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 01/01/2011 and ending 12/31/2011

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

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

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

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

Part II Basic Plan Information—enter all requested information

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

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 05/01/1996

2a Plan sponsor's name and address, including room or suite number (Employer, if for single-employer plan)

TAMPA BAY RAYS BASEBALL LTD.

ONE TROPICANA DRIVE
ST. PETERSBURG, FL 33075

2b Employer Identification Number (EIN) 59-3300424

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

2d Business code (see instructions) 711210

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/16/2012	JONATHAN MARINER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address (if same as plan sponsor, enter "Same")
TAMPA BAY RAYS BASEBALL LTD.

ONE TROPICANA DRIVE
ST. PETERSBURG, FL 33075

3b Administrator's EIN
59-3300424

3c Administrator's telephone number

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

4b EIN

4c PN

5	Total number of participants at the beginning of the plan year	**5**	453
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**	282
b	Retired or separated participants receiving benefits	**6b**	24
c	Other retired or separated participants entitled to future benefits	**6c**	171
d	Subtotal. Add lines **6a**, **6b**, and **6c**	**6d**	477
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	
f	Total. Add lines **6d** and **6e**	**6f**	477
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**	17
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

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

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

OMB No. 1210-0110

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

▶ **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
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
TAMPA BAY RAYS BASEBALL LTD.

D Employer Identification Number (EIN)
59-3300424

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

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

Part I Basic Information

1	Enter the valuation date: Month 01 Day 01 Year 2011			
2	Assets:			
a	Market value		**2a**	13961184
b	Actuarial value		**2b**	13479867
3	Funding target/participant count breakdown:		**(1)** Number of participants	**(2)** Funding Target
a	For retired participants and beneficiaries receiving payment	**3a**	20	1596002
b	For terminated vested participants	**3b**	162	3641864
c	For active participants:			
	(1) Non-vested benefits	**3c(1)**		269513
	(2) Vested benefits	**3c(2)**		7469024
	(3) Total active	**3c(3)**	271	7738537
d	Total	**3d**	453	12976403
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**	6.40 %
6	Target normal cost		**6**	1209404

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary

10/10/2012
Date

MARK GENGENBACH
Type or print name of actuary

11-07102
Most recent enrollment number

TOWERS WATSON PENNSYLVANIA, INC.
Firm name

Telephone number (including area code)

335 MADISON AVENUE
NEW YORK, NY 10017-4605
Address of the firm

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

Part II Beginning of year carryover and prefunding balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	938295	
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		
9	Amount remaining (line 7 minus line 8)	938295	
10	Interest on line 9 using prior year's actual return of 12.72%	119351	
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38 from prior year)		718064
b	Interest on (a) using prior year's effective rate of 6.66 % except as otherwise provided (see instructions)		47823
c	Total available at beginning of current plan year to add to prefunding balance		765887
d	Portion of (c) to be added to prefunding balance		450000
12	Other reductions in balances due to elections or deemed elections		0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	1057646	450000

Part III Funding percentages

14	Funding target attainment percentage	14	92.26 %
15	Adjusted funding target attainment percentage	15	103.87 %
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	105.59 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and liquidity shortfalls

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
03/12/2012	1000000				
09/12/2012	800000				
			Totals ► 18(b)	1800000	18(c)

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a	Contributions allocated toward unpaid minimum required contributions from prior years.	19a	
b	Contributions made to avoid restrictions adjusted to valuation date	19b	
c	Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	1648846

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
3.78%	6.31%	6.57 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes	☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes	☐ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes	☐ No

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

Part VII Reconciliation of unpaid minimum required contributions for prior years

28 Unpaid minimum required contributions for all prior years	**28**	
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	
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**	1209404
b Excess assets, if applicable, but not greater than 31a	**31b**	

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment		
b Waiver amortization installment		

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	1209404

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	1057646	30819	1088465

36 Additional cash requirement (line 34 minus line 35)	**36**	120939
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	1648846

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	1527907
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	
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)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**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
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TAMPA BAY RAYS BASEBALL LTD.

D Employer Identification Number (EIN)
59-3300424

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

U.S. BANK NATIONAL ASSOCIATION

31-0841368

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

U.S. BANCORP ASSET MANAGEMENT

41-2003732

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

U.S. BANCORP FUND SERVICES, LLC

39-1939072

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

QUASAR DISTRIBUTORS, LLC

39-1982827

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

THE NORTHERN TRUST COMPANY

C/O SILCHESTER INTL INVESTORS
780 THIRD AVENUE
NEW YORK, NY 10017

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

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

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

TOWERS WATSON

23-1159360

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	NONE	25074	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MITCHELL & TITUS, LLP

13-2781641

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	22724	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ARTIO GLOBAL MANAGEMENT LLC

26-1421409

(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?
52	NONE		Yes [X] No [ ]	Yes [ ] No [X]	9557	Yes [ ] No [X]

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)

MORGAN, LEWIS & BOCKIUS LLP

23-0891050

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	9363	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NISA INVESTMENT ADVISORS

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	7863	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

XEROX HR SOLUTIONS, LLP

20-2185976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15	NONE	7858	Yes [ ] No [X]	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)

RS MANAGEMENT

94-3321067

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	7102	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CADENCE CAPITAL MANAGEMENT

04-3244012

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	6318	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

SILCHESTER INTERNATIONAL INVESTORS

36-7045783

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	6263	Yes [ ] No [X]	Yes [ ] No [ ]	0	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)

ESSEX INVESTMENT MANAGEMENT

04-3409177

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	6223	Yes [ ] No [X]	Yes [ ] No [ ]	0	Yes [ ] No [ ]

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

ROBECO INVESTMENT MANAGEMENT

98-0202744

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	5979	Yes [ ] No [X]	Yes [ ] No [ ]	0	Yes [ ] No [ ]

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
ARTIO INTERNATIONAL EQUITY FUND LLC	52	9557

(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.
ARTIO INTERNATIONAL EQUITY FUND LLC 42-1592160	MANAGEMENT & ADVISORY FEES

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

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
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TAMPA BAY RAYS BASEBALL LTD.

D Employer Identification Number (EIN)
59-3300424

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	2000000	1800000
(2) Participant contributions	1b(2)		
(3) Other	1b(3)		
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	530663	1149878
(2) U.S. Government securities	1c(2)	1758347	2808974
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	1355798	1870199
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	5079955	4943969
(5) Partnership/joint venture interests	1c(5)	2862896	2986802
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	631691	1058958
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)		

			(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)		
	(2) Employer real property	1d(2)		
e	Buildings and other property used in plan operation	1e		
f	Total assets (add all amounts in lines 1a through 1e)	1f	14219350	16618780
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	21324	15254
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	198366	49366
k	Total liabilities (add all amounts in lines 1g through1j)	1k	219690	64620
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	13999660	16554160

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)	1800000	
	(B) Participants	2a(1)(B)		
	(C) Others (including rollovers)	2a(1)(C)		
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		1800000
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
	(B) U.S. Government securities	2b(1)(B)		
	(C) Corporate debt instruments	2b(1)(C)		
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)		
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
	(B) Common stock	2b(2)(B)		
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)		
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		

		(a) Amount	(b) Total
2b (5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)		
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		1086786
d Total income. Add all **income** amounts in column (b) and enter total	2d		2886786
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	193376	
(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)		193376
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)	57161	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	49757	
(4) Other	2i(4)	31992	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		138910
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		332286
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		2554500
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

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

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

Part IV Compliance Questions

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

During the plan year:

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

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ **Yes** ☒ **No**

If "Yes," enter the amount of any plan assets that reverted to the employer this year **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.

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

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

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TAMPA BAY RAYS BASEBALL LTD.

D Employer Identification Number (EIN)
59-3300424

Part I Distributions

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1** 0

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

EIN(s): 41-6271370

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

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

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

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

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

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

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

6 **a** Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a** 0

b Enter the amount contributed by the employer to the plan for this plan year **6b** 0

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

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

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

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

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

Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2011 and 2010
With Report of Independent Auditors

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

Financial Statements and Supplemental Schedules

December 31, 2011 and 2010

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REPORT OF INDEPENDENT AUDITORS

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

We have audited each of the accompanying statements of net assets available for benefits of the Major League Baseball Pension Plan for Non-Uniformed Personnel—Selected Retirement Plans (the Plans), listed in the accompanying table of contents, as of December 31, 2011 and 2010, and the related statements of changes in net assets available for benefits for the years then ended. These financial statements are the responsibility of the Plans' management. Our responsibility is to express an opinion on these financial statements based on our audits.

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

In our opinion, the financial statements referred to above present fairly, in all material respects, information regarding the net assets available for benefits of the Plans' at December 31, 2011, and the changes in their net assets available for benefits for the year then ended, and the financial status of the Plans at December 31, 2010, and the changes in their financial status for the year then ended, in conformity with accounting principles generally accepted in the United States.

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The accompanying supplemental schedules of assets held at end of year of the Group Trust as of December 31, 2011, and reportable transactions of the Group Trust for the year then ended are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the 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 to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.

Mitchell & Titus, LLP

October 12, 2012

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

	Angels Baseball LP	Athletics Investment Group, LLC	Atlanta National League Baseball Club, Inc.	AZPB Limited Partnership	The Baltimore Orioles Limited Partnership	Baseball Club of Seattle, LLP	The Boston Red Sox Baseball Club Limited Partnership	Chicago White Sox, Ltd.	The Cincinnati Reds, LLC
Statements of Net Assets Available for Benefits December 31, 2011									
Assets									
Contributions receivable	$ 1,900,000	$ 2,000,000	$ 3,200,000	$ 1,900,000	$ 2,300,000	$ 3,200,000	$ 2,800,000	$ 3,200,000	$ 2,855,000
Due from affiliate									
Investments-at fair value *(Note 4)* :									
Major League Baseball Group Pension Trust	17,992,055	21,479,256	$ 31,700,028	13,581,125	24,184,031	31,117,765	36,467,517	35,427,501	16,491,771
Total assets	19,892,055	23,479,256	34,900,028	15,481,125	26,484,031	34,317,765	39,267,517	38,627,501	19,346,771
Liabilities									
Accrued expenses	18,922	20,479	28,163	14,496	22,250	28,097	31,455	40,742	19,903
Due to affiliate	48,949	55,796	50,491	40,450	62,718	82,444	62,710	85,661	103,868
Total liabilities	67,871	76,275	78,654	54,946	84,968	110,541	94,165	126,403	123,771
Net assets available for benefits	$ 19,824,184	$ 23,402,981	$ 34,821,374	$ 15,426,179	$ 26,399,063	$ 34,207,224	$ 39,173,352	$ 38,501,098	$ 19,223,000
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2011									
Additions									
Contributions	$ 1,900,000	$ 2,000,000	$ 3,200,000	$ 1,900,000	$ 2,300,000	$ 3,200,000	$ 2,800,000	$ 3,200,000	$ 2,855,000
Net investment gain from Major League Baseball Group Pension Trust	1,336,893	1,609,310	2,352,364	990,613	1,812,346	2,321,931	2,780,127	2,643,842	1,231,621
Total additions	3,236,893	3,609,310	5,552,364	2,890,613	4,112,346	5,521,931	5,580,127	5,843,842	4,086,621
Deductions									
Benefits paid	506,805	454,087	1,130,759	169,431	746,347	765,787	1,842,242	746,652	876,889
Administrative expenses	152,931	162,633	207,203	133,325	171,324	218,350	226,901	221,479	226,156
Total deductions	659,736	616,720	1,337,962	302,756	917,671	984,137	2,069,143	968,131	1,103,045
Increase in net assets available for benefits	2,577,157	2,992,590	4,214,402	2,587,857	3,194,675	4,537,794	3,510,984	4,875,711	2,983,576
Net assets available for benefits at beginning of year	17,247,027	20,410,391	30,606,972	12,838,322	23,204,388	29,669,430	35,662,368	33,625,387	16,239,424
Net assets available for benefits at end of year	$ 19,824,184	$ 23,402,981	$ 34,821,374	$ 15,426,179	$ 26,399,063	$ 34,207,224	$ 39,173,352	$ 38,501,098	$ 19,223,000

See accompanying notes.

