00
10,900,000.0000	99ZAFN7Y5	MORGAN ST REV REPO 0.030% 07/19/2011 DD 07/15/11	10,900,000.00-	10,900,000.00
11,600,000.0000	99ZAFQAT5	MORGAN ST REV REPO 0.030% 07/27/2011 DD 07/25/11	11,600,000.00-	11,600,000.00
1,000,000.0000	99ZAGAAD4	MORGAN ST REV REPO 0.030% 12/23/2011 DD 12/21/11	1,000,000.00-	1,000,000.00
5,300,000.0000	99ZAF091	MORGAN ST REV REPO 0.040% 05/02/2011 DD 04/28/11	5,300,000.00-	5,300,000.00
7,800,000.0000	99ZAFMEL7	MORGAN ST REV REPO 0.040% 07/05/2011 DD 06/30/11	7,800,000.00-	7,800,000.00
900,000.0000	99ZAGAGH9	MORGAN ST REV REPO 0.040% 12/27/2011 DD 12/22/11	900,000.00-	900,000.00
2,400,000.0000	99ZAE9701	MORGAN ST REV REPO 0.060% 04/08/2011 DD 04/06/11	2,400,000.00-	2,400,000.00
25,700,000.0000	99ZAFK1X9	MORGAN ST REV REPO 0.060% 06/22/2011 DD 06/20/11	25,700,000.00-	25,700,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
15,100,000.0000	99ZAFK721	MORGAN ST REV REPO 0.060% 06/23/2011 DD 08/21/11	15,100,000.00-	15,100,000.00
700,000.0000	99ZAF79A0	MORGAN ST REV REPO 0.060% 12/09/2011 DD 12/07/11	700,000.00-	700,000.00
1,000,000.0000	99ZAGANG3	MORGAN ST REV REPO 0.060% 12/28/2011 DD 12/23/11	1,000,000.00-	1,000,000.00
6,300,000.0000	99ZAFCHA0	MORGAN ST REV REPO 0.070% 04/27/2011 DD 04/25/11	6,300,000.00-	6,300,000.00
35,400,000.0000	99ZAFFHD7	MORGAN ST REV REPO 0.070% 05/20/2011 DD 05/18/11	35,400,000.00-	35,400,000.00
35,800,000.0000	99ZAFFWR9	MORGAN ST REV REPO 0.070% 05/24/2011 DD 05/20/11	35,800,000.00-	35,800,000.00
30,500,000.0000	99ZAFJ112	MORGAN ST REV REPO 0.070% 06/15/2011 DD 06/13/11	30,500,000.00-	30,500,000.00
1,800,000.0000	99ZAF0LA1	MORGAN ST REV REPO 0.070% 10/12/2011 DD 10/07/11	1,800,000.00-	1,800,000.00
600,000.0000	99ZAF82R8	MORGAN ST REV REPO 0.070% 12/15/2011 DD 12/13/11	600,000.00-	600,000.00
900,000.0000	99ZAF93Q7	MORGAN ST REV REPO 0.070% 12/22/2011 DD 12/20/11	900,000.00-	900,000.00
6,000,000.0000	99ZAFCAM1	MORGAN ST REV REPO 0.080% 04/26/2011 DD 04/21/11	6,000,000.00-	6,000,000.00
28,000,000.0000	99ZAFE5N1	MORGAN ST REV REPO 0.080% 05/18/2011 DD 05/16/11	28,000,000.00-	28,000,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,300,000.0000	99ZAF9WW2	MORGAN ST REV REPO 0.080% 12/21/2011 DD 12/19/11	1,300,000.00-	1,300,000.00
1,300,000.0000	99ZAFY9D5	MORGAN ST REV REPO 0.090% 09/30/2011 DD 09/28/11	1,300,000.00-	1,300,000.00
6,800,000.0000	99ZAE84R7	MORGAN ST REV REPO 0.100% 03/31/2011 DD 03/29/11	6,800,000.00-	6,800,000.00
32,100,000.0000	99ZAFG761	MORGAN ST REV REPO 0.100% 06/02/2011 DD 05/31/11	32,100,000.00-	32,100,000.00
29,800,000.0000	99ZAFKFY2	MORGAN ST REV REPO 0.100% 06/17/2011 DD 06/15/11	29,800,000.00-	29,800,000.00
2,400,000.0000	99ZAFZTC2	MORGAN ST REV REPO 0.100% 10/05/2011 DD 10/03/11	2,400,000.00-	2,400,000.00
8,300,000.0000	99ZAE8J00	MORGAN ST REV REPO 0.110% 03/28/2011 DD 03/24/11	8,300,000.00-	8,300,000.00
400,000.0000	99ZAF89J9	MORGAN ST REV REPO 0.110% 12/16/2011 DD 12/14/11	400,000.00-	400,000.00
800,000.0000	99ZAF9PE0	MORGAN ST REV REPO 0.110% 12/20/2011 DD 12/16/11	800,000.00-	800,000.00
13,800,000.0000	99ZAFQYA0	MORGAN ST REV REPO 0.120% 08/01/2011 DD 07/28/11	13,800,000.00-	13,800,000.00
4,300,000.0000	99ZAE4A24	MORGAN ST REV REPO 0.130% 02/23/2011 DD 02/18/11	4,300,000.00-	4,300,000.00
4,300,000.0000	99ZAE4HA9	MORGAN ST REV REPO 0.130% 02/24/2011 DD 02/22/11	4,300,000.00-	4,300,000.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
6,800,000.0000	99ZAE9AH0	MORGAN ST REV REPO 0.130% 04/01/2011 DD 03/30/11	6,800,000.00-	6,800,000.00
3,900,000.0000	99ZAFBCW9	MORGAN ST REV REPO 0.130% 04/18/2011 DD 04/14/11	3,900,000.00-	3,900,000.00
5,900,000.0000	99ZAE6BE2	MORGAN ST REV REPO 0.140% 03/10/2011 DD 03/08/11	5,900,000.00-	5,900,000.00
6,300,000.0000	99ZAE0Q25	MORGAN ST REV REPO 0.170% 01/25/2011 DD 01/24/11	6,300,000.00-	6,300,000.00
4,400,000.0000	99ZAE1HD9	MORGAN ST REV REPO 0.170% 01/31/2011 DD 01/28/11	4,400,000.00-	4,400,000.00
6,300,000.0000	99ZAE1AD6	MORGAN ST REV REPO 0.180% 01/28/2011 DD 01/27/11	6,300,000.00-	6,300,000.00
9,500,000.0000	99ZAE4728	MORGAN ST REV REPO 0.180% 03/02/2011 DD 02/28/11	9,500,000.00-	9,500,000.00
5,800,000.0000	99ZAE0HD1	MORGAN ST REV REPO 0.190% 01/24/2011 DD 01/21/11	5,800,000.00-	5,800,000.00
7,200,000.0000	99ZAEZ4Z9	MORGAN ST REV REPO 0.210% 01/20/2011 DD 01/19/11	7,200,000.00-	7,200,000.00
6,000,000.0000	99ZAE11X2	MORGAN ST REV REPO 0.210% 02/03/2011 DD 02/02/11	6,000,000.00-	6,000,000.00
1,210,000.0000	61747WAL3	MORGAN STANLEY 5.500% 07/28/2021 DD 07/28/11	1,192,249.30-	1,110,114.50
2,290,000.0000	61747WAF6	MORGAN STANLEY 5.750% 01/25/2021 DD 01/25/11	2,312,190.00-	2,023,543.90



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
23.0000	99F308F1C	MSCI EAFE EMINI INDEX FUT CME EXP JUN 11	.00	17,946.58-
814.0000	99F734L1X	MSCI EAFE INDEX (NYL) EXP DEC 11	.00	2,193,611.50
3.0000	99F734F1X	MSCI EAFE INDEX (NYL) EXP JUN 11	.00	9,605.50
251.0000	99F734I1X	MSCI EAFE INDEX (NYL) EXP SEP 11	.00	1,682,913.06-
1,025,000.0000	65557CAD5	NORDEA BANK AB 4.875% 01/14/2021 DD 01/14/11	1,020,110.75-	1,064,749.50
990,000.0000	65557FAA4	NORDEA BANK AB 4.875% 05/13/2021 DD 05/13/11	985,129.20-	878,708.80
700,000.0000	714264AA6	PERNOD-RICARD SA 5.750% 04/07/2021 DD 04/07/11	693,455.00-	726,173.00
300,000.0000	726505AK6	PLAINS EXPLORATION & PRO 6.625% 05/01/2021 DD 03/29/11	303,750.00-	304,500.00
10,700,000.0000	99ZAFEF00	RBS CITIZENS BANK REPO 0.040% 05/12/2011 DD 05/10/11	10,700,000.00-	10,700,000.00
28,569,600.0000	EXB459SM1	ROLLS ROYCE GROUP C SHS ENTITLEMENT (JULY 2011)	46,874.14-	45,995.63
2,285,000.0000	78010XAK7	ROYAL BK OF SCOTLAND PLC 6.125% 01/11/2021 DD 01/11/11	2,276,568.35-	2,312,366.15
188.0000	99F353L1X	RUSSELL 2000 MINI IND FUT(NYF) EXP DEC 11	.00	882,138.28



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
23.0000	99F353F1X	RUSSELL 2000 MINI IND FUT(NYF) EXP JUN 11	.00	9,060.00-
114.0000	99F353I1X	RUSSELL 2000 MINI IND FUT(NYF) EXP SEP 11	.00	509,045.00-
1,804.0000	99F295L1C	S & P 500 EMINI INDEX FUT (CME) EXP DEC 11	.00	4,570,844.74
146.0000	99F282L1C	S&P MID 400 EMINI (CME) EXP DEC 11	.00	722,580.00
13.0000	99F282F1C	S&P MID 400 EMINI (CME) EXP JUN 11	.00	12,530.75-
91.0000	99F282I1C	S&P MID 400 EMINI (CME) EXP SEP 11	.00	311,350.00-
311.0000	99F295F1C	S&P 500 EMINI INDEX FUT (CME) EXP JUN 11	.00	84,275.00
1,154.0000	99F295I1C	S&P 500 EMINI INDEX FUT (CME) EXP SEP 11	.00	972,483.99-
39.0000	NCF218L1R	S&P/TSE 60 INDEX FUTURES (MSE) EXP DEC 11	.00	115,936.57
1.0000	NCF218F1R	S&P/TSE 60 INDEX FUTURES (MSE) EXP JUN 11	.00	5,943.00
16.0000	NCF218I1R	S&P/TSE 60 INDEX FUTURES (MSE) EXP SEP 11	.00	2,904.84-
32,732.0000	NC2810702	SINO-FOREST CORP	577,415.78-	184,094.49



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
3,520,000.0000	83368RAA0	SOCIETE GENERALE 5.200% 04/15/2021 DD 04/18/11	3,515,142.40-	3,511,758.95
5,200,000.0000	99ZAFU23	TD SECURITIES REPO 0.030% 04/29/2011 DD 04/27/11	5,200,000.00-	5,200,000.00
11,300,000.0000	99ZAFSQ72	TD SECURITIES REPO 0.040% 08/12/2011 DD 08/10/11	11,300,000.00-	11,300,000.00
1,700,000.0000	99ZAFU8U9	TD SECURITIES REPO 0.040% 08/24/2011 DD 08/22/11	1,700,000.00-	1,700,000.00
3,700,000.0000	99ZAFUMY2	TD SECURITIES REPO 0.040% 08/26/2011 DD 08/24/11	3,700,000.00-	3,700,000.00
1,100,000.0000	99ZAGA2N1	TD SECURITIES REPO 0.040% 12/30/2011 DD 12/28/11	1,100,000.00-	1,100,000.00
10,300,000.0000	99ZAFSJZ8	TD SECURITIES REPO 0.050% 08/11/2011 DD 08/09/11	10,300,000.00-	10,300,000.00
3,800,000.0000	99ZAFU794	TD SECURITIES REPO 0.050% 08/31/2011 DD 08/29/11	3,800,000.00-	3,800,000.00
1,000,000.0000	99ZAFZGC6	TD SECURITIES REPO 0.050% 10/03/2011 DD 09/29/11	1,000,000.00-	1,000,000.00
1,900,000.0000	99ZAF11A1	TD SECURITIES REPO 0.050% 10/24/2011 DD 10/20/11	1,900,000.00-	1,900,000.00
900,000.0000	99ZAF8GB8	TD SECURITIES REPO 0.050% 12/12/2011 DD 12/08/11	900,000.00-	900,000.00
10,400,000.0000	99ZAFSDC5	TD SECURITIES REPO 0.080% 08/10/2011 DD 08/08/11	10,400,000.00-	10,400,000.00



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	* INDICATES PENDING SETTLEMENT			
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2,900,000.0000	99ZAFVDP9	TD SECURITIES REPO 0.060% 09/01/2011 DD 08/30/11	2,900,000.00-	2,900,000.00
2,700,000.0000	99ZAFWQ16	TD SECURITIES REPO 0.060% 09/13/2011 DD 09/09/11	2,700,000.00-	2,700,000.00
1,400,000.0000	99ZAFWX18	TD SECURITIES REPO 0.060% 09/14/2011 DD 09/12/11	1,400,000.00-	1,400,000.00
1,900,000.0000	99ZAF0DB8	TD SECURITIES REPO 0.060% 10/11/2011 DD 10/06/11	1,900,000.00-	1,900,000.00
800,000.0000	99ZAF17J6	TD SECURITIES REPO 0.060% 10/25/2011 DD 10/21/11	800,000.00-	800,000.00
1,500,000.0000	99ZAF2K26	TD SECURITIES REPO 0.060% 10/27/2011 DD 10/25/11	1,500,000.00-	1,500,000.00
1,800,000.0000	99ZAF2SV4	TD SECURITIES REPO 0.060% 10/28/2011 DD 10/26/11	1,800,000.00-	1,800,000.00
2,200,000.0000	99ZAF3489	TD SECURITIES REPO 0.060% 11/08/2011 DD 11/04/11	2,200,000.00-	2,200,000.00
2,200,000.0000	99ZAF4BC0	TD SECURITIES REPO 0.060% 11/09/2011 DD 11/07/11	2,200,000.00-	2,200,000.00
2,600,000.0000	99ZAFWC03	TD SECURITIES REPO 0.070% 09/09/2011 DD 09/07/11	2,600,000.00-	2,600,000.00
2,600,000.0000	99ZAFWJU0	TD SECURITIES REPO 0.070% 09/12/2011 DD 09/08/11	2,600,000.00-	2,600,000.00
3,000,000.0000	99ZAFYBR1	TD SECURITIES REPO 0.070% 09/23/2011 DD 09/21/11	3,000,000.00-	3,000,000.00



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	* INDICATES PENDING SETTLEMENT			
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1,900,000.0000	99ZAFZZX9	TD SECURITIES REPO 0.070% 10/08/2011 DD 10/04/11	1,900,000.00-	1,900,000.00
1,800,000.0000	99ZAFZ803	TD SECURITIES REPO 0.070% 10/07/2011 DD 10/05/11	1,800,000.00-	1,800,000.00
1,800,000.0000	99ZAF0SW6	TD SECURITIES REPO 0.070% 10/13/2011 DD 10/11/11	1,800,000.00-	1,800,000.00
2,000,000.0000	99ZAF0YU3	TD SECURITIES REPO 0.070% 10/14/2011 DD 10/12/11	2,000,000.00-	2,000,000.00
1,900,000.0000	99ZAF1UR2	TD SECURITIES REPO 0.070% 10/21/2011 DD 10/19/11	1,900,000.00-	1,900,000.00
1,100,000.0000	99ZAF2D16	TD SECURITIES REPO 0.070% 10/26/2011 DD 10/24/11	1,100,000.00-	1,100,000.00
1,600,000.0000	99ZAF2ZP9	TD SECURITIES REPO 0.070% 10/31/2011 DD 10/27/11	1,600,000.00-	1,600,000.00
2,300,000.0000	99ZAF3Y94	TD SECURITIES REPO 0.070% 11/07/2011 DD 11/03/11	2,300,000.00-	2,300,000.00
2,300,000.0000	99ZAF4HZ3	TD SECURITIES REPO 0.070% 11/10/2011 DD 11/08/11	2,300,000.00-	2,300,000.00
1,600,000.0000	99ZAF72M1	TD SECURITIES REPO 0.070% 12/08/2011 DD 12/06/11	1,600,000.00-	1,600,000.00
3,000,000.0000	99ZAF8VP0	TD SECURITIES REPO 0.070% 12/14/2011 DD 12/12/11	3,000,000.00-	3,000,000.00
7,500,000.0000	99ZAFSX90	TD SECURITIES REPO 0.080% 08/15/2011 DD 08/11/11	7,500,000.00-	7,500,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
2,500,000.0000	99ZAFU1F8	TD SECURITIES REPO 0.080% 08/30/2011 DD 08/26/11	2,500,000.00-	2,500,000.00
3,500,000.0000	99ZAFVZD2	TD SECURITIES REPO 0.080% 09/07/2011 DD 09/02/11	3,500,000.00-	3,500,000.00
3,500,000.0000	99ZAFV511	TD SECURITIES REPO 0.080% 09/08/2011 DD 09/06/11	3,500,000.00-	3,500,000.00
8,400,000.0000	99ZAFY3L3	TD SECURITIES REPO 0.080% 09/29/2011 DD 09/27/11	8,400,000.00-	8,400,000.00
2,900,000.0000	99ZAFZKM9	TD SECURITIES REPO 0.080% 10/04/2011 DD 09/30/11	2,900,000.00-	2,900,000.00
800,000.0000	99ZAF4WP8	TD SECURITIES REPO 0.080% 11/15/2011 DD 11/10/11	800,000.00-	800,000.00
1,300,000.0000	99ZAF5V19	TD SECURITIES REPO 0.080% 11/22/2011 DD 11/18/11	1,300,000.00-	1,300,000.00
1,600,000.0000	99ZAF7NH9	TD SECURITIES REPO 0.080% 12/06/2011 DD 12/02/11	1,600,000.00-	1,600,000.00
2,900,000.0000	99ZAF8QX9	TD SECURITIES REPO 0.080% 12/13/2011 DD 12/09/11	2,900,000.00-	2,900,000.00
8,200,000.0000	99ZAFS377	TD SECURITIES REPO 0.090% 08/16/2011 DD 08/12/11	8,200,000.00-	8,200,000.00
3,100,000.0000	99ZAFVKL0	TD SECURITIES REPO 0.090% 09/02/2011 DD 08/31/11	3,100,000.00-	3,100,000.00
2,500,000.0000	99ZAFXCY1	TD SECURITIES REPO 0.090% 09/21/2011 DD 09/19/11	2,500,000.00-	2,500,000.00



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	* INDICATES PENDING SETTLEMENT			
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2,900,000.0000	99ZAFX4V2	TD SECURITIES REPO 0.090% 09/22/2011 DD 09/20/11	2,900,000.00-	2,900,000.00
1,800,000.0000	99ZAF04M4	TD SECURITIES REPO 0.090% 10/17/2011 DD 10/13/11	1,800,000.00-	1,800,000.00
2,000,000.0000	99ZAF1PB3	TD SECURITIES REPO 0.090% 10/20/2011 DD 10/18/11	2,000,000.00-	2,000,000.00
800,000.0000	99ZAF5GM0	TD SECURITIES REPO 0.090% 11/18/2011 DD 11/16/11	800,000.00-	800,000.00
3,000,000.0000	99ZAF69C8	TD SECURITIES REPO 0.090% 12/02/2011 DD 11/30/11	3,000,000.00-	3,000,000.00
1,600,000.0000	99ZAF7VT4	TD SECURITIES REPO 0.090% 12/07/2011 DD 12/05/11	1,600,000.00-	1,600,000.00
3,100,000.0000	99ZAFVSC2	TD SECURITIES REPO 0.100% 09/08/2011 DD 09/01/11	3,100,000.00-	3,100,000.00
1,400,000.0000	99ZAFXBP7	TD SECURITIES REPO 0.100% 09/16/2011 DD 09/14/11	1,400,000.00-	1,400,000.00
2,500,000.0000	99ZAFXRE5	TD SECURITIES REPO 0.100% 09/20/2011 DD 09/16/11	2,500,000.00-	2,500,000.00
3,900,000.0000	99ZAFYQ38	TD SECURITIES REPO 0.100% 09/27/2011 DD 09/23/11	3,900,000.00-	3,900,000.00
2,000,000.0000	99ZAF3CH0	TD SECURITIES REPO 0.100% 11/02/2011 DD 10/31/11	2,000,000.00-	2,000,000.00
2,200,000.0000	99ZAF3SM2	TD SECURITIES REPO 0.100% 11/04/2011 DD 11/02/11	2,200,000.00-	2,200,000.00



THE BANK OF NEW YORK MELLON

EFH Retirement Plan
Schedule H, Part IV, Line 4i, Schedule Assets (Acquired and Disposed of Within Year)

EIN No. 75-2669310
PN 002

TRDTUC TUCG17814600 5500

FINAL 151324

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TUC G178146
TEXAS UTILITIES
COMBINED MANAGER

5500 ACQUISITIONS/DISPOSITIONS OF ASSETS WITHIN THE SAME PLAN YEAR REPORT
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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,800,000.0000	99ZAF6AA0	TD SECURITIES REPO 0.100% 11/25/2011 DD 11/22/11	1,800,000.00-	1,800,000.00
2,200,000.0000	99ZAF6VS8	TD SECURITIES REPO 0.100% 11/30/2011 DD 11/28/11	2,200,000.00-	2,200,000.00
400,000.0000	99ZAF9GT7	TD SECURITIES REPO 0.100% 12/19/2011 DD 12/15/11	400,000.00-	400,000.00
3,800,000.0000	99ZAFYW23	TD SECURITIES REPO 0.110% 09/28/2011 DD 09/26/11	3,800,000.00-	3,800,000.00
1,000,000.0000	99ZAF5PV0	TD SECURITIES REPO 0.110% 11/21/2011 DD 11/17/11	1,000,000.00-	1,000,000.00
1,900,000.0000	99ZAF6H05	TD SECURITIES REPO 0.110% 11/28/2011 DD 11/23/11	1,900,000.00-	1,900,000.00
2,300,000.0000	99ZAF62K7	TD SECURITIES REPO 0.110% 12/01/2011 DD 11/29/11	2,300,000.00-	2,300,000.00
2,400,000.0000	99ZAFXJT1	TD SECURITIES REPO 0.120% 09/19/2011 DD 09/15/11	2,400,000.00-	2,400,000.00
1,700,000.0000	99ZAF1A37	TD SECURITIES REPO 0.120% 10/18/2011 DD 10/14/11	1,700,000.00-	1,700,000.00
2,600,000.0000	99ZAF1G64	TD SECURITIES REPO 0.120% 10/19/2011 DD 10/17/11	2,600,000.00-	2,600,000.00
700,000.0000	99ZAF4271	TD SECURITIES REPO 0.120% 11/16/2011 DD 11/14/11	700,000.00-	700,000.00
900,000.0000	99ZAF49Y5	TD SECURITIES REPO 0.120% 11/17/2011 DD 11/15/11	900,000.00-	900,000.00



THE BANK OF NEW YORK MELLON

EFH Retirement Plan
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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,900,000.0000	99ZAF6PH9	TD SECURITIES REPO 0.120% 11/29/2011 DD 11/25/11	1,900,000.00-	1,900,000.00
1,775,000.0000	893830BB4	TRANSOCEAN INC 6.375% 12/15/2021 DD 12/05/11	1,774,041.50-	1,858,903.70
260.0000	99F133L1A	US TREAS BD FUTURE (CBT) EXP DEC 11	.00	3,172,504.20
401.0000	99F133F1A	US TREAS BD FUTURE (CBT) EXP JUN 11	.00	1,725,404.84
525.0000	99F133I1A	US TREAS BD FUTURE (CBT) EXP SEP 11	.00	3,223,563.65
615.0000	99F700L1A	US ULTRA BOND (CBT) EXP DEC 11	.00	290,961.42-
481.0000	99F700F1A	US ULTRA BOND (CBT) EXP JUN 11	.00	2,530,331.61
80.0000	99F700I1A	US ULTRA BOND (CBT) EXP SEP 11	.00	1,513,376.38
350.0000	99F139L1A	US 10 YR TREAS NTS FUTURE (CBT) EXP DEC 11	.00	371,336.08-
446.0000	99F139F1A	US 10 YR TREAS NTS FUTURE (CBT) EXP JUN 11	.00	2,021,066.79-
505.0000	99F139I1A	US 10YR NOTE FUTURE (CBT) EXP SEP 11	.00	2,315,835.63-
10.0000	99F183L1A	US 5YR TREAS NTS FUT(CBT) EXP DEC 11	.00	2,968.75-



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
10.0000	99F18311A	US 5YR TREAS NTS FUT(CBT) EXP SEP 11	.00	33,750.00-
1,835,000.0000	25468PCP9	WALT DISNEY COMPANY/THE 4.375% 08/16/2041 DD 08/22/11	1,816,851.85-	1,921,179.75
1,485,000.0000	92928QAB4	WEA FINANCE LLC 4.625% 05/10/2021 DD 05/10/11	1,473,268.50-	1,461,717.70
2,700,000.0000	962166BR4	WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	2,895,456.00-	3,000,834.00
1,200,000.0000	962166AU8	WEYERHAEUSER CO 7.950% 03/15/2025 DD 03/15/95	1,344,252.00-	1,393,752.00
167.0000	99F167L1C	90DAY EURODOLLAR FUTURE (CME) EXP DEC 11	.00	70,687.50
245.0000	99F167L2C	90DAY EURODOLLAR FUTURE (CME) EXP DEC 12	.00	175,800.00
853.0000	99F167F2C	90DAY EURODOLLAR FUTURE (CME) EXP JUN 12	.00	1,263,562.50
212.0000	99F167F3C	90DAY EURODOLLAR FUTURE (CME) EXP JUN 13	.00	300,050.00
935.0000	99F167C2C	90DAY EURODOLLAR FUTURE (CME) EXP MAR 12	.00	404,475.00
286.0000	99F167C3C	90DAY EURODOLLAR FUTURE (CME) EXP MAR 13	.00	314,050.00
63.0000	99F167I2C	90DAY EURODOLLAR FUTURE (CME) EXP SEP 12	.00	38,362.50



THE BANK OF NEW YORK MELLON

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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
213.0000	99F16713C	90DAY EURODOLLAR FUTURE (CME) EXP SEP 13	.00	282,225.00

EFH RETIREMENT PLAN

EIN 75-2669310 PN 002

**SCHEDULE H, PART IV, LINE 4j
SUPPLEMENTAL SCHEDULE OF REPORTABLE TRANSACTIONS
YEAR ENDED DECEMBER 31, 2011**

Note: Refer to the enclosed Trustee statements for the required disclosures.



THE BANK OF NEW YORK MELLON.

EFH Retirement Plan
Schedule H, Part IV, Line 4j, Schedule of Reportable Transactions

EIN No. 75-2669310
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TRDTUC TUCG17814600 5500 FINAL 151324

2011-12-31 CYCLE 4 15:13:29 RUN DATE: 21-MAR-12

SINGLE TRANSACTIONS IN EXCESS OF FIVE PERCENT
OF THE CURRENT VALUE OF THE PLAN ASSETS
FOR THE PERIOD 01 JANUARY 2011 THROUGH 31 DECEMBER 2011

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TEXAS UTILITIES
COMBINED MANAGER

5% VALUE: 113,714,914.40

<u>TRAN</u> <u>CODE</u>	<u>SHARES/</u> <u>PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>TRANSACTION</u> <u>EXPENSE</u>	<u>COST OF</u> <u>PURCHASES</u>	<u>PROCEEDS</u> <u>FROM SALES</u>	<u>COST OF ASSETS</u> <u>DISPOSED</u>	<u>GAIN/LOSS</u>
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* * * NO ACTIVITY FOR THIS PERIOD * * *



THE BANK OF NEW YORK MELLON

EFH Retirement Plan
Schedule H, Part IV, Line 4j, Schedule of Reportable Transactions

EIN No. 75-2669310
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TRDTUC TUCG17814600 5500 FINAL 151324

2011-12-31 CYCLE 4 15:13:29 RUN DATE: 21-MAR-12

SERIES OF TRANSACTIONS IN EXCESS OF FIVE PERCENT
OF THE CURRENT VALUE OF THE PLAN ASSETS
FOR THE PERIOD 01 JANUARY 2011 THROUGH 31 DECEMBER 2011

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TEXAS UTILITIES
COMBINED MANAGER

<u>TRAN COUNT</u>	<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST OF PURCHASES</u>	<u>5% VALUE:</u>	<u>PROCEEDS FROM SALES</u>	<u>COST OF ASSETS DISPOSED</u>	<u>GAIN/LOSS</u>
1090	750,888,358.14	COLLECTIVE US GOVT STIF 3 VAR RT 12/31/2049 DD 07/24/08	750,888,358.14		.00	.00	.00
1012	739,983,425.15	COLLECTIVE US GOVT STIF 3 VAR RT 12/31/2049 DD 07/24/08	.00		739,983,425.15	739,983,425.15	.00
52	128,150,000.00	U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11	139,191,986.73		.00	.00	.00
50	108,850,000.00	U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11	.00		118,670,428.15	117,205,445.92	1,464,982.23

EFH RETIREMENT PLAN

EIN 75-2669310 PN 002

SCHEDULE H, PART IV, LINE 4i

**SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2011**

Note: Refer to the enclosed Trustee statements for the required disclosures.