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

	Cleveland Indians Baseball Company Limited Partnership	Colorado Rockies Baseball Club, Ltd.	Detroit Tigers, Inc.	Miami Marlins, L.P.	Houston Astros, LLC	Kansas City Royals Baseball Corporation	Los Angeles Dodgers LLC	New York Yankees Partnership	Padres, L.P.
Statements of Net Assets Available for Benefits December 31, 2011									
Assets									
Contributions receivable	$ 2,500,000	$ 2,200,000	$ 1,800,000	$ 1,350,000	$ 2,600,000	$ 2,400,000	$ 2,163,000	$ 3,300,000	$ 2,100,000
Due from affiliate									
Investments-at fair value *(Note 4)* :									
Major League Baseball Group Pension Trust	22,934,879	18,589,880	14,466,024	13,209,157	38,065,740	26,476,260	9,040,561	30,477,145	24,325,594
Total assets	25,434,879	20,789,880	16,266,024	14,559,157	40,665,740	28,876,260	11,203,561	33,777,145	26,425,594
Liabilities									
Accrued expenses	21,653	18,172	14,734	16,042	33,511	23,999	11,000	27,501	22,423
Due to affiliate	72,880	37,016	62,317	70,574	88,994	73,296	12,908	88,354	70,671
Total liabilities	94,533	55,188	77,051	86,616	122,505	97,295	23,908	115,855	93,094
Net assets available for benefits	$ 25,340,346	$ 20,734,692	$ 16,188,973	$ 14,472,541	$ 40,543,235	$ 28,778,965	$ 11,179,653	$ 33,661,290	$ 26,332,500
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2011									
Additions									
Contributions	$ 2,500,000	$ 2,200,000	$ 1,800,000	$ 1,350,000	$ 2,600,000	$ 2,400,000	$ 2,163,000	$ 3,300,000	$ 2,100,000
Net investment gain from Major League Baseball Group Pension Trust	1,691,821	1,366,065	1,062,236	984,312	2,881,929	1,979,714	636,221	2,268,706	1,835,905
Total additions	4,191,821	3,566,065	2,862,236	2,334,312	5,481,929	4,379,714	2,799,221	5,568,706	3,935,905
Deductions									
Benefits paid	387,854	344,048	198,464	258,479	1,663,958	729,725	155,757	634,009	831,010
Administrative expenses	173,961	147,042	130,090	137,194	232,584	182,095	111,733	219,697	175,804
Total deductions	561,815	491,090	328,554	395,673	1,896,542	911,820	267,490	853,706	1,006,814
Increase in net assets available for benefits	3,630,006	3,074,975	2,533,682	1,938,639	3,585,387	3,467,894	2,531,731	4,715,000	2,929,091
Net assets available for benefits at beginning of year	21,710,340	17,659,717	13,655,291	12,533,902	36,957,848	25,311,071	8,647,922	28,946,290	23,403,409
Net assets available for benefits at end of year	$ 25,340,346	$ 20,734,692	$ 16,188,973	$ 14,472,541	$ 40,543,235	$ 28,778,965	$ 11,179,653	$ 33,661,290	$ 26,332,500

See accompanying notes.

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

	The Phillies	Pittsburgh Associates	San Francisco Baseball Associates L.P.	Sterling Mets, L.P.	St. Louis Cardinals, LLC	Tampa Bay Rays, Ltd.	Rangers Baseball LLC	Washington Nationals Baseball Club, LLC
Statements of Net Assets Available for Benefits December 31, 2011								
Assets								
Contributions receivable	$ 2,578,783	$ 2,200,000	$ 3,200,000	$ 2,250,000	$ 1,800,000	$ 1,800,000	$ 1,759,000	$ 1,100,000
Due from affiliate								
Investments-at fair value *(Note 4)* :								
Major League Baseball Group Pension Trust	39,883,930	21,814,318	31,107,755	26,258,777	18,374,515	14,818,779	1,391,192	5,209,415
Total assets	42,462,713	24,014,318	34,307,755	28,508,777	20,174,515	16,618,779	3,150,192	6,309,415
Liabilities								
Accrued expenses	38,535	20,542	30,241	23,614	17,868	15,254	4,200	8,283
Due to affiliate	93,881	12,945	48,279	78,458	39,564	49,366	-	23,970
Total liabilities	132,416	33,487	78,520	102,072	57,432	64,620	4,200	32,253
Net assets available for benefits	$ 42,330,297	$ 23,980,831	$ 34,229,235	$ 28,406,705	$ 20,117,083	$ 16,554,159	$ 3,145,992	$ 6,277,162
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2011								
Additions								
Contributions	$ 4,450,000	$ 2,200,000	$ 3,200,000	$ 2,250,000	$ 1,800,000	$ 1,800,000	$ 3,100,000	$ 1,100,000
Net investment gain from Major League Baseball Group Pension Trust	2,995,327	1,616,942	2,300,917	1,981,603	1,363,795	1,086,786	79,873	368,546
Total additions	7,445,327	3,816,942	5,500,917	4,231,603	3,163,795	2,886,786	3,179,873	1,468,546
Deductions								
Benefits paid	994,225	568,518	641,731	694,722	410,244	193,376	1,220	69,628
Administrative expenses	301,183	169,948	199,903	187,451	152,165	138,911	32,661	90,164
Total deductions	1,295,408	738,466	841,634	882,173	562,409	332,287	33,881	159,792
Increase in net assets available for benefits	6,149,919	3,078,476	4,659,283	3,349,430	2,601,386	2,554,499	3,145,992	1,308,754
Net assets available for benefits at beginning of year	36,180,378	20,902,355	29,569,952	25,057,275	17,515,697	13,999,660	-	4,968,408
Net assets available for benefits at end of year	$ 42,330,297	$ 23,980,831	$ 34,229,235	$ 28,406,705	$ 20,117,083	$ 16,554,159	$ 3,145,992	$ 6,277,162

See accompanying notes.

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

	Angels Baseball LP	Athletics Investment Group, LLC	Atlanta National League Baseball Club, Inc.	AZPB Limited Partnership	The Baltimore Orioles Limited Partnership	Baseball Club of Seattle, LLP	The Boston Red Sox Baseball Club Limited Partnership	Chicago Cubs Baseball Club, LLC	Chicago White Sox, Ltd.	The Cincinnati Reds, LLC
Statements of Net Assets Available for Benefits December 31, 2010										
Assets										
Contributions receivable	$ 2,200,000	$ 2,100,000	$ 3,500,000	$ 2,000,000	$ 2,500,000	$ 3,300,000	$ 3,000,000	$ 26,000	$ 3,500,000	$ 2,400,000
Investments-at fair value *(Note 4)* :										
Major League Baseball Group Pension Trust	15,270,365	18,564,741	$ 27,343,300	11,020,344	20,986,943	26,740,616	32,963,719	105,739	30,518,786	14,283,778
Total assets	17,470,365	20,664,741	30,843,300	13,020,344	23,486,943	30,040,616	35,963,719	131,739	34,018,786	16,683,778
Liabilities										
Accrued expenses	27,389	29,554	32,837	19,572	32,837	40,742	48,641	2,744	50,738	27,486
Due to affiliate *(Note 1)*	195,949	224,796	203,491	162,450	249,718	330,444	252,710	128,995	342,661	416,868
Total liabilities	223,338	254,350	236,328	182,022	282,555	371,186	301,351	131,739	393,399	444,354
Net assets available for benefits	$ 17,247,027	$ 20,410,391	$ 30,606,972	$ 12,838,322	$ 23,204,388	$ 29,669,430	$ 35,662,368	$ -	$ 33,625,387	$ 16,239,424
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2010										
Additions										
Contributions	$ 2,200,000	$ 2,100,000	$ 3,500,000	$ 2,000,000	$ 2,500,000	$ 3,300,000	$ 3,000,000	$ 71,000	$ 3,500,000	$ 2,400,000
Net investment gain from Major League Baseball Group Pension Trust	1,635,889	2,013,487	2,955,710	1,173,616	2,276,340	2,902,114	3,689,137	11,547	3,320,250	1,542,894
Total additions	3,835,889	4,113,487	6,455,710	3,173,616	4,776,340	6,202,114	6,689,137	82,547	6,820,250	3,942,894
Deductions										
Benefits paid	438,464	322,903	983,879	170,874	733,246	609,405	1,939,015	34,002	680,261	751,163
Administrative expenses	140,350	154,789	190,415	128,837	164,998	188,899	268,344	48,034	204,193	224,026
Total deductions	578,814	477,692	1,174,294	299,711	898,244	798,304	2,207,359	82,036	884,454	975,189
Transfers to other plans *(Note 1)*	(195,949)	(224,796)	(203,491)	(162,450)	(249,718)	(330,444)	(252,710)	(128,995)	(342,661)	(416,868)
Increase (decrease) in net assets available for benefits	3,061,126	3,410,999	5,077,925	2,711,455	3,628,378	5,073,366	4,229,068	(128,484)	5,593,135	2,550,837
Net assets available for benefits at beginning of year	14,185,901	16,999,392	25,529,047	10,126,867	19,576,010	24,596,064	31,433,300	128,484	28,032,252	13,688,587
Net assets available for benefits at end of year	$ 17,247,027	$ 20,410,391	$ 30,606,972	$ 12,838,322	$ 23,204,388	$ 29,669,430	$ 35,662,368	$ -	$ 33,625,387	$ 16,239,424

See accompanying notes.