THE BANK OF NEW YORK MELLON

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5500 SCHEDULE OF INVESTMENTS AT END OF PLAN YEAR
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TEXAS UTILITIES
COMBINED MANAGER

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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>INTEREST-BEARING CASH</u>					
4.3800	GBP (GREAT BRITISH POUNDS)	6.82	0.0000	6.81	0.01-
0.2100	SGD (SINGAPORE DOLLARS)	0.16	0.0000	0.16	0.00
0.7900	MXN (MEXICAN PESO)	0.06	0.0000	0.06	0.00
0.8700	CAD (CANADIAN DOLLARS)	0.89	0.0000	0.85	0.04-
265,133.8600	CAD CURRENCY AT BROKER	262,957.22	0.0000	260,381.69	2,575.53-
0.4400	SEK (SWEDISH KRONA)	0.07	0.0000	0.06	0.01-
7.0000	KRW (SOUTH KOREAN WON)	0.00	0.0000	0.01	0.01
37,984.4800	EUR (EURO)	49,557.42	0.0000	49,309.55	247.87-
1,304,900.5900	BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	1,304,900.59	100.0000	1,304,900.59	0.00
400,000.0000	BANK OF AMERICA (BOA) 01/01/2049 DD 07/01/08	400,000.00	100.0000	400,000.00	0.00
220,000.0000	BARCLAYS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	220,000.00	100.0000	220,000.00	0.00
180,000.0000	CITI CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	180,000.00	100.0000	180,000.00	0.00
190,000.0000	CSFB INT CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	190,000.00	100.0000	190,000.00	0.00
8,000.0000	CSFB CCP COLLATERAL 0.010% 01/01/2049 DD 07/01/08	8,000.00	100.0000	8,000.00	0.00



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EFH Retirement Plan
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5500 SCHEDULE OF INVESTMENTS AT END OF PLAN YEAR
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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
350,000.0000	JPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	350,000.00	100.0000	350,000.00	0.00
560,000.0000	MORGAN STANLEY (MYC) CASH COLL VAR RT 01/01/2049 DD 07/01/08	560,000.00	100.0000	560,000.00	0.00
590,000.0000	RBS PLC CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	590,000.00	100.0000	590,000.00	0.00
TOTAL INTEREST-BEARING CASH		4,115,423.23		4,112,599.78	2,823.45-
<u>U. S. GOVERNMENT SECURITIES</u>					
12,000.0000	U S TREASURY BOND 6.000% 02/15/2026 DD 02/15/96	16,695.52	144.1250	17,295.00	599.48
4,040,000.0000	U S TREASURY BOND 5.375% 02/15/2031 DD 02/15/01	5,388,544.09	142.5310	5,758,252.40	369,708.31
1,895,000.0000	U S TREASURY BOND 4.500% 02/15/2036 DD 02/15/06	2,379,639.02	130.8590	2,479,778.05	100,139.03
4,690,000.0000	U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09	5,786,794.53	127.2190	5,966,571.10	179,776.57
770,000.0000	U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10	738,850.21	127.5310	981,988.70	243,138.49
5,405,000.0000	U S TREASURY BOND 4.750% 02/15/2041 DD 02/15/11	5,992,373.93	137.8130	7,448,792.65	1,456,418.72
19,300,000.0000	U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11	21,986,540.81	117.6090	22,698,537.00	711,996.19
1,920,000.0000	U S TREASURY BOND 3.125% 11/15/2041 DD 11/15/11	2,026,410.03	104.7680	2,011,507.20	14,902.83-



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EFH Retirement Plan
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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
2,060,000.0000	U S TREASURY NOTE 3.500% 05/15/2020 DD 05/15/10	2,098,713.71	115.0390	2,369,803.40	271,089.69
1,020,000.0000	U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11	1,057,580.10	116.1020	1,184,240.40	126,660.30
98,262.5100	FHA INSD 12TH PROJ MTG GMAC 7.430% 12/01/2021	98,264.78	98.9601	97,240.71	1,024.07-
100,401.9100	FHA HUNTOON PAIGE VAR RT 12/15/2022	100,404.10	98.9601	99,357.87	1,046.23-
109,823.8600	FHA PROJ #23 REILLY MTG ASSOC 7.430% 03/25/2022	109,132.95	98.9601	108,681.84	451.11-
99.1000	FHLMC MULTICLASS MTG 884.500% 01/15/2021 11/15/89	1,557.80	1,713.7100	1,698.29	140.49
4,703.0400	FNMA GTD REMIC P/T 9.000% 05/25/2022 DD 05/01/92	996.37	20.8610	981.10	15.27-
397,542.6700	FNMA GTD REMIC P/T 04-17 BZ 6.000% 04/25/2034 DD 03/01/04	420,193.00	132.5540	526,958.71	106,765.71
750,000.0000	U S TREASURY BILL 0.000% 02/02/2012 DD 08/04/11	750,000.00	100.0000	750,000.00	0.00
120,000.0000	U S TREASURY BILL 0.000% 03/08/2012 DD 03/10/11	119,999.28	99.9994	119,999.28	0.00
670,000.0000	U S TREASURY BILL 0.000% 05/31/2012 DD 06/02/11	669,921.39	99.9882	669,921.39	0.00
542,000.0000	U S TREASURY BILL 0.000% 08/07/2012 DD 12/08/11	541,895.88	99.9807	541,895.88	0.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
3,400,000.0000	U S TREASURY BD PRIN STRIP 0.000% 11/15/2039 DD 11/16/09	1,125,264.00	43.1100	1,465,740.00	340,476.00
TOTAL U. S. GOVERNMENT SECURITIES		51,409,771.50		55,299,240.97	3,889,469.47
<u>CORPORATE DEBT INSTRUMENTS - PREFERRED</u>					
1,500,000.0000	AFLAC INC 6.450% 08/15/2040 DD 08/09/10	1,536,270.00	105.9110	1,588,665.00	52,395.00
1,420,000.0000	AIG SUNAMERICA SR NT 144A 6.900% 03/15/2032 DD 03/20/02	1,613,131.80	105.9150	1,503,993.00	109,138.80-
531,000.0000	AT&T CORP 8.000% 11/15/2031 DD 05/15/02	667,408.59	141.2560	750,069.36	82,660.77
1,625,000.0000	AT&T INC 8.500% 09/01/2037 DD 08/31/07	1,752,481.25	124.5090	2,023,271.25	270,790.00
11,769,000.0000	AT&T INC 6.300% 01/15/2038 DD 12/06/07	12,470,806.55	122.7740	14,449,272.06	1,978,465.51
1,985,000.0000	AT&T INC 6.400% 05/15/2038 DD 05/13/08	2,110,055.00	123.5380	2,452,229.30	342,174.30
13,220,000.0000	AT&T INC 6.550% 02/15/2039 DD 02/03/09	14,389,309.00	127.2040	16,816,366.80	2,427,059.80
1,435,000.0000	ABBOTT LABORATORIES 6.000% 04/01/2039 DD 03/03/09	1,620,000.20	127.0450	1,823,095.75	203,095.55
840,000.0000	ACE INA HOLDINGS INC 6.700% 05/15/2036 DD 05/22/06	985,891.20	129.7980	1,090,303.20	104,412.00
3,000,000.0000	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	3,328,230.00	131.6570	3,949,710.00	621,480.00



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TEXAS UTILITIES
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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
2,200,000.0000	ALABAMA POWER CO 5.200% 08/01/2041 DD 05/24/11	2,196,986.00	119.3870	2,626,514.00	429,528.00
230,000.0000	ALLSTATE CORP/THE 5.550% 05/09/2035 DD 05/09/05	232,532.30	107.3190	246,833.70	14,301.40
3,255,000.0000	ALLSTATE CORP/THE 5.950% 04/01/2036 DD 03/24/06	3,417,699.10	112.2810	3,654,746.55	237,047.45
3,240,000.0000	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	3,442,799.20	118.8960	3,852,230.40	409,431.20
5,830,000.0000	AMERICAN EXPRESS CO 8.150% 03/19/2038 DD 03/19/08	7,897,795.82	148.3740	8,650,204.20	752,408.38
400,000.0000	AMERICAN INTERNATIONAL GROUP I 5.050% 10/01/2015 DD 04/01/06	410,624.00	96.8230	387,292.00	23,332.00-
1,200,000.0000	AMERICAN INTERNATIONAL GROUP I 8.250% 05/01/2036 DD 04/20/06	1,151,784.00	89.5320	1,074,384.00	77,400.00-
540,000.0000	AMERIPRISE FINANCIAL INC 5.300% 03/15/2020 DD 03/11/10	568,112.40	107.6060	581,072.40	12,960.00
7,905,000.0000	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	10,757,581.25	157.6570	12,462,785.85	1,705,204.60
1,885,000.0000	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	1,831,541.40	116.8750	2,203,093.75	371,552.35
3,395,000.0000	ARCHER-DANIELS-MIDLAND CO 5.765% 03/01/2041 DD 03/01/11	3,443,884.10	126.2850	4,287,375.75	843,491.65
2,377,000.0000	ARCHER DANIELS MIDLAND CO 144A 4.535% 03/26/2042 DD 09/26/11	2,454,418.89	105.4520	2,506,594.04	52,175.15



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17,928,000.0000	AT&T INC 5.350% 09/01/2040 DD 03/01/11	16,860,746.16	112.4900	20,167,207.20	3,306,461.04
2,015,000.0000	BG ENERGY CAPITAL PLC 5.125% 10/15/2041 DD 10/12/11	1,980,422.60	108.2200	2,180,833.00	200,210.40
1,045,000.0000	BP CAPITAL MARKETS PLC 3.561% 11/01/2021 DD 11/01/11	1,045,000.00	104.1080	1,087,928.60	42,928.60
4,075,000.0000	BAKER HUGHES INC 5.125% 09/15/2040 DD 08/24/10	3,980,378.50	116.9310	4,764,938.25	784,559.75
2,200,000.0000	BANK ONE CORP 8.000% 04/29/2027 DD 04/29/97	2,708,508.00	118.2400	2,601,280.00	107,228.00-
2,000,000.0000	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/08	1,887,400.00	83.1730	1,663,460.00	223,940.00-
3,855,000.0000	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	3,844,417.90	118.4650	4,566,825.75	722,407.85
1,355,000.0000	BAXTER INTERNATIONAL INC 4.250% 03/15/2020 DD 03/09/10	1,393,387.15	110.5280	1,497,654.40	104,267.25
2,100,000.0000	BECTON DICKINSON AND CO 5.000% 11/12/2040 DD 11/12/10	2,067,849.00	111.2560	2,336,376.00	268,527.00
4,080,000.0000	BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10	4,287,549.60	118.6490	4,840,879.20	553,329.60
1,360,000.0000	BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98	1,591,308.80	138.9490	1,889,706.40	298,397.60
1,770,000.0000	BOEING CO/THE 5.875% 02/15/2040 DD 07/28/09	1,925,583.00	129.1760	2,286,415.20	360,832.20



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3,635,000.0000	BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	3,760,843.70	119.6410	4,348,950.35	588,106.65
3,405,000.0000	BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	3,401,718.00	115.6010	3,936,214.05	534,496.05
1,100,000.0000	BURLINGTN NORTH SANTA FE 4.950% 09/15/2041 DD 08/22/11	1,116,082.00	110.3160	1,213,476.00	97,394.00
690,000.0000	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	741,860.40	126.3040	871,497.60	129,637.20
1,130,000.0000	CARGILL INC 3.250% 11/15/2021 DD 11/08/11	1,124,350.00	100.6450	1,137,288.50	12,938.50
1,300,000.0000	CATERPILLAR INC 6.050% 08/15/2036 DD 08/08/06	1,469,338.00	129.2300	1,679,990.00	210,652.00
1,820,000.0000	CATERPILLAR INC 5.200% 05/27/2041 DD 05/27/11	1,865,588.20	119.7790	2,179,977.80	314,391.60
850,000.0000	CHUBB CORP 6.000% 05/11/2037 DD 05/11/07	921,170.50	120.5820	1,024,947.00	103,776.50
1,940,000.0000	CINCINNATI FINANCIAL CORP 6.920% 05/15/2028 DD 11/15/04	1,998,549.20	109.1230	2,116,986.20	118,437.00
2,480,000.0000	CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09	2,767,532.75	125.2020	3,105,009.60	337,476.85
2,125,000.0000	CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	2,307,698.60	122.3560	2,600,065.00	292,366.40
10,465,000.0000	CITIGROUP INC 5.875% 05/29/2037 DD 05/29/07	10,326,053.45	99.8760	10,452,023.40	125,969.95



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700,000.0000	CITIGROUP INC 8.000% 08/15/2017 DD 08/15/07	773,234.00	104.7960	733,572.00	39,662.00-
5,000,000.0000	CITIGROUP INC 8.875% 03/05/2038 DD 03/05/08	5,546,200.00	109.8610	5,493,050.00	53,150.00-
1,100,000.0000	CITIGROUP INC 6.125% 05/15/2018 DD 05/12/08	1,240,349.00	106.4360	1,170,796.00	69,553.00-
4,280,000.0000	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	5,444,759.20	122.4330	5,240,132.40	204,626.80-
700,000.0000	CITIGROUP INC 5.375% 08/09/2020 DD 08/09/10	727,307.00	102.8270	719,789.00	7,518.00-
1,880,000.0000	COCA-COLA ENTERPRISES INC 4.500% 09/01/2021 DD 02/18/11	1,873,720.80	110.9610	2,086,066.80	212,346.00
10,627,000.0000	CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	11,692,866.61	126.4910	13,442,198.57	1,749,331.96
1,710,000.0000	CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	2,033,361.00	138.3270	2,365,391.70	332,030.70
2,500,000.0000	CONSOLIDATED EDISON CO OF NEW 6.300% 08/15/2037 DD 08/28/07	2,853,875.00	133.4410	3,336,025.00	482,150.00
3,536,000.0000	CONSOLIDATED EDISON CO OF NEW 6.750% 04/01/2038 DD 04/04/08	4,211,977.12	140.0250	4,951,284.00	739,306.88
3,900,000.0000	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	4,073,160.00	121.9230	4,754,997.00	681,837.00
3,400,000.0000	COOPERATIEVE CENTRALE RAIFFEIS 5.250% 05/24/2041 DD 05/24/11	3,346,484.00	98.0270	3,332,918.00	13,566.00-



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960,000.0000	CREDIT SUISSE/NEW YORK NY 5.300% 08/13/2019 DD 08/13/09	1,014,019.20	103.1310	990,057.60	23,961.60-
580,000.0000	CREDIT SUISSE AG 5.400% 01/14/2020 DD 01/14/10	592,336.60	94.3160	547,032.80	45,303.80-
2,300,000.0000	DAIMLER FINANCE NORTH AMERICA 8.500% 01/18/2031 DD 01/18/01	3,107,232.00	139.8200	3,215,860.00	108,628.00
880,000.0000	DEERE & CO 5.375% 10/16/2029 DD 10/16/09	930,864.00	125.6670	1,105,869.60	175,005.60
2,000,000.0000	DOVER CORP 5.375% 03/01/2041 DD 02/22/11	1,972,680.00	122.2720	2,445,440.00	472,760.00
1,860,000.0000	EI DU PONT DE NEMOURS & CO 4.900% 01/15/2041 DD 09/23/10	1,814,299.80	113.0620	2,102,953.20	288,653.40
7,170,000.0000	DUKE ENERGY INDIANA INC 8.450% 04/01/2039 DD 03/23/09	8,378,043.00	134.0250	9,609,592.50	1,231,549.50
1,900,000.0000	DUKE ENERGY CAROLINAS LLC 6.050% 04/15/2038 DD 04/14/08	2,314,124.00	130.9130	2,487,347.00	173,223.00
1,260,000.0000	DUKE ENERGY CAROLINAS 4.250% 12/15/2041 DD 12/08/11	1,257,870.60	104.6240	1,318,262.40	60,391.80
2,700,000.0000	EDF SA 6.950% 01/26/2039 DD 01/26/09	3,194,856.00	117.6910	3,177,657.00	17,199.00-
1,000,000.0000	ENI SPA 5.700% 10/01/2040 DD 10/01/10	951,338.21	104.8870	1,048,870.00	97,531.79
550,000.0000	IBERDROLA INTERNATIONAL BV 8.750% 07/15/2038 DD 07/24/06	560,032.00	105.3990	579,694.50	19,662.50



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600,000.0000	ENEL FIN INTL SA GTD NT 144A 6.800% 09/15/2037 DD 09/20/07	556,776.00	86.8470	521,082.00	35,694.00-
390,000.0000	ENEL FINANCE INTERNATIONAL NV 6.000% 10/07/2039 DD 10/07/09	334,729.20	80.4850	313,891.50	20,837.70-
1,745,000.0000	EXELON GENERATION CO LLC 6.250% 10/01/2039 DD 09/23/09	1,775,804.15	121.8490	2,126,265.05	350,460.90
4,335,000.0000	FMR LLC 6.500% 12/14/2040 DD 07/06/10	4,169,576.40	108.8580	4,710,324.30	540,747.90
1,060,000.0000	FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	1,160,424.40	114.9460	1,218,427.60	58,003.20
1,775,000.0000	FLORIDA POWER & LIGHT 4.125% 02/01/2042 DD 12/13/11	1,770,615.75	103.1630	1,831,143.25	60,527.50
2,000,000.0000	FLORIDA POWER CORP 8.350% 09/15/2037 DD 09/18/07	2,294,500.00	134.2840	2,685,880.00	391,180.00
1,650,000.0000	FLORIDA POWER CORP 6.400% 06/15/2038 DD 06/18/08	1,918,587.00	135.6400	2,238,060.00	319,473.00
3,150,000.0000	FRANCE TELECOM SA STEP 03/01/2031 DD 09/01/01	4,282,204.50	142.5920	4,491,648.00	209,443.50
1,495,000.0000	GENERAL DYNAMICS CORP 3.875% 07/15/2021 DD 07/12/11	1,492,533.25	108.1280	1,616,513.60	123,980.35
4,200,000.0000	GENERAL ELECTRIC CAPITAL CORP 6.150% 08/07/2037 DD 08/07/07	4,427,178.00	109.3890	4,594,338.00	167,160.00
17,645,000.0000	GENERAL ELECTRIC CAPITAL CORP 5.875% 01/14/2038 DD 01/14/08	18,267,072.39	105.9590	18,696,465.55	429,393.16



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8,395,000.0000	GENERAL ELECTRIC CAPITAL CORP 6.875% 01/10/2039 DD 01/09/09	9,691,674.62	119.8030	10,057,461.85	365,787.23
2,255,000.0000	GENERAL ELEC CAP CORP 4.650% 10/17/2021 DD 10/17/11	2,250,174.30	104.3670	2,353,475.85	103,301.55
1,100,000.0000	GENERAL ELECTRIC CAPITAL CORP 5.300% 02/11/2021 DD 02/11/11	1,096,117.00	106.8950	1,175,845.00	79,728.00
950,000.0000	GEORGIA POWER CO 5.950% 02/01/2039 DD 02/10/09	1,148,968.00	128.8340	1,223,923.00	74,955.00
895,000.0000	GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	1,114,498.75	133.8050	1,197,554.75	83,056.00
1,400,000.0000	GOLDMAN SACHS GROUP INC/THE 7.500% 02/15/2019 DD 02/05/09	1,632,386.00	110.4410	1,546,174.00	86,212.00-
885,000.0000	GOLDMAN SACHS GROUP INC/THE 6.000% 08/15/2020 DD 08/03/10	718,638.90	102.4380	681,199.40	37,439.50-
6,675,000.0000	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	7,031,098.96	96.8980	6,467,941.50	563,157.46-
5,035,000.0000	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	5,147,784.00	93.0510	4,685,117.85	462,666.15-
5,485,000.0000	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	5,471,452.80	98.1030	5,380,949.55	90,503.25-
5,885,000.0000	HSBC BANK USA NA/NEW YORK NY 5.875% 11/01/2034 DD 10/25/04	5,842,646.19	96.4740	5,677,494.90	165,151.29-
6,400,000.0000	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	7,291,648.00	108.4260	6,939,264.00	352,384.00-



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800,000.0000	HSBC HOLDINGS PLC 7.825% 05/17/2032 DD 05/17/05	808,996.00	100.9260	807,408.00	1,588.00-
2,800,000.0000	HSBC HOLDINGS PLC 6.500% 05/02/2036 DD 05/03/06	2,923,424.00	101.0410	2,829,148.00	94,276.00-
4,500,000.0000	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	4,694,653.00	98.7090	4,441,905.00	252,748.00-
1,700,000.0000	HSBC HOLDINGS PLC 6.800% 06/01/2038 DD 05/27/08	1,838,244.00	103.5750	1,760,775.00	77,469.00-
1,700,000.0000	HSBC HOLDINGS PLC 5.100% 04/05/2021 DD 04/05/11	1,706,176.00	106.2590	1,806,403.00	100,227.00
2,330,000.0000	HEWLETT-PACKARD CO 4.650% 12/09/2021 DD 12/09/11	2,323,173.10	105.5080	2,458,336.40	135,163.30
8,159,000.0000	HOME DEPOT INC 5.875% 12/16/2036 DD 12/19/06	8,323,025.00	125.4880	7,728,805.92	1,405,780.92
6,310,000.0000	HOME DEPOT INC 5.400% 09/15/2040 DD 09/10/10	6,131,252.20	119.6330	7,548,842.30	1,417,590.10
1,725,000.0000	HONEYWELL INTERNATIONAL INC 5.375% 03/01/2041 DD 02/17/11	1,705,421.25	122.6650	2,115,971.25	410,550.00
1,540,000.0000	HUTCHISON WHAMPOA INTERNATIONAL 5.750% 09/11/2019 DD 09/11/09	1,649,216.80	112.0160	1,725,046.40	75,829.60
2,110,000.0000	INTEL CORP 4.800% 10/01/2041 DD 09/19/11	2,094,343.80	112.0710	2,364,698.10	270,354.30
2,942,000.0000	INTERNATIONAL BUSINESS MACHINE 5.800% 11/30/2039 DD 11/30/09	3,205,397.26	128.4680	3,779,528.56	574,131.30



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2,540,000.0000	INTERSTATE POWER & LIGHT CO 6.250% 07/15/2039 DD 07/10/09	2,792,704.60	131.9960	3,352,698.40	559,993.80
18,480,000.0000	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	20,965,525.15	116.0880	21,453,062.40	487,537.25
200,000.0000	JPMORGAN CHASE & CO 4.950% 03/25/2020 DD 03/25/10	208,056.00	106.2870	212,574.00	4,518.00
3,200,000.0000	JPMORGAN CHASE & CO 4.400% 07/22/2020 DD 07/22/10	3,183,024.00	102.1220	3,267,904.00	84,880.00
500,000.0000	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	511,070.00	103.6210	518,105.00	7,035.00
5,400,000.0000	JPMORGAN CHASE & CO 4.625% 05/10/2021 DD 05/10/11	5,394,006.00	103.4650	5,587,110.00	193,104.00
3,105,000.0000	KEYSPAN GAS EAST CORP 5.819% 04/01/2041 DD 03/31/11	3,105,000.00	121.9990	3,788,068.95	683,068.95
1,000,000.0000	LLOYDS TSB BANK PLC 5.800% 01/13/2020 DD 01/12/10	987,360.00	94.9380	949,380.00	37,980.00-
1,600,000.0000	LOUISVILLE GAS & ELECTRIC CO 5.125% 11/15/2040 DD 05/15/11	1,572,032.00	119.8500	1,917,600.00	345,568.00
3,000,000.0000	MASSACHUSETTS INSTITUTE OF TEC 5.600% 07/01/2111 DD 05/18/11	2,987,430.00	137.5630	4,126,890.00	1,139,460.00
1,770,000.0000	MCDONALD'S CORP 5.700% 02/01/2039 DD 01/16/09	1,927,494.60	129.6510	2,294,822.70	367,328.10
970,000.0000	MEDTRONIC INC 5.550% 03/15/2040 DD 03/16/10	1,120,611.90	122.4840	1,188,094.80	67,482.90



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EIN No. 75-2669310
PN 002

TRDTUC TUCG17814600 5500 FINAL 151324

5500 SCHEDULE OF INVESTMENTS AT END OF PLAN YEAR
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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
2,890,000.0000	METLIFE INC 5.700% 06/15/2035 DD 06/23/05	2,949,996.40	111.6150	3,225,673.50	275,677.10
2,400,000.0000	METLIFE INC 4.750% 02/08/2021 DD 08/06/10	2,461,458.00	108.1790	2,596,296.00	134,838.00
620,000.0000	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	640,225.11	117.0350	725,617.00	85,391.89
3,200,000.0000	MORGAN STANLEY 5.500% 07/24/2020 DD 07/26/10	3,267,488.00	90.9230	2,909,536.00	357,952.00-
3,800,000.0000	MORGAN STANLEY 6.250% 08/09/2026 DD 08/09/06	3,920,004.00	92.0620	3,498,356.00	421,648.00-
8,470,000.0000	MORGAN STANLEY 7.300% 05/13/2019 DD 05/13/09	9,621,845.80	101.8450	8,626,271.50	995,574.30-
1,195,000.0000	MOTIVA ENTERPRISES LLC 6.850% 01/15/2040 DD 01/11/10	1,388,888.75	129.2910	1,545,027.45	156,138.70
2,500,000.0000	NATIONAL RURAL UTILITIES COOPE 8.000% 03/01/2032 DD 03/07/02	3,164,725.00	140.8040	3,520,100.00	355,375.00
1,300,000.0000	NORTHERN STATES POWER CO/MN 6.200% 07/01/2037 DD 06/26/07	1,495,910.00	136.6620	1,776,606.00	280,696.00
1,670,000.0000	ORACLE CORP 6.125% 07/08/2039 DD 07/08/09	1,874,090.70	131.3440	2,193,444.80	319,354.10
1,455,000.0000	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	1,473,347.55	121.8280	1,772,597.40	299,249.85
865,000.0000	PPL ELECTRIC UTILITIES 5.200% 07/15/2041 DD 07/15/11	860,052.20	119.4310	1,033,078.15	173,025.95



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,720,000.0000	PACIFIC GAS & ELECTRIC CO 5.800% 03/01/2037 DD 03/13/07	1,822,890.40	121.7920	2,094,822.40	271,932.00
2,000,000.0000	PACIFIC GAS & ELECTRIC CO 8.350% 02/15/2038 DD 03/03/08	2,265,300.00	129.8290	2,596,580.00	331,280.00
1,200,000.0000	PACIFIC GAS & ELECTRIC CO 6.250% 03/01/2039 DD 03/06/09	1,344,576.00	128.8790	1,546,548.00	201,972.00
2,910,000.0000	PACIFIC GAS & ELECTRIC CO 5.400% 01/15/2040 DD 11/18/09	2,939,711.70	116.3010	3,384,359.10	444,647.40
100,000.0000	PACIFICORP 6.350% 07/15/2038 DD 07/17/08	113,517.00	131.9840	131,984.00	18,467.00
1,650,000.0000	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	1,955,065.00	127.6960	2,106,984.00	151,919.00
2,130,000.0000	PEPSICO INC/NC 4.875% 11/01/2040 DD 10/26/10	2,066,824.20	115.5630	2,461,491.90	394,667.70
1,410,000.0000	PETROBRAS INTERNATIONAL FINANC 6.750% 01/27/2041 DD 01/27/11	1,399,960.80	114.9130	1,620,273.30	220,312.50
11,870,000.0000	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	15,243,077.95	147.6280	17,523,443.60	2,280,365.65
1,600,000.0000	PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	1,857,104.00	130.3690	2,085,904.00	228,800.00
2,430,000.0000	PHILIP MORRIS INTL INC 4.375% 11/15/2041 DD 11/15/11	2,380,257.90	103.9320	2,525,547.60	145,289.70
2,400,000.0000	PRINCIPAL FINANCIAL GROUP INC 8.875% 05/15/2019 DD 05/21/09	3,019,392.00	124.5040	2,988,096.00	31,296.00-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
400,000.0000	PRUDENTIAL FINANCIAL INC 5.625% 05/12/2041 DD 05/12/11	396,280.00	98.3130	393,252.00	3,028.00-
3,130,000.0000	PUBLIC SERVICE COLORADO 4.750% 08/15/2041 DD 08/09/11	3,148,556.40	114.5770	3,586,260.10	437,703.70
1,090,000.0000	PUGET SOUND ENERGY INC 5.757% 10/01/2039 DD 09/11/09	1,090,806.60	123.2050	1,342,934.50	252,127.90
2,510,000.0000	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	2,557,222.50	124.0190	3,112,876.90	555,654.40
1,180,000.0000	RAYTHEON CO 4.700% 12/15/2041 DD 12/06/11	1,174,336.00	102.7000	1,211,860.00	37,524.00
1,945,000.0000	RIO TINTO FINANCE USA LTD 5.200% 11/02/2040 DD 11/02/10	1,907,869.95	114.5310	2,227,627.95	319,758.00
1,040,000.0000	ROYAL BANK OF SCOTLAND PLC/THE 5.625% 08/24/2020 DD 08/24/10	1,033,968.00	95.9130	997,495.20	36,472.80-
765,000.0000	SAIC INC 5.950% 12/01/2040 DD 06/01/11	775,717.65	110.0480	841,867.20	66,149.55
1,620,000.0000	SAN DIEGO GAS & ELECTRIC CO 5.350% 05/15/2040 DD 05/13/10	1,656,012.60	126.4760	2,048,911.20	392,898.60
4,810,000.0000	SAN DIEGO GAS & ELECTRIC CO 4.500% 08/15/2040 DD 08/26/10	4,361,706.00	111.8810	5,381,476.10	1,019,770.10
2,300,000.0000	SHELL INTERNATIONAL FINANCE BV 5.500% 03/25/2040 DD 03/25/10	2,501,756.00	124.9560	2,873,988.00	372,232.00
3,000,000.0000	SIEMENS NV 144A 6.125% 08/17/2026 DD 08/16/06	3,386,730.00	121.3930	3,641,790.00	255,060.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
5,530,000.0000	SIMON PROPERTY GROUP LP 6.750% 02/01/2040 DD 01/25/10	6,317,492.40	130.5660	7,220,299.80	902,807.40
1,650,000.0000	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	1,813,977.00	128.8610	2,126,206.50	312,229.50
1,300,000.0000	SOUTHERN CALIFORNIA EDISON CO 5.500% 03/15/2040 DD 03/11/10	1,347,957.00	124.9430	1,624,259.00	276,302.00
1,020,000.0000	STATOIL ASA 4.250% 11/23/2041 DD 11/23/11	1,020,000.00	104.4400	1,065,288.00	45,288.00
6,700,000.0000	TARGET CORP 7.000% 01/15/2038 DD 01/17/08	8,213,798.00	139.7810	9,365,327.00	1,151,529.00
3,590,000.0000	TOTAL CAPITAL SA 4.450% 06/24/2020 DD 06/24/10	3,733,187.00	111.3860	3,998,757.40	265,570.40
5,798,000.0000	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	7,497,219.86	144.2230	8,362,049.54	864,829.68
850,000.0000	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	944,630.50	124.3470	1,056,949.50	112,319.00
1,000,000.0000	UBS AG/STAMFORD CT 5.750% 04/25/2018 DD 04/25/08	1,086,730.00	103.6070	1,036,070.00	50,660.00-
1,590,000.0000	UNITED TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	1,830,837.30	125.1290	1,989,551.10	158,713.80
1,050,000.0000	UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	1,065,256.50	119.6370	1,256,188.50	190,932.00
1,005,000.0000	UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	999,713.70	122.9450	1,235,597.25	235,883.55



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,600,000.0000	VERIZON COMMUNICATIONS INC 6.400% 02/15/2038 DD 02/12/08	1,769,888.00	126.9400	2,031,040.00	261,152.00
6,685,000.0000	VERIZON COMMUNICATIONS INC 6.900% 04/15/2038 DD 04/04/08	7,814,729.16	133.6590	8,935,104.15	1,120,374.99
6,200,000.0000	VERIZON COMMUNICATIONS INC 8.950% 03/01/2039 DD 11/04/08	8,835,558.00	160.1460	9,929,052.00	1,093,494.00
3,900,000.0000	VERIZON COMMUNICATIONS INC 7.350% 04/01/2039 DD 03/27/09	4,796,922.00	139.8010	5,452,239.00	655,317.00
400,000.0000	VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11	393,332.00	123.9870	495,948.00	102,616.00
290,000.0000	VERIZON COMMUNICATIONS 4.750% 11/01/2041 DD 11/03/11	287,297.20	107.6230	312,106.70	24,809.50
1,600,000.0000	VIRGINIA ELECTRIC AND POWER CO 6.350% 11/30/2037 DD 12/04/07	1,831,472.00	133.4750	2,135,600.00	304,128.00
3,500,000.0000	VIRGINIA ELECTRIC AND POWER CO 8.875% 11/15/2038 DD 11/06/08	5,073,670.00	165.2220	5,782,770.00	709,100.00
9,285,000.0000	VODAFONE GROUP PLC 6.150% 02/27/2037 DD 02/27/07	9,939,592.50	124.4400	11,554,254.00	1,614,661.50
5,900,000.0000	WACHOVIA BANK NA 5.850% 02/01/2037 DD 01/29/07	5,937,701.00	104.6570	6,174,763.00	237,062.00
8,650,000.0000	WACHOVIA BANK NA 6.600% 01/15/2038 DD 12/07/07	9,524,255.50	113.4040	9,809,446.00	285,190.50
600,000.0000	WAL-MART STORES INC 6.500% 08/15/2037 DD 08/24/07	704,910.00	138.1490	828,894.00	123,984.00



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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
6,160,000.0000	WAL-MART STORES INC 8.200% 04/15/2038 DD 04/15/08	7,065,311.70	134.2930	8,272,448.80	1,207,137.10
8,980,000.0000	WAL-MART STORES INC 4.875% 07/08/2040 DD 07/08/10	8,805,248.80	115.4760	8,037,129.60	1,431,880.80
2,590,000.0000	WAL-MART STORES INC 5.625% 04/15/2041 DD 04/18/11	2,848,830.80	129.2400	3,347,316.00	498,485.20
4,880,000.0000	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	5,177,488.20	107.4730	5,244,682.40	67,194.20
2,450,000.0000	WELLS FARGO BANK NA 5.950% 08/26/2036 DD 08/29/06	2,504,120.50	102.9570	2,522,446.50	18,326.00
1,205,000.0000	WESTERN UNION CO/THE 6.200% 06/21/2040 DD 06/21/10	1,192,094.45	107.0860	1,290,386.30	98,291.85
1,400,000.0000	WYETH 5.950% 04/01/2037 DD 03/27/07	1,549,282.00	128.0970	1,793,358.00	244,076.00
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED		607,841,563.15		666,672,614.50	58,831,051.35
<u>CORPORATE DEBT INSTRUMENTS</u>					
1,465,000.0000	AGL CAPITAL CORP 5.875% 03/15/2041 DD 03/21/11	1,462,553.45	118.3020	1,733,124.30	270,570.85
1,015,000.0000	AETNA INC 3.950% 09/01/2020 DD 08/27/10	975,455.60	103.4610	1,050,129.15	74,673.55
1,840,000.0000	AGRIUM INC 6.125% 01/15/2041 DD 12/20/10	1,948,744.00	124.0350	2,282,244.00	333,500.00
1,300,000.0000	RIO TINTO ALCAN INC 6.125% 12/15/2033 DD 12/08/03	1,387,490.00	123.0880	1,600,118.00	212,628.00



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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
5,360,000.0000	ALCOA INC 5.950% 02/01/2037 DD 01/25/07	5,023,606.40	94.8410	5,083,477.60	59,871.20
1,900,000.0000	ALLEGHENY ENERGY SUPPLY CO LLC 8.750% 10/15/2039 DD 10/01/09	1,818,414.00	109.1480	2,073,812.00	255,398.00
205,000.0000	ALLEGHENY TECHNOLOGIES INC 5.950% 01/15/2021 DD 01/07/11	204,766.30	106.2890	217,892.45	13,126.15
1,390,000.0000	ALLTEL CORP 8.800% 05/01/2029 DD 04/27/99	1,587,922.10	126.5660	1,759,267.40	171,345.30
6,895,000.0000	ALTRIA GROUP INC 9.950% 11/10/2038 DD 11/10/08	9,715,951.36	152.0980	10,487,157.10	771,205.74
2,180,000.0000	ALTRIA GROUP INC 10.200% 02/06/2039 DD 02/06/09	3,150,732.20	155.6120	3,392,341.60	241,609.40
2,245,000.0000	ALTRIA GROUP INC 4.750% 05/05/2021 DD 05/05/11	2,247,987.60	110.1040	2,471,834.80	223,847.20
1,126,340.4200	AMER AIRLN PT TRST 09-1A 10.375% 07/02/2019 DD 07/07/09	1,329,081.69	105.0000	1,182,657.44	146,424.25-
499,260.8100	AMERICAN AIRLINES 2011-1 CLASS 5.250% 01/31/2021 DD 01/25/11	499,260.81	93.0000	464,312.55	34,948.26-
5,500,000.0000	AMERICAN INTERNATIONAL GROUP I 5.850% 01/16/2018 DD 12/12/07	5,687,801.25	97.8010	5,379,055.00	308,746.25-
1,700,000.0000	AMERICAN INTERNATIONAL GROUP I 8.250% 08/15/2018 DD 02/15/09	1,958,519.00	105.8500	1,799,450.00	159,069.00-
1,380,000.0000	AMERICAN INTERNATIONAL GROUP I 8.400% 12/15/2020 DD 12/03/10	1,435,200.00	100.9230	1,392,737.40	42,462.60-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
5,300,000.0000	AMGEN INC 4.950% 10/01/2041 DD 09/16/10	4,988,996.00	99.0090	5,247,477.00	258,481.00
4,805,000.0000	AMGEN INC 5.650% 06/15/2042 DD 06/30/11	4,781,455.50	108.7150	5,223,755.75	442,300.25
3,310,000.0000	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	3,268,828.85	103.6680	3,431,410.80	162,581.95
3,960,000.0000	ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10	3,836,922.95	111.2890	4,407,044.40	570,121.45
5,000,000.0000	ANADARKO PETROLEUM CORP 6.450% 09/15/2036 DD 09/19/06	5,120,986.65	114.0100	5,700,500.00	579,513.35
5,700,000.0000	ANADARKO PETROLEUM CORP 7.950% 06/15/2039 DD 06/12/09	6,583,671.00	132.5010	7,552,557.00	968,886.00
1,915,000.0000	ANHEUSER-BUSCH COS INC 8.450% 09/01/2037 DD 08/24/07	2,191,257.90	133.8940	2,564,070.10	372,812.20
805,000.0000	ANHEUSER-BUSCH INBEV WORLDWIDE 5.375% 01/15/2020 DD 10/16/09	872,289.95	117.2800	944,104.00	71,814.05
1,070,000.0000	AON CORP 6.250% 09/30/2040 DD 09/10/10	1,099,938.60	123.1220	1,317,405.40	217,466.80
5,260,000.0000	APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07	5,708,257.20	129.3500	6,803,810.00	1,095,552.80
3,240,000.0000	APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08	3,743,593.20	134.2050	4,348,242.00	604,648.80
3,822,000.0000	ARCELORMITTAL 7.000% 10/15/2039 DD 10/08/09	3,848,073.21	92.9310	3,551,822.82	296,250.39-



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3,505,000.0000	ARCELORMITTAL 8.750% 03/01/2041 DD 03/07/11	3,441,607.00	89.9230	3,151,801.15	289,805.85-
2,345,000.0000	ARISTOTLE HOLDING INC 8.125% 11/15/2041 DD 11/21/11	2,339,606.50	108.1180	2,535,367.10	195,760.60
2,380,000.0000	ARISTOTLE HOLDING INC 144A 4.750% 11/15/2021 DD 11/21/11	2,359,698.60	103.4770	2,462,752.60	103,054.00
4,675,000.0000	ASCIANO FINANCE LTD 8.000% 04/07/2023 DD 04/07/11	4,650,923.75	100.2080	4,684,724.00	33,800.25
1,500,000.0000	ATMOS ENERGY CORP 8.500% 03/15/2019 DD 03/26/09	1,877,640.00	132.1370	1,982,055.00	104,415.00
1,220,000.0000	AUTOZONE INC 4.000% 11/15/2020 DD 11/15/10	1,152,253.40	102.4510	1,249,902.20	97,648.80
1,100,000.0000	AVIATION CAPITAL GROUP CORP 7.125% 10/15/2020 DD 10/07/10	1,120,361.00	96.7330	1,064,063.00	56,298.00-
1,460,000.0000	AVIATION CAPITAL GROUP CORP 8.750% 04/06/2021 DD 04/06/11	1,460,000.00	94.2180	1,375,582.80	84,417.20-
1,470,000.0000	BALTIMORE GAS & ELECTRIC CO 6.350% 10/01/2036 DD 04/01/07	1,587,364.80	126.3110	1,856,771.70	269,406.90
655,000.0000	BALTIMORE GAS & ELECTRIC CO 3.500% 11/15/2021 DD 11/16/11	651,390.95	101.8980	667,431.90	16,040.95
5,900,000.0000	BANK OF AMERICA CORP 5.625% 07/01/2020 DD 06/22/10	6,096,971.00	92.3730	5,450,007.00	646,964.00-
1,690,000.0000	BANK OF AMERICA CORP 5.000% 05/13/2021 DD 05/13/11	1,597,303.50	91.0830	1,539,302.70	58,000.80-



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1,400,000.0000	BARCLAYS BANK PLC 5.140% 10/14/2020 DD 10/14/10	1,259,650.00	84.6490	1,185,086.00	74,564.00-
900,000.0000	BARRICK GOLD CORP 5.800% 11/15/2034 DD 11/12/04	912,645.00	112.0810	1,008,729.00	96,084.00
2,800,000.0000	BARRICK NORTH AMERICA FINANCE 7.500% 09/15/2038 DD 09/11/08	3,419,304.00	135.9850	3,807,580.00	388,276.00
4,135,000.0000	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	4,378,386.10	115.7690	4,787,048.15	408,662.05
675,000.0000	WR BERKLEY CORP 5.375% 09/15/2020 DD 09/16/10	658,779.75	100.9040	681,102.00	22,322.25
470,000.0000	BORGWARNER INC 4.625% 09/15/2020 DD 09/16/10	464,012.20	106.2620	499,431.40	35,419.20
955,000.0000	BOSTON PROPERTIES LP 5.625% 11/15/2020 DD 04/19/10	1,016,339.65	111.8030	1,065,808.65	49,469.00
1,575,000.0000	BRITISH SKY BROADCASTING GROUP 6.100% 02/15/2018 DD 02/15/08	1,756,928.25	112.0160	1,764,252.00	7,323.75
835,000.0000	BSKYB FINANCE UK PLC 6.500% 10/15/2035 DD 10/20/05	888,289.70	116.6450	973,985.75	85,696.05
740,000.0000	CIGNA CORP 5.875% 03/15/2041 DD 03/07/11	735,234.40	105.8020	782,934.80	47,700.40
3,485,000.0000	CIGNA CORP 5.375% 02/15/2042 DD 11/10/11	3,482,699.90	99.4250	3,464,961.25	17,738.65-
1,180,000.0000	CNA FINANCIAL CORP 5.750% 08/15/2021 DD 02/14/11	1,187,549.09	102.0430	1,204,107.40	16,558.31



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,800,000.0000	CSX CORP 8.150% 05/01/2037 DD 04/25/07	1,935,288.00	120.2550	2,164,590.00	229,302.00
3,090,000.0000	CSX CORP 8.220% 04/30/2040 DD 03/24/10	3,360,094.60	122.4990	3,785,219.10	425,124.50
1,000,000.0000	CSX CORP 5.500% 04/15/2041 DD 10/21/10	993,260.00	113.2700	1,132,700.00	139,440.00
2,400,000.0000	CSX CORP 4.750% 05/30/2042 DD 11/01/11	2,386,464.00	103.1850	2,476,440.00	89,976.00
850,000.0000	CVS CAREMARK CORP 6.250% 06/01/2027 DD 05/25/07	934,753.50	120.9910	1,028,423.50	93,670.00
1,750,000.0000	CVS CAREMARK CORP 6.125% 09/15/2039 DD 09/11/09	1,869,805.00	121.6880	2,129,540.00	259,735.00
2,231,549.4700	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	2,539,887.91	115.8620	2,581,054.75	41,366.84
1,874,292.6200	CVS PASS-THROUGH TRUST 5.773% 01/10/2033 DD 12/17/10	1,858,359.82	102.2080	1,915,677.00	57,317.18
1,851,928.1420	CVS PASS-THROUGH TRUST 8.353% 07/10/2031 DD 06/26/09	2,205,868.68	122.3820	2,266,426.70	60,558.02
2,200,000.0000	CAMERON INTERNATIONAL CORP 7.000% 07/15/2038 DD 06/26/08	2,403,126.00	124.6670	2,742,674.00	339,548.00
2,515,000.0000	CAMERON INTERNATIONAL CORP 5.950% 06/01/2041 DD 06/02/11	2,514,295.80	115.1610	2,896,299.15	382,003.35
795,000.0000	CANADIAN NATIONAL RAILWAY CO 8.250% 08/01/2034 DD 07/09/04	913,431.15	130.3340	1,036,155.30	122,724.15



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5,700,000.0000	CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	6,298,101.00	126.5060	7,210,842.00	912,741.00
1,324,000.0000	CANADIAN NATL RESOURCES 3.450% 11/15/2021 DD 11/16/11	1,318,783.44	104.2240	1,379,925.76	61,142.32
1,605,000.0000	CANADIAN PACIFIC RAILWAY CO 5.950% 05/15/2037 DD 05/08/07	1,659,040.35	105.9090	1,699,839.45	40,799.10
5,705,000.0000	CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	6,646,267.95	132.3400	7,549,997.00	903,729.05
825,000.0000	CENTERPOINT ENERGY RESOURCES C 5.850% 01/15/2041 DD 07/15/11	824,414.25	115.2460	950,779.50	126,365.25
1,265,000.0000	CENTURYLINK INC 7.600% 09/15/2039 DD 09/21/09	1,286,183.80	98.1260	1,241,293.90	44,889.90-
3,190,000.0000	CITIGROUP INC 8.125% 08/25/2036 DD 08/25/06	2,792,681.70	86.5010	2,759,381.90	33,299.80-
1,600,000.0000	CLECO POWER LLC 6.000% 12/01/2040 DD 11/15/10	1,562,752.00	121.9990	1,951,984.00	389,232.00
1,240,000.0000	CLIFFS NATURAL RESOURCES INC 6.250% 10/01/2040 DD 09/20/10	1,234,705.20	98.4920	1,221,300.80	13,404.40-
5,375,000.0000	COMCAST CORP 6.500% 11/15/2035 DD 11/14/05	5,776,888.76	120.5380	6,478,917.50	702,028.74
11,495,000.0000	COMCAST CORP 6.550% 07/01/2039 DD 06/18/09	12,501,157.35	123.3020	14,173,564.90	1,672,407.55
2,020,000.0000	COMMONWEALTH EDISON CO 8.450% 01/15/2038 DD 01/16/08	2,272,621.20	132.2600	2,671,652.00	399,030.80



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
650,000.0000	CORNING INC 4.250% 08/15/2020 DD 08/10/10	641,901.00	106.5060	692,289.00	50,388.00
840,000.0000	COVENTRY HEALTH CARE INC 5.450% 06/15/2021 DD 06/07/11	838,320.00	111.1210	933,416.40	95,096.40
3,680,000.0000	COVIDIEN INTERNATIONAL FINANCE 6.550% 10/15/2037 DD 04/15/08	4,590,875.00	127.0450	4,675,256.00	84,381.00
2,370,000.0000	COX COMMUNICATIONS INC 144A 6.950% 08/01/2038 DD 06/05/08	2,636,411.70	114.1920	2,706,350.40	69,938.70
5,400,000.0000	COX COMMUNICATIONS INC 8.375% 03/01/2039 DD 02/20/09	6,997,914.00	133.8960	7,230,384.00	232,470.00
1,359,730.1000	DELTA AIR LINES 7.750% 12/17/2019 DD 11/24/09	1,505,901.09	107.5000	1,461,709.86	44,191.23-
1,414,898.4900	DELTA AIR LINES 2010-1 CLASS A 6.200% 07/02/2018 DD 07/02/10	1,478,568.92	106.5000	1,506,866.89	28,297.97
3,145,618.5200	DELTA AIR LINES 2010-2 CLASS A 4.950% 05/23/2019 DD 11/22/10	3,157,414.58	101.2500	3,184,938.75	27,524.17
7,305,000.0000	DEUTSCHE TELEKOM INTERNATIONAL STEP 06/15/2030 DD 07/06/00	9,817,554.75	139.4910	10,189,817.55	372,262.80
2,800,000.0000	DEVON FINANCING CORP ULC 7.875% 09/30/2031 DD 10/03/01	3,691,632.00	141.4510	3,960,628.00	268,996.00
5,910,000.0000	DEVON ENERGY CORP 7.950% 04/15/2032 DD 03/25/02	7,847,298.00	143.1190	8,458,332.90	611,034.90
5,455,000.0000	DIAMOND OFFSHORE DRILLING INC 5.700% 10/15/2039 DD 10/08/09	5,423,231.65	111.5080	6,082,761.40	659,529.75



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,515,000.0000	DIRECTV HOLDINGS LLC / DIRECTV 8.350% 03/15/2040 DD 03/11/10	1,593,734.56	113.7620	1,723,494.30	129,759.74
3,000,000.0000	DIRECTV HOLDINGS LLC / DIRECTV 6.000% 08/15/2040 DD 08/17/10	3,011,790.00	109.0870	3,272,610.00	260,820.00
1,410,000.0000	DIRECTV HOLDINGS LLC / DIRECTV 6.375% 03/01/2041 DD 03/10/11	1,409,280.90	115.3020	1,625,758.20	216,477.30
2,120,000.0000	DISCOVER BANK/GREENWOOD DE 7.000% 04/15/2020 DD 04/15/10	2,342,430.80	104.6270	2,218,092.40	124,338.40-
1,700,000.0000	DISCOVERY COMMUNICATIONS LLC 6.350% 06/01/2040 DD 06/03/10	1,836,136.00	120.4600	2,047,820.00	211,684.00
2,125,000.0000	DOMINION RESOURCES INC/VA 5.950% 06/15/2035 DD 06/20/05	2,258,258.75	119.0160	2,529,090.00	270,831.25
3,260,000.0000	DOMINION RESOURCES INC/VA 7.000% 08/15/2038 DD 08/17/08	3,921,454.00	135.2850	4,410,291.00	488,837.00
695,000.0000	DOMINION RESOURCES INC/VA 5.200% 08/15/2019 DD 08/14/09	752,427.85	115.4390	802,301.05	49,873.20
1,435,000.0000	DOMINION RESOURCES INC/VA 4.900% 08/01/2041 DD 08/05/11	1,413,058.85	107.9800	1,549,513.00	136,454.15
1,685,000.0000	DOW CHEMICAL CO/THE 7.375% 11/01/2029 DD 11/01/99	2,054,633.25	126.9110	2,138,450.35	83,817.10
4,400,000.0000	DOW CHEMICAL CO/THE 9.400% 05/15/2039 DD 05/13/09	6,386,292.00	150.3100	6,613,640.00	227,348.00
1,110,000.0000	DOW CHEMICAL CO/THE 4.250% 11/15/2020 DD 11/09/10	1,061,015.70	103.9440	1,153,778.40	92,762.70



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1,815,000.0000	DOW CHEMICAL CO/THE 5.250% 11/15/2041 DD 11/14/11	1,812,549.75	105.1870	1,909,144.05	96,594.30
750,000.0000	DUKE REALTY LP 8.750% 03/15/2020 DD 04/01/10	813,867.50	109.7180	822,885.00	9,217.50
425,000.0000	ERAC USA FIN CO GTD NT 144A 6.700% 06/01/2034 DD 06/02/04	440,414.75	113.0520	480,471.00	40,056.25
770,000.0000	ERAC USA FINANCE LLC 8.375% 10/15/2017 DD 10/17/07	854,800.10	115.5550	889,773.50	34,973.40
1,385,000.0000	ERAC USA FINANCE LLC 7.000% 10/15/2037 DD 10/17/07	1,491,395.71	120.3070	1,666,251.95	174,856.24
2,465,000.0000	EQT CORP 4.875% 11/15/2021 DD 11/07/11	2,451,549.95	100.9440	2,488,269.60	36,719.65
875,000.0000	ECOLAB INC 4.350% 12/08/2021 DD 12/08/11	874,568.00	108.7890	720,825.75	46,257.75
1,800,000.0000	ECOLAB INC 5.500% 12/08/2041 DD 12/08/11	1,583,536.00	110.8140	1,773,024.00	189,488.00
910,000.0000	EL PASO NATURAL GAS CO 8.375% 06/15/2032 DD 06/15/03	1,070,351.10	126.8700	1,154,517.00	84,165.90
3,540,000.0000	EMBARQ CORP 7.995% 06/01/2036 DD 05/17/06	3,842,660.40	103.6190	3,668,112.60	174,547.80-
1,800,000.0000	ENCANA CORP 6.625% 08/15/2037 DD 08/13/07	1,968,570.00	120.7820	2,174,076.00	205,506.00
2,705,000.0000	ENCANA CORP 6.500% 02/01/2038 DD 12/04/07	2,934,140.55	118.5360	3,206,398.80	272,258.25



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3,035,000.0000	ENERGY TRANSFER PARTNERS LP 6.825% 10/15/2038 DD 10/23/08	3,199,557.70	105.1500	3,191,302.50	8,255.20-
4,755,000.0000	ENERGY TRANSFER PARTNERS LP 7.500% 07/01/2038 DD 03/28/08	5,534,411.65	114.1720	5,428,878.60	105,533.05-
1,320,000.0000	ENERGY TRANSFER PARTNERS LP 6.050% 06/01/2041 DD 05/12/11	1,316,860.40	98.0550	1,294,326.00	22,334.40-
3,230,000.0000	ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	3,400,064.30	111.6970	3,607,813.10	207,748.80
1,380,000.0000	ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11	1,377,656.36	112.0850	1,546,773.00	169,116.64
765,000.0000	ENTERPRISE PRODUCTS OPERATING 5.750% 03/01/2035 DD 03/02/05	755,100.90	106.3140	813,302.10	58,201.20
1,861,000.0000	EXELON CORP 5.625% 08/15/2035 DD 08/09/05	1,771,802.27	107.8450	2,003,273.45	231,471.18
375,000.0000	EXPEDIA INC 5.950% 08/15/2020 DD 08/05/10	376,874.99	100.8430	378,161.25	1,286.26
1,510,000.0000	MACY'S RETAIL HOLDINGS INC 6.375% 03/15/2037 DD 03/12/07	1,627,825.30	116.1700	1,754,167.00	126,341.70
1,500,000.0000	FIRSTENERGY SOLUTIONS CORP 6.800% 08/15/2039 DD 08/07/09	1,453,800.00	111.9760	1,679,640.00	225,840.00
1,870,000.0000	FISERV INC 4.625% 10/01/2020 DD 09/21/10	1,816,293.60	104.0200	1,945,174.00	128,880.40
2,720,000.0000	FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01	3,010,182.85	122.9780	3,345,001.60	334,818.75