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

	Cleveland Indians Baseball Company Limited Partnership	Colorado Rockies Baseball Club, Ltd.	Detroit Tigers, Inc.	Florida Marlins, L.P.	Houston McLane Company, LLC	Kansas City Royals Baseball Corporation	Los Angeles Dodgers LLC	New York Yankees Partnership	Padres, L.P.
Statements of Net Assets Available for Benefits December 31, 2010									
Assets									
Contributions receivable	$ 2,800,000	$ 2,400,000	$ 2,000,000	$ 1,600,000	$ 3,300,000	$ 2,700,000	$ 2,000,000	$ 3,300,000	$ 2,300,000
Investments-at fair value *(Note 4)* :									
Major League Baseball Group Pension Trust	19,230,810	15,434,221	11,923,303	11,235,059	34,063,162	22,937,712	6,712,757	26,041,584	21,422,321
Total assets	22,030,810	17,834,221	13,923,303	12,835,059	37,363,162	25,637,712	8,712,757	29,341,584	23,722,321
Liabilities									
Accrued expenses	30,590	25,488	20,695	19,583	50,320	35,345	13,927	39,940	34,241
Due to affiliate *(Note 1)*	289,880	149,016	247,317	281,574	354,994	291,296	50,908	355,354	284,671
Total liabilities	320,470	174,504	268,012	301,157	405,314	326,641	64,835	395,294	318,912
Net assets available for benefits	$ 21,710,340	$ 17,659,717	$ 13,655,291	$ 12,533,902	$ 36,957,848	$ 25,311,071	$ 8,647,922	$ 28,946,290	$ 23,403,409
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2010									
Additions									
Contributions	$ 2,800,000	$ 2,400,000	$ 2,000,000	$ 1,600,000	$ 3,300,000	$ 2,700,000	$ 2,000,000	$ 3,300,000	$ 2,300,000
Net investment gain from Major League Baseball Group Pension Trust	2,074,452	1,658,427	1,275,778	1,211,134	3,731,893	2,499,295	695,260	2,818,170	2,344,398
Total additions	4,874,452	4,058,427	3,275,778	2,811,134	7,031,893	5,199,295	2,695,260	6,118,170	4,644,398
Deductions									
Benefits paid	400,990	279,444	581,928	170,454	1,215,999	702,074	143,809	570,341	778,719
Administrative expenses	160,678	136,810	122,188	124,090	227,652	169,012	99,193	186,242	177,972
Total deductions	561,668	416,254	704,116	294,544	1,443,651	871,086	243,002	756,583	956,691
Transfers to other plans *(Note 1)*	(289,880)	(149,016)	(247,317)	(281,574)	(354,994)	(291,296)	(50,908)	(355,354)	(284,671)
Increase (decrease) in net assets available for benefits	4,022,904	3,493,157	2,324,345	2,235,016	5,233,248	4,036,913	2,401,350	5,006,233	3,403,036
Net assets available for benefits at beginning of year	17,687,436	14,166,560	11,330,946	10,298,886	31,724,600	21,274,158	6,246,572	23,940,057	20,000,373
Net assets available for benefits at end of year	$ 21,710,340	$ 17,659,717	$ 13,655,291	$ 12,533,902	$ 36,957,848	$ 25,311,071	$ 8,647,922	$ 28,946,290	$ 23,403,409

See accompanying notes.

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

	The Phillies	Pittsburgh Associates	Rogers Blue Jays Baseball Partnership	San Francisco Baseball Associates L.P.	Sterling Mets, L.P.	St. Louis Cardinals, LLC	Tampa Bay Rays, Ltd.	Washington Nationals Baseball Club, LLC
Statements of Net Assets Available for Benefits December 31, 2010								
Assets								
Contributions receivable	$ 2,269,429	$ 2,400,000	$ 73,000	$ 3,500,000	$ 2,400,000	$ 2,100,000	$ 2,000,000	$ 1,200,000
Investments-at fair value *(Note 4)* :								
Major League Baseball Group Pension Trust	34,341,327	18,581,911	107,364	26,305,130	23,008,141	15,599,860	12,219,350	3,873,149
Total assets	36,610,756	20,981,911	180,364	29,805,130	25,408,141	17,699,860	14,219,350	5,073,149
Liabilities								
Accrued expenses	56,497	29,611	2,746	40,899	36,408	25,599	21,324	9,771
Due to affiliate *(Note 1)*	373,881	49,945	177,618	194,279	314,458	158,564	198,366	94,970
Total liabilities	430,378	79,556	180,364	235,178	350,866	184,163	219,690	104,741
Net assets available for benefits	$ 36,180,378	$ 20,902,355	$ -	$ 29,569,952	$ 25,057,275	$ 17,515,697	$ 13,999,660	$ 4,968,408
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2010								
Additions								
Contributions	$ 4,910,946	$ 2,400,000	$ 73,000	$ 3,500,000	$ 2,400,000	$ 2,100,000	$ 2,000,000	$ 1,200,000
Net investment gain from Major League Baseball Group Pension Trust	3,748,481	1,999,485	11,236	2,834,178	2,488,650	1,672,797	1,298,200	402,343
Total additions	8,659,427	4,399,485	84,236	6,334,178	4,888,650	3,772,797	3,298,200	1,602,343
Deductions								
Benefits paid	994,046	524,659	14,544	584,141	707,631	394,331	187,699	95,414
Administrative expenses	259,257	166,491	48,801	183,994	181,254	135,433	146,987	94,157
Total deductions	1,253,303	691,150	63,345	768,135	888,885	529,764	334,686	189,571
Transfers to other plans *(Note 1)*	(373,881)	(49,945)	(177,618)	(194,279)	(314,458)	(158,564)	(198,366)	(94,970)
Increase (decrease) in net assets available for benefits	7,032,243	3,658,390	(156,727)	5,371,764	3,685,307	3,084,469	2,765,148	1,317,802
Net assets available for benefits at beginning of year	29,148,135	17,243,965	156,727	24,198,188	21,371,968	14,431,228	11,234,512	3,650,606
Net assets available for benefits at end of year	$ 36,180,378	$ 20,902,355	$ -	$ 29,569,952	$ 25,057,275	$ 17,515,697	$ 13,999,660	$ 4,968,408

See accompanying notes.

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

The Major League Baseball Pension Plan for Non-Uniformed Personnel (the "NUPP") is a noncontributory defined benefit plan which was established effective January 1, 1981, to provide retirement and death benefits to eligible employees of the participating Major League Baseball Clubs ("Participating Employers" or "Plan Sponsors"). Adoption of the NUPP by a Participating Employer creates a separate single-employer plan covering only eligible employees of the Participating Employer. As of December 31, 2011, 26 separate single-employer plans had been created (collectively, the "Selected Retirement Plans" and individually, a "Plan"):

Major League Baseball Pension Plan for Non-Uniformed Personnel—

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

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

The Internal Revenue Code (the "Code") section 415(b) maximum benefit limit was $195,000 for 2011 and 2010.

The NUPP is presently administered by a nine-member Pension Committee consisting of the executive vice president of economics and league affairs, the chief financial officer and the general counsel, all of the Office of the Commissioner of Baseball ("BOC"), and six individuals appointed by a majority vote of the Participating Employers.

The investments of the Selected Retirement Plans are held in the Major League Baseball Group Pension Trust (the "Group Trust") by U.S. Bank (the "Trustee"), for the various Participating Employers' (see Note 3).

The Plan Sponsors of the Selected Retirement Plans (the "Clubs") have agreed to voluntarily contribute such amounts as are necessary to provide assets sufficient to meet the benefits expected to be paid to participants employed by the Clubs. The contributions by the Clubs are not to be used to pay benefits to participants employed by any other Participating Employers. Such contributions are made in amounts sufficient to meet the minimum funding requirements set forth in the Employee Retirement Income Security Act of 1974, plus such additional amounts as may be determined to be appropriate from time to time. Such minimum funding requirements have been met for 2011 and 2010.

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

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

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

Effective December 1, 2010, the Pension Committee of the NUPP agreed to transfer inactive minor league players from the NUPP to the Minor League Pension Plan. The transfer reallocates the assets of inactive minor league players from the NUPP to the Minor League Pension Plan, within the Group Trust. An estimated $6.4 million of plan assets associated with those participants were transferred in 2010. At December 31, 2011, approximately $1.5 million of assets remains in due to affiliates related to this transfer. The respective amounts due to the Minor League Plan are recorded in the financial statements of each Plan.

In 2011, Rangers Baseball LLC signed a resolution adopting the NUPP effective January 1, 2011.

In 2010, the entire assets of the Chicago Cubs Baseball Club, LLC (Chicago Cubs) and Rogers Blue Jays Baseball Partnership (Toronto Blue Jays) were merged into the Minor League Pension Plan, terminating their participation in the NUPP.

On June 27, 2011, the Los Angeles Dodgers LLC, a Participating Employer in the NUPP, filed for Chapter 11 bankruptcy protection. The bankruptcy filing had no impact on the funding status of the Plan.

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

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

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

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits (see Note 6) are those estimated future periodic payments, including lump-sum distributions, that are attributable under the respective Selected Retirement Plan's provisions to services rendered by the employees through the valuation date (January 1 of each year). Accumulated plan benefits include benefits expected to be paid to (a) retired employees or their designated beneficiaries and (b) present employees or their designated beneficiaries. Monthly benefits are determined by a formula provided for in the respective Plan document. Such monthly benefits are limited under Internal Revenue Service guidelines in 2011 and 2010 to the lesser of $16,250 or the employees' highest average monthly compensation for three consecutive years that the participant is employed by the Participating Employers. Benefits payable are included in accumulated plan benefits to the extent they are deemed attributable to employee service rendered to the valuation date.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes and supplemental schedules. Actual results could differ from those estimates.

Investments and Valuation

The Plans participate in the Group Trust, as further described in Note 3. The Plans record their interests in investments in the Group Trust at fair value.

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

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

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

Benefit Payments

Benefit payments to participants are recorded upon distribution.

New Accounting Pronouncements

In January 2010, the FASB issued Accounting Standards Update 2010-06, *Improving Disclosures about Fair Value Measurements,* (ASU 2010-06). ASU 2010-06 amended ASC 820 to clarify certain existing fair value disclosures and require a number of additional disclosures. The requirement to present changes in Level 3 measurements on a gross basis is effective for reporting periods beginning after December 15, 2010. Since ASU 2010-06 only affects fair value measurement disclosures, adoption of ASU 2010-06 did not affect the Selected Retirement Plan's net assets available for benefits or its changes in net assets available for benefits.

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

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

Subsequent Events

Management evaluated subsequent events for the Selected Retirement Plans through October 12, 2012, the date the financial statements were available to be issued.

NOTE 3 INVESTMENTS

Contributions received from the Participating Employers are deposited with the Trustee. The assets are invested as part of the Group Trust. Each Plan participating in the Group Trust owns a percentage of the underlying assets of the Group Trust and not the individual assets themselves. The assets of the Group Trust are comprised of investments in common stocks, equity mutual funds, government obligations, corporate bonds and notes, hedge funds, collective investment funds, interest rate swaps, and cash and cash equivalents.