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1,680,000.0000	FLORIDA GAS TRANSMISSION CO LL 5.450% 07/15/2020 DD 07/19/10	1,749,636.00	109.8380	1,845,278.40	95,642.40
1,200,000.0000	GAP INC/THE 5.950% 04/12/2021 DD 04/12/11	1,195,800.00	95.3800	1,144,560.00	51,240.00-
1,370,000.0000	GENERAL MILLS INC 5.400% 06/15/2040 DD 06/01/10	1,388,207.30	116.7850	1,599,954.50	211,747.20
995,000.0000	GEORGIA-PACIFIC LLC 7.250% 06/01/2028 DD 06/02/98	1,169,125.00	120.6470	1,200,437.65	31,312.65
1,060,000.0000	GEORGIA-PACIFIC LLC 5.400% 11/01/2020 DD 11/02/10	1,080,246.00	110.7650	1,174,109.00	93,863.00
2,005,000.0000	GILEAD SCIENCES INC 5.650% 12/01/2041 DD 12/13/11	2,000,448.65	110.7160	2,219,855.80	219,407.15
490,000.0000	GILEAD SCIENCES INC 4.400% 12/01/2021 DD 12/13/11	488,873.00	105.8690	518,758.10	29,885.10
900,000.0000	GOODMAN FUNDING PTY LTD 6.375% 11/12/2020 DD 11/12/10	863,235.00	102.0350	918,315.00	55,080.00
8,900,000.0000	HBOS PLC MTN TR #SB 0000 144A 6.750% 05/21/2018 DD 05/21/08	8,333,426.00	80.1790	7,135,931.00	1,197,495.00-
2,085,000.0000	HCP INC 5.375% 02/01/2021 DD 01/24/11	2,104,780.35	104.8390	2,185,893.15	81,112.80
575,000.0000	HANOVER INSURANCE GROUP INC/TH 7.625% 10/15/2025 DD 10/16/95	576,316.75	113.8320	654,534.00	78,217.25
3,095,000.0000	HARTFORD FINANCIAL SERVICES GR 8.625% 03/30/2040 DD 03/23/10	3,196,992.85	99.2420	3,071,539.90	125,452.95-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,970,000.0000	HASBRO INC 6.350% 03/15/2040 DD 03/11/10	1,993,403.60	108.1080	2,129,727.60	136,324.00
4,710,000.0000	HEALTHCARE REALTY TRUST INC 5.750% 01/15/2021 DD 12/13/10	4,710,706.50	101.0990	4,761,762.90	51,056.40
1,065,000.0000	HEALTH CARE REIT INC 6.500% 03/15/2041 DD 03/14/11	1,055,148.75	100.1960	1,067,087.40	11,938.65
4,420,000.0000	HJ HEINZ FINANCE CO 7.125% 08/01/2039 DD 07/29/09	5,197,566.40	137.9620	6,097,920.40	900,354.00
2,890,000.0000	HESS CORP 5.600% 02/15/2041 DD 08/10/10	2,868,989.70	111.7270	3,228,910.30	359,920.60
1,850,000.0000	HOLCIM CAPITAL CORP LTD 6.875% 09/29/2039 DD 09/29/09	1,855,272.50	102.0000	1,887,000.00	31,727.50
100,000.0000	INTERNATIONAL LEASE FINANCE CO 7.125% 09/01/2018 DD 08/20/10	106,250.00	103.5000	103,500.00	2,750.00-
1,243,000.0000	INTERNATIONAL PAPER CO 8.700% 06/15/2038 DD 06/04/08	1,568,069.36	136.1851	1,692,532.76	124,463.40
2,350,000.0000	INTERNATIONAL PAPER CO 7.300% 11/15/2039 DD 12/07/09	2,666,222.26	121.6480	2,858,728.00	192,505.74
1,200,000.0000	INTL PAPER CO 6.000% 11/15/2041 DD 11/16/11	1,201,822.90	108.5610	1,302,732.00	100,909.10
6,850,000.0000	JERSEY CENTRAL POWER & LIGHT C 6.150% 06/01/2037 DD 12/01/07	7,271,172.50	116.2130	7,960,590.50	689,418.00
1,110,000.0000	JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09	1,313,596.20	125.5590	1,393,704.90	80,108.70



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460,000.0000	JUNIPER NETWORKS INC 4.800% 03/15/2021 DD 03/03/11	459,408.60	105.9720	487,471.20	28,064.60
800,000.0000	KINDER MORGAN ENERGY PARTNERS 7.300% 08/15/2033 DD 08/19/02	887,860.00	116.7770	700,662.00	32,802.00
6,500,000.0000	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	7,062,900.00	112.9490	7,341,685.00	278,785.00
2,750,000.0000	KINDER MORGAN ENERGY PARTNERS 8.500% 09/01/2039 DD 09/16/09	2,858,566.50	111.1500	3,056,625.00	198,058.50
1,065,000.0000	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	1,147,974.15	112.0210	1,193,023.65	45,049.50
950,000.0000	KINDER MORGAN ENER PART 5.625% 09/01/2041 DD 08/17/11	945,326.00	103.0880	979,336.00	34,010.00
2,185,000.0000	KRAFT FOODS INC 8.875% 02/01/2038 DD 12/12/07	2,536,918.10	132.4170	2,893,311.45	356,395.35
2,050,000.0000	KRAFT FOODS INC 6.875% 01/26/2039 DD 05/22/08	2,388,373.00	133.2210	2,731,030.50	342,657.50
12,810,000.0000	KRAFT FOODS INC 6.500% 02/09/2040 DD 02/08/10	14,418,688.80	130.0940	16,665,041.40	2,246,352.60
1,240,000.0000	KROGER CO/THE 6.150% 01/15/2020 DD 01/16/08	1,405,118.40	121.3520	1,504,784.80	99,666.40
1,005,000.0000	LIBERTY MUTUAL GROUP INC 5.000% 06/01/2021 DD 05/23/11	983,683.95	97.9910	984,809.55	1,125.60
490,000.0000	LIBERTY PROPERTY LP 4.750% 10/01/2020 DD 09/27/10	484,879.50	101.6170	497,923.30	13,043.80



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735,000.0000	LINCOLN NATIONAL CORP 8.300% 10/09/2037 DD 10/09/07	739,659.90	103.0450	757,380.75	17,720.85
1,485,000.0000	LINCOLN NATIONAL CORP 7.000% 06/15/2040 DD 06/18/10	1,614,892.95	113.0540	1,678,851.90	63,958.95
850,000.0000	LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06	921,706.00	114.4180	972,553.00	50,847.00
1,160,000.0000	LOCKHEED MARTIN CORP 5.500% 11/15/2039 DD 11/18/09	1,181,912.40	108.0370	1,253,229.20	71,316.80
1,790,000.0000	LORILLARD TOBACCO CO 8.125% 06/23/2019 DD 06/23/09	2,088,444.80	119.1200	2,132,248.00	43,803.20
1,140,000.0000	LORILLARD TOBACCO CO 7.000% 08/04/2041 DD 08/04/11	1,130,959.80	105.1110	1,198,265.40	67,305.60
985,000.0000	MARATHON OIL CORP 8.800% 03/15/2032 DD 03/04/02	1,111,487.70	122.0740	1,178,014.10	66,546.40
2,030,000.0000	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	2,023,227.55	113.3230	2,300,456.90	277,229.35
613,000.0000	MARSH & MCLENNAN COS INC 5.875% 08/01/2033 DD 07/30/03	560,508.81	109.8700	673,503.10	112,994.29
2,500,000.0000	MARSH & MCLENNAN COS INC 4.800% 07/15/2021 DD 07/15/11	2,520,332.00	109.4570	2,736,425.00	216,093.00
1,495,000.0000	MATTEL INC 5.450% 11/01/2041 DD 11/08/11	1,486,717.70	101.2570	1,513,792.15	27,074.45
960,000.0000	MCKESSON CORP 4.750% 03/01/2021 DD 02/28/11	957,052.80	113.2940	1,087,622.40	130,569.60



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
985,000.0000	MCKESSON CORP 6.000% 03/01/2041 DD 02/28/11	970,579.60	127.8160	1,258,987.60	288,408.00
340,000.0000	MECCANICA HOLDINGS USA 7.375% 07/15/2039 DD 07/15/09	353,447.00	75.0920	255,312.80	98,134.20-
995,000.0000	MEDCO HEALTH SOLUTIONS INC 4.125% 09/15/2020 DD 09/10/10	962,095.35	99.6480	991,497.60	29,402.25
1,300,000.0000	MERRILL LYNCH & CO INC 6.875% 04/25/2018 DD 04/25/08	1,422,668.00	98.5940	1,281,722.00	140,946.00-
1,500,000.0000	MERRILL LYNCH & CO INC 5.700% 05/02/2017 DD 05/02/07	1,505,040.00	91.8390	1,377,585.00	127,455.00-
13,025,000.0000	MERRILL LYNCH & CO INC 7.750% 05/14/2038 DD 05/14/08	13,558,958.73	95.0120	12,375,313.00	1,183,645.73-
7,505,000.0000	MIDAMERICAN ENERGY HOLDINGS CO 6.500% 09/15/2037 DD 08/28/07	8,497,986.45	125.5630	9,423,503.15	925,516.70
1,430,000.0000	NATIONWIDE FINANCIAL SERVICES 5.375% 03/25/2021 DD 03/25/11	1,421,706.00	98.2250	1,404,617.50	17,088.50-
3,085,000.0000	NBCUNIVERSAL MEDIA LLC 5.150% 04/30/2020 DD 04/30/11	3,240,031.90	111.3370	3,434,746.45	194,714.55
2,350,000.0000	NBCUNIVERSAL MEDIA LLC 6.400% 04/30/2040 DD 04/30/11	2,495,606.00	122.9390	2,889,086.50	393,480.50
3,200,000.0000	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	3,632,032.00	136.4830	4,367,456.00	735,424.00
3,025,000.0000	NEWCREST FINANCE PTY LTD 5.750% 11/15/2041 DD 11/15/11	3,005,730.75	99.7940	3,018,768.50	13,037.75



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1,005,000.0000	NEWMONT MINING CORP 5.875% 04/01/2035 DD 03/22/05	1,050,888.30	113.2190	1,137,850.95	86,962.65
4,400,000.0000	NEWMONT MINING CORP 8.250% 10/01/2039 DD 09/18/09	4,784,120.00	118.4010	5,209,844.00	425,524.00
1,425,000.0000	NEWS AMERICA INC 6.200% 12/15/2034 DD 12/03/04	1,579,541.25	107.5040	1,531,932.00	47,609.25-
4,120,000.0000	NEWS AMERICA INC 6.150% 03/01/2037 DD 03/02/07	4,284,740.60	109.3110	4,503,813.20	218,872.60
1,035,000.0000	NEWS AMERICA INC 6.650% 11/15/2037 DD 11/14/07	1,146,355.65	113.2930	1,172,582.55	26,226.90
4,910,000.0000	NEWS AMERICA INC 6.900% 08/15/2039 DD 02/15/10	5,588,718.45	115.5960	5,675,763.60	87,045.15
2,000,000.0000	NEWS AMERICA INC 8.150% 02/15/2041 DD 02/15/11	1,989,700.00	115.2590	2,305,180.00	315,480.00
490,000.0000	NISOURCE CAPITAL MARKETS INC 7.860% 03/27/2017 DD 03/27/97	552,955.20	117.8520	577,474.80	24,519.60
2,340,000.0000	NISOURCE FINANCE CORP 6.125% 03/01/2022 DD 12/04/09	2,521,256.40	115.1260	2,693,948.40	172,692.00
1,530,000.0000	NISOURCE FINANCE CORP 5.950% 06/15/2041 DD 06/10/11	1,525,302.90	107.3280	1,642,118.40	116,815.50
1,800,000.0000	NOKIA OYJ 6.625% 05/15/2039 DD 05/07/09	1,901,358.00	95.8690	1,725,642.00	175,716.00-
2,500,000.0000	NOBLE HOLDING INTERNATIONAL LT 8.050% 03/01/2041 DD 02/03/11	2,484,725.00	111.1600	2,779,000.00	294,275.00



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1,520,000.0000	NORFOLK SOUTHERN CORP 5.840% 05/17/2029 DD 05/17/05	1,589,205.60	123.0330	1,870,101.60	280,896.00
1,715,000.0000	NORFOLK SOUTHERN CORP 6.000% 05/23/2048 DD 05/23/11	1,715,000.00	116.0800	1,990,772.00	275,772.00
1,380,000.0000	NORFOLK SOUTHERN CORP 144A 4.837% 10/01/2041 DD 09/14/11	1,394,021.61	106.0990	1,464,166.20	70,144.59
2,865,000.0000	OMNICOM GROUP INC 4.450% 08/15/2020 DD 08/05/10	2,807,782.45	103.0790	2,747,055.35	139,272.90
1,585,000.0000	OWENS CORNING 7.000% 12/01/2036 DD 06/01/07	1,622,225.50	102.2070	1,619,980.95	2,244.55-
800,000.0000	PPG INDUSTRIES INC 5.500% 11/15/2040 DD 11/12/10	784,976.00	115.8150	926,520.00	141,544.00
1,900,000.0000	PSEG POWER LLC 8.625% 04/15/2031 DD 10/15/01	2,440,189.00	147.5140	2,802,766.00	362,577.00
2,400,000.0000	PSEG POWER LLC 5.125% 04/15/2020 DD 04/05/10	2,497,248.00	112.1770	2,692,248.00	195,000.00
3,100,000.0000	PACIFIC GAS & ELECTRIC CO 6.050% 03/01/2034 DD 03/23/04	3,394,190.00	123.7840	3,837,304.00	443,114.00
1,695,000.0000	PERNOD-RICARD SA 4.450% 01/15/2022 DD 10/25/11	1,690,694.70	104.7580	1,775,648.10	84,953.40
2,700,000.0000	PETRO-CANADA 6.800% 05/15/2038 DD 05/15/08	3,089,452.20	129.1170	3,486,159.00	396,706.80
2,200,000.0000	PLAINS ALL AMERICAN PIPELINE L 8.750% 05/01/2019 DD 04/20/09	2,730,200.00	127.7490	2,810,478.00	80,278.00



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700,000.0000	POTASH CORP OF SASKATCHEWAN IN 5.875% 12/01/2036 DD 12/04/08	724,066.00	121.9380	853,566.00	129,500.00
1,050,000.0000	POTASH CORP OF SASKATCHEWAN IN 5.625% 12/01/2040 DD 11/30/10	1,059,881.00	122.1060	1,282,113.00	222,432.00
2,260,000.0000	PROGRESS ENERGY INC 7.750% 03/01/2031 DD 02/22/01	2,826,175.20	142.0080	3,209,380.80	383,205.60
925,000.0000	PROGRESS ENERGY INC 6.000% 12/01/2039 DD 11/19/09	977,484.50	125.3020	1,159,043.50	181,559.00
2,440,000.0000	PRUDENTIAL FINANCIAL INC 5.700% 12/14/2036 DD 12/14/06	2,436,295.18	99.2860	2,422,578.40	13,716.78-
1,315,000.0000	PRUDENTIAL FINANCIAL INC 6.625% 12/01/2037 DD 12/03/07	1,461,780.30	109.5000	1,439,925.00	21,855.30-
345,000.0000	PRUDENTIAL FINANCIAL INC 6.625% 08/21/2040 DD 08/21/10	384,954.45	110.4700	381,121.50	3,832.95-
435,000.0000	RPM INTERNATIONAL INC 6.125% 10/15/2019 DD 10/09/09	470,191.50	108.6930	472,814.55	2,623.05
1,910,000.0000	RAYTHEON CO 4.875% 10/15/2040 DD 10/20/10	1,788,963.30	105.1130	2,007,658.30	218,695.00
1,555,000.0000	RELIANCE HOLDINGS USA INC 6.250% 10/19/2040 DD 10/19/10	1,554,813.40	88.9100	1,382,550.50	172,262.90-
4,590,000.0000	REPUBLIC SERVICES INC 6.200% 03/01/2040 DD 03/04/10	4,977,714.30	120.8880	5,548,759.20	571,044.90
1,100,000.0000	REPUBLIC SERVICES INC 5.700% 05/15/2041 DD 05/09/11	1,093,719.00	114.7100	1,261,810.00	168,091.00



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895,000.0000	REPUBLIC SERVICES INC 5.250% 11/15/2021 DD 05/15/10	943,222.60	113.3890	1,014,831.55	71,608.95
1,000,000.0000	ROCKIES EXPRESS PIPELINE LLC 7.500% 07/15/2038 DD 06/27/08	1,005,780.00	102.1610	1,021,810.00	15,830.00
2,400,000.0000	ROCKIES EXPRESS PIPELINE LLC 6.875% 04/15/2040 DD 03/22/10	2,306,606.00	91.9910	2,207,784.00	98,822.00-
1,400,000.0000	ROGERS COMMUNICATIONS INC 7.500% 08/15/2038 DD 08/06/08	1,748,082.00	139.2930	1,950,102.00	202,020.00
5,763,000.0000	SLM CORP 5.625% 08/01/2033 DD 07/21/03	4,526,222.95	74.5920	4,298,736.96	227,485.99-
1,790,000.0000	SLM CORP 8.000% 03/25/2020 DD 03/22/10	1,861,600.00	101.0000	1,807,900.00	53,700.00-
2,980,000.0000	SEMPRA ENERGY 8.000% 10/15/2039 DD 10/08/09	3,254,018.00	123.3860	3,676,902.80	422,884.80
1,050,000.0000	SOUTH CAROLINA ELECTRIC & GAS 5.450% 02/01/2041 DD 01/27/11	1,223,089.00	119.6540	1,256,367.00	33,278.00
120,000.0000	SOUTHERN NATURAL GAS CO 7.350% 02/15/2031 DD 02/13/01	127,833.60	117.5750	141,090.00	13,256.40
1,310,000.0000	SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10	1,318,515.00	122.1430	1,600,073.30	281,558.30
2,000,000.0000	SOUTHWESTERN PUBLIC SERVICE CO 6.000% 10/01/2036 DD 10/06/06	1,961,000.00	116.2340	2,324,680.00	363,680.00
325,000.0000	SPECTRA ENERGY CAPITAL LLC 5.650% 03/01/2020 DD 08/28/09	345,247.50	110.9940	360,730.50	15,483.00



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980,000.0000	SPECTRA ENERGY PARTNERS LP 4.600% 08/15/2021 DD 06/09/11	979,676.60	104.4960	1,024,060.80	44,384.20
3,070,000.0000	TALISMAN ENERGY INC 5.850% 02/01/2037 DD 01/27/06	3,089,924.30	112.6240	3,457,556.80	367,632.50
725,000.0000	TALISMAN ENERGY INC 6.250% 02/01/2038 DD 11/10/06	774,314.50	120.3520	872,552.00	98,237.50
3,465,000.0000	TECK RESOURCES LTD 6.000% 08/15/2040 DD 08/17/10	3,573,402.55	110.0240	3,812,331.60	238,929.05
3,245,000.0000	TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11	3,252,064.20	115.5210	3,748,656.45	496,592.25
2,500,000.0000	TELECOM ITALIA CAPITAL SA 7.200% 07/18/2036 DD 07/18/06	2,347,650.00	82.5950	2,064,875.00	282,775.00-
1,390,000.0000	TELECOM ITALIA CAPITAL SA 7.721% 06/04/2038 DD 06/04/08	1,377,351.01	85.2850	1,185,461.50	191,889.51-
5,095,000.0000	TELEFONICA EMISIONES SAU 7.045% 06/20/2036 DD 06/20/06	5,405,420.85	97.5070	4,967,981.65	437,439.20-
3,305,000.0000	HISTORIC TW INC 6.625% 05/15/2029 DD 11/23/98	3,649,513.20	117.8820	3,896,000.10	246,486.90
5,200,000.0000	TIME WARNER INC 6.500% 11/15/2036 DD 11/13/06	5,683,288.00	120.6540	6,274,008.00	590,720.00
1,640,000.0000	TIME WARNER INC 6.200% 03/15/2040 DD 03/11/10	1,743,402.00	117.7900	1,931,756.00	188,354.00
3,760,000.0000	TIME WARNER INC 8.100% 07/15/2040 DD 07/14/10	3,923,074.11	117.2340	4,407,998.40	484,924.29



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3,300,000.0000	TIME WARNER INC 6.250% 03/29/2041 DD 04/01/11	3,257,331.00	119.8950	3,956,535.00	699,204.00
6,705,000.0000	TIME WARNER CABLE INC 7.300% 07/01/2038 DD 06/19/08	7,840,223.55	121.5160	8,147,647.80	307,424.25
4,600,000.0000	TIME WARNER CABLE INC 6.750% 06/15/2039 DD 06/29/09	5,080,562.00	118.1720	5,435,912.00	355,350.00
990,000.0000	TIME WARNER CABLE INC 5.875% 11/15/2040 DD 11/15/10	990,542.40	108.2260	1,071,437.40	80,895.00
3,425,000.0000	TIME WARNER CABLE INC 5.500% 09/01/2041 DD 09/12/11	3,443,228.30	105.3800	3,609,265.00	166,036.70
500,000.0000	TRANSOCEAN INC 7.500% 04/15/2031 DD 04/05/01	539,765.00	103.7860	518,930.00	20,835.00-
4,000,000.0000	TRANSOCEAN INC 6.800% 03/15/2038 DD 12/11/07	4,106,098.00	100.7940	4,031,760.00	74,338.00-
700,000.0000	TRANSOCEAN INC 6.500% 11/15/2020 DD 09/21/10	743,204.00	103.2990	723,093.00	20,111.00-
1,430,000.0000	TRANSOCEAN INC 7.350% 12/15/2041 DD 12/05/11	1,429,942.80	111.0830	1,588,486.90	158,544.10
1,300,000.0000	TYCO ELECTRONICS GROUP SA 7.125% 10/01/2037 DD 04/01/08	1,493,219.00	132.9830	1,728,779.00	235,560.00
810,000.0000	WASTE MANAGEMENT INC 7.000% 07/15/2028 DD 07/17/98	932,593.50	125.3810	1,015,586.10	82,992.60
395,000.0000	UNUM GROUP 6.750% 12/15/2028 DD 12/18/98	381,032.80	105.5630	416,973.85	35,941.05



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1,770,000.0000	UNION PACIFIC CORP 6.625% 02/01/2029 DD 02/01/99	2,007,675.60	131.3090	2,324,169.30	316,493.70
1,915,000.0000	UNION PACIFIC CORP 4.750% 09/15/2041 DD 08/09/11	1,877,293.65	108.9450	2,086,296.75	209,003.10
202,789.4700	UNITED AIR LINES P/T CTF 93-A4 9.210% 01/21/2017 DD 05/12/93	506.97	0.2500	506.97	0.00
4,090,973.1700	UAL 2009-2A PASS THROUGH TRUST 9.750% 01/15/2017 DD 11/24/09	4,704,619.17	108.0000	4,418,251.02	286,368.15-
2,000,000.0000	QWEST CORP 6.875% 09/15/2033 DD 09/15/93	1,965,000.00	99.3290	1,986,580.00	21,580.00
870,000.0000	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	960,619.20	127.1840	1,106,500.80	145,881.60
375,000.0000	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	420,693.75	128.3830	481,436.25	60,742.50
795,000.0000	UNUM GROUP 5.625% 09/15/2020 DD 09/15/10	797,989.20	102.9670	818,587.65	20,598.45
3,375,000.0000	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	3,715,599.60	113.8550	3,842,606.25	127,006.65
660,000.0000	VALERO ENERGY CORP 7.500% 04/15/2032 DD 04/15/02	696,887.40	117.0050	772,233.00	75,345.60
1,565,000.0000	VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07	1,589,460.95	107.2240	1,678,055.60	88,594.65
1,580,000.0000	VALERO ENERGY CORP 10.500% 03/15/2039 DD 03/17/09	2,352,151.20	147.5210	2,330,831.80	21,319.40-



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1,110,000.0000	VENTAS REALTY LP / VENTAS CAPI 4.750% 08/01/2021 DD 05/17/11	1,100,385.20	96.5150	1,071,316.50	29,048.70-
1,285,000.0000	CBS CORP 5.500% 05/15/2033 DD 05/14/03	1,182,825.98	102.7390	1,299,848.35	136,822.39
1,090,000.0000	VIRGIN MEDIA SECURED FINANCE P 5.250% 01/15/2021 DD 07/15/11	1,084,353.80	105.9480	1,154,833.20	70,479.40
1,235,000.0000	VOTORANTIM CIMENTOS SA 7.250% 04/05/2041 DD 04/05/11	1,227,528.25	96.7500	1,194,862.50	32,665.75-
1,115,000.0000	WASTE MANAGEMENT INC/OLD 7.100% 08/01/2026 DD 08/02/96	1,287,089.10	127.6550	1,423,353.25	136,264.15
1,700,000.0000	WASTE MANAGEMENT INC 7.375% 05/15/2029 DD 11/15/99	1,966,101.00	127.1510	2,161,567.00	195,466.00
1,580,000.0000	WEATHERFORD INTERNATIONAL LTD/ 9.875% 03/01/2039 DD 01/08/09	2,200,940.00	135.2690	2,137,250.20	63,689.80-
1,405,000.0000	WELLPOINT INC 5.950% 12/15/2034 DD 12/09/04	1,444,930.10	118.1550	1,660,077.75	215,147.65
500,000.0000	WELLPOINT INC 4.350% 08/15/2020 DD 08/12/10	496,105.00	108.0240	540,120.00	44,015.00
2,285,000.0000	WELLPOINT INC 5.800% 08/15/2040 DD 08/12/10	2,316,759.10	118.7300	2,689,234.50	372,475.40
861,000.0000	WILLIAMS COS INC/THE 7.500% 01/15/2031 DD 01/17/01	966,946.06	121.8780	1,049,369.58	82,423.52
2,716,000.0000	WILLIAMS COS INC/THE 8.750% 03/15/2032 DD 03/15/03	3,322,863.05	131.0250	3,558,639.00	235,775.95



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2,500,000.0000	WILLIAMS PARTNERS LP 8.300% 04/15/2040 DD 02/09/10	2,602,225.00	121.9300	3,048,250.00	446,025.00
240,000.0000	WILLIS GROUP HOLDINGS PLC 5.750% 03/15/2021 DD 03/17/11	237,828.00	106.0500	254,520.00	16,692.00
1,730,000.0000	WILLIS NORTH AMERICA INC 6.200% 03/28/2017 DD 03/28/07	1,777,661.50	109.9510	1,902,152.30	124,490.80
200,000.0000	WOODSIDE FINANCE LTD 4.600% 05/10/2021 DD 05/10/11	199,842.00	102.1070	204,214.00	4,372.00
1,120,000.0000	XCEL ENERGY INC 4.700% 05/15/2020 DD 05/13/10	1,153,040.00	112.7020	1,262,262.40	109,222.40
2,655,000.0000	XEROX CORP 6.750% 12/15/2039 DD 12/04/09	3,028,346.10	122.4650	3,251,445.75	223,099.65
1,490,000.0000	XEROX CORP 4.500% 05/15/2021 DD 05/18/11	1,478,765.40	101.3460	1,510,055.40	31,290.00
406,842.1100	* DELPHI 3/11 TLB	405,825.00	99.5000	404,807.90	1,017.10-
TOTAL CORPORATE DEBT INSTRUMENTS		685,952,022.58		729,582,149.91	43,630,127.33
<u>CORPORATE STOCK - PREFERRED</u>					
40.0000	FSP HIGHLAND PLACE I CORP	4,000,000.00	100.000.0000	4,000,000.00	0.00
60.0000	FSP SATELLITE PLACE CORP PFD	6,000,000.00	100.000.0000	6,000,000.00	0.00
50.0000	FSP 1441 MAIN STREET CORP PFD ST	5,000,000.00	100.000.0000	5,000,000.00	0.00
TOTAL CORPORATE STOCK - PREFERRED		15,000,000.00		15,000,000.00	0.00



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<u>CORPORATE STOCK - COMMON</u>					
275,118.0000	AVIVA PLC GBP0.25	1,692,802.29	4.6747	1,286,103.13	406,699.16-
222,188.0000	TESCO ORD 5P	1,304,333.61	6.2700	1,393,122.42	88,788.81
15,100.0000	SANKYO CO(OTC) NPV	853,628.03	50.6238	764,420.35	89,207.68-
14,900.0000	TOKYO ELECTRON NPV	944,282.13	50.8838	758,188.72	186,113.41-
9,600.0000	PARTNERRE HLDGS LTD BERMUDA COM	771,360.00	64.2100	616,416.00	154,944.00-
193,108.0000	SKANDINAVISKA ENSKILDA BANKEN SER A SWKR10	1,531,345.76	5.8480	1,129,301.38	402,044.38-
9,700.0000	ALLEGHENY TECHNOLOGIES INC	535,246.00	47.8000	463,660.00	71,586.00-
14,400.0000	ALLERGAN INC/UNITED STATES	1,053,047.31	87.7400	1,263,456.00	210,408.69
163,700.0000	ALLSTATE CORP/THE	5,040,041.71	27.4100	4,487,017.00	553,024.71-
5,200.0000	AMAZON.COM INC	923,370.08	173.1000	900,120.00	23,250.08-
93,890.0000	AMERICAN EXPRESS CO	4,029,758.80	47.1700	4,428,791.30	399,032.50
28,643.0000	AMERICAN NATIONAL INSURANCE CO	2,452,413.66	73.0300	2,091,798.29	360,615.37-
29,400.0000	ANIXTER INTERNATIONAL INC	1,756,062.03	59.6400	1,753,416.00	2,646.03-
12,900.0000	APACHE CORP	1,536,058.56	90.5800	1,168,482.00	367,576.56-
8,000.0000	APPLE INC	2,580,480.00	405.0000	3,240,000.00	659,520.00
85,000.0000	APPLIED MATERIALS INC	1,194,250.00	10.7100	910,350.00	283,900.00-



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79,300.0000	ATMEL CORP	1,101,360.57	8.1000	642,330.00	459,030.57-
347,121.0000	BANK OF AMERICA CORP	4,501,361.87	5.5600	1,929,992.78	2,571,369.11-
67,700.0000	BAXTER INTERNATIONAL INC	3,446,112.89	49.4800	3,349,796.00	96,316.89-
28,900.0000	BIO-RAD LABORATORIES INC	3,001,265.04	96.0400	2,775,556.00	225,709.04-
103,300.0000	H&R BLOCK INC	1,561,691.38	16.3300	1,686,889.00	125,197.62
117,932.0000	BLOUNT INTERNATIONAL INC	1,858,608.36	14.5200	1,712,372.64	146,235.72-
46,300.0000	BOB EVANS FARMS INC/DE	1,526,048.02	33.5400	1,552,902.00	26,853.98
87,300.0000	BRADY CORP	2,846,853.00	31.5700	2,756,061.00	90,792.00-
72,400.0000	BRINK'S CO/THE	1,946,112.10	26.8800	1,946,112.00	0.10-
33,100.0000	BROADCOM CORP	1,355,442.70	29.3600	971,816.00	383,626.70-
157,921.0000	BROWN & BROWN INC	3,780,628.74	22.6300	3,573,752.23	206,876.51-
39,800.0000	CVS CAREMARK CORP	1,343,462.07	40.7800	1,623,044.00	279,581.93
160,343.0000	CA INC	3,899,876.76	20.2150	3,241,333.75	658,543.01-
24,650.0000	CANON INC ADR	1,094,599.75	44.0400	1,085,588.00	9,013.75-
42,500.0000	CAPITAL ONE FINANCIAL CORP	1,805,802.22	42.2900	1,797,325.00	8,477.22-
17,300.0000	CARNIVAL CORP	547,792.09	32.6400	564,672.00	16,879.91
24,300.0000	CELGENE CORP	1,437,102.01	67.6000	1,642,680.00	205,577.99
104,600.0000	CHARLES RIVER LABORATORIES INT	3,141,400.95	27.3300	2,858,718.00	282,682.95-



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38,300.0000	CHEVRON CORP	3,577,464.80	106.4000	4,075,120.00	497,655.20
164,980.0000	CISCO SYSTEMS INC	3,114,195.48	18.0800	2,982,838.40	131,357.08-
37,500.0000	CITY NATIONAL CORP/CA	2,301,000.00	44.1800	1,658,750.00	644,250.00-
11,400.0000	COACH INC	602,476.45	61.0400	695,856.00	93,379.55
35,600.0000	COCA-COLA CO/THE	2,341,412.00	69.9700	2,490,932.00	149,520.00
36,652.0000	COCA-COLA FEMSA SAB DE CV ADR	3,021,224.36	95.2100	3,489,636.92	468,412.56
15,400.0000	COGNIZANT TECHNOLOGY SOLUTIONS	1,128,666.01	64.3100	990,374.00	138,292.01-
249,291.0000	COMCAST CORP	5,233,649.39	23.5600	5,873,295.96	639,646.57
84,900.0000	CONOCOPHILLIPS	5,795,415.49	72.8700	6,186,663.00	391,247.51
31,800.0000	CONTANGO OIL & GAS CO	2,057,909.67	58.1800	1,850,124.00	207,785.67-
63,100.0000	CORNING INC	844,073.26	12.9800	819,038.00	25,035.26-
11,400.0000	COSTCO WHOLESALE CORP	823,194.00	83.3200	949,848.00	126,654.00
28,700.0000	DANAHER CORP	1,351,010.43	47.0400	1,350,048.00	962.43-
15,400.0000	DEERE & CO	1,278,970.01	77.3500	1,191,190.00	87,780.01-
36,330.0000	DEVON ENERGY CORP	2,055,956.06	62.0000	2,252,460.00	196,503.94
75,800.0000	DEVRY INC	3,404,730.84	38.4600	2,915,268.00	489,462.84-
33,000.0000	DICK'S SPORTING GOODS INC	1,134,347.24	36.8800	1,217,040.00	82,692.76
12,700.0000	EI DU PONT DE NEMOURS & CO	583,950.04	45.7800	581,406.00	17,455.96



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17,750.0000	EMC CORP/MASSACHUSETTS	406,475.00	21.5400	382,335.00	24,140.00-
31,700.0000	ECOLAB INC	1,808,720.02	57.8100	1,832,577.00	225,856.98
45,900.0000	EDISON INTERNATIONAL	1,764,619.60	41.4000	1,900,260.00	135,640.40
61,805.0000	EMERSON ELECTRIC CO	3,418,396.59	46.5900	2,879,494.95	538,901.64-
88,500.0000	EXELON CORP	3,680,129.43	43.3700	3,838,245.00	158,115.57
19,600.0000	EXPEDITORS INTERNATIONAL OF WA	1,070,160.00	40.9600	802,816.00	267,344.00-
10,200.0000	EXPRESS SCRIPTS INC	562,231.14	44.6900	455,838.00	106,393.14-
105,300.0000	FAIR ISAAC CORP	2,480,988.06	35.8400	3,773,952.00	1,292,963.94
6,300.0000	F5 NETWORKS INC	820,008.00	106.1200	668,556.00	151,452.00-
85,500.0000	FIFTH THIRD BANCORP	637,782.85	12.7200	833,160.00	195,377.15
6,300.0000	FLOWERVE CORP	599,387.04	99.3200	625,716.00	26,328.96
12,400.0000	FRANKLIN RESOURCES INC	1,405,618.56	96.0600	1,191,144.00	214,474.56-
22,600.0000	FREEMPORT-MCMORAN COPPER & GOLD	1,357,017.00	36.7900	831,454.00	525,563.00-
291,700.0000	GANNETT CO INC	4,334,004.80	13.3700	3,900,029.00	433,975.80-
160,800.0000	GAP INC/THE	3,295,866.80	18.5500	2,982,840.00	313,026.80-
61,400.0000	GENERAL ELECTRIC CO	1,123,006.00	17.9100	1,099,674.00	23,332.00-
23,100.0000	GENERAL MILLS INC	849,072.76	40.4100	933,471.00	84,398.24
19,300.0000	GILEAD SCIENCES INC	708,276.81	40.9300	789,949.00	81,672.39



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
7,600.0000	GOLDMAN SACHS GROUP INC/THE	1,248,477.46	90.4300	687,268.00	561,209.46-
4,400.0000	GOODRICH CORP	385,337.30	123.7000	544,280.00	158,942.70
4,400.0000	GOOGLE INC	2,813,468.01	645.9000	2,841,960.00	228,491.99
40,600.0000	HCC INSURANCE HOLDINGS INC	1,174,964.03	27.5000	1,116,500.00	58,464.03-
14,700.0000	HARLEY-DAVIDSON INC	513,571.61	38.8700	571,389.00	57,817.39
188,000.0000	HEINEKEN NV ADR	4,626,868.00	23.2170	4,364,796.00	262,072.00-
194,200.0000	HEWLETT-PACKARD CO	7,326,920.98	25.7600	5,002,592.00	2,324,328.98-
43,269.0000	HOME DEPOT INC	1,512,485.05	42.0400	1,819,028.76	306,543.71
11,900.0000	HONEYWELL INTERNATIONAL INC	631,494.29	54.3500	646,765.00	15,270.71
91,404.0000	HORACE MANN EDUCATORS CORP	1,648,928.19	13.7100	1,253,148.84	395,779.35-
75,700.0000	IDEX CORP	2,961,384.01	37.1100	2,809,227.00	152,157.01-
15,600.0000	INFORMATICA CORP	623,258.97	36.9300	576,108.00	47,150.97-
92,600.0000	INTEL CORP	1,918,239.63	24.2500	2,245,550.00	327,310.37
213,607.0000	INTERFACE INC	3,349,357.77	11.5400	2,465,024.78	884,332.99-
20,600.0000	INTERNATIONAL BUSINESS MACHINE	3,092,229.53	183.8800	3,787,928.00	695,698.47
357,500.0000	INTERPUBLIC GROUP OF COS INC/T	3,022,498.39	9.7300	3,478,475.00	455,976.61
3,500.0000	INTUITIVE SURGICAL INC	948,683.80	463.0100	1,620,535.00	671,851.20
204,000.0000	JPMORGAN CHASE & CO	8,412,893.89	33.2500	6,783,000.00	1,629,893.89-



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526,700.0000	JANUS CAPITAL GROUP INC	5,630,960.22	6.3100	3,323,477.00	2,307,483.22-
102,825.0000	JEFFERIES GROUP INC	1,050,641.23	13.7500	1,413,843.75	363,202.52
79,505.0000	JOHNSON & JOHNSON	4,950,729.02	65.5800	5,213,937.90	263,208.88
70,100.0000	JOHNSON CONTROLS INC	2,232,477.96	31.2600	2,191,326.00	41,151.96-
59,800.0000	JONES LANG LASALLE INC	4,862,304.98	61.2600	3,663,348.00	1,198,956.98-
18,000.0000	KOHL'S CORP	978,120.01	49.3500	888,300.00	89,820.01-
23,100.0000	KRAFT FOODS INC	715,543.89	37.3600	863,016.00	147,472.11
45,000.0000	ELI LILLY & CO	1,576,799.97	41.5600	1,870,200.00	293,400.03
62,155.0000	LITTELFUSE INC	2,925,014.31	42.9800	2,671,421.90	253,592.41-
47,300.0000	LOCKHEED MARTIN CORP	3,308,742.96	80.9000	3,828,570.00	519,827.04
7,200.0000	M&T BANK CORP	626,760.00	76.3400	549,648.00	77,112.00-
48,700.0000	MAGNA INTERNATIONAL INC	2,008,552.79	33.3100	1,622,197.00	386,355.79-
21,600.0000	MANPOWER INC	840,406.59	35.7500	772,200.00	68,206.59-
2,099.0000	MARKEL CORP	793,694.87	414.6700	870,392.33	76,697.46
43,700.0000	MARSH & MCLENNAN COS INC	1,256,098.18	31.6200	1,381,794.00	125,695.82
53,100.0000	MATTHEWS INTERNATIONAL CORP	1,857,438.02	31.4300	1,668,933.00	188,505.02-
28,700.0000	MCDONALD'S CORP	2,203,012.01	100.3300	2,879,471.00	676,458.99
8,900.0000	MCKESSON CORP	626,382.00	77.9100	693,399.00	67,017.00



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8,800.0000	MEDCO HEALTH SOLUTIONS INC	539,176.01	55.9000	491,920.00	47,256.01-
80,400.0000	MEREDITH CORP	2,782,964.32	32.8500	2,625,060.00	157,904.32-
59,200.0000	METLIFE INC	2,548,688.54	31.1800	1,845,856.00	702,832.54-
124,500.0000	MICROSOFT CORP	3,406,464.58	25.9600	3,232,020.00	174,444.58-
27,700.0000	MIDDLEBY CORP	2,338,434.00	94.0400	2,604,908.00	266,474.00
88,500.0000	HERMAN MILLER INC	2,239,050.06	18.4500	1,632,825.00	606,225.06-
47,600.0000	MOHAWK INDUSTRIES INC	2,701,776.00	59.8500	2,848,860.00	147,084.00
13,700.0000	NATIONAL OILWELL VARCO INC	921,325.01	67.9900	931,463.00	10,137.99
7,357.0000	NATIONAL WESTERN LIFE INSURANC	996,357.14	136.1600	1,001,729.12	5,371.98
7,800.0000	NIKE INC	855,501.92	96.3700	751,686.00	96,184.08
28,800.0000	NORTHROP GRUMMAN CORP	1,691,990.21	58.4800	1,684,224.00	7,766.21-
35,200.0000	OCCIDENTAL PETROLEUM CORP	3,421,780.17	93.7000	3,298,240.00	123,540.17-
91,800.0000	ORACLE CORP	2,873,340.00	25.6500	2,354,670.00	518,670.00-
39,100.0000	PNC FINANCIAL SERVICES GROUP I	2,244,146.47	57.6700	2,254,897.00	10,750.53
31,600.0000	PPL CORP	800,575.90	29.4200	929,672.00	129,096.10
64,200.0000	PACCAR INC	3,139,578.27	37.4700	2,405,574.00	734,004.27-
76,300.0000	JC PENNEY CO INC	2,460,441.13	35.1500	2,681,945.00	221,503.87
34,100.0000	PEPSICO INC/NC	2,254,047.10	66.3500	2,262,535.00	8,487.90



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129,400.0000	PFIZER INC	2,441,009.57	21.6400	2,800,216.00	359,206.43
8,200.0000	PRAXAIR INC	782,854.00	106.9000	876,580.00	93,726.00
5,100.0000	PRECISION CASTPARTS CORP	709,971.00	164.7900	840,429.00	130,458.00
2,750.0000	PRICELINE.COM INC	1,277,056.35	467.7100	1,286,202.50	9,146.15
28,000.0000	PROCTER & GAMBLE CO/THE	1,801,240.00	66.7100	1,867,880.00	66,640.00
82,300.0000	PRIVATEBANCORP INC	1,183,474.00	10.9800	903,654.00	279,820.00-
11,600.0000	PRUDENTIAL FINANCIAL INC	681,036.00	50.1200	581,392.00	99,644.00-
93,600.0000	PUBLIC SERVICE ENTERPRISE GROU	3,001,504.18	33.0100	3,089,736.00	88,231.82
58,700.0000	QUALCOMM INC	2,942,548.31	54.7000	3,210,890.00	268,341.69
195,900.0000	REGIONS FINANCIAL CORP	1,321,533.33	4.3000	842,370.00	479,163.33-
55,700.0000	ROCHE HOLDING AG ADR	2,247,517.07	42.5620	2,370,703.40	123,186.33
31,200.0000	ROGERS COMMUNICATIONS INC	1,080,456.01	38.5100	1,201,512.00	121,055.99
37,900.0000	SAFEWAY INC	852,370.98	21.0400	797,416.00	54,954.98-
34,200.0000	ST JUDE MEDICAL INC	1,495,501.60	34.3000	1,173,080.00	322,441.60-
7,700.0000	SALESFORCE.COM INC	1,021,163.65	101.4600	781,242.00	239,921.65-
21,400.0000	SCHLUMBERGER LTD	1,786,900.00	68.3100	1,461,834.00	325,066.00-
60,900.0000	SIMPSON MANUFACTURING CO INC	1,719,325.15	33.6600	2,049,894.00	330,568.85
42,900.0000	SOTHEBY'S	1,595,546.11	28.5300	1,223,937.00	371,609.11-



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22,700.0000	SOUTHWESTERN ENERGY CO	849,661.01	31.9400	725,038.00	124,623.01-
14,800.0000	STRYKER CORP	896,065.18	49.7100	735,708.00	160,357.18-
24,900.0000	TJX COS INC	1,223,935.40	64.5500	1,607,295.00	383,359.60
34,450.0000	TARGET CORP	2,046,869.02	51.2200	1,764,529.00	282,340.02-
118,900.0000	TEAM INC	2,877,380.06	29.7500	3,537,275.00	659,894.94
15,300.0000	THERMO FISHER SCIENTIFIC INC	847,008.01	44.9700	688,041.00	158,967.01-
44,335.0000	3M CO	3,803,997.86	81.7300	3,623,499.55	180,498.31-
111,950.0000	TOTAL SA ADR	6,177,437.77	51.1100	5,721,764.50	455,673.27-
15,600.0000	TUPPERWARE BRANDS CORP	868,039.24	55.9700	873,132.00	5,092.76
13,141.0000	UNIFIRST CORP/MA	885,266.26	56.7400	745,620.34	80,354.08
66,125.0000	UNION PACIFIC CORP	6,127,142.50	105.9400	7,005,282.50	878,140.00
8,900.0000	UNITED PARCEL SERVICE INC	645,962.00	73.1900	651,391.00	5,429.00
18,300.0000	UNITED TECHNOLOGIES CORP	1,440,576.00	73.0900	1,337,547.00	103,029.00-
49,300.0000	UNUM GROUP	1,133,847.98	21.0700	1,038,751.00	95,096.98-
10,600.0000	VARIAN MEDICAL SYSTEMS INC	734,368.00	67.1300	711,578.00	22,790.00-
49,800.0000	VERIZON COMMUNICATIONS INC	1,781,844.01	40.1200	1,997,976.00	216,131.99
52,600.0000	WAL-MART STORES INC	2,819,148.13	59.7600	3,143,376.00	324,227.87
5,800.0000	WALTER ENERGY INC	631,876.16	60.5600	339,136.00	292,740.16-



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333,839.0000	WELLS FARGO & CO	10,089,590.66	27.5600	9,200,602.84	888,987.82-
27,200.0000	WISCONSIN ENERGY CORP	800,496.00	34.9600	950,912.00	150,416.00
106,545.0000	DEUTSCHE POST AG NPV (REGD)	1,802,629.20	15.4220	1,643,139.33	159,489.87-
15,271.0000	SAP AG ORD NPV	773,124.85	53.0294	809,812.39	36,687.54
16,836.0000	BAYER AG ORD NPV	1,243,377.79	64.1286	1,079,669.28	163,708.51-
13,261.0000	MUENCHENER RUECKVERSICHERUNGS G NPV REGD	2,038,794.44	123.0386	1,631,615.63	407,178.81-
23,230.0000	SIEMENS AG NPV REGD	2,878,425.36	95.9852	2,229,736.45	648,688.91-
14,559.0000	LINDE AG NPV	2,211,134.01	149.2223	2,172,528.08	38,605.93-
27,387.0000	TECNICAS REUNIDAS ORD EUR0.10	1,562,033.49	36.0431	987,113.34	574,920.15-
94,815.0000	BANCO SANTANDER SA	1,008,434.17	7.6201	722,503.62	285,930.55-
80,019.0000	ENAGAS SA EUR1.50	1,601,117.66	18.5505	1,484,397.54	116,720.12-
27,449.0000	GEMALTO EUR 1	1,190,193.04	48.7844	1,339,085.11	148,892.07
12,225.0000	VINCI EUR2.50 (POST SUBDIVISIO	667,967.10	43.8255	535,767.28	132,199.82-
11,446.0000	AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION)	1,454,355.79	124.0901	1,420,335.95	34,019.84-
53,382.0000	LEGRAND SA EUR4	2,102,725.47	32.2590	1,722,051.41	380,674.06-
17,370.0000	TECHNIP SA EUR	1,610,218.19	94.2716	1,637,498.61	27,280.42
34,450.0000	SANOFI	2,220,532.10	73.6700	2,537,931.93	317,399.83



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87,546.0000	AXA EUR2.29	1,470,557.03	13.0399	1,141,592.55	328,964.48-
23,095.0000	BNP PARIBAS EUR2	1,475,105.26	39.3988	909,916.50	565,188.76-
70,258.0000	OPAP SA EUR0.3 (CR)	1,240,178.18	8.8663	622,933.04	617,245.14-
175,335.0000	SNAM SPA	880,610.39	4.4214	775,243.51	105,366.88-
82,039.0000	TNT EXPRESS NV	1,029,470.90	7.4955	614,924.81	414,546.09-
257,309.0000	REED ELSEVIER NV EUR0.07	3,210,792.52	11.6924	3,008,569.28	202,223.24-
48,796.0000	AKZO NOBEL NV EUR2	2,999,902.34	48.4988	2,366,551.54	633,350.80-
230,153.0000	POSTNL NV	3,447,571.03	3.1934	734,981.87	2,712,589.16-
110,550.0000	UBS AG CHF0.1 (POST SUBDIVISION)	1,820,558.42	11.9559	1,321,729.23	498,829.19-
1,674.0000	GIVAUDAN AG CHF10	1,731,921.70	957.1168	1,602,213.67	129,708.03-
6,429.0000	ZURICH FINANCIAL SERVICES AG CHF0.1	1,670,532.99	227.2484	1,460,980.11	209,552.88-
49,700.0000	NOVARTIS AG CHF0.50 (REGD)	2,902,092.54	57.4270	2,854,122.55	47,969.99-
10,438.0000	ROCHE HLDG AG GENUSSCHEINE NPV	1,534,176.60	170.2491	1,777,060.85	242,884.25
47,836.0000	PETROFAC LTD ORD SHS 0.02 USD	1,090,291.14	22.3945	1,071,267.18	19,023.96-
93,826.0000	SMURFIT KAPPA GROUP PLC ORD EUR0.001 (W1)	918,867.57	6.0656	569,111.54	349,756.03-
716,166.0000	VODAFONE GROUP ORD USD0.11428571	1,869,498.99	2.7802	1,991,145.51	121,646.52



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86,544.0000	EURASIAN NATURAL RESOURCES CORP ORD USD0.20	1,271,756.36	9.8763	854,734.98	417,021.38-
18,670,676.0000	ROLLS ROYCE HOLDINGS C SHS ENTITLEMENT (JAN 2012)	0.00	0.0015	25,907.90	25,907.90
194,106.0000	ROLLS-ROYCE HLDGS PLC ORD GBP0.20	1,913,147.88	11.6013	2,251,892.90	338,745.02
269,366.0000	BALFOUR BEATTY ORD GBP0.50	1,385,448.22	4.1152	1,108,510.27	276,937.95-
66,761.0000	BRITISH AMERICAN TOBACCO ORD GBP0.25	2,565,903.67	47.4855	3,170,181.18	604,277.51
239,502.0000	REXAM ORD 64 2/7P	1,247,014.63	5.4828	1,313,157.09	66,142.46
20,269.0000	RIO TINTO PLC	1,373,861.52	48.5656	984,376.65	389,484.87-
151,389.0000	BP PLC ORD USD.25	1,064,016.09	7.1566	1,083,435.14	19,419.05
139,827.0000	MICHAEL PAGE INTL ORD GBP0.01	1,157,895.19	5.4207	757,960.34	399,934.85-
380,998.0000	BARCLAYS ORD GBP0.25	1,683,293.33	2.7359	1,042,407.88	640,885.45-
14,748.0000	SMURFIT KAPPA GROUP PLC ORD EUR0.001 (W1)	144,431.81	6.0623	89,407.69	55,024.12-
162,895.0000	HSBC HLDGS USD0.50 HONGKONG REG	1,670,094.67	7.5966	1,237,453.33	432,641.34-
459,304.0000	YUE YUEN INDL HLDG HKD0.25	1,651,418.16	3.1609	1,451,846.78	199,571.38-
145,200.0000	SONY FINANCIAL HOLDINGS INC NPV	2,872,665.13	14.7387	2,140,067.65	732,597.48-
204.0000	KDDI CORP Y5000	1,253,685.85	6,433.5847	1,312,451.30	58,765.45



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249,808.0000	HASEKO CORP Y50	221,764.04	0.6628	165,586.28	56,177.76-
59,400.0000	HONDA MOTOR CO NPV	2,293,202.75	30.5172	1,812,726.85	480,475.90-
85,000.0000	JGC CORP Y50	1,918,322.38	24.0187	2,041,590.91	123,268.53
9,800.0000	SMC CORP NPV	1,631,244.37	161.4244	1,581,960.01	49,284.36-
18,400.0000	SHIN-ETSU CHEMICALS CO NPV	998,212.22	49.2591	906,368.62	91,843.60-
63,400.0000	TOYOTA MOTOR CORP NPV	2,545,937.43	33.3376	2,113,608.07	432,329.36-
39,298.0000	KT&G CORP	2,235,253.95	70.6597	2,776,787.19	541,533.24
4,849.0000	HYUNDAI HEAVY IND CO KRW5000	1,816,165.42	223.0903	1,081,765.31	734,400.11-
84,000.0000	SEBACORP INDUSTRIES SGD0.25 (POST REORGANIZATION)	300,886.25	3.1234	262,368.41	38,517.84-
299,000.0000	SEBACORP MARINE SGD0.10	1,209,382.39	2.9460	880,869.93	328,512.46-
150,000.0000	SINGAPORE AIRLINES SGD0.50 (1000 BOARD LOT)	1,675,779.42	7.8355	1,175,336.44	500,442.98-
23,400.0000	ACCENTURE PLC IRELAND SHS CL A	1,134,666.00	53.2300	1,245,582.00	110,916.00
134,900.0000	LAZARD LTD SHS -A-	4,867,088.39	26.1100	3,522,239.00	1,344,849.39-
18,200.0000	SEADRILL LIMITED SHS	617,526.00	33.1600	603,512.00	14,014.00-
106,200.0000	XL GROUP PLC	2,286,227.54	19.7700	2,099,574.00	186,653.54-
14,300.0000	ACE LIMITED SHS	889,075.32	70.1200	1,002,716.00	113,640.68
35,000.0000	TE CONNECTIVITY LTD	1,202,188.14	30.8100	1,078,350.00	123,818.14-



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115,195.0000	BANK OF NEW YORK MELLON CORP/T	2,706,515.57	19.9100	2,293,532.45	412,983.12-
35.0000	BERKSHIRE HATHAWAY INC	4,215,750.00	114,755.0000	4,016,425.00	199,325.00-
7,457.0000	BERKSHIRE HATHAWAY INC	529,890.48	76.3000	568,969.10	39,078.62
40,000.0000	BROADRIDGE FINANCIAL SOLUTIONS	877,200.00	22.5500	902,000.00	24,800.00
10,100.0000	CF INDUSTRIES HOLDINGS INC	1,392,236.30	144.9800	1,464,298.00	72,061.70
2,175.0000	CME GROUP INC	899,806.25	243.6700	529,982.25	169,824.00-
19,900.0000	CALPINE CORP	265,466.00	16.3300	324,967.00	59,501.00
58,200.0000	CIENA CORP	1,273,430.77	12.1000	704,220.00	569,210.77-
93,951.0000	CITIGROUP INC	4,300,979.94	26.3100	2,471,850.81	1,829,129.13-
18,600.0000	CUMMINS INC	1,578,947.45	88.0200	1,637,172.00	58,224.55
22,800.0000	EMBRAER SA ADR	670,320.03	25.2200	575,016.00	95,304.03-
186,900.0000	FIRST AMERICAN FINANCIAL CORP	2,694,982.64	12.6700	2,368,023.00	326,959.64-
25,475.0000	GLAXOSMITHKLINE PLC ADR	999,129.50	45.6300	1,162,424.25	163,294.75
4,916.0000	HUNTINGTON INGALLS INDUSTRIES	165,242.76	31.2800	153,772.48	11,470.28-
125,900.0000	KNOLL INC	2,106,307.01	14.8500	1,869,615.00	236,692.01-
57,200.0000	MADISON SQUARE GARDEN CO/THE	1,340,367.55	28.6400	1,638,208.00	297,840.45
27,000.0000	MARATHON PETROLEUM CORP	1,158,932.64	33.2900	898,830.00	260,102.64-



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4,130.0000	MASTERCARD INC	1,003,627.15	372.8200	1,539,746.60	536,119.45
46,300.0000	MERCK & CO INC	1,573,170.61	37.7000	1,745,510.00	172,339.39
1.0000	MONOGENESIS CORP	0.00	0.0000	0.00	0.00
109,900.0000	MUENCHENER RUECKVERSICHERUNGS ADR	1,620,700.81	12.3040	1,352,209.60	268,491.21-
99,095.0000	NESTLE SA ADR	5,820,642.12	57.7480	5,722,538.06	98,104.06-
77,250.0000	NOVARTIS AG ADR	4,534,814.05	57.1700	4,416,382.50	118,431.55-
86,725.0000	PHILIP MORRIS INTERNATIONAL IN	5,076,014.26	78.4800	6,806,178.00	1,730,163.74
59,600.0000	ROYAL DUTCH SHELL PLC ADR	4,006,287.14	76.0100	4,530,196.00	523,908.86
24,905.0000	ROYAL DUTCH SHELL PLC ADR	1,545,381.72	73.0900	1,820,306.45	274,924.73
39,200.0000	RYANAIR HOLDINGS PLC ADR	1,058,567.35	27.8600	1,092,112.00	33,544.65
38,700.0000	SANOFI ADR	1,491,529.16	36.5400	1,414,098.00	77,431.16-
334,700.0000	SYMMETRY MEDICAL INC	3,106,055.75	7.9900	2,674,253.00	431,802.75-
14,500.0000	TERADATA CORP	810,583.60	48.5100	703,395.00	107,188.60-
247,015.0000	UNILEVER NV	7,756,271.00	34.3700	8,489,905.55	733,634.55
15,000.0000	VERIFONE SYSTEMS INC	777,156.35	35.5200	532,800.00	244,356.35-