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

NOTE 3 INVESTMENTS *(continued)*

With respect to investments in the Group Trust, on a quarterly basis, each Plan's net assets are remeasured. This is done by first adjusting the Plan's beginning balance for employer-specific items such as contributions, benefit payments, withdrawals, and any specific expenses incurred. Investment income and loss, investment fees and expenses, and realized and unrealized gains or losses on investments are then allocated to each Plan based on the percentage of its fair value to the combined fair value of all plans participating in the Group Trust. At December 31, 2011 and 2010, the Selected Retirement Plans owned the following portions of the total fair value of the underlying investments comprising the Group Trust:

	Individual Plan's Ownership % in Group Trust	
	December 31,	
	2011	2010
Angels Baseball LP	2.35%	2.34%
Athletics Investment Group, LLC	2.81	2.84
Atlanta National League Baseball Club, Inc.	4.14	4.19
AZPB Limited Partnership	1.77	1.69
The Baltimore Orioles Limited Partnership	3.16	3.21
The Baseball Club of Seattle, LLLP	4.07	4.10
The Boston Red Sox Baseball Club Limited Partnership	4.76	5.05
Chicago Cubs Baseball Club, LLC	-	0.02
Chicago White Sox, Ltd.	4.63	4.67
The Cincinnati Reds, LLC	2.15	2.19
Cleveland Indians Baseball Company Limited Partnership	3.00	2.94
Colorado Rockies Baseball Club, Ltd.	2.43	2.36
Detroit Tigers, Inc.	1.89	1.83
Houston Astros, LLC	4.97	5.22
Kansas City Royals Baseball Corporation	3.46	3.51
Los Angeles Dodgers LLC	1.18	1.03
Miami Marlins, L.P.	1.73	1.72
New York Yankees Partnership	3.98	3.99
Padres, L.P.	3.18	3.28
The Phillies	5.21	5.26
Pittsburgh Associates	2.85	2.85
Rangers Baseball LLC	0.18	-
Rogers Blue Jays Baseball Partnership	-	0.02
San Francisco Baseball Associates L.P.	4.06	4.03
Sterling Mets, L.P.	3.43	3.52
St. Louis Cardinals, LLC	2.40	2.39
Tampa Bay Rays, Ltd.	1.94	1.87
Washington Nationals Baseball Club, LLC	0.68	0.59
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	12.26	12.74
Major League Baseball – Office Employees' Plan	10.34	10.04
Minor League Players' Pension Plan	0.99	0.51
Total Group Trust	100.00%	100.00%

NOTE 3 INVESTMENTS *(continued)*

The net investment gains and (losses) of the Group Trust for the years ended December 31, 2011 and 2010, were as follows:

	Years Ended December 31,	
	2011	**2010**
Common stock	$ (15,230,274)	$ 39,765,455
Equity mutual funds	(167,542)	3,681,705
Government obligations— treasury and municipal agencies	38,756,718	4,850,320
Corporate bonds and notes	8,407,030	4,442,277
Hedge funds	(6,216,336)	4,286,607
Collective investment funds	(12,544,095)	9,062,317
Interest rate swaps	22,511,434	(11,751,110)
Cash and accrued income	(3,224)	(5,230)
Interest and dividend income	21,275,743	13,308,095
	$ 56,789,454	$ 67,640,436

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

	2011	**2010**
Artio International Equity Fund LLC	*	$ 61,714,069
Silchester International Investors International Value Equity Group Trust	*	38,323,703
Vanguard Institutional Index Fund Institutional Shares	$ 54,692,365	33,752,322

*Less than 5% in current year.

NOTE 3 INVESTMENTS *(continued)*

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

Certain investment managers are authorized to use derivative financial instruments, either directly or within a commingled fund structure, within established guidelines. Derivative financial instruments may be used to manage interest rate and foreign exchange risk. The derivative financial instruments are recorded as other investments either as an asset or a liability, depending upon whether the instrument is in a gain or loss position. Changes in the fair value of derivative financial instruments are recorded in the Statements of Changes in Net Assets Available for Benefits; therefore, no gains or losses are deferred. At December 31, 2011 and 2010, the Group Trust held less than 1% and approximately 1% of the total fair value of its investments in derivative financial instruments.

NOTE 4 FAIR VALUE MEASUREMENTS

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

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

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

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

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

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

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

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

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

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

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

The NUPP's right to redeem its hedge fund investments varies according to the contractual agreements with each of the individual hedge fund management firms. The redemption policies of the hedge funds provide for periodic redemptions at intervals which range from monthly to annually with notice periods ranging from 30 to 180 days. Some of the hedge funds do not permit redemption for an initial period of time following an investment in the fund, which, for the NUPP's hedge fund investments, range between 6 months and 3 years. Additionally, the NUPP's hedge fund investment managers may limit the portion of an investment that can be redeemed at any one time, either by an individual investor or in the aggregate by all of the investors in the hedge fund. These limits vary and limit the portion of an investment that may be redeemed at any one time or restrict both the portion and term of such redemptions. At December 31, 2011 and 2010, the Group Trust unfunded commitments related to hedge funds was approximately $0.0 and $0.4 million, respectively. These investments are classified as Level 3 investments in the fair value hierarchy.

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

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

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

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

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

The following table sets forth, by level within the fair value hierarchy, the Group Trusts' assets carried at fair value as of December 31, 2011:

	Level 1	Level 2	Level 3	Total Fair Value
Common stocks:				
U.S. companies	$ 218,971,399	$ -	$ -	$ 218,971,399
International companies	36,371,536	-	-	36,371,536
Equity mutual funds	54,692,365	-	-	54,692,365
Government obligations:				
Treasury securities	132,242,246	-	-	132,242,246
Municipal securities	12,833,869	-	-	12,833,869
Corporate bonds and notes:				
U.S. issues	78,605,932	-	-	78,605,932
International issues	17,984,893	-	-	17,984,893
Hedge funds	-	-	85,304,154	85,304,154
Collective investment funds	-	-	67,166,478	67,166,478
Interest rate swaps	-	-	1,789,808	1,789,808
Cash and cash equivalents	59,388,183	-	-	59,388,183
Total assets at fair value	$ 611,090,423	$ -	$ 154,260,440	$ 765,350,863

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

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

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

Level 3 Gains and Losses

The following table presents the change in fair value of the Group Trust's Level 3 assets for the year ended December 31, 2011:

	Hedge Funds	Collective Investment Funds	Interest Rate Swaps
Fair value, January 1, 2011	$ 61,062,484	$ 100,037,772	$ (8,130,927)
Realized gains/(losses)	(2,810,724)	(662,874)	(2,213,746)
Unrealized gains/(losses)	(3,405,611)	(11,881,222)	12,134,481
Purchases	40,000,000	-	-
Sales	(9,541,995)	(20,327,198)	-
Fair value, December 31, 2011	$ 85,304,154	$ 67,166,478	$ 1,789,808

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

The following table presents the change in fair value of the Group Trust's Level 3 assets for the year ended December 31, 2010:

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

NOTE 5 DERIVATIVE INSTRUMENTS

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

NOTE 5 DERIVATIVE INSTRUMENTS *(continued)*

The following table presents the interest rate swaps held by the Group Trust at December 31, 2011. The fair value presented in the table is located in the statements of net assets available for benefits as investments at fair value.

	Number of Contracts	Maturity	Notional	Fair Value
Assets				
Interest rate contracts:				
Fixed/ 3 month LIBOR	(A)	11/4/2041	$ 5,250,000	$ 5,482,654
Fixed/ 3 month LIBOR	(A)	10/4/2031	11,000,000	11,204,237
Fixed/ 3 month LIBOR	(A)	10/6/2031	2,500,000	2,501,058
Fixed/ 3 month LIBOR	(A)	11/4/2031	1,000,000	1,031,789
Fixed/ 3 month LIBOR	(A)	10/4/2041	49,000,000	50,232,742
Fixed/ 3 month LIBOR	(A)	10/6/2041	19,550,000	19,492,230
Fixed/ 3 month LIBOR	(A)	10/4/2031	10,000,000	10,152,680
Liabilities				
Interest rate contracts:				
3 month LIBOR/Fixed	(A)	11/4/2041	(5,250,000)	(5,250,567)
3 month LIBOR/Fixed	(A)	10/4/2031	(11,000,000)	(11,000,957)
3 month LIBOR/Fixed	(A)	10/6/2031	(2,500,000)	(2,500,093)
3 month LIBOR/Fixed	(A)	11/4/2031	(1,000,000)	(1,000,108)
3 month LIBOR/Fixed	(A)	10/4/2041	(49,000,000)	(49,004,263)
3 month LIBOR/Fixed	(A)	10/6/2041	(19,550,000)	(19,550,724)
3 month LIBOR/Fixed	(A)	10/4/2031	(10,000,000)	(10,000,870)
Total				$ 1,789,808

(A)The gross asset and liability represents 7 interest rate swap contracts with 3 month LIBOR and fixed rate terms.

NOTE 6 ACCUMULATED PLAN BENEFITS

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

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

NOTE 6 ACCUMULATED PLAN BENEFITS *(continued)*

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

	2011					2010				
	Vested Benefits					Vested Benefits				
	Participants Receiving Benefits	Other Participants	Total Vested Benefits	Nonvested Benefits	2011 Total	Participants Receiving Benefits	Other Participants	Total Vested Benefits	Nonvested Benefits	2010 Total
Angels Baseball LP	$ 4,143,162	$ 13,930,230	$ 18,073,392	$ 235,385	$ 18,308,777	$ 3,666,095	$ 12,180,398	$ 15,846,493	$ 219,957	$ 16,066,090
Athletics Investment Group, LLC	3,116,490	19,900,134	23,016,624	139,138	23,155,762	2,877,510	16,549,503	19,427,013	163,733	19,590,746
Atlanta National League Baseball Club, Inc.	9,384,982	23,146,757	32,531,739	222,318	32,754,057	9,416,757	18,413,415	27,830,172	265,111	28,095,283
AZPB Limited Partnership	1,342,473	12,607,513	13,949,986	275,658	14,225,644	838,765	10,544,185	11,382,590	220,212	11,603,162
The Baltimore Orioles Limited Partnership.	6,123,464	19,692,549	25,816,013	128,068	25,944,081	4,289,774	17,293,685	21,583,459	163,145	21,746,604
The Baseball Club of Seattle LLLP	4,994,013	27,103,508	32,097,521	276,372	32,373,893	3,785,057	22,884,171	26,669,228	369,003	27,038,231
The Boston Red Sox Baseball Club Limited Partnership	19,165,720	18,644,890	37,810,610	416,356	38,226,966	19,087,440	16,039,292	35,126,732	357,854	35,484,586
Chicago Cubs Baseball Club, LLC	-	-	-	-	-	-	168,644	168,644	-	168,644
Chicago White Sox, Ltd.	6,467,658	30,692,725	37,160,383	302,168	37,462,551	5,201,009	25,747,064	30,948,073	267,923	31,215,996
The Cincinnati Reds, LLC	5,161,542	15,267,430	20,428,972	481,445	20,910,417	3,290,981	13,028,034	16,319,015	399,728	16,718,743
Cleveland Indians Baseball Company Limited Partnership	2,406,316	21,480,657	23,886,973	251,422	24,138,395	2,482,535	17,497,630	19,980,165	205,864	20,186,029
Colorado Rockies Baseball Club, Ltd.	2,470,043	17,485,586	19,955,629	161,533	20,117,162	2,361,839	13,676,084	16,037,923	174,978	16,212,901
Detroit Tigers, Inc.	462,503	12,808,045	13,270,548	123,042	13,393,590	451,190	11,525,562	11,976,752	145,460	12,122,212
Miami Marlins, L.P.	1,781,589	12,012,028	13,793,617	164,638	13,958,255	1,598,491	10,096,218	11,694,709	120,490	11,815,199
Houston Astros, LLC	9,928,071	30,116,020	40,044,091	131,239	40,175,330	9,176,823	26,078,541	35,255,364	192,172	35,447,536
Kansas City Royals Baseball Corporation	6,569,390	20,566,107	27,135,497	196,905	27,332,402	6,759,285	16,317,125	23,076,410	152,193	23,228,603
Los Angeles Dodgers LLC	401,831	9,278,550	9,680,381	316,522	9,996,903	297,072	6,624,747	6,921,819	219,898	7,141,717
New York Yankees Partnership	3,716,445	27,127,818	30,844,173	314,945	31,159,118	3,733,617	22,146,805	25,880,422	258,326	26,138,748
Padres, L.P.	7,428,462	19,548,401	26,976,863	183,588	27,160,451	6,220,130	16,646,236	22,866,366	186,846	23,053,312
The Phillies	6,228,489	36,587,550	42,816,039	265,609	43,081,648	6,668,719	28,197,382	34,866,101	425,984	35,292,085
Pittsburgh Associates	4,895,395	18,678,439	23,573,834	188,674	23,762,508	4,496,521	15,565,283	20,061,804	206,354	20,268,158
Rangers Baseball LLC	-	2,965,502	2,965,502	194,950	3,160,452	-	-	-	-	-
Rogers Blue Jays Baseball Partnership	-	-	-	-	-	-	198,955	198,955	-	198,955
San Francisco Baseball Associates L.P.	5,171,770	27,600,984	32,772,754	270,681	33,043,435	4,530,655	22,644,859	27,175,514	255,036	27,430,550
Sterling Mets, L.P.	5,275,496	22,226,327	27,501,823	276,388	27,778,211	5,030,614	19,038,306	24,068,920	354,650	24,423,570
St. Louis Cardinals, LLC	3,397,182	15,471,935	18,869,117	168,492	19,037,609	3,140,471	13,015,881	16,156,352	173,565	16,329,917
Tampa Bay Rays, Ltd.	1,665,349	12,945,288	14,610,637	278,275	14,888,912	1,687,286	10,555,448	12,242,714	332,368	12,575,082
Washington Nationals Baseball Club, LLC	556,536	4,038,646	4,595,182	462,552	5,057,734	453,484	3,020,575	3,474,059	361,933	3,835,992