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11,900.0000	VISA INC	837,522.00	101.5300	1,208,207.00	370,685.00
13,200.0000	VMWARE INC	1,176,916.00	83.1900	1,098,108.00	78,808.00-
127,400.0000	VODAFONE GROUP PLC ADR	3,372,011.24	28.0300	3,571,022.00	199,010.76
104,600.0000	ZURICH FINANCIAL SERVICES AG ADR	2,480,379.16	22.7250	2,377,035.00	103,344.16-
TOTAL CORPORATE STOCK - COMMON		513,811,160.73		484,851,067.10	28,960,093.63-
<u>OTHER INVESTMENTS</u>					
4,000,000.0000	AMERICAN MUN PWR-OHIO INC 5.939% 02/15/2047 DD 09/29/10	3,638,120.00	108.3440	4,333,760.00	695,640.00
800,000.0000	AMERICAN MUN PWR-OHIO INC 8.270% 02/15/2050 DD 05/23/11	825,050.00	112.8990	876,194.00	51,144.00
2,400,000.0000	BAY AREA TOLL AUTH CALIF TOLL 6.263% 04/01/2049 DD 11/05/09	2,371,368.00	130.4720	3,131,328.00	759,960.00
2,800,000.0000	BAY AREA TOLL AUTH CALIF TOLL 6.907% 10/01/2050 DD 11/04/10	2,806,972.00	130.4000	3,651,200.00	844,228.00
2,000,000.0000	BURBANK CALIF WTR & PWR ELEC 6.323% 06/01/2040 DD 03/31/10	2,075,260.00	114.4620	2,289,240.00	213,980.00
1,300,000.0000	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	1,353,755.00	123.4710	1,605,123.00	251,368.00
2,500,000.0000	CALIFORNIA ST UNIV REV 8.484% 11/01/2041 DD 04/06/10	2,504,250.00	116.6330	2,915,825.00	411,575.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
4,200,000.0000	CHICAGO ILL BRD ED 6.138% 12/01/2039 DD 09/24/09	3,776,892.00	107.0440	4,495,848.00	718,956.00
1,200,000.0000	CHICAGO ILL TRANSIT AUTH SALES 6.200% 12/01/2040 DD 04/06/10	1,094,220.00	109.5370	1,314,444.00	220,224.00
3,000,000.0000	DALLAS CNTY TEX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	3,035,940.00	123.2520	3,697,560.00	661,620.00
2,200,000.0000	FLORIDA ST TPK AUTH TPK REV 6.800% 07/01/2039 DD 07/09/09	2,254,120.00	109.8350	2,416,370.00	162,250.00
2,000,000.0000	HARRIS CNTY TEX MET TRAN AUTH 6.875% 11/01/2038 DD 06/11/09	2,056,320.00	115.5300	2,310,600.00	254,280.00
1,300,000.0000	LOS ANGELES CALIF CMNTY COLLEG 6.680% 08/01/2036 DD 08/10/10	1,299,896.00	128.8520	1,675,076.00	375,180.00
1,400,000.0000	LOS ANGELES CALIF UNI SCH DIST 6.758% 07/01/2034 DD 03/04/10	1,450,022.00	124.1040	1,737,456.00	287,434.00
2,700,000.0000	LOS ANGELES CALIF WASTEWTR SYS 5.713% 06/01/2039 DD 10/21/10	2,549,205.00	117.2380	3,165,426.00	616,221.00
2,000,000.0000	LOS ANGELES CNTY CALIF MET TRA 5.735% 06/01/2039 DD 11/16/10	1,902,260.00	118.0260	2,360,520.00	458,260.00
4,000,000.0000	LOS ANGELES CNTY CALIF PUB WKS 7.618% 08/01/2040 DD 11/23/10	3,922,800.00	123.7280	4,949,120.00	1,026,320.00
1,000,000.0000	METROPOLITAN TRANSN AUTH N Y D 6.089% 11/15/2040 DD 03/25/10	975,890.00	120.2930	1,202,930.00	227,040.00
1,300,000.0000	METROPOLITAN WASHINGTON D C AR 7.462% 10/01/2046 DD 08/12/09	1,264,159.00	108.9170	1,415,921.00	151,762.00



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1,320,000.0000	MUNICIPAL ELEC AUTH GA 8.637% 04/01/2057 DD 03/11/10	1,290,300.00	103.9440	1,372,060.80	81,760.80
1,200,000.0000	NEW YORK N Y 8.246% 06/01/2035 DD 08/16/10	1,174,596.00	111.3050	1,335,860.00	161,064.00
1,100,000.0000	NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10	1,059,025.00	116.1960	1,278,156.00	219,131.00
1,000,000.0000	NEW YORK N Y CITY MUN WTR FIN 5.790% 06/15/2041 DD 09/23/10	954,300.00	109.5790	1,095,790.00	141,490.00
1,800,000.0000	NEW YORK N Y CITY MUN WTR FIN 5.440% 06/15/2043 DD 09/23/10	1,696,374.00	114.1530	2,054,754.00	358,380.00
1,300,000.0000	NEW YORK ST DORM AUTH ST PERS 5.600% 03/15/2040 DD 06/03/10	1,278,043.00	118.2010	1,536,613.00	258,570.00
2,700,000.0000	NEW YORK ST DORM AUTH ST PERS 5.289% 03/15/2033 DD 10/14/10	2,525,229.00	112.1530	3,028,131.00	502,902.00
2,300,000.0000	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	2,274,608.00	118.2480	2,719,704.00	445,096.00
100,000.0000	NORTH CAROLINA TPK AUTH 6.700% 01/01/2039 DD 07/29/09	104,033.00	113.4160	113,416.00	9,383.00
1,800,000.0000	SAN ANTONIO TEX ELEC & GAS 6.308% 02/01/2037 DD 11/04/10	1,766,034.00	112.7150	2,028,870.00	262,836.00
200,000.0000	SAN DIEGO CNTY CALIF WTR AUTH 6.138% 05/01/2049 DD 02/04/10	200,278.00	125.7480	251,496.00	51,218.00
1,300,000.0000	SAN FRANCISCO CALIF CITY & CNT 8.000% 11/01/2040 DD 08/04/10	1,236,352.00	115.5930	1,502,709.00	266,357.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
2,700,000.0000	TEXAS ST 4.681% 04/01/2040 DD 09/29/10	2,457,648.00	111.0250	2,997,675.00	540,027.00
4,100,000.0000	TRIBOROUGH BRDG & TUNL AUTH N 5.550% 11/15/2040 DD 10/28/10	3,699,225.00	121.1210	4,965,961.00	1,266,736.00
4,000,000.0000	UNIVERSITY CALIF REVS 6.270% 05/15/2031 DD 08/27/09	3,879,360.00	109.9590	4,398,360.00	519,000.00
1,300,000.0000	UNIVERSITY CALIF REVS 5.946% 05/15/2045 DD 09/30/10	1,187,511.00	113.1140	1,470,482.00	282,971.00
1,100,000.0000	UNIVERSITY CALIF REVS 6.296% 05/15/2050 DD 09/30/10	1,029,897.00	110.5990	1,216,589.00	186,692.00
2,400,000.0000	MORGAN ST REV REPO 0.090% 01/04/2012 DD 12/30/11	2,400,000.00	100.0000	2,400,000.00	0.00
200,000.0000	CDS SP UL BP P.L.C. R 100BPS 2015 JUN 20	1,566.62	0.4573	914.68	651.94-
300,000.0000	CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	53,933.13	14.0605	42,181.71	11,751.42-
300,000.0000	CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	53,933.13	14.0605	42,181.71	11,751.42-
800,000.0000	CDS SP UL TRANSOCEAN INC. R 500BPS 2012 SEP 20	57,556.80	2.3933	19,146.50	38,410.30-
100,000.0000	CDS SP UL TRANSOCEAN INC. R 500BPS 2012 MAR 20	5,313.51	0.7391	739.12	4,574.39-
300,000.0000	CDS SP UL TRANSOCEAN INC. R 500BPS 2012 MAR 20	15,940.52	0.7391	2,217.37	13,723.15-



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300,000.0000	CDS SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	1,190.41	0.0000	0.00	1,190.41-
400,000.0000	CDS SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	1,587.22	0.0000	0.00	1,587.22-
200,000.0000	CDS SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	793.61	0.0000	0.00	793.61-
1,300,000.0000	CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	16,758.05	0.4648	6,042.53	10,715.52-
100,000.0000	CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	1,289.08	0.4648	464.81	824.27-
300,000.0000	CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	3,867.24	0.4648	1,394.43	2,472.81-
500,000.0000	CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	6,445.41	0.4648	2,324.05	4,121.36-
800,000.0000	CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	10,312.65	0.4648	3,718.48	6,594.17-
300,000.0000	CDS SP UL ALCOA INC. R 100BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
800,000.0000	CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	10,312.65	0.4648	3,718.48	6,594.17-
1,800,000.0000	CDS SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	14,478.61	0.0000	0.00	14,478.61-
1,200,000.0000	CDS SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	9,652.40	0.0000	0.00	9,652.40-



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700,000.0000	CDS SP UL BP P.L.C. R 100BPS 2012 SEP 20	7,848.60	0.4478	3,134.85	4,713.75-
1,000,000.0000	CDS SP UL ABU DHABI R 100BPS 2015 SEP 20	4,890.40	0.0000	0.00	4,890.40-
500,000.0000	CDS SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	1,984.02	0.0000	0.00	1,984.02-
100,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	1,340.60	0.0000	0.00	1,340.60-
500,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	6,428.30	0.0000	0.00	6,428.30-
4,700,000.0000	CDS SP UL BERKSHIRE HATHAWAY R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
1,400,000.0000	CDS SP UL METLIFE, INC. R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
300,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	3,856.98	0.0000	0.00	3,856.98-
700,000.0000	CDS SP UL TIME WARNER CABLE I R 100BPS 2015 DEC 20	1,058.06	0.0000	0.00	1,058.06-
1,500,000.0000	CDS SP UL POTASH CORPORATION R 100BPS 2015 DEC 20	21,204.89	0.5237	7,855.85	13,349.04-
100,000.0000	CDS SP UL BERKSHIRE HATHAWAY R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
250,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	3,214.15	0.0000	0.00	3,214.15-



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1,400,000.0000	CDS SP UL BERKSHIRE HATHAWAY R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
1,700,000.0000	CDS SP UL METLIFE, INC. R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
1,800,000.0000	CDS SP UL ALCOA INC. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
900,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
1,300,000.0000	CDS SP UL ROYAL DUTCH SHELL P R 100BPS 2016 MAR 20	25,715.71	0.9033	11,743.73	13,971.98-
900,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
1,000,000.0000	CDS SP UL TECK RESOURCES LIMI R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
1,000,000.0000	CDS SP UL FREEPORT-MCMORAN CO R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
1,200,000.0000	CDS SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	17,296.88	0.0000	0.00	17,296.88-
400,000.0000	CDS SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	5,687.37	0.0000	0.00	5,687.37-
600,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	1,529.01	0.1577	946.24	582.77-
300,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	764.51	0.1577	473.12	291.39-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
300,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	764.50	0.1577	473.12	291.38-
900,000.0000	CDS SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	12,909.42	0.0000	0.00	12,909.42-
500,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
1,800,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
100,000.0000	CDS SP UL ABU DHABI R 100BPS 2016 MAR 20	25.72	0.0000	0.00	25.72-
300,000.0000	CDS SP UL STATE OF QATAR R 100BPS 2016 MAR 20	221.86	0.0000	0.00	221.86-
100,000.0000	CDS SP UL ABU DHABI R 100BPS 2016 MAR 20	73.98	0.0000	0.00	73.98-
100,000.0000	CDS SP UL ABU DHABI R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
400,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
300,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
100,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
400,000.0000	CDS SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	2,902.87	1.1072	4,428.97	1,526.10



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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
100,000.0000	CDS SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	774.48	1.1072	1,107.24	332.76
600,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 JUN 20	5,769.19	0.0000	0.00	5,769.19-
1,200,000.0000	CDS SP UL ABU DHABI R 100BPS 2016 JUN 20	1,033.32	0.0000	0.00	1,033.32-
800,000.0000	CDS SP UL REPUBLIC OF KOREA R 100BPS 2016 JUN 20	2,337.41	0.0000	0.00	2,337.41-
100,000.0000	CDS SP UL ALCOA INC. R 100BPS 2021 JUN 20	0.00	0.0000	0.00	0.00
200,000.0000	CDS SP UL ARCELORMITTAL R 100BPS 2021 JUN 20	0.00	0.0000	0.00	0.00
3,500,000.0000	CDS SP UL FREEPORT-MCMORAN CO R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
1,300,000.0000	CDS BP UL WELLS FARGO & COMPA P 100BPS 2016 SEP 20	6,644.50	1.7788	23,125.00	16,480.50
22.0000	S&P/TSE 60 INDEX FUTURES (MSE) EXP MAR 12	0.00	666.7321	9,363.84-	9,363.84-
371.0000	US TREAS BD FUTURE (CBT) EXP MAR 12	0.00	144.8125	469,407.25	469,407.25
283.0000-	US 10YR TREAS NTS FUTURE (CBT) EXP MAR 12	0.00	131.1250	496,273.52-	496,273.52-
854.0000	90DAY EURODOLLAR FUTURE (CME) EXP MAR 14	0.00	99.0700	74,725.00-	74,725.00-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
63.0000	90DAY EURODOLLAR FUTURE (CME) EXP JUN 14	0.00	98.9350	100,800.00	100,800.00
28.0000	CANADIAN DOLLAR FUTURES (CME) EXP MAR 12	0.00	98.2100	42,700.42	42,700.42
67.0000	S&P MID 400 EMINI (CME) EXP MAR 12	0.00	877.3000	48,910.00-	48,910.00-
827.0000	S&P 500 EMINI INDEX FUT (CME) EXP MAR 12	0.00	1,252.6000	926,240.00	926,240.00
72.0000	RUSSELL 2000 MINI IND FUT(NYF) EXP MAR 12	0.00	738.8000	10,542.98-	10,542.98-
197.0000-	US ULTRA BOND (CBT) EXP MAR 12	0.00	160.1875	297,956.32-	297,956.32-
348.0000	MSCI EAFE INDEX (NYL) EXP MAR 12	0.00	1,409.4000	293,368.44	293,368.44
179.0000	MINI MSCI EMG MKT FUTURE (NYL) EXP MAR 12	0.00	921.5000	115,890.07-	115,890.07-
200,000.0000	CDS_SP UL SOUTH KOREA GOVT NS 0.920% 12/20/2014 DD 11/19/09	628.88	0.0000	0.00	628.88-
300,000.0000	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	6,363.57	1.2749	3,824.88	2,538.69-
300,000.0000	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	6,363.57	1.2749	3,824.88	2,538.69-
1,200,000.0000	CDS_SP UL METLIFE INC SNR 1.000% 03/20/2015 DD 12/21/09	0.00	0.0000	0.00	0.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
12,800,000.0000	CCP_IRS USD-LIBOR-BBA-3M CME VAR RT 10/20/2016 DD 10/13/11	0.01	2.9567-	378,462.98-	378,462.99-
1,400,000.0000	TD SECURITIES REPO 0.040% 01/03/2012 DD 12/29/11	1,400,000.00	100.0000	1,400,000.00	0.00
TOTAL OTHER INVESTMENTS		72,983,875.78		87,096,740.95	14,112,865.17
<u>SHORT SALES</u>					
200,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL TRANSOCEAN INC. R 500BPS 2012 SEP 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS_SP UL TRANSOCEAN INC. R 500BPS 2012 MAR 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL TRANSOCEAN INC. R 500BPS 2012 MAR 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	0.00	1.4384	4,315.26-	4,315.26-
400,000.0000-	CDS_SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	0.00	1.4384	5,753.68-	5,753.68-
200,000.0000-	CDS_SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	0.00	1.4384	2,876.84-	2,876.84-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
300,000.0000-	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
1,300,000.0000-	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL ALCOA INC. R 100BPS 2015 JUN 20	10,206.90-	6.1536	18,460.82-	8,253.92-
800,000.0000-	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
1,800,000.0000-	CDS_SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	0.00	1.5323	27,582.79-	27,582.79-
1,200,000.0000-	CDS_SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	0.00	1.5323	18,388.52-	18,388.52-
700,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2012 SEP 20	0.00	0.0000	0.00	0.00
1,000,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2015 SEP 20	0.00	0.1937	1,937.95-	1,937.95-
500,000.0000-	CDS_SP UL REPUBLIC OF KOREA R 100BPS 2015 SEP 20	0.00	1.4384	7,192.10-	7,192.10-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
100,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	0.00	0.8460	846.09-	846.09-
500,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	0.00	1.1034	5,517.28-	5,517.28-
4,700,000.0000-	CDS_SP UL BERKSHIRE HATHAWAY R 100BPS 2015 DEC 20	57,167.98-	2.2879	107,535.58-	50,367.60-
1,400,000.0000-	CDS_SP UL METLIFE, INC. R 100BPS 2015 DEC 20	39,158.42-	7.4698	104,578.43-	65,420.01-
300,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	0.00	1.1034	3,310.37-	3,310.37-
700,000.0000-	CDS_SP UL TIME WARNER CABLE I R 100BPS 2015 DEC 20	0.00	3.0312	21,218.54-	21,218.54-
1,500,000.0000-	CDS_SP UL POTASH CORPORATION R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS_SP UL BERKSHIRE HATHAWAY R 100BPS 2015 DEC 20	1,216.34-	2.2879	2,287.99-	1,071.65-
250,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	0.00	1.1034	2,758.64-	2,758.64-
1,400,000.0000-	CDS_SP UL BERKSHIRE HATHAWAY R 100BPS 2015 DEC 20	17,028.76-	2.2879	32,031.87-	15,003.11-
1,700,000.0000-	CDS_SP UL METLIFE, INC. R 100BPS 2015 DEC 20	47,549.50-	7.4698	126,988.10-	79,438.60-
1,800,000.0000-	CDS_SP UL ALCOA INC. R 100BPS 2016 MAR 20	74,379.84-	8.4773	152,592.97-	78,213.13-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
900,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	55,746.54-	14.8871	133,984.76-	78,238.22-
1,300,000.0000-	CDS_SP UL ROYAL DUTCH SHELL P R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
900,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	38,399.22-	14.8871	133,984.76-	97,585.54-
1,000,000.0000-	CDS_SP UL TECK RESOURCES LIM R 100BPS 2016 MAR 20	1,911.00-	2.8365	28,365.06-	26,454.06-
1,000,000.0000-	CDS_SP UL FREEPORT-MCMORAN CO R 100BPS 2016 MAR 20	1,911.00-	2.7065	27,065.73-	25,154.73-
1,200,000.0000-	CDS_SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	0.00	1.0750	12,900.91-	12,900.91-
400,000.0000-	CDS_SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	0.00	1.0750	4,300.30-	4,300.30-
600,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
900,000.0000-	CDS_SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	0.00	1.0750	9,675.68-	9,675.68-
500,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	21,100.13-	14.8871	74,435.98-	53,335.85-



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1,600,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	78,073.47-	14.8871	238,195.14-	160,121.67-
100,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2016 MAR 20	0.00	0.4991	499.19-	499.19-
300,000.0000-	CDS_SP UL STATE OF QATAR R 100BPS 2016 MAR 20	0.00	0.5505	1,651.67-	1,651.67-
100,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2016 MAR 20	0.00	0.4991	499.19-	499.19-
100,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2016 MAR 20	22.49-	0.4991	499.19-	476.70-
400,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	15,826.58-	14.8871	59,548.78-	43,722.20-
300,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	12,791.16-	14.8871	44,881.59-	31,870.43-
100,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2016 MAR 20	3,709.86-	14.8871	14,887.20-	11,177.34-
400,000.0000-	CDS_SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS_SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
600,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 JUN 20	0.00	0.0018	11.18-	11.18-
1,200,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2016 JUN 20	0.00	0.7245	8,694.79-	8,694.79-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
800,000.0000-	CDS_SP UL REPUBLIC OF KOREA R 100BPS 2016 JUN 20	0.00	2.1317	17,053.98-	17,053.98-
100,000.0000-	CDS_SP UL ALCOA INC. R 100BPS 2021 JUN 20	8,696.94-	21.0246	21,024.62-	12,327.68-
200,000.0000-	CDS_SP UL ARCELORMITTAL R 100BPS 2021 JUN 20	22,180.79-	27.3347	54,669.49-	32,488.70-
3,500,000.0000-	CDS_SP UL FREEPORT-MCMORAN CO R 100BPS 2016 JUN 20	29,495.55-	3.2672	114,352.21-	84,856.86-
1,300,000.0000-	CDS_BP UL WELLS FARGO & COMPA P 100BPS 2016 SEP 20	0.00	0.0000	0.00	0.00
200,000.0000-	CDS SP UL SOUTH KOREA GOVT NS R 92BPS 2014 DEC 20	0.00	1.0924	2,184.92-	2,184.92-
300,000.0000-	CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	0.00	0.0000	0.00	0.00
1,200,000.0000-	CDS SP UL METLIFE INC SNR R 100BPS 2015 MAR 20	21,155.27-	5.6423	67,707.72-	46,552.45-
12,800,000.0000-	CCP IRS USD-LIBOR-BBA-3M CME PAY 1.80% 2016 OCT 13	246,493.34-	0.0000	0.00	246,493.34
120,000.0000-	MS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	120,000.00-	100.0000	120,000.00-	0.00
TOTAL SHORT SALES		922,221.08-		1,837,027.86-	914,806.78-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>WRITTEN OPTIONS</u>					
53.0000-	90DAY EURODOLLAR FUTURE MAR 12 CALL MAR 12 099.375 ED 3/19/12	22,643.19-	0.0750	9,937.50-	12,705.69
113.0000-	90DAY EURODOLLAR FUTURE JUN 12 CALL JUN 12 099.625 ED 6/18/12	32,465.06-	0.0125	3,531.25-	28,933.81
38.0000-	90DAY EURODOLLAR FUTURE JUN 12 CALL JUN 12 099.500 ED 06/18/12	19,883.12-	0.0375	3,562.50-	16,320.62
53.0000-	90DAY EURODOLLAR FUTURE MAR 12 PUT MAR 12 099.375 ED 03/19/12	46,242.50-	0.0950	12,587.50-	33,655.00
63.0000-	90DAY EURODOLLAR FUTURE MAR 12 PUT MAR 12 099.000 ED 03/19/12	50,068.27-	0.0325	5,118.75-	44,949.52
38.0000-	90DAY EURODOLLAR FUT EXP JUN12 PUT JUN 12 099.500 ED 06/18/12	9,433.12-	0.2425	23,037.50-	13,604.38-
113.0000-	90DAY EURODOLLAR FUTURE JUN 12 PUT JUN 12 099.625 ED 06/18/12	36,893.86-	0.3425	96,756.25-	59,862.39-
2,400,000.0000-	INF FLR CPURNSA 215.949 PUT MAR 20 002.15949 ED 03/12/20	29,575.99-	0.3823	9,176.78-	20,399.21
39,800,000.0000-	IRS_P US0003M R 2.25% 09/26/14 PUT SEP 12 002.250 ED 09/24/12	539,266.12-	0.0404	16,107.06-	523,159.06
700,000.0000-	IRS_P US0003M R 2.25% 09/26/14 PUT SEP 12 002.250 ED 09/24/12	9,484.58-	0.0404	283.29-	9,201.29
52,600,000.0000-	IRS_R US0003M P 0.6% 08/15/13 CALL AUG 12 000.800 ED 8/13/12	109,802.50-	0.0794	41,790.70-	68,011.80



THE BANK OF NEW YORK MELLON

EFH Retirement Plan
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EIN No. 75-2669310
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5500 SCHEDULE OF INVESTMENTS AT END OF PLAN YEAR
REVALUED COST
31 DECEMBER 2011

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TEXAS UTILITIES
COMBINED MANAGER

<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
52,600,000.0000-	IRS_P US0003M R 0.6% 08/15/13 PUT AUG 12 000.600 ED 08/13/12	109,802.50-	0.2335	122,821.00-	13,018.50-
21,200,000.0000-	IRS_R US0003M P 0.8% 07/15/14 CALL JUL 13 000.800 ED 07/11/13	75,048.00-	0.2680	56,832.96-	18,215.04
42,400,000.0000-	IRS_R US0003M P 0.4% 08/15/13 CALL AUG 12 000.400 ED 08/12/12	58,300.00-	0.0184	7,839.76-	50,460.24
21,200,000.0000-	IRS_P US0003M R 0.8% 07/15/14 PUT JUL 13 000.800 ED 07/11/13	75,048.00-	0.3248	68,888.20-	6,179.80
42,400,000.0000-	IRS_P US0003M R 0.4% 08/15/13 PUT AUG 12 000.400 ED 08/12/12	58,300.00-	0.3706	157,147.12-	98,847.12-
234,900,000.0000-	IRS R US0003M P 0.625% CALL JUN 13 000.625 ED 06/17/13	167,366.25-	0.0520	122,312.43-	45,053.82
234,900,000.0000-	IRS P US0003M R 0.625% PUT JUN 13 000.625 ED 06/17/13	167,366.25-	0.0863	202,742.19-	35,375.94-
TOTAL WRITTEN OPTIONS		1,616,989.31-		960,452.74-	656,536.57
<u>PURCHASE OPTIONS</u>					
14,500,000.0000	IRS US0003M P 1.25% 05/02/2013 PUT APR 12 001.250 ED 4/3/12	55,100.00	0.0280	4,073.05	51,026.95-
TOTAL PURCHASE OPTIONS		55,100.00		4,073.05	51,026.95-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>COMMON/COLLECTIVE TRUST</u>					
68,546,132.6900	COLLECTIVE US GOVT STIF 3 VAR RT 12/31/2049 DD 07/24/08	68,546,132.69	1.0000	68,546,132.69	0.00
1,111,588.3900	SIGMA ERISA LIQUIDATING POOL VAR RT 12/31/2049 DD 05/01/01	1,111,588.39	0.0000	0.00	1,111,588.39-
467,926.8840	MORGAN STANLEY POOLED INTL EQUITY	42,802,133.21	173.1020	80,999,079.47	38,196,946.26
22,974.2100	NTGI-QM COLLECTIVE DAILY S&P 500 EQUITY INDEX FUND-LENDING	34,641,430.65	3,778.8709	86,816,575.89	52,175,145.24
TOTAL COMMON/COLLECTIVE TRUST		147,101,284.94		236,361,788.05	89,260,503.11
<u>REGISTERED INVESTMENT COMPANIES</u>					
4,420,848.3550	TWEEDY BROWNE GLOBAL VALUE FUND	74,791,182.90	21.8500	96,595,536.56	21,804,353.66
2,855,784.2330	MORGAN STANLEY INSTITUTIONAL FUND TRUST - MID CAP GROWTH I	61,176,490.38	32.9200	94,012,416.95	32,835,926.57
TOTAL REGISTERED INVESTMENT COMPANIES		135,967,673.28		190,607,953.51	54,640,280.23
GRAND TOTAL		2,231,698,664.80		2,466,790,747.22	1,199,902.53 C 233,892,179.89 I 235,092,082.42

EFH RETIREMENT PLAN

EIN 75-2669310 PN 002

SCHEDULE H, PART IV, LINE 4i

**SUPPLEMENTAL SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
YEAR ENDED DECEMBER 31, 2011**

Note: Refer to the enclosed Trustee statements for the required disclosures.



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COMBINED MANAGER

SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,045,000.0000	038222AF2	APPLIED MATERIALS INC 4.300% 06/15/2021 DD 08/08/11	1,042,795.05-	1,088,653.05
8,300,000.0000	99ZAFNBR5	BANC OF AM CORP REPO 0.010% 07/12/2011 DD 07/08/11	8,300,000.00-	8,300,000.00
94,815.0000	EEB4PZNB2	BANCO SANTANDER SA RTS EXP 26-OCT-2011	16,704.43-	16,548.76
94,815.0000	EEB3RYMX8	BANCO SANTANDER SA RTS	16,378.72-	17,496.55
28,000,000.0000	99ZAFEZG3	BARCLAYS CP REPO REPO 0.070% 05/17/2011 DD 05/13/11	28,000,000.00-	28,000,000.00
6,400,000.0000	99ZAFGF70	BARCLAYS CP REPO REPO 0.080% 05/31/2011 DD 05/25/11	6,400,000.00-	6,400,000.00
14,000,000.0000	99ZAFQQ92	BARCLAYS CP REPO REPO 0.080% 07/29/2011 DD 07/27/11	14,000,000.00-	14,000,000.00
5,500,000.0000	99ZAE6PM9	BARCLAYS CP REPO REPO 0.110% 03/14/2011 DD 03/10/11	5,500,000.00-	5,500,000.00
5,900,000.0000	99ZAE6HK2	BARCLAYS CP REPO REPO 0.120% 03/11/2011 DD 03/09/11	5,900,000.00-	5,900,000.00
8,200,000.0000	99ZAE8CA5	BARCLAYS CP REPO REPO 0.120% 03/25/2011 DD 03/23/11	8,200,000.00-	8,200,000.00
4,200,000.0000	99ZAE4PC6	BARCLAYS CP REPO REPO 0.130% 02/25/2011 DD 02/23/11	4,200,000.00-	4,200,000.00
5,500,000.0000	99ZAE6VL4	BARCLAYS CP REPO REPO 0.130% 03/15/2011 DD 03/11/11	5,500,000.00-	5,500,000.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
2,300,000.0000	99ZAE22C5	BARCLAYS CP REPO REPO 0.140% 02/11/2011 DD 02/09/11	2,300,000.00-	2,300,000.00
4,600,000.0000	99ZAE3EB2	BARCLAYS CP REPO REPO 0.140% 02/15/2011 DD 02/11/11	4,600,000.00-	4,600,000.00
2,700,000.0000	99ZAE3Y95	BARCLAYS CP REPO REPO 0.140% 02/18/2011 DD 02/16/11	2,700,000.00-	2,700,000.00
4,100,000.0000	99ZAE34Y3	BARCLAYS CP REPO REPO 0.140% 02/22/2011 DD 02/17/11	4,100,000.00-	4,100,000.00
7,900,000.0000	99ZAE4VQ8	BARCLAYS CP REPO REPO 0.140% 02/28/2011 DD 02/24/11	7,900,000.00-	7,900,000.00
8,600,000.0000	99ZAE5LK9	BARCLAYS CP REPO REPO 0.140% 03/04/2011 DD 03/02/11	8,600,000.00-	8,600,000.00
8,800,000.0000	99ZAE5SZ9	BARCLAYS CP REPO REPO 0.140% 03/07/2011 DD 03/03/11	8,800,000.00-	8,800,000.00
5,700,000.0000	99ZAE5Y17	BARCLAYS CP REPO REPO 0.140% 03/08/2011 DD 03/04/11	5,700,000.00-	5,700,000.00
2,800,000.0000	99ZAEYJF0	BARCLAYS CP REPO REPO 0.160% 01/06/2011 DD 01/05/11	2,800,000.00-	2,800,000.00
6,100,000.0000	99ZAEYLU4	BARCLAYS CP REPO REPO 0.160% 01/07/2011 DD 01/05/11	6,100,000.00-	6,100,000.00
6,800,000.0000	99ZAE7KY6	BARCLAYS CP REPO REPO 0.160% 03/21/2011 DD 03/17/11	6,800,000.00-	6,800,000.00
5,100,000.0000	99ZAEZP78	BARCLAYS CP REPO REPO 0.170% 01/18/2011 DD 01/14/11	5,100,000.00-	5,100,000.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
8,200,000.0000	99ZAE41P3	BARCLAYS CP REPO REPO 0.180% 03/01/2011 DD 02/25/11	8,200,000.00-	8,200,000.00
530,000.0000	09064AAE1	BIOMED REALTY LP 6.125% 04/15/2020 DD 10/15/10	524,578.10-	559,102.30
1,640,000.0000	05567LT31	BNP PARIBAS 5.000% 01/15/2021 DD 01/18/11	1,627,421.20-	1,646,620.20
10,900,000.0000	99ZAFN147	BNP PARIBAS CAT 1 REPO 0.030% 07/18/2011 DD 07/14/11	10,900,000.00-	10,900,000.00
10,900,000.0000	99ZAFPX54	BNP PARIBAS CAT 1 REPO 0.030% 07/25/2011 DD 07/21/11	10,900,000.00-	10,900,000.00
2,600,000.0000	99ZAFALQ4	BNP PARIBAS CAT 1 REPO 0.060% 04/12/2011 DD 04/08/11	2,600,000.00-	2,600,000.00
32,500,000.0000	99ZAFF3L4	BNP PARIBAS CAT 1 REPO 0.070% 05/25/2011 DD 05/23/11	32,500,000.00-	32,500,000.00
2,700,000.0000	99ZAF7FM7	BNP PARIBAS CAT 1 REPO 0.100% 12/05/2011 DD 12/01/11	2,700,000.00-	2,700,000.00
9,800,000.0000	99ZAE5D44	BNP PARIBAS CAT 1 REPO 0.150% 03/03/2011 DD 03/01/11	9,800,000.00-	9,800,000.00
16,000,000.0000	99ZAFRB54	BNP PARIBAS CAT 1 REPO 0.240% 08/03/2011 DD 08/01/11	16,000,000.00-	16,000,000.00
52.0000	99F192L1C	CANADIAN DOLLAR FUTURES (CME) EXP DEC 11	.00	81,496.60-
4.0000	99F192F1C	CANADIAN DOLLAR FUTURES (CME) EXP JUN 11	.00	6,520.00-



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
20.0000	99F19211C	CANADIAN DOLLAR FUTURES (CME) EXP SEP 11	.00	15,890.00-
6,500,000.0000	99QABXUC9	CCP IRS USD-LIBOR-BBA 3M CME 3.500% 06/15/2021 DD 06/15/11	678,204.44	796,679.35-
6,500,000.0000	99QABXUD7	CCP_IRS USD-LIBOR-BBA 3M CME PAY 3.50% 2021 JUN 15	.01-	.02
36,600,000.0000	99QABS9XA	CDX SP CDX.NA.IG.16 5Y PUT DEC 11 001.200 ED 12/21/11	168,360.00	84,430.00-
2,300,000.0000	NA9QBL7Z5	CDX_BP UL CDX.NA.IG.15 P 100BPS 2015 DEC 20	23,929.97	22,596.61-
400,000.0000	NA9QBNK86	CDX_SP UL MCDX.NA.16-V1 R 100BPS 2021 JUN 20	16,960.16	22,445.87-
7,600,000.0000	99ZAFLQT9	CITIGROUP CAT 2MM REPO 0.010% 06/28/2011 DD 06/24/11	7,600,000.00-	7,600,000.00
8,000,000.0000	99ZAFMTD9	CITIGROUP CAT 2MM REPO 0.010% 07/07/2011 DD 07/05/11	8,000,000.00-	8,000,000.00
8,400,000.0000	99ZAFMZT7	CITIGROUP CAT 2MM REPO 0.010% 07/08/2011 DD 07/06/11	8,400,000.00-	8,400,000.00
8,500,000.0000	99ZAFM552	CITIGROUP CAT 2MM REPO 0.010% 07/11/2011 DD 07/07/11	8,500,000.00-	8,500,000.00
11,100,000.0000	99ZAFPKD1	CITIGROUP CAT 2MM REPO 0.010% 07/21/2011 DD 07/19/11	11,100,000.00-	11,100,000.00
20,500,000.0000	99ZAFEMD4	CITIGROUP CAT 2MM REPO 0.020% 05/13/2011 DD 05/11/11	20,500,000.00-	20,500,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
7,200,000.0000	99ZAFCL15	CITIGROUP CAT 2MM REPO 0.020% 06/24/2011 DD 08/22/11	7,200,000.00-	7,200,000.00
11,100,000.0000	99ZAFP4X5	CITIGROUP CAT 2MM REPO 0.020% 07/26/2011 DD 07/22/11	11,100,000.00-	11,100,000.00
10,800,000.0000	99ZAFEAB1	CITIGROUP CAT 2MM REPO 0.030% 05/11/2011 DD 05/09/11	10,800,000.00-	10,800,000.00
2,600,000.0000	99ZAFAS61	CITIGROUP CAT 2MM REPO 0.040% 04/13/2011 DD 04/11/11	2,600,000.00-	2,600,000.00
6,400,000.0000	99ZAFcpt0	CITIGROUP CAT 2MM REPO 0.040% 04/28/2011 DD 04/26/11	6,400,000.00-	6,400,000.00
8,100,000.0000	99ZAFMLZ8	CITIGROUP CAT 2MM REPO 0.040% 07/06/2011 DD 07/01/11	8,100,000.00-	8,100,000.00
3,000,000.0000	99ZAF483	CITIGROUP CAT 2MM REPO 0.050% 04/15/2011 DD 04/13/11	3,000,000.00-	3,000,000.00
10,400,000.0000	99ZAFDC88	CITIGROUP CAT 2MM REPO 0.050% 05/04/2011 DD 05/02/11	10,400,000.00-	10,400,000.00
2,400,000.0000	99ZAF4EP4	CITIGROUP CAT 2MM REPO 0.070% 04/11/2011 DD 04/07/11	2,400,000.00-	2,400,000.00
6,000,000.0000	99ZAFBXX4	CITIGROUP CAT 2MM REPO 0.070% 04/21/2011 DD 04/19/11	6,000,000.00-	6,000,000.00
32,200,000.0000	99ZAFF896	CITIGROUP CAT 2MM REPO 0.070% 05/26/2011 DD 05/24/11	32,200,000.00-	32,200,000.00
6,800,000.0000	99ZAFBQ38	CITIGROUP CAT 2MM REPO 0.080% 04/20/2011 DD 04/18/11	6,800,000.00-	6,800,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
31,700,000.0000	99ZAFHT99	CITIGROUP CAT 2MM REPO 0.080% 06/07/2011 DD 08/03/11	31,700,000.00-	31,700,000.00
22,000,000.0000	99ZAFKUR0	CITIGROUP CAT 2MM REPO 0.080% 06/21/2011 DD 06/17/11	22,000,000.00-	22,000,000.00
30,100,000.0000	99ZAFJ8L1	CITIGROUP CAT 2MM REPO 0.090% 06/16/2011 DD 06/14/11	30,100,000.00-	30,100,000.00
3,800,000.0000	99ZAFBJU8	CITIGROUP CAT 2MM REPO 0.110% 04/19/2011 DD 04/15/11	3,800,000.00-	3,800,000.00
6,800,000.0000	99ZAE7Y21	CITIGROUP CAT 2MM REPO 0.140% 03/23/2011 DD 03/21/11	6,800,000.00-	6,800,000.00
6,700,000.0000	99ZAE76K2	CITIGROUP CAT 2MM REPO 0.140% 03/24/2011 DD 03/22/11	6,700,000.00-	6,700,000.00
4,800,000.0000	99ZAE9G76	CITIGROUP CAT 2MM REPO 0.140% 04/04/2011 DD 03/31/11	4,800,000.00-	4,800,000.00
3,700,000.0000	99ZAE2GQ9	CITIGROUP CAT 2MM REPO 0.150% 02/08/2011 DD 02/04/11	3,700,000.00-	3,700,000.00
3,600,000.0000	99ZAE2N65	CITIGROUP CAT 2MM REPO 0.150% 02/09/2011 DD 02/07/11	3,600,000.00-	3,600,000.00
2,800,000.0000	99ZAE3TA8	CITIGROUP CAT 2MM REPO 0.150% 02/17/2011 DD 02/15/11	2,800,000.00-	2,800,000.00
7,000,000.0000	99ZAE7SQ5	CITIGROUP CAT 2MM REPO 0.150% 03/22/2011 DD 03/18/11	7,000,000.00-	7,000,000.00
15,200,000.0000	99ZAFRKC9	CITIGROUP CAT 2MM REPO 0.150% 08/04/2011 DD 08/02/11	15,200,000.00-	15,200,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
8,600,000.0000	99ZAE61N3	CITIGROUP CAT 2MM REPO 0.160% 03/18/2011 DD 03/14/11	8,600,000.00-	8,600,000.00
15,000,000.0000	99ZAFQ4Y1	CITIGROUP CAT 2MM REPO 0.200% 08/02/2011 DD 07/29/11	15,000,000.00-	15,000,000.00
7,200,000.0000	99ZAEZYG8	CITIGROUP CAT 2MM REPO 0.230% 01/19/2011 DD 01/18/11	7,200,000.00-	7,200,000.00
2,500,000.0000	20854PAF6	CONSOL ENERGY INC 8.250% 04/01/2020 DD 10/01/10	2,656,250.00-	2,793,750.00
300,000.0000	212015AD3	CONTINENTAL RESOURCES INC/OK 7.375% 10/01/2020 DD 10/01/10	324,750.00-	324,000.00
7,800,000.0000	99ZAE8RW1	CREDIT SUISSE REPO 0.100% 03/29/2011 DD 03/25/11	7,800,000.00-	7,800,000.00
5,100,000.0000	99ZAFYX22	CREDIT SUISSE REPO 0.100% 09/28/2011 DD 09/27/11	5,100,000.00-	5,100,000.00
7,000,000.0000	99ZAE67F4	CREDIT SUISSE REPO 0.130% 03/17/2011 DD 03/15/11	7,000,000.00-	7,000,000.00
6,300,000.0000	99ZAE0221	CREDIT SUISSE REPO 0.140% 01/27/2011 DD 01/26/11	6,300,000.00-	6,300,000.00
4,500,000.0000	99ZAEZBN8	CREDIT SUISSE REPO 0.150% 01/13/2011 DD 01/11/11	4,500,000.00-	4,500,000.00
5,800,000.0000	99ZAE0WV4	CREDIT SUISSE REPO 0.160% 01/26/2011 DD 01/25/11	5,800,000.00-	5,800,000.00
7,300,000.0000	99ZAEZ9V3	CREDIT SUISSE REPO 0.200% 01/21/2011 DD 01/20/11	7,300,000.00-	7,300,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
4,200,000.0000	99ZAE1U02	CREDIT SUISSE REPO 0.200% 02/02/2011 DD 02/01/11	4,200,000.00-	4,200,000.00
6,100,000.0000	99ZAE8X5	DEUTSCHE BANK REPO 0.200% 01/05/2011 DD 01/03/11	6,100,000.00-	6,100,000.00
800,000.0000	25470XAD7	DISH DBS CORP 144A 6.750% 06/01/2021 DD 05/05/11	792,744.00-	813,000.00
7.0000	99F360F1C	E-MINI MSCI EMERGING MKTS(CME) EXP JUN 11	.00	9,590.00-
400,000.0000	28336LBH1	EL PASO CORP 7.420% 02/15/2037 DD 08/15/06	399,000.00-	420,000.00
2,895,000.0000	30277MAA2	FUEL TRUST 4.207% 04/15/2016 DD 04/15/11	2,899,602.00-	2,969,025.15
854.0000	99F167L3C	FUT 90DAY EURODOLLAR (CME) EXP DEC 13	.00	2,026,050.00
265,000.0000	410867AD7	HANOVER INSURANCE GROUP 6.375% 06/15/2021 DD 06/17/11	263,227.15-	264,835.70
500,000.0000	40429CGD8	HSBC FINANCE CORP 6.678% 01/15/2021 DD 07/15/11	526,385.00-	504,735.00
470,000.0000	46115HAD9	INTESA SANPAOLO SPA 6.500% 02/24/2021 DD 02/24/11	466,395.10-	507,670.50
8,200,000.0000	99QABZ9WD	IRS P US0003M R 0.915% 111614 PUT NOV 12 000.915 ED 11/14/12	.00	41,000.00-
11,700,000.0000	99QABY9VE	IRS P US0003M R 1.0582% 101514 PUT OCT 12 001.05825 ED 101112	.00	61,457.50-



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
31,000,000.0000	99QABS9PN	IRS P US0003M R 2.00% PUT APR 12 002.000 ED 04/30/12	55,025.00	6,975.00-
4,000,000.0000	NA9QBJ0W4	IRS R USD-LIBOR-BBA 3M P 3.50% 2021 JUN 15	134,480.00-	80,680.00
1,800,000.0000	NA9QBGYA1	IRS R USD-LIBOR-BBA 3M P 3.50% 2021 JUN 15	71,388.00-	36,306.00
2,700,000.0000	99QABY9JB	IRS R US0003M P 0.795% 101513 CALL OCT 12 000.795 ED 101112	.00	6,210.00-
3,400,000.0000	99QABY9JD	IRS R US0003M P 0.795% 101513 CALL OCT 12 000.795 ED 101112	.00	7,820.00-
8,200,000.0000	99QABZ9KA	IRS R US0003M P 0.915% 111614 CALL NOV 12 000.915 ED 111412	.00	38,745.00-
11,700,000.0000	99QABY9JE	IRS R US0003M P 1.05625% 1014 CALL OCT12 001.05625 ED 101112	.00	61,457.50-
2,700,000.0000	99QABY9VC	IRS_P US0003M R 0.795% 101513 PUT OCT 12 000.795 ED 10/11/12	.00	6,210.00-
3,400,000.0000	99QABY9VD	IRS_P US0003M R 0.795% 101513 PUT OCT 12 000.795 ED 10/11/12	.00	7,820.00-
12,800,000.0000	NA9QBXHR6	IRS_R USD-LIBOR-BBA 3M P 1.80% 2016 OCT 13	.00	249,984.00-
2,800,000.0000	NA9QB1H62	IRS_R USD-LIBOR-BBA 3M P 3.00% 2021 NOV 16	.00	245,350.00-
8,800,000.0000	NA9QBHG76	IRS_R USD-LIBOR-BBA 3M P 3.50% 2021 JUN 15	.00	877,877.80-



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
10,000,000.0000	NA9QBG349	IRS_R USD-LIBOR-BBA 3M P 3.50% 2021 JUN 15	.00	1,193,690.00-
12,800,000.0000	99QABT9HC	IRS_R US0003M P 1.8% CALL AUG 11 001.800 ED 8/24/11	24,320.00	47,360.00-
12,700,000.0000	99QABS9JC	IRS_R US0003M P 3.00% CALL OCT 11 003.000 ED 10/11/11	66,866.25	145,923.00-
1,050,000.0000	478366AX5	JOHNSON CONTROLS INC 4.250% 03/01/2021 DD 02/04/11	1,042,398.00-	1,025,713.50
1,040,000.0000	478366AW7	JOHNSON CONTROLS INC 5.700% 03/01/2041 DD 02/04/11	1,036,963.20-	1,078,365.60
7,300,000.0000	99ZAFLKC2	JP MORGAN CP REP REPO 0.010% 06/27/2011 DD 06/23/11	7,300,000.00-	7,300,000.00
2,600,000.0000	99ZAFZAF3	JP MORGAN CP REP REPO 0.020% 04/14/2011 DD 04/12/11	2,600,000.00-	2,600,000.00
7,600,000.0000	99ZAFLWW5	JP MORGAN CP REP REPO 0.020% 06/29/2011 DD 06/27/11	7,600,000.00-	7,600,000.00
8,900,000.0000	99ZAFNHWS	JP MORGAN CP REP REPO 0.020% 07/13/2011 DD 07/11/11	8,900,000.00-	8,900,000.00
9,000,000.0000	99ZAFNN27	JP MORGAN CP REP REPO 0.020% 07/14/2011 DD 07/12/11	9,000,000.00-	9,000,000.00
9,300,000.0000	99ZAFNU29	JP MORGAN CP REP REPO 0.020% 07/15/2011 DD 07/13/11	9,300,000.00-	9,300,000.00
11,200,000.0000	99ZAFPEA4	JP MORGAN CP REP REPO 0.020% 07/20/2011 DD 07/18/11	11,200,000.00-	11,200,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
12,300,000.0000	99ZAFD206	JP MORGAN CP REP REPO 0.030% 05/10/2011 DD 05/06/11	12,300,000.00-	12,300,000.00
9,500,000.0000	99ZAFDJW8	JP MORGAN CP REP REPO 0.040% 05/05/2011 DD 05/03/11	9,500,000.00-	9,500,000.00
7,000,000.0000	99ZAFD8D4	JP MORGAN CP REP REPO 0.040% 07/01/2011 DD 06/29/11	7,000,000.00-	7,000,000.00
15,300,000.0000	99ZAFR5M4	JP MORGAN CP REP REPO 0.040% 08/09/2011 DD 08/05/11	15,300,000.00-	15,300,000.00
31,200,000.0000	99ZAFJF33	JP MORGAN CP REP REPO 0.050% 06/10/2011 DD 06/08/11	31,200,000.00-	31,200,000.00
4,700,000.0000	99ZAE91P2	JP MORGAN CP REP REPO 0.060% 04/07/2011 DD 04/05/11	4,700,000.00-	4,700,000.00
21,200,000.0000	99ZAFETJ4	JP MORGAN CP REP REPO 0.060% 05/16/2011 DD 05/12/11	21,200,000.00-	21,200,000.00
11,700,000.0000	99ZAFQG93	JP MORGAN CP REP REPO 0.060% 07/28/2011 DD 07/26/11	11,700,000.00-	11,700,000.00
1,100,000.0000	99ZAGAVA7	JP MORGAN CP REP REPO 0.060% 12/29/2011 DD 12/27/11	1,100,000.00-	1,100,000.00
31,900,000.0000	99ZAFH8Z4	JP MORGAN CP REP REPO 0.070% 06/09/2011 DD 06/07/11	31,900,000.00-	31,900,000.00
31,500,000.0000	99ZAFJN18	JP MORGAN CP REP REPO 0.070% 06/13/2011 DD 06/09/11	31,500,000.00-	31,500,000.00
31,200,000.0000	99ZAFJU93	JP MORGAN CP REP REPO 0.070% 06/14/2011 DD 06/10/11	31,200,000.00-	31,200,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
6,000,000.0000	99ZAFB333	JP MORGAN CP REP REPO 0.080% 04/25/2011 DD 04/20/11	6,000,000.00-	6,000,000.00
10,400,000.0000	99ZAF687	JP MORGAN CP REP REPO 0.080% 05/03/2011 DD 04/29/11	10,400,000.00-	10,400,000.00
25,600,000.0000	99ZAFFBB7	JP MORGAN CP REP REPO 0.080% 05/19/2011 DD 05/17/11	25,600,000.00-	25,600,000.00
33,400,000.0000	99ZAFGF96	JP MORGAN CP REP REPO 0.080% 05/27/2011 DD 05/25/11	33,400,000.00-	33,400,000.00
15,200,000.0000	99ZAFRR73	JP MORGAN CP REP REPO 0.080% 08/05/2011 DD 08/03/11	15,200,000.00-	15,200,000.00
1,400,000.0000	99ZAFW4N2	JP MORGAN CP REP REPO 0.080% 09/15/2011 DD 09/13/11	1,400,000.00-	1,400,000.00
35,200,000.0000	99ZAFFPV8	JP MORGAN CP REP REPO 0.090% 05/23/2011 DD 05/19/11	35,200,000.00-	35,200,000.00
26,100,000.0000	99ZAFGQ45	JP MORGAN CP REP REPO 0.090% 05/31/2011 DD 05/26/11	26,100,000.00-	26,100,000.00
31,800,000.0000	99ZAFH1V0	JP MORGAN CP REP REPO 0.090% 06/08/2011 DD 06/06/11	31,800,000.00-	31,800,000.00
28,600,000.0000	99ZAFKNW7	JP MORGAN CP REP REPO 0.090% 06/20/2011 DD 06/16/11	28,600,000.00-	28,600,000.00
32,700,000.0000	99ZAFG092	JP MORGAN CP REP REPO 0.100% 06/01/2011 DD 05/27/11	32,700,000.00-	32,700,000.00
1,400,000.0000	99ZAF2515	JP MORGAN CP REP REPO 0.100% 11/01/2011 DD 10/28/11	1,400,000.00-	1,400,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
6,800,000.0000	99ZAE8YD5	JP MORGAN CP REP REPO 0.110% 03/30/2011 DD 03/28/11	6,800,000.00-	6,800,000.00
31,700,000.0000	99ZAFHE61	JP MORGAN CP REP REPO 0.110% 06/03/2011 DD 06/01/11	31,700,000.00-	31,700,000.00
31,800,000.0000	99ZAFHM05	JP MORGAN CP REP REPO 0.110% 06/06/2011 DD 06/02/11	31,800,000.00-	31,800,000.00
3,500,000.0000	99ZAFYJH5	JP MORGAN CP REP REPO 0.110% 09/28/2011 DD 09/22/11	3,500,000.00-	3,500,000.00
7,000,000.0000	99ZAE7DL2	JP MORGAN CP REP REPO 0.130% 03/18/2011 DD 03/16/11	7,000,000.00-	7,000,000.00
3,700,000.0000	99ZAE2VT6	JP MORGAN CP REP REPO 0.140% 02/10/2011 DD 02/08/11	3,700,000.00-	3,700,000.00
2,400,000.0000	99ZAE28E5	JP MORGAN CP REP REPO 0.140% 02/14/2011 DD 02/10/11	2,400,000.00-	2,400,000.00
5,900,000.0000	99ZAE5485	JP MORGAN CP REP REPO 0.140% 03/09/2011 DD 03/07/11	5,900,000.00-	5,900,000.00
4,600,000.0000	99ZAEY6C1	JP MORGAN CP REP REPO 0.150% 01/12/2011 DD 01/11/11	4,600,000.00-	4,600,000.00
5,200,000.0000	99ZAEYYW6	JP MORGAN CP REP REPO 0.160% 01/11/2011 DD 01/07/11	5,200,000.00-	5,200,000.00
4,700,000.0000	99ZAEZKM0	JP MORGAN CP REP REPO 0.160% 01/14/2011 DD 01/13/11	4,700,000.00-	4,700,000.00
3,300,000.0000	99ZAEYEP3	JP MORGAN CP REP REPO 0.170% 01/06/2011 DD 01/04/11	3,300,000.00-	3,300,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
6,000,000.0000	99ZAEYSP8	JP MORGAN CP REP REPO 0.170% 01/10/2011 DD 01/06/11	6,000,000.00-	6,000,000.00
3,500,000.0000	99ZAE2AW2	JP MORGAN CP REP REPO 0.170% 02/07/2011 DD 02/03/11	3,500,000.00-	3,500,000.00
4,700,000.0000	99ZAE3K09	JP MORGAN CP REP REPO 0.200% 02/16/2011 DD 02/14/11	4,700,000.00-	4,700,000.00
4,500,000.0000	99ZAE1MP6	JP MORGAN CP REP REPO 0.230% 02/01/2011 DD 01/31/11	4,500,000.00-	4,500,000.00
810,000.0000	48203RAD6	JUNIPER NETWORKS INC 5.950% 03/15/2041 DD 03/03/11	809,635.50-	810,538.65
18,852.0000	SNB5VFQ02	KVAERNER ASA	26,990.04-	41,164.00
825,000.0000	502413BA4	L-3 COMMUNICATIONS CORP 4.950% 02/15/2021 DD 02/07/11	820,289.25-	842,935.50
3,780,000.0000	539473AH1	LLOYDS TSB BANK PLC 6.375% 01/21/2021 DD 01/21/11	3,804,920.80-	3,905,674.40
314.0000	99F740L1X	MINI MSCI EMG MKT FUTURE (NYL) EXP DEC 11	.00	367,712.80
116.0000	99F740I1X	MINI MSCI EMG MKT FUTURE (NYL) EXP SEP 11	.00	509,980.86-
8,100,000.0000	99ZAFDQS9	MORGAN ST REV REPO 0.020% 05/06/2011 DD 05/04/11	8,100,000.00-	8,100,000.00
7,400,000.0000	99ZAFL2R9	MORGAN ST REV REPO 0.020% 06/30/2011 DD 06/28/11	7,400,000.00-	7,400,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
11,000,000.0000	99ZAFPRK8	MORGAN ST REV REPO 0.020% 07/22/2011 DD 07/20/11	11,000,000.00-	11,000,000.00
15,200,000.0000	99ZAFRY42	MORGAN ST REV REPO 0.020% 08/08/2011 DD 08/04/11	15,200,000.00-	15,200,000.00
4,000,000.0000	99ZAFUFU8	MORGAN ST REV REPO 0.020% 08/25/2011 DD 08/23/11	4,000,000.00-	4,000,000.00
10,300,000.0000	99ZAFDXG7	MORGAN ST REV REPO 0.030% 05/09/2011 DD 05/05/11	10,300,000.00-	10,300,000.00
10,900,000.0000	99ZAFN7Y5	MORGAN ST REV REPO 0.030% 07/19/2011 DD 07/15/11	10,900,000.00-	10,900,000.00
11,600,000.0000	99ZAFQAT5	MORGAN ST REV REPO 0.030% 07/27/2011 DD 07/25/11	11,600,000.00-	11,600,000.00
1,000,000.0000	99ZAGAAD4	MORGAN ST REV REPO 0.030% 12/23/2011 DD 12/21/11	1,000,000.00-	1,000,000.00
5,300,000.0000	99ZAF091	MORGAN ST REV REPO 0.040% 05/02/2011 DD 04/28/11	5,300,000.00-	5,300,000.00
7,800,000.0000	99ZAFMEL7	MORGAN ST REV REPO 0.040% 07/05/2011 DD 06/30/11	7,800,000.00-	7,800,000.00
900,000.0000	99ZAGAGH9	MORGAN ST REV REPO 0.040% 12/27/2011 DD 12/22/11	900,000.00-	900,000.00
2,400,000.0000	99ZAE9701	MORGAN ST REV REPO 0.060% 04/08/2011 DD 04/06/11	2,400,000.00-	2,400,000.00
25,700,000.0000	99ZAFK1X9	MORGAN ST REV REPO 0.060% 06/22/2011 DD 06/20/11	25,700,000.00-	25,700,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
15,100,000.0000	99ZAFK721	MORGAN ST REV REPO 0.060% 06/23/2011 DD 08/21/11	15,100,000.00-	15,100,000.00
700,000.0000	99ZAF79A0	MORGAN ST REV REPO 0.060% 12/09/2011 DD 12/07/11	700,000.00-	700,000.00
1,000,000.0000	99ZAGANG3	MORGAN ST REV REPO 0.060% 12/28/2011 DD 12/23/11	1,000,000.00-	1,000,000.00
6,300,000.0000	99ZAFCHA0	MORGAN ST REV REPO 0.070% 04/27/2011 DD 04/25/11	6,300,000.00-	6,300,000.00
35,400,000.0000	99ZAFFHD7	MORGAN ST REV REPO 0.070% 05/20/2011 DD 05/18/11	35,400,000.00-	35,400,000.00
35,800,000.0000	99ZAFFWR9	MORGAN ST REV REPO 0.070% 05/24/2011 DD 05/20/11	35,800,000.00-	35,800,000.00
30,500,000.0000	99ZAFJ112	MORGAN ST REV REPO 0.070% 06/15/2011 DD 06/13/11	30,500,000.00-	30,500,000.00
1,800,000.0000	99ZAF0LA1	MORGAN ST REV REPO 0.070% 10/12/2011 DD 10/07/11	1,800,000.00-	1,800,000.00
600,000.0000	99ZAF82R8	MORGAN ST REV REPO 0.070% 12/15/2011 DD 12/13/11	600,000.00-	600,000.00
900,000.0000	99ZAF93Q7	MORGAN ST REV REPO 0.070% 12/22/2011 DD 12/20/11	900,000.00-	900,000.00
6,000,000.0000	99ZAFCAM1	MORGAN ST REV REPO 0.080% 04/26/2011 DD 04/21/11	6,000,000.00-	6,000,000.00
28,000,000.0000	99ZAFE5N1	MORGAN ST REV REPO 0.080% 05/18/2011 DD 05/16/11	28,000,000.00-	28,000,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,300,000.0000	99ZAF9WW2	MORGAN ST REV REPO 0.080% 12/21/2011 DD 12/19/11	1,300,000.00-	1,300,000.00
1,300,000.0000	99ZAFY9D5	MORGAN ST REV REPO 0.090% 09/30/2011 DD 09/28/11	1,300,000.00-	1,300,000.00
6,800,000.0000	99ZAE84R7	MORGAN ST REV REPO 0.100% 03/31/2011 DD 03/29/11	6,800,000.00-	6,800,000.00
32,100,000.0000	99ZAFG761	MORGAN ST REV REPO 0.100% 06/02/2011 DD 05/31/11	32,100,000.00-	32,100,000.00
29,800,000.0000	99ZAFKFY2	MORGAN ST REV REPO 0.100% 06/17/2011 DD 06/15/11	29,800,000.00-	29,800,000.00
2,400,000.0000	99ZAFZTC2	MORGAN ST REV REPO 0.100% 10/05/2011 DD 10/03/11	2,400,000.00-	2,400,000.00
8,300,000.0000	99ZAE8J00	MORGAN ST REV REPO 0.110% 03/28/2011 DD 03/24/11	8,300,000.00-	8,300,000.00
400,000.0000	99ZAF89J9	MORGAN ST REV REPO 0.110% 12/16/2011 DD 12/14/11	400,000.00-	400,000.00
800,000.0000	99ZAF9PE0	MORGAN ST REV REPO 0.110% 12/20/2011 DD 12/16/11	800,000.00-	800,000.00
13,800,000.0000	99ZAFQYA0	MORGAN ST REV REPO 0.120% 08/01/2011 DD 07/28/11	13,800,000.00-	13,800,000.00
4,300,000.0000	99ZAE4A24	MORGAN ST REV REPO 0.130% 02/23/2011 DD 02/18/11	4,300,000.00-	4,300,000.00
4,300,000.0000	99ZAE4HA9	MORGAN ST REV REPO 0.130% 02/24/2011 DD 02/22/11	4,300,000.00-	4,300,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
6,800,000.0000	99ZAE9AH0	MORGAN ST REV REPO 0.130% 04/01/2011 DD 03/30/11	6,800,000.00-	6,800,000.00
3,900,000.0000	99ZAFBCW9	MORGAN ST REV REPO 0.130% 04/18/2011 DD 04/14/11	3,900,000.00-	3,900,000.00
5,900,000.0000	99ZAE6BE2	MORGAN ST REV REPO 0.140% 03/10/2011 DD 03/08/11	5,900,000.00-	5,900,000.00
6,300,000.0000	99ZAE0Q25	MORGAN ST REV REPO 0.170% 01/25/2011 DD 01/24/11	6,300,000.00-	6,300,000.00
4,400,000.0000	99ZAE1HD9	MORGAN ST REV REPO 0.170% 01/31/2011 DD 01/28/11	4,400,000.00-	4,400,000.00
6,300,000.0000	99ZAE1AD6	MORGAN ST REV REPO 0.180% 01/28/2011 DD 01/27/11	6,300,000.00-	6,300,000.00
9,500,000.0000	99ZAE4728	MORGAN ST REV REPO 0.180% 03/02/2011 DD 02/28/11	9,500,000.00-	9,500,000.00
5,800,000.0000	99ZAE0HD1	MORGAN ST REV REPO 0.190% 01/24/2011 DD 01/21/11	5,800,000.00-	5,800,000.00
7,200,000.0000	99ZAEZ4Z9	MORGAN ST REV REPO 0.210% 01/20/2011 DD 01/19/11	7,200,000.00-	7,200,000.00
6,000,000.0000	99ZAE11X2	MORGAN ST REV REPO 0.210% 02/03/2011 DD 02/02/11	6,000,000.00-	6,000,000.00
1,210,000.0000	61747WAL3	MORGAN STANLEY 5.500% 07/28/2021 DD 07/28/11	1,192,249.30-	1,110,114.50
2,290,000.0000	61747WAF6	MORGAN STANLEY 5.750% 01/25/2021 DD 01/25/11	2,312,190.00-	2,023,543.90