NOTE 6 ACCUMULATED PLAN BENEFITS *(continued)*

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

	Actuarial Present Value of Accumulated Plan Benefits as of January 1, 2010	Additional Benefits / Accumulated (Including the Effect of Noninvestment Experience)	Interest Due to Decrease in the Discount Period	Benefits Paid	Assumption Changes and Other	Actuarial Present Value of Accumulated Plan Benefits as of January 1, 2011
Angels Baseball LP	$ 16,066,090	$ 312,405	$ 951,195	$ (438,464)	$ 1,417,551	$ 18,308,777
Athletics Investment Group, LLC	19,590,746	1,143,096	1,165,898	(322,903)	1,578,925	23,155,762
Atlanta National League Baseball Club, Inc.	28,095,283	1,568,082	1,647,658	(983,879)	2,426,913	32,754,057
AZPB Limited Partnership	11,603,162	1,222,354	692,547	(170,874)	878,455	14,225,644
The Baltimore Orioles Limited Partnership.	21,746,604	1,697,312	1,283,912	(733,246)	1,949,499	25,944,081
The Baseball Club of Seattle, LLLP	27,038,231	1,895,822	1,604,278	(609,405)	2,444,967	32,373,893
The Boston Red Sox Baseball Club Limited Partnership	35,484,586	(117,364)	2,084,888	(1,939,015)	2,713,871	38,226,966
Chicago Cubs Baseball Club, LLC	168,644	-	-	-	(168,644)	-
Chicago White Sox, Ltd.	31,215,996	2,195,407	1,852,849	(680,261)	2,878,560	37,462,551
The Cincinnati Reds, LLC	16,718,743	2,436,384	980,918	(751,163)	1,525,535	20,910,417
Cleveland Indians Baseball Company Limited Partnership	20,186,029	1,395,912	1,199,461	(400,990)	1,757,983	24,138,395
Colorado Rockies Baseball Club, Ltd.	16,212,901	1,754,382	964,513	(279,444)	1,464,810	20,117,162
Detroit Tigers, Inc.	12,122,212	245,857	710,129	(581,928)	897,320	13,393,590
Miami Marlins, L.P.	11,815,199	671,073	703,980	(170,454)	938,457	13,958,255
Houston Astros, LLC	35,447,536	607,323	2,091,305	(1,215,999)	3,245,165	40,175,330
Kansas City Royals Baseball Corporation	23,228,603	1,490,100	1,372,961	(702,074)	1,942,812	27,332,402
Los Angeles Dodgers LLC	7,141,717	1,811,814	424,252	(143,809)	762,929	9,996,903
New York Yankees Partnership	26,138,748	1,596,633	1,551,550	(570,341)	2,442,528	31,159,118
Padres, L.P.	23,053,212	1,399,752	1,360,230	(778,719)	2,125,976	27,160,451
The Phillies	35,292,085	2,925,971	2,088,319	(994,046)	3,769,319	43,081,648
Pittsburgh Associates	20,268,158	1,232,838	1,201,011	(524,659)	1,585,160	23,762,508
Rangers Baseball LLC	198,955	-	-	-	(198,955)	-
Rogers Blue Jays Baseball Partnership	27,430,550	2,357,139	1,628,564	(584,141)	2,211,323	33,043,435
San Francisco Baseball Associates L.P.	24,423,570	776,974	1,447,687	(707,631)	1,837,611	27,778,211
Sterling Mets, L.P.	16,329,917	893,702	968,137	(394,331)	1,240,184	19,037,609
St. Louis Cardinals, LLC	12,575,082	718,007	748,956	(187,699)	1,034,566	14,888,912
Tampa Bay Rays, Ltd.	3,835,992	784,395	227,349	(95,414)	305,412	5,057,734

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

NOTE 7 ACTUARIAL ASSUMPTIONS

The more significant assumptions used by the actuary of the Selected Retirement Plans to, among other things, calculate accumulated plan benefits and determine funding levels at January 1, 2011 and 2010, are as follows:

Actuarial method—Plan funding	Present value of accrued benefits
Mortality	RP-2000, with projection
Average retirement age	Age 62

Discount rate for accuulated plan benefits for each Plan was 6.0% at January 1, 2010 and was as follows at January 1, 2011:

Plan	Discount Rate
Houston Astros	5.40%
Atlanta National League Baseball Club, The Baltimore Orioles, The Boston Red Sox Baseball Club, Chicago White Sox, The Cincinnati Reds, Kansas City Royals Baseball, Angels Baseball, New York Yankees, The Phillies, Padres, AZPB, Rangers Baseball, and The Baseball Club of Seattle	5.50%
Cleveland Indians Baseball, Colorado Rockies Baseball Club, Detroit Tigers, Los Angeles Dodgers, Miami Marlins, Sterling Mets , Atheltics Investment Group, Pittsburgh Associates, San Francisco Baseball Associates, St. Louis Cardinals, and Tampa Bay Rays,	5.60%
Arizona Diamondbacks, and Washington Nationals Baseball Club	5.70%

NOTE 8 INCOME TAX STATUS

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

Accounting principles generally accepted in the United States require plan management to evaluate uncertain tax positions taken by the Plans. The financial statement effects of a tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination by the IRS. The plan administrator has analyzed the tax positions taken by the Plans, and has concluded that as of December 31, 2011, there are no uncertain positions taken or expected to be taken. The Plans have recognized no interest or penalties related to uncertain tax positions. The Plans are subject to routine audits by taxing jurisdictions; currently the Chicago White Sox and the Chicago Cubs Baseball Club are undergoing audits by the IRS. There are currently no audits for any other Plan for any tax periods in progress. The plan administrator believes it is no longer subject to income tax examinations for years prior to 2008.

NOTE 9 ADMINISTRATIVE EXPENSES

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

NOTE 10 RISKS AND UNCERTAINTIES

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

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

SUPPLEMENTAL SCHEDULES

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Money Markets			
FIRST AMERICAN PRIME OBLIGATIONS FUND		$ 21,097,468.27	$ 21,097,468.27
FIRST AMERICAN PRIME OBLIGATIONS FUND		1,171,675.58	1,171,675.58
FIRST AMERICAN PRIME OBLIGATIONS FUND		6,223,754.19	6,223,754.19
FIRST AMERICAN PRIME OBLIGATIONS FUND		467,385.97	467,385.97
FIRST AMERICAN PRIME OBLIGATIONS FUND		1,816,168.26	1,816,168.26
FIRST AMERICAN PRIME OBLIGATIONS FUND		687,153.53	687,153.53
FIRST AMERICAN PRIME OBLIGATIONS FUND		4,949,854.96	4,949,854.96
FIRST AMERICAN PRIME OBLIGATIONS FUND		710,861.88	710,861.88
FIRST AMERICAN PRIME OBLIGATIONS FUND		20,000,000.00	20,000,000.00
FIRST AMERICAN PRIME OBLIGATIONS FUND		49,772.24	49,772.24
FIRST AMERICAN PRIME OBLIGATIONS FUND		458.45	458.45
FIRST AMERICAN PRIME OBLIGATIONS FUND		440,768.00	440,768.00
FIRST AMERICAN PRIME OBLIGATIONS FUND		32,634.87	32,634.87
Total Money Markets		**$ 57,647,956.20**	**$ 57,647,956.20**
Government Obligations - Treasury and Federal Agencies			
F H L M C GOLD PARTN CERT POOL #G03205	5.500 07/01/2035	$ 16,881.96	$ 18,757.61
F H L M C GOLD PARTN CERT POOL #A89385	4.500 10/01/2039	229,053.31	234,816.28
FEDERAL FARM CREDIT BKS	VAR 11/13/2012	199,849.88	200,178.00
FEDERAL FARM CREDIT BKS	VAR 09/20/2012	99,959.60	100,092.00
FEDERAL FARM CREDIT BKS	VAR 10/12/2012	174,965.18	175,159.25
FEDERAL FARM CREDIT BKS	VAR 06/26/2013	200,000.00	200,352.00
FEDERAL FARM CREDIT BKS	09/29/2014	194,940.92	195,111.15
F N M A DEB	6.250 05/15/2029	124,316.54	147,826.35
F N M A DEB	6.625 11/15/2030	85,480.31	103,680.50
F N M A M T N	4.375 10/15/2015	331,191.60	338,997.00
F N M A PARTN CERT POOL #254693	5.500 04/01/2033	32,444.53	35,174.17
F N M A PARTN CERT POOL #255364	6.000 09/01/2034	47,206.78	52,575.42
F H L M C M T N	5.500 07/18/2016	141,672.84	143,101.20
F N M A PARTN CERT POOL #AL0300	4.500 06/01/2026	193,010.97	192,248.35
F N M A M T N	VAR 09/17/2012	239,903.04	240,218.40
F N M A M T N	VAR 10/18/2012	99,959.65	100,101.00
F N M A PARTN CERT POOL #725424	5.500 04/01/2034	18,183.79	19,715.22
F N M A PARTN CERT POOL #725027	5.000 11/01/2033	17,205.43	19,483.40
F N M A PARTN CERT POOL #725946	5.500 11/01/2034	47,578.25	52,566.45
F N M A PARTN CERT POOL #735224	5.500 02/01/2035	92,963.86	100,799.33
F N M A PARTN CERT POOL #745275	5.000 02/01/2036	87,560.76	98,058.29
F N M A PARTN CERT POOL #745044	4.500 08/01/2035	51,747.12	58,696.12
F N M A PARTN CERT POOL #745418	5.500 04/01/2036	83,980.68	93,926.39
F N M A PARTN CERT POOL #889190	6.000 03/01/2038	11,267.51	11,453.00
F N M A PARTN CERT POOL #888789	5.000 07/01/2036	19,998.75	22,718.11
F N M A PARTN CERT POOL #888794	4.500 09/01/2035	42,028.07	47,917.04

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
F N M A PARTN CERT POOL #889139	5.500 03/01/2037	$ 67,318.92	$ 73,968.47
F N M A PARTN CERT POOL #889361	6.000 03/01/2038	67,000.79	67,868.69
F N M A PARTN CERT POOL #889369	6.000 02/01/2038	56,612.49	58,012.24
F N M A PARTN CERT POOL #889544	5.500 05/01/2038	26,660.79	27,259.63
F N M A PARTN CERT POOL #889579	6.000 05/01/2038	71,712.00	72,776.96
F N M A PARTN CERT POOL #889750	6.000 05/01/2038	35,420.71	35,993.24
F N M A PARTN CERT POOL #995018	5.500 06/01/2038	109,795.96	112,473.33
F N M A PARTN CERT POOL #995051	6.000 03/01/2037	115,982.50	124,310.76
F N M A PARTN CERT POOL #MA0614	4.000 01/01/2041	85,983.56	90,767.35
F N M A PARTN CERT POOL #MA0932	3.500 11/01/2041	163,012.64	164,280.43
F N M A PARTN CERT POOL #AE0061	6.000 02/01/2040	25,854.83	26,166.27
F N M A PARTN CERT POOL #AE0480	6.000 07/01/2039	21,593.03	21,961.04
RESOLUTION FDG STRIP GENERIC PRIN PMT	07/15/2020	167,875.39	200,047.20
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.500 02/15/2036	69,280.53	103,416.60
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.750 02/15/2037	391,426.52	605,421.00
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.375 02/15/2038	1,183,385.98	1,386,602.80
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.500 05/15/2038	1,066,627.86	1,577,857.05
U S TREASURY BOND STRIPPED INTEREST	02/15/2039	333,229.60	335,502.00
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.250 05/15/2039	4,727,271.60	7,610,639.10
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.500 08/15/2039	9,070,985.33	11,658,536.00
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.375 11/15/2039	8,538,072.78	12,715,294.50
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.625 02/15/2040	4,641,989.98	6,406,268.00
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.375 05/15/2040	13,045,986.04	19,609,258.75
U S TREASURY BOND STRIPPED PRINC PAYMENT	3.875 08/15/2040	1,951,015.40	2,046,289.00
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.250 11/15/2040	5,513,511.40	7,873,942.00
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.370 02/15/2041	2,078,960.68	2,289,774.90
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.375 05/15/2041	2,337,980.65	2,406,919.20
U S TREASURY BOND	4.500 02/15/2036	260,441.39	350,702.12
U S TREASURY BOND	4.375 02/15/2038	0.29	93,082.32
U S TREASURY BOND	4.375 11/15/2039	328,674.22	577,734.60
U S TREASURY NOTE	4.625 02/15/2040	220,840.74	249,518.75
U S TREASURY BOND	4.375 05/15/2041	1,575,067.65	1,622,197.65
U S TREASURY BOND	3.750 08/15/2041	3,041,801.31	3,093,116.70
U S TREASURY INFLATION PROTECTION SECURITY	1.875 07/15/2013	322,211.14	322,305.67
U S TREASURY NOTE	2.625 04/30/2016	556,808.78	578,843.25
U S TREASURY NOTE	3.625 02/15/2020	380,932.64	423,316.05
U S TREASURY NOTE	2.625 11/15/2020	524,193.71	568,746.65
U S TREASURY NOTE	0.750 03/31/2013	1.00	1,832,649.00
U S TREASURY NOTE	1.000 08/31/2016	719,050.59	724,540.70
U S TREASURY NOTE	2.000 11/15/2021	35,306.79	35,399.35
U S TREASURY NOTE	2.000 11/15/2021	2,032,957.01	2,063,276.40
U S TREASURY NOTE	0.875 11/30/2016	199,550.79	200,610.00
U S TREASURY BOND STRIPPED INTEREST	02/15/2032	794,966.14	1,007,697.60
U S TREASURY BOND STRIPPED INTEREST	08/15/2032	1,483,649.40	2,451,681.10

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
U S TREASURY BOND STRIPPED INTEREST	02/15/2033	$ 1,408,880.63	$ 1,685,527.20
U S TREASURY BOND STRIPPED INTEREST	08/15/2033	913,924.55	1,410,985.70
U S TREASURY BOND STRIPPED INTEREST	02/15/2034	1,197,574.31	1,299,415.50
U S TREASURY BOND STRIPPED INTEREST	08/15/2034	1,031,431.09	1,600,247.70
U S TREASURY BOND STRIPPED INTEREST	08/15/2035	736,864.35	1,116,632.25
U S TREASURY BOND STRIPPED INTEREST	08/15/2036	1,356,526.05	2,126,976.25
U S TREASURY BOND STRIPPED INTEREST	02/15/2037	1,785,018.71	2,186,919.00
U S TREASURY BOND STRIPPED INTEREST	11/15/2032	1,290,086.40	1,833,348.00
U S TREASURY BOND STRIPPED INTEREST	05/15/2033	539,199.50	833,805.00
U S TREASURY BOND STRIPPED INTEREST	11/15/2033	180,070.80	262,463.65
U S TREASURY BOND STRIPPED INTEREST	05/15/2034	106,089.00	178,437.00
U S TREASURY BOND STRIPPED INTEREST	11/15/2034	1,029,405.63	1,193,835.60
U S TREASURY BOND STRIPPED INTEREST	05/15/2035	2,448,890.28	3,857,019.00
U S TREASURY BOND STRIPPED INTEREST	11/15/2035	231,698.45	342,461.40
U S TREASURY BOND STRIPPED INTEREST	05/15/2036	1,833,857.35	2,882,709.00
U S TREASURY BOND STRIPPED INTEREST	11/15/2036	1,860,189.20	2,731,447.80
U S TREASURY BOND STRIPPED INTEREST	05/15/2037	766,527.78	1,208,437.35
U S TREASURY BOND STRIPPED INTEREST	08/15/2037	934,300.80	1,445,628.00
U S TREASURY BOND STRIPPED INTEREST	02/15/2038	1,220,173.75	2,001,664.00
U S TREASURY BOND STRIPPED INTEREST	11/15/2037	1,428,566.29	2,139,875.00
U S TREASURY BOND STRIPPED INTEREST	05/15/2038	1,240,175.68	2,016,616.50
U S TREASURY BOND STRIPPED INTEREST	08/15/2038	393,865.51	648,660.75
U S TREASURY BOND STRIPPED INTEREST	11/15/2038	220,441.00	338,388.25
Total Government Bonds		**$ 95,478,109.99**	**$ 132,242,246.35**
Corporate Bonds			
ABB TREASURY CENTER USA SER 144A	4.000 06/15/2021	$ 270,616.50	$ 282,504.75
A O L TIME WARNER INC	7.625 04/15/2031	20,169.40	25,817.60
A O L TIME WARNER INC	7.625 04/15/2031	135,692.32	148,451.20
AOL TIME WARNER	7.700 05/01/2032	1,408,816.04	1,533,010.75
AT&T CORP	8.000 11/15/2031	6,186.10	7,062.80
AT&T CORP	8.000 11/15/2031	422,254.10	437,893.60
AT & T INC	6.800 05/15/2036	193,149.00	208,908.15
AT&T INC	6.500 09/01/2037	81,585.84	105,832.65
AT&T INC	6.300 01/15/2038	356,428.56	417,431.60
AT & T WIRELESS SVCS INC SR NTS	8.750 03/01/2031	1,335,095.74	1,417,874.50
ABBOTT LABS	6.150 11/30/2037	238,098.06	255,274.50
AETNA INC	6.750 12/15/2037	99,322.00	125,040.00
AGILENT TECHNOLOGIES INC	5.000 07/15/2020	4,976.75	5,598.65
ALABAMA PWR CO	3.950 06/01/2021	33,927.24	37,293.24
ALLEGHENY ENERGY SUPPLY SER 144A	6.750 10/15/2039	320,463.70	343,816.20
ALLTEL CORP	7.875 07/01/2032	356,313.50	371,597.20
ALTRIA GROUP INC	9.950 11/10/2038	638,443.87	676,836.10
ALTRIA GROUP INC	10.200 02/06/2039	377,977.25	427,933.00