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	* INDICATES PENDING SETTLEMENT			
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23.0000	99F308F1C	MSCI EAFE EMINI INDEX FUT CME EXP JUN 11	.00	17,946.58-
814.0000	99F734L1X	MSCI EAFE INDEX (NYL) EXP DEC 11	.00	2,193,611.50
3.0000	99F734F1X	MSCI EAFE INDEX (NYL) EXP JUN 11	.00	9,605.50
251.0000	99F734I1X	MSCI EAFE INDEX (NYL) EXP SEP 11	.00	1,682,913.06-
1,025,000.0000	65557CAD5	NORDEA BANK AB 4.875% 01/14/2021 DD 01/14/11	1,020,110.75-	1,064,749.50
990,000.0000	65557FAA4	NORDEA BANK AB 4.875% 05/13/2021 DD 05/13/11	985,129.20-	878,708.80
700,000.0000	714264AA6	PERNOD-RICARD SA 5.750% 04/07/2021 DD 04/07/11	693,455.00-	726,173.00
300,000.0000	726505AK6	PLAINS EXPLORATION & PRO 6.625% 05/01/2021 DD 03/29/11	303,750.00-	304,500.00
10,700,000.0000	99ZAFEF00	RBS CITIZENS BANK REPO 0.040% 05/12/2011 DD 05/10/11	10,700,000.00-	10,700,000.00
28,569,600.0000	EXB459SM1	ROLLS ROYCE GROUP C SHS ENTITLEMENT (JULY 2011)	46,874.14-	45,995.63
2,285,000.0000	78010XAK7	ROYAL BK OF SCOTLAND PLC 6.125% 01/11/2021 DD 01/11/11	2,276,568.35-	2,312,366.15
188.0000	99F353L1X	RUSSELL 2000 MINI IND FUT(NYF) EXP DEC 11	.00	882,138.28



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	* INDICATES PENDING SETTLEMENT			
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23.0000	99F353F1X	RUSSELL 2000 MINI IND FUT(NYF) EXP JUN 11	.00	9,060.00-
114.0000	99F353I1X	RUSSELL 2000 MINI IND FUT(NYF) EXP SEP 11	.00	509,045.00-
1,804.0000	99F295L1C	S & P 500 EMINI INDEX FUT (CME) EXP DEC 11	.00	4,570,844.74
146.0000	99F282L1C	S&P MID 400 EMINI (CME) EXP DEC 11	.00	722,580.00
13.0000	99F282F1C	S&P MID 400 EMINI (CME) EXP JUN 11	.00	12,530.75-
91.0000	99F282I1C	S&P MID 400 EMINI (CME) EXP SEP 11	.00	311,350.00-
311.0000	99F295F1C	S&P 500 EMINI INDEX FUT (CME) EXP JUN 11	.00	84,275.00
1,154.0000	99F295I1C	S&P 500 EMINI INDEX FUT (CME) EXP SEP 11	.00	972,483.99-
39.0000	NCF218L1R	S&P/TSE 60 INDEX FUTURES (MSE) EXP DEC 11	.00	115,936.57
1.0000	NCF218F1R	S&P/TSE 60 INDEX FUTURES (MSE) EXP JUN 11	.00	5,943.00
16.0000	NCF218I1R	S&P/TSE 60 INDEX FUTURES (MSE) EXP SEP 11	.00	2,904.84-
32,732.0000	NC2810702	SINO-FOREST CORP	577,415.78-	184,094.49



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
3,520,000.0000	83368RAA0	SOCIETE GENERALE 5.200% 04/15/2021 DD 04/18/11	3,515,142.40-	3,511,758.95
5,200,000.0000	99ZAFU23	TD SECURITIES REPO 0.030% 04/29/2011 DD 04/27/11	5,200,000.00-	5,200,000.00
11,300,000.0000	99ZAFSQ72	TD SECURITIES REPO 0.040% 08/12/2011 DD 08/10/11	11,300,000.00-	11,300,000.00
1,700,000.0000	99ZAFU8U9	TD SECURITIES REPO 0.040% 08/24/2011 DD 08/22/11	1,700,000.00-	1,700,000.00
3,700,000.0000	99ZAFUMY2	TD SECURITIES REPO 0.040% 08/26/2011 DD 08/24/11	3,700,000.00-	3,700,000.00
1,100,000.0000	99ZAGA2N1	TD SECURITIES REPO 0.040% 12/30/2011 DD 12/28/11	1,100,000.00-	1,100,000.00
10,300,000.0000	99ZAFSJZ8	TD SECURITIES REPO 0.050% 08/11/2011 DD 08/09/11	10,300,000.00-	10,300,000.00
3,800,000.0000	99ZAFU794	TD SECURITIES REPO 0.050% 08/31/2011 DD 08/29/11	3,800,000.00-	3,800,000.00
1,000,000.0000	99ZAFZGC6	TD SECURITIES REPO 0.050% 10/03/2011 DD 09/29/11	1,000,000.00-	1,000,000.00
1,900,000.0000	99ZAF11A1	TD SECURITIES REPO 0.050% 10/24/2011 DD 10/20/11	1,900,000.00-	1,900,000.00
900,000.0000	99ZAF8GB8	TD SECURITIES REPO 0.050% 12/12/2011 DD 12/08/11	900,000.00-	900,000.00
10,400,000.0000	99ZAFSDC5	TD SECURITIES REPO 0.080% 08/10/2011 DD 08/08/11	10,400,000.00-	10,400,000.00



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	* INDICATES PENDING SETTLEMENT			
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2,900,000.0000	99ZAFVDP9	TD SECURITIES REPO 0.060% 09/01/2011 DD 08/30/11	2,900,000.00-	2,900,000.00
2,700,000.0000	99ZAFWQ16	TD SECURITIES REPO 0.060% 09/13/2011 DD 09/09/11	2,700,000.00-	2,700,000.00
1,400,000.0000	99ZAFWX18	TD SECURITIES REPO 0.060% 09/14/2011 DD 09/12/11	1,400,000.00-	1,400,000.00
1,900,000.0000	99ZAF0DB8	TD SECURITIES REPO 0.060% 10/11/2011 DD 10/06/11	1,900,000.00-	1,900,000.00
800,000.0000	99ZAF17J6	TD SECURITIES REPO 0.060% 10/25/2011 DD 10/21/11	800,000.00-	800,000.00
1,500,000.0000	99ZAF2K26	TD SECURITIES REPO 0.060% 10/27/2011 DD 10/25/11	1,500,000.00-	1,500,000.00
1,800,000.0000	99ZAF2SV4	TD SECURITIES REPO 0.060% 10/28/2011 DD 10/26/11	1,800,000.00-	1,800,000.00
2,200,000.0000	99ZAF3489	TD SECURITIES REPO 0.060% 11/08/2011 DD 11/04/11	2,200,000.00-	2,200,000.00
2,200,000.0000	99ZAF4BC0	TD SECURITIES REPO 0.060% 11/09/2011 DD 11/07/11	2,200,000.00-	2,200,000.00
2,600,000.0000	99ZAFWC03	TD SECURITIES REPO 0.070% 09/09/2011 DD 09/07/11	2,600,000.00-	2,600,000.00
2,600,000.0000	99ZAFWJU0	TD SECURITIES REPO 0.070% 09/12/2011 DD 09/08/11	2,600,000.00-	2,600,000.00
3,000,000.0000	99ZAFYBR1	TD SECURITIES REPO 0.070% 09/23/2011 DD 09/21/11	3,000,000.00-	3,000,000.00



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1,900,000.0000	99ZAFZZX9	TD SECURITIES REPO 0.070% 10/08/2011 DD 10/04/11	1,900,000.00-	1,900,000.00
1,800,000.0000	99ZAFZ803	TD SECURITIES REPO 0.070% 10/07/2011 DD 10/05/11	1,800,000.00-	1,800,000.00
1,800,000.0000	99ZAF0SW6	TD SECURITIES REPO 0.070% 10/13/2011 DD 10/11/11	1,800,000.00-	1,800,000.00
2,000,000.0000	99ZAF0YU3	TD SECURITIES REPO 0.070% 10/14/2011 DD 10/12/11	2,000,000.00-	2,000,000.00
1,900,000.0000	99ZAF1UR2	TD SECURITIES REPO 0.070% 10/21/2011 DD 10/19/11	1,900,000.00-	1,900,000.00
1,100,000.0000	99ZAF2D16	TD SECURITIES REPO 0.070% 10/26/2011 DD 10/24/11	1,100,000.00-	1,100,000.00
1,600,000.0000	99ZAF2ZP9	TD SECURITIES REPO 0.070% 10/31/2011 DD 10/27/11	1,600,000.00-	1,600,000.00
2,300,000.0000	99ZAF3Y94	TD SECURITIES REPO 0.070% 11/07/2011 DD 11/03/11	2,300,000.00-	2,300,000.00
2,300,000.0000	99ZAF4HZ3	TD SECURITIES REPO 0.070% 11/10/2011 DD 11/08/11	2,300,000.00-	2,300,000.00
1,600,000.0000	99ZAF72M1	TD SECURITIES REPO 0.070% 12/08/2011 DD 12/06/11	1,600,000.00-	1,600,000.00
3,000,000.0000	99ZAF8VP0	TD SECURITIES REPO 0.070% 12/14/2011 DD 12/12/11	3,000,000.00-	3,000,000.00
7,500,000.0000	99ZAFSX90	TD SECURITIES REPO 0.080% 08/15/2011 DD 08/11/11	7,500,000.00-	7,500,000.00



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	* INDICATES PENDING SETTLEMENT			
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2,500,000.0000	99ZAFU1F8	TD SECURITIES REPO 0.080% 08/30/2011 DD 08/26/11	2,500,000.00-	2,500,000.00
3,500,000.0000	99ZAFVZD2	TD SECURITIES REPO 0.080% 09/07/2011 DD 09/02/11	3,500,000.00-	3,500,000.00
3,500,000.0000	99ZAFV511	TD SECURITIES REPO 0.080% 09/08/2011 DD 09/06/11	3,500,000.00-	3,500,000.00
8,400,000.0000	99ZAFY3L3	TD SECURITIES REPO 0.080% 09/29/2011 DD 09/27/11	8,400,000.00-	8,400,000.00
2,900,000.0000	99ZAFZKM9	TD SECURITIES REPO 0.080% 10/04/2011 DD 09/30/11	2,900,000.00-	2,900,000.00
800,000.0000	99ZAF4WP8	TD SECURITIES REPO 0.080% 11/15/2011 DD 11/10/11	800,000.00-	800,000.00
1,300,000.0000	99ZAF5V19	TD SECURITIES REPO 0.080% 11/22/2011 DD 11/18/11	1,300,000.00-	1,300,000.00
1,600,000.0000	99ZAF7NH9	TD SECURITIES REPO 0.080% 12/06/2011 DD 12/02/11	1,600,000.00-	1,600,000.00
2,900,000.0000	99ZAF8QX9	TD SECURITIES REPO 0.080% 12/13/2011 DD 12/09/11	2,900,000.00-	2,900,000.00
8,200,000.0000	99ZAFS377	TD SECURITIES REPO 0.090% 08/16/2011 DD 08/12/11	8,200,000.00-	8,200,000.00
3,100,000.0000	99ZAFVKL0	TD SECURITIES REPO 0.090% 09/02/2011 DD 08/31/11	3,100,000.00-	3,100,000.00
2,500,000.0000	99ZAFXCY1	TD SECURITIES REPO 0.090% 09/21/2011 DD 09/19/11	2,500,000.00-	2,500,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
2,900,000.0000	99ZAFX4V2	TD SECURITIES REPO 0.090% 09/22/2011 DD 09/20/11	2,900,000.00-	2,900,000.00
1,800,000.0000	99ZAF04M4	TD SECURITIES REPO 0.090% 10/17/2011 DD 10/13/11	1,800,000.00-	1,800,000.00
2,000,000.0000	99ZAF1PB3	TD SECURITIES REPO 0.090% 10/20/2011 DD 10/18/11	2,000,000.00-	2,000,000.00
800,000.0000	99ZAF5GM0	TD SECURITIES REPO 0.090% 11/18/2011 DD 11/16/11	800,000.00-	800,000.00
3,000,000.0000	99ZAF69C8	TD SECURITIES REPO 0.090% 12/02/2011 DD 11/30/11	3,000,000.00-	3,000,000.00
1,600,000.0000	99ZAF7VT4	TD SECURITIES REPO 0.090% 12/07/2011 DD 12/05/11	1,600,000.00-	1,600,000.00
3,100,000.0000	99ZAFVSC2	TD SECURITIES REPO 0.100% 09/08/2011 DD 09/01/11	3,100,000.00-	3,100,000.00
1,400,000.0000	99ZAFXBP7	TD SECURITIES REPO 0.100% 09/16/2011 DD 09/14/11	1,400,000.00-	1,400,000.00
2,500,000.0000	99ZAFXRE5	TD SECURITIES REPO 0.100% 09/20/2011 DD 09/16/11	2,500,000.00-	2,500,000.00
3,900,000.0000	99ZAFYQ38	TD SECURITIES REPO 0.100% 09/27/2011 DD 09/23/11	3,900,000.00-	3,900,000.00
2,000,000.0000	99ZAF3CH0	TD SECURITIES REPO 0.100% 11/02/2011 DD 10/31/11	2,000,000.00-	2,000,000.00
2,200,000.0000	99ZAF3SM2	TD SECURITIES REPO 0.100% 11/04/2011 DD 11/02/11	2,200,000.00-	2,200,000.00



THE BANK OF NEW YORK MELLON

EFH Retirement Plan
Schedule H, Part IV, Line 4i, Schedule Assets (Acquired and Disposed of Within Year)

EIN No. 75-2669310
PN 002

TRDTUC TUCG17814600 5500

FINAL 151324

2011-12-31 CYCLE 4 15:13:29 RUN DATE: 21-MAR-12

TUC G178146
TEXAS UTILITIES
COMBINED MANAGER

5500 ACQUISITIONS/DISPOSITIONS OF ASSETS WITHIN THE SAME PLAN YEAR REPORT
FOR THE PERIOD 01 JANUARY 2011 THROUGH 31 DECEMBER 2011

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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,800,000.0000	99ZAF6AA0	TD SECURITIES REPO 0.100% 11/25/2011 DD 11/22/11	1,800,000.00-	1,800,000.00
2,200,000.0000	99ZAF6VS8	TD SECURITIES REPO 0.100% 11/30/2011 DD 11/28/11	2,200,000.00-	2,200,000.00
400,000.0000	99ZAF9GT7	TD SECURITIES REPO 0.100% 12/19/2011 DD 12/15/11	400,000.00-	400,000.00
3,800,000.0000	99ZAFYW23	TD SECURITIES REPO 0.110% 09/28/2011 DD 09/26/11	3,800,000.00-	3,800,000.00
1,000,000.0000	99ZAF5PV0	TD SECURITIES REPO 0.110% 11/21/2011 DD 11/17/11	1,000,000.00-	1,000,000.00
1,900,000.0000	99ZAF6H05	TD SECURITIES REPO 0.110% 11/28/2011 DD 11/23/11	1,900,000.00-	1,900,000.00
2,300,000.0000	99ZAF62K7	TD SECURITIES REPO 0.110% 12/01/2011 DD 11/29/11	2,300,000.00-	2,300,000.00
2,400,000.0000	99ZAFXJT1	TD SECURITIES REPO 0.120% 09/19/2011 DD 09/15/11	2,400,000.00-	2,400,000.00
1,700,000.0000	99ZAF1A37	TD SECURITIES REPO 0.120% 10/18/2011 DD 10/14/11	1,700,000.00-	1,700,000.00
2,600,000.0000	99ZAF1G64	TD SECURITIES REPO 0.120% 10/19/2011 DD 10/17/11	2,600,000.00-	2,600,000.00
700,000.0000	99ZAF4271	TD SECURITIES REPO 0.120% 11/16/2011 DD 11/14/11	700,000.00-	700,000.00
900,000.0000	99ZAF49Y5	TD SECURITIES REPO 0.120% 11/17/2011 DD 11/15/11	900,000.00-	900,000.00



THE BANK OF NEW YORK MELLON

EFH Retirement Plan
Schedule H, Part IV, Line 4i, Schedule Assets (Acquired and Disposed of Within Year)

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TEXAS UTILITIES
COMBINED MANAGER

5500 ACQUISITIONS/DISPOSITIONS OF ASSETS WITHIN THE SAME PLAN YEAR REPORT
FOR THE PERIOD 01 JANUARY 2011 THROUGH 31 DECEMBER 2011

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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,900,000.0000	99ZAF6PH9	TD SECURITIES REPO 0.120% 11/29/2011 DD 11/25/11	1,900,000.00-	1,900,000.00
1,775,000.0000	893830BB4	TRANSOCEAN INC 6.375% 12/15/2021 DD 12/05/11	1,774,041.50-	1,858,903.70
260.0000	99F133L1A	US TREAS BD FUTURE (CBT) EXP DEC 11	.00	3,172,504.20
401.0000	99F133F1A	US TREAS BD FUTURE (CBT) EXP JUN 11	.00	1,725,404.84
525.0000	99F133I1A	US TREAS BD FUTURE (CBT) EXP SEP 11	.00	3,223,563.65
615.0000	99F700L1A	US ULTRA BOND (CBT) EXP DEC 11	.00	290,961.42-
481.0000	99F700F1A	US ULTRA BOND (CBT) EXP JUN 11	.00	2,530,331.61
80.0000	99F700I1A	US ULTRA BOND (CBT) EXP SEP 11	.00	1,513,376.38
350.0000	99F139L1A	US 10 YR TREAS NTS FUTURE (CBT) EXP DEC 11	.00	371,336.08-
446.0000	99F139F1A	US 10 YR TREAS NTS FUTURE (CBT) EXP JUN 11	.00	2,021,066.79-
505.0000	99F139I1A	US 10YR NOTE FUTURE (CBT) EXP SEP 11	.00	2,315,835.63-
10.0000	99F183L1A	US 5YR TREAS NTS FUT(CBT) EXP DEC 11	.00	2,968.75-



THE BANK OF NEW YORK MELLON

EFH Retirement Plan
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TUC G178146
TEXAS UTILITIES
COMBINED MANAGER

5500 ACQUISITIONS/DISPOSITIONS OF ASSETS WITHIN THE SAME PLAN YEAR REPORT
FOR THE PERIOD 01 JANUARY 2011 THROUGH 31 DECEMBER 2011

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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
10.0000	99F18311A	US 5YR TREAS NTS FUT(CBT) EXP SEP 11	.00	33,750.00-
1,835,000.0000	25468PCP9	WALT DISNEY COMPANY/THE 4.375% 08/16/2041 DD 08/22/11	1,816,851.85-	1,921,179.75
1,485,000.0000	92928QAB4	WEA FINANCE LLC 4.625% 05/10/2021 DD 05/10/11	1,473,268.50-	1,461,717.70
2,700,000.0000	962166BR4	WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	2,895,456.00-	3,000,834.00
1,200,000.0000	962166AU8	WEYERHAEUSER CO 7.950% 03/15/2025 DD 03/15/95	1,344,252.00-	1,393,752.00
167.0000	99F167L1C	90DAY EURODOLLAR FUTURE (CME) EXP DEC 11	.00	70,687.50
245.0000	99F167L2C	90DAY EURODOLLAR FUTURE (CME) EXP DEC 12	.00	175,800.00
853.0000	99F167F2C	90DAY EURODOLLAR FUTURE (CME) EXP JUN 12	.00	1,263,562.50
212.0000	99F167F3C	90DAY EURODOLLAR FUTURE (CME) EXP JUN 13	.00	300,050.00
935.0000	99F167C2C	90DAY EURODOLLAR FUTURE (CME) EXP MAR 12	.00	404,475.00
286.0000	99F167C3C	90DAY EURODOLLAR FUTURE (CME) EXP MAR 13	.00	314,050.00
63.0000	99F167I2C	90DAY EURODOLLAR FUTURE (CME) EXP SEP 12	.00	38,362.50



THE BANK OF NEW YORK MELLON

EFH Retirement Plan
Schedule H, Part IV, Line 4i, Schedule Assets (Acquired and Disposed of Within Year)

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TUC G178146 FOR THE PERIOD 01 JANUARY 2011 THROUGH 31 DECEMBER 2011 M2574E
TEXAS UTILITIES
COMBINED MANAGER

<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
213.0000	99F16713C	90DAY EURODOLLAR FUTURE (CME) EXP SEP 13	.00	282,225.00

EFH RETIREMENT PLAN

EIN 75-2669310 PN 002

**SCHEDULE H, PART IV, LINE 4j
SUPPLEMENTAL SCHEDULE OF REPORTABLE TRANSACTIONS
YEAR ENDED DECEMBER 31, 2011**

Note: Refer to the enclosed Trustee statements for the required disclosures.



THE BANK OF NEW YORK MELLON.

EFH Retirement Plan
Schedule H, Part IV, Line 4j, Schedule of Reportable Transactions

EIN No. 75-2669310
PN 002

TRDTUC TUCG17814600 5500 FINAL 151324

2011-12-31 CYCLE 4 15:13:29 RUN DATE: 21-MAR-12

SINGLE TRANSACTIONS IN EXCESS OF FIVE PERCENT
OF THE CURRENT VALUE OF THE PLAN ASSETS
FOR THE PERIOD 01 JANUARY 2011 THROUGH 31 DECEMBER 2011

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T6400

TUC G178146
TEXAS UTILITIES
COMBINED MANAGER

5% VALUE: 113,714,914.40

<u>TRAN</u> <u>CODE</u>	<u>SHARES/</u> <u>PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>TRANSACTION</u> <u>EXPENSE</u>	<u>COST OF</u> <u>PURCHASES</u>	<u>PROCEEDS</u> <u>FROM SALES</u>	<u>COST OF ASSETS</u> <u>DISPOSED</u>	<u>GAIN/LOSS</u>
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* * * NO ACTIVITY FOR THIS PERIOD * * *



THE BANK OF NEW YORK MELLON

EFH Retirement Plan
Schedule H, Part IV, Line 4j, Schedule of Reportable Transactions

EIN No. 75-2669310
PN 002

TRDTUC TUCG17814600 5500 FINAL 151324

2011-12-31 CYCLE 4 15:13:29 RUN DATE: 21-MAR-12

SERIES OF TRANSACTIONS IN EXCESS OF FIVE PERCENT
OF THE CURRENT VALUE OF THE PLAN ASSETS
FOR THE PERIOD 01 JANUARY 2011 THROUGH 31 DECEMBER 2011

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TUC G178146
TEXAS UTILITIES
COMBINED MANAGER

<u>TRAN COUNT</u>	<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST OF PURCHASES</u>	<u>5% VALUE:</u>	<u>PROCEEDS FROM SALES</u>	<u>COST OF ASSETS DISPOSED</u>	<u>GAIN/LOSS</u>
1090	750,888,358.14	COLLECTIVE US GOVT STIF 3 VAR RT 12/31/2049 DD 07/24/08	750,888,358.14		.00	.00	.00
1012	739,983,425.15	COLLECTIVE US GOVT STIF 3 VAR RT 12/31/2049 DD 07/24/08	.00		739,983,425.15	739,983,425.15	.00
52	128,150,000.00	U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11	139,191,986.73		.00	.00	.00
50	108,850,000.00	U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11	.00		118,670,428.15	117,205,445.92	1,464,982.23