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
AMERADA HESS CORP	7.875 10/01/2029	$ 248,763.95	$ 248,541.95
AMERADA HESS CORP	7.300 08/15/2031	221,322.90	237,399.40
AMERICAN INTL GROUP	8.175 05/15/2058	611,599.27	498,400.00
AMERICAN TOWER CORP	5.050 09/01/2020	19,976.00	20,036.20
AMERICAN TRANSMISSION SY SER 144A	5.250 01/15/2022	199,828.00	225,366.00
AMGEN INC	4.950 10/01/2041	355,791.05	356,432.40
AMGEN INC	5.650 06/15/2042	458,296.95	478,346.00
ANADARKO PETROLEUM CORP	6.200 03/15/2040	84,745.85	94,595.65
ANADARKO PETROLEUM CORP SR NT	6.450 09/15/2036	288,686.70	307,827.00
ANHEUSER BUSCH	6.500 05/01/2042	159,908.75	167,132.50
ANHEUSER BUSCH COS INC	6.450 09/01/2037	408,960.00	482,018.40
AON CORP	8.205 01/01/2027	117,002.60	128,210.50
AON CORP	6.250 09/30/2040	287,508.85	326,273.30
ARCHER DANIELS MIDLAND C	4.479 03/01/2021	11,080.19	12,460.69
ARISTOTLE HOLDING INC SER 144A	6.125 11/15/2041	213,321.00	221,641.90
ASSET BACKED FUNDING CERIFICATES	VAR 12/25/2032	7,557.04	6,578.10
ASSURANT INC SR NOTES	6.750 02/15/2034	178,745.97	187,077.60
BANC ONE CORP SUB DEB	7.625 10/15/2026	324,358.50	332,606.40
BANK OF AMERICA	5.650 05/01/2018	15,687.45	14,291.25
BANK OF AMERICA	7.375 05/15/2014	10,266.70	10,368.60
BANK OF AMERICA CORP	5.625 07/01/2020	36,359.40	32,330.55
BARRICK NA FINANCE LLC	5.700 05/30/2041	363,335.60	432,397.25
BEAR STEARNS CO INC GLOBAL NT	5.700 11/15/2014	18,966.78	21,750.60
BEAR STEARNS CO INC	5.300 10/30/2015	9,053.30	10,753.90
BELLSOUTH CORP DEB	6.550 06/15/2034	278,677.60	327,351.75
BELLSOUTH TELECOMMUNICAT	0.000 12/15/2095	484,409.45	873,406.80
BESTFOODS MEDIUM TERM NOTE	6.625 04/15/2028	257,048.00	269,164.00
BUNGE LTD FIN CORP	5.100 07/15/2015	8,285.76	9,420.03
BURLINGTON NORTH SANTA FE	5.750 05/01/2040	584,377.90	675,971.65
BURLINGTON NORTH SANTA FE	5.400 06/01/2041	57,453.55	63,580.55
BURLINGTON NORTH SANTA FE	4.950 09/15/2041	153,578.65	170,989.80
CBS CORP	5.750 04/15/2020	11,338.30	11,242.80
CIGNA CORP	5.875 03/07/2011	231,971.85	243,344.60
CNA FINANCIAL CORP	5.875 08/15/2020	165,173.53	169,496.25
CSX CORP	6.150 05/01/2037	255,223.20	288,612.00
CVS CAREMARK CORP	5.750 05/15/2041	458,706.96	553,689.45
CALENERGY INC - MIDAMERICAN ENERGY UNSECD SR BDS	8.480 09/15/2028	328,983.10	347,176.80
CAPITAL ONE FINANCIAL CO	4.750 07/15/2021	19,907.40	20,582.20
CAPITAL ONE CAPITAL V	10.250 08/15/2039	145,937.50	129,687.50
CAPITAL ONE CAPITAL VI	8.875 05/15/2040	249,746.53	259,472.50
CARGILL INC SER 144A	3.250 11/15/2021	248,750.00	251,612.50
PROGRESS ENERGY CAR	6.300 04/01/2038	187,597.50	203,803.50
CATERPILLAR INC	5.200 05/27/2041	994,913.30	1,143,889.45
CENTERPOINT ENERGY RESOU	4.500 01/15/2021	9,992.80	10,591.20

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
CENTURYTEL INC	7.600 09/15/2039	$ 217,226.35	$ 215,877.20
CHEVRON PHILLIPS CHEM CO SER 144A	4.750 02/01/2021	296,077.30	315,794.55
CINCINNATI FINL CORP	6.920 05/15/2028	384,937.15	387,386.65
CISCO SYSTEMS INC	5.500 01/15/2040	390,186.21	477,188.40
CITIGROUP INC	6.625- 01/15/2028	79,396.50	79,749.75
CITIGROUP INC	6.625 06/15/2032	103,896.75	106,654.45
CITIGROUP INC	5.850 12/11/2034	155,942.40	152,799.00
CITIGROUP INC	6.125 08/25/2036	322,583.38	320,053.70
CITIGROUP INC	6.875 03/05/2038	87,529.33	87,888.80
CITIGROUP INC	6.500 08/19/2013	24,218.25	26,024.00
CITIGROUP INC	8.125 07/15/2039	463,291.26	471,367.05
CITIGROUP INC	5.375 08/09/2020	32,668.35	33,932.91
CITIGROUP INC	4.500 01/14/2022	306,931.00	298,226.20
CITIGROUP COMMERCIAL MORTGAGE TRUST	5.292 04/15/2040	24,519.53	26,750.00
CLIFFS NATURAL RESOURCES	6.250 10/01/2040	146,697.75	142,813.40
COMCAST CORP NOTE	5.650 06/15/2035	497,296.10	568,935.95
COMCAST CORP	6.450 03/15/2037	285,831.41	315,182.40
COMCAST CORP	6.950 08/15/2037	488,526.48	572,539.50
COMPASS BANK	5.500 04/01/2020	29,312.10	29,008.20
COMPUTER SCIENCES	5.500 03/15/2013	10,145.80	9,950.00
CONOCOPHILLPS	5.900 05/15/2038	308,607.79	341,525.70
CONOCOPHILLIPS	6.500 02/01/2039	287,353.00	304,319.40
CONOCO FDG COMPANY GUARNT	7.250 10/15/2031	111,203.10	124,912.80
CONSTELLATION ENERGY GRO	5.150 12/01/2020	19,988.00	21,672.80
CS FIRST BOSTON MTG	VAR 01/15/2037	23,396.48	26,188.25
CREDIT SUISSE MORTGAGE CAPITAL	VAR 06/15/2038	56,407.23	61,177.60
CUMMINS ENGINE INC DEB	7.125-03/01/2028	105,171.35	107,989.10
STATOIL PRIV PLACEMENT SER 144A	6.500 12/01/2028	429,143.80	497,902.60
DEVON ENERGY CORPORATION	5.600 07/15/2041	456,630.90	547,060.15
DEVON FING CORP U L C	7.875 09/30/2031	505,257.20	537,513.80
DIRECTV HOLDINGS FING	4.600 02/15/2021	24,365.75	25,993.75
DIRECTV HOLDINGS FING	6.000 08/15/2040	307,551.00	327,261.00
DOW CHEMICAL CO	5.250 11/15/2041	259,649.00	273,486.20
DR PEPPER SNAPPL	7.450 05/01/2038	329,759.50	371,628.05
DUKE ENERGY CAR	6.100 06/01/2037	87,668.00	101,918.40
DUKE ENERGY CAROLINAS	6.000 01/15/2038	449,788.80	571,824.00
DUKE ENERGY CAROLINAS	3.900 06/15/2021	26,972.46	29,631.15
DUKE ENERGY CAROLINAS	4.250 12/15/2041	189,678.90	198,785.60
ERP OPERATING LP NT	5.250 09/15/2014	28,269.30	31,926.00
ECOLAB INC	4.350 12/08/2021	139,910.40	149,504.60
ECOLAB INC	5.500 12/08/2041	226,418.10	238,250.10
EL PASO NAT GAS NT	8.375 06/15/2032	308,227.40	329,862.00
ELEC DATA SYSTEM	7.450 10/15/2029	15,051.15	18,694.50
EMBARQ CORP	7.995 06/01/2036	378,161.80	367,847.45

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

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

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Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
ENEGRY TRAN PTNR	6.700 07/01/2018	$ 27,538.25	$ 27,735.75
ENERGY TRANSFER PARTNERS	6.050 06/01/2041	229,278.70	225,526.50
ENTERGY TEXAS INC	7.125 02/01/2019	372,202.50	457,608.75
ENTERPRISE PRODUCTS OPER SR NT	6.650 10/15/2034	223,096.50	265,747.50
ENTERPRISE PRODUCTS OPER	6.125 10/15/2039	107,854.00	111,697.00
EXELON GENERATION CO LLC	6.250 10/01/2039	172,692.34	207,143.30
EXELIS INC SER 144A	5.550 10/01/2021	119,714.40	125,282.40
FIFTH THIRD BANK	8.250 03/01/2038	269,319.60	330,436.80
FIRST ENERGY CORP	7.375 11/15/2031	17,402.55	18,446.70
FLEETBOSTON FINL CORP	6.875 01/15/2028	419,793.70	368,245.60
FLORIDA POWER LIGHT	4.950 06/01/2035	135,746.00	149,429.80
FLORIDA POWER LIGHT	5.250 02/01/2041	139,652.80	170,906.40
FLORIDA POWER CORP	6.350 09/15/2037	70,787.40	80,570.40
G E GLOBAL INSURANCE NTS	7.750 06/15/2030	440,929.75	531,853.50
GS MORTGAGE SECURITIES CORP II	5.396 08/10/2038	34,243.95	37,476.95
GTE CORP	6.940 04/15/2028	549,526.01	653,910.40
GENERAL ELEC CAP CORP MEDIUM TERM NOTE	6.150 08/07/2037	1,019,192.94	1,181,401.20
GEN ELEC CAP CRP MEDIUM TERM NOTE	5.875 01/14/2038	25,445.00	26,489.75
GEN ELEC CAP CORP MEDIUM TERM NOTE	4.800 05/01/2013	53,982.50	57,578.40
GENERAL ELEC CAP CRP MEDIUM TERM NOTE	6.875 01/10/2039	51,890.40	53,911.35
GENERAL ELEC CAP CORP MEDIUM TERM NOTE	6.750 03/15/2032	55,777.00	58,547.00
GENWORTH FIN INC	6.515 05/22/2018	17,036.55	15,601.75
GILEAD SCIENCES INC	4.500 04/01/2021	242,897.90	259,758.80
GILEAD SCIENCES INC	5.650 12/01/2041	54,875.15	60,893.80
GLAXOSMITHKLINE CAP INC	6.375 05/15/2038	249,297.93	307,751.50
GOLDMAN SACHS GROUP INC MEDIUM TERM NOTE	7.500 02/15/2019	24,678.35	27,610.25
GOLDMAN SACHS GROUP INC MEDIUM TERM NOTE	6.000 06/15/2020	21,541.22	20,487.20
GOLDMAN SACHS GROUP INC	6.750 10/01/2037	435,857.07	428,034.60
GOLDMAN SACHS GROUP INC	6.250 02/01/2041	970,643.84	966,314.55
GOLDMAN SACHS GROUP INC	5.250 07/27/2021	13,004.08	12,682.02
GREENWICH CAPITAL COMMERCIAL FUNDING	4.799 08/10/2042	37,537.50	37,591.40
GAURDIAN LIFE INSURANCE SER 144A	7.375 09/30/2039	9,897.70	12,729.20
HCP INC	5.375 02/01/2021	21,057.00	20,967.80
HSBC BANK USA NA MEDIUM TERM NOTE	4.875 08/24/2020	108,091.59	102,073.40
HOUSEHOLD HOME EQUITY LN TR	VAR 07/21/2036	55,000.00	23,845.80
HALLIBURTON CO	6.700 09/15/2038	142,466.92	176,326.80
HALLIBURTON COMPANY	4.500 11/15/2041	311,050.15	317,967.00
HARRIS CORPORATION	6.150 12/15/2040	216,908.45	231,828.35
HARTFORD FINL SVCS GROUP INC SR NT	6.100 10/01/2041	14,512.50	14,037.60
HARTFORD FINL SVCS GRP	6.625 03/30/2040	74,321.40	74,431.50
HASBRO INC	6.350 03/15/2040	348,582.80	367,567.20
HESS CORP	6.000 01/15/2040	217,082.20	254,375.10
HEWLETT PACKARD CO	6.000 09/15/2041	79,890.40	88,529.60
HEWLETT PACKARD CO	4.650 12/09/2021	11,964.84	12,660.96

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

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HOME DEPOT INC SR NTS	5.875 12/16/2036	$ 140,584.95	$ 169,408.80
HONEYWELL INTERNATIONAL	5.700 03/15/2037	362,001.25	382,088.75
HONEYWELL INTERNATIONAL	5.375 03/01/2041	232,718.85	288,262.75
HUMANA INC	6.300 08/01/2018	9,474.32	11,181.20
HUMANA INC SR NT	6.450 06/01/2016	4,416.60	5,535.50
INTEL CORP	4.800 10/01/2041	518,434.95	577,165.65
IBM CORP	5.875 11/29/2032	167,462.40	177,774.80
IBM CORP	5.600 11/30/2039	214,976.00	256,936.00
INTERNATIONAL PAPER CO NT	5.300 04/01/2015	24,528.00	27,037.50
INTL PAPER CO	7.300 11/15/2039	260,311.13	291,955.20
JPMORGAN CHASE CO	4.400 07/22/2020	35,157.23	35,742.70
JPMORGAN CHASE CO	5.600 07/15/2041	637,241.60	670,060.80
JP MORGAN CHASE COMMERCIAL MORTGAGE	5.814 06/12/2043	51,308.59	54,081.00
JP MORGAN CHASE COMMERCIAL MTG SECS	5.420 01/15/2049	53,027.34	54,052.50
JPM CHASE CAPITAL XXV	6.800 10/01/2037	364,090.08	366,368.75
JOHNSON JOHNSON	4.950 05/15/2033	113,627.00	119,764.00
JOHNSON & JOHNSON	5.950 08/15/2037	442,924.70	530,414.50
JOHNSON CONTROLS INC	5.250 12/1/2041	164,876.25	174,900.00
JOY GLOBAL INC	5.125 10/15/2021	188,386.90	202,817.40
JPM CHASE CAPITAL XXVII	7.000 11/01/2039	353,391.16	347,156.25
JUNIPER NETWORKS INC	5.950 03/15/2041	137,387.90	142,182.30
KEYCORP MEDIUM TERM NOTE	5.100 03/24/2021	149,860.50	155,769.00
KIMBERLY CLARK	6.625 08/01/2037	330,890.00	355,287.50
KIMBERLY CLARK CORP	3.875 03/01/2021	24,851.18	27,640.25
KINDER MORGAN ENERGY PARTNERS L P SR NT	5.800 03/15/2035	425,106.15	458,545.80
KINDER MORGAN ENER PART	6.500 02/01/2037	128,463.75	137,645.00
KINDER MORGAN ENER PART	4.150 03/01/2022	10,992.79	11,188.54
KRAFT FOODS INC	7.000 08/11/2037	232,180.20	240,471.00
KRAFT FOODS INC	6.875 02/01/2038	399,553.55	430,355.25
KRAFT FOODS INC	6.500 02/09/2040	309,675.00	325,235.00
LB UBS COMMERCIAL MORTGAGE TRUST	VAR 06/15/2029	24,302.73	26,790.75
LB UBS COMMERCIAL MORTGAGE TRUST	4.166 05/15/2032	41,479.10	46,275.30
ELI LILLY & CO	5.500 03/15/2027	195,988.80	249,198.60
LINCOLN NATL CORP SR NT	6.150 04/07/2036	79,614.40	80,352.80
LINCOLN NATL CORP IND	6.300 10/09/2037	69,176.90	66,979.25
LINCOLN NATIONAL CORP	8.750 07/01/2019	7,922.64	9,730.88
LITTON INDUSTRIES INC	7.750 03/15/2026	333,650.00	337,612.50
LOCKHEED MARTIN CORP SER B	6.150 09/01/2036	124,738.90	125,859.80
LOCKHEED MARTIN CORP	5.720 06/01/2040 MULTI CPN	259,281.53	291,894.20
LORILLARD TOBACCO CO	7.000 08/04/2041	40,761.20	42,044.40
LOWES COMPANIES INC	6.650 09/15/2037	277,859.75	289,478.25
LOWES COMPANIES INC	5.125 11/15/2041	264,841.00	293,620.00
MAQUARIE GROUP LTD MEDIUM TERM NOTE SER 144A	4.875 08/10/2017	24,983.75	23,577.50
MACQUARIE BANK LTD MEDIUM TERM NOTE SER 144A	6.625 04/07/2021	119,766.00	110,635.20

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MARATHON PETROLEUM CORP	6.500 03/01/2041	$ 106,206.45	$ 118,989.15
MARKEL CORP	7.125 09/30/2019	14,151.41	15,094.69
MARSH MCLENNAN COS INC	4.800 07/15/2021	239,642.40	262,696.80
MASSACHUSETTS ELECTRIC SER 144A	5.900 11/15/2039	300,663.00	364,138.50
MASS MUTUAL LIFE INS CO SER 144A	8.875 06/01/2039	14,806.50	21,941.40
MEAD JOHNSON NUTRIRION C	5.900 11/01/2039	124,319.60	134,422.35
MEMORIAL SLOAN KETTERING	5.000 07/01/2042	230,000.00	241,118.20
MERCK & CO INC	6.400 03/01/2028	263,333.25	293,409.00
MERRILL LYNCH MORTGAGE INVESTORS TR	5.250 08/25/2036	10,431.79	10,412.28
MERRILL LYNCH MORTGAGE TRUST	VAR 11/12/2037	29,993.99	33,220.20
METLIFE CAP TR SER 144A	VAR 04/08/2038	232,750.00	217,075.00
METLIFE INC	7.717 02/15/2019	35,016.90	36,364.55
METLIFE INC	10.750 08/01/2039	240,813.49	231,000.00
MICROSOFT CORP	5.200 06/01/2039	148,526.00	173,357.80
MICROSOFT CORP	4.500 10/01/2040	164,444.80	180,564.80
MICROSOFT CORP	5.300 02/08/2041	248,429.03	316,495.00
MIDAMERICAN ENERGY CO	6.750 12/20/2031	222,169.60	219,704.60
MIDAMERICAN ENERGY HLDGS	5.950 05/15/2037	177,291.20	189,073.60
MORGAN STANLEY	6.625 04/01/2018	32,094.30	34,560.40
MORGAN STANLEY	5.750 01/25/2021	96,692.89	88,616.95
MORGAN STANLEY	5.500 07/28/2021	7,997.60	7,397.12
MOSAIC CO	4.875 11/15/2041	118,207.20	124,046.40
MOTIVA ENTERPRISES LLC SER 144A	6.850 01/15/2040	61,235.81	77,574.60
MOTOROLA INC	7.500 05/15/2025	5,614.95	5,899.00
NATIONAL RURAL UTILITIES	8.000 03/01/2032	686,114.75	725,140.60
NATIONWIDE MUTUAL INSURA SER 144A	9.375 08/15/2039	14,999.55	18,126.75
NATIONWIDE MUTUAL INSURA SER 144A	9.375 08/15/2039	246,797.99	283,985.75
NBCUNIVERSAL MEDIA LLC	6.400 04/30/2040	136,366.25	153,673.75
NEVADA POWER CO	5.375 09/15/2040	167,986.50	176,041.50
NEW ENG TEL & TEL	7.875 11/15/2029	362,235.90	412,899.40
NEWMONT MINING CORP	5.875 04/01/2035	312,282.40	333,996.05
NEWMONT MINING CORP	6.250 10/01/2039	129,039.90	130,241.10
NEWS AMERICA HOLDINGS	7.750 12/01/2045	171,402.42	269,361.40
NEWS AMER INC	6.200 12/15/2034	195,145.10	204,257.60
NEWS AMERICA INC	6.400 12/15/2035	179,516.70	180,805.35
NEWS AMER INC	6.150 03/01/2037	24,005.28	26,234.64
NEWS AMER INC	6.150 03/01/2037	966,861.30	1,016,592.30
NEWS AMERICA INC	7.850 03/01/2039	172,333.00	170,483.60
NISOURCE FINANCE CORP	6.800 01/15/2019	24,988.70	29,281.25
NISOURCE FINANCE CORP	6.250 12/15/2040	138,820.24	152,661.60
NORFOLK SOUTHERN CORP	6.000 05/23/2111	175,000.00	203,140.00
MORTHWESTERN MUTUAL LIFE SER 144A	6.063 03/30/2040	219,907.38	252,090.30
OGLETHORPE POWER CORP	5.375 11/01/2040	408,975.00	485,140.70
ONCOR ELECTRIC SR SECD NT	7.250 01/15/2033	351,903.15	403,251.00

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ONCOR ELECTRIC DELIVERY	5.250 09/30/2040	$ 147,577.60	$ 181,651.20
ORACLE CORP	5.375 07/15/2040	735,070.25	834,521.80
PNC FUNDING CORP	5.125 02/08/2020	10,007.36	11,299.70
PPL ELECTRIC UTILITIES C	6.450 08/15/2037	333,537.70	396,627.20
PSEG POWER LLC	4.150 09/15/2021	104,906.55	109,050.90
PACIFIC BELL DEB	DTD 03-15-1993 7.125 03/15/2026	377,454.40	427,808.40
PACIFIC BELL DEB	6.625 10/15/2034	34,455.75	36,956.85
PACIFIC GAS & ELEC	6.050 03/01/2034	232,654.62	284,703.20
PACIFIC GAS & ELECTRIC SR NT	5.800 03/01/2037	112,866.00	121,792.00
PACIFIC GAS ELECTRIC	5.400 01/15/2040	230,220.00	261,677.25
PACIFICORP	6.250 10/15/2037	691,462.15	883,187.30
PACKAGING CORP SR NT	5.750 08/01/2013	14,685.15	15,807.45
PEPSI BOTTLING GROUP INC	7.000 03/01/2029	127,399.00	137,527.00
PEPSICO INC	4.875 11/01/2040	336,609.00	346,689.00
PFIZER INC	7.200 03/15/2039	126,257.45	140,246.60
PHILIP MORRIS INC	6.375 05/16/2038	376,288.81	423,699.25
PITNEY BOWES INC MEDIUM TERM NOTE	5.250 01/15/2037 PUT	93,195.00	91,715.40
POTOMAC ELEC PWR CO	6.500 11/15/2037	335,053.14	458,398.20
PRINCIPAL FINANCIAL GROU	7.875 05/15/2014	10,000.00	11,149.60
PRUDENTIAL FINANCIAL INC MEDIUM TERM NOTE	5.700 12/14/2036	93,215.00	99,286.00
PUBLIC SERVICE CO	6.500 08/01/2038	105,823.80	125,424.00
PUGET SOUND ENERGY INC	5.764 07/15/2040	186,154.50	216,412.00
PUGET SOUND ENERGY INC	5.638 04/15/2041	153,069.80	158,454.40
QUEST DIAGNOSTIC INC	6.950 07/01/2037	73,849.75	80,813.85
RALCORP HOLDINGS CORP	6.625 08/15/2039	253,281.05	252,271.60
RAYTHEON COMPANY	4.700 12/15/2041	129,376.00	133,510.00
REBUBLIC SERVICES INC	6.200 03/01/2040	259,050.75	296,175.60
RESIDENTIAL ASSET SECURITIES CORP	VAR 05/25/2033	907.67	726.59
ROCHE HLDGS INC SER 144A	7.000 03/01/2039	310,780.47	354,235.00
RYDER SYSTEM INC MEDIUM TERM NOTE	7.200 09/01/2015	11,332.30	11,818.20
STUDENT LN MARKETING ASSN MEDIUM TERM NOTE	5.375 01/15/2013	17,500.00	20,138.00
SAFEWAY INC	7.250 02/01/2031	385,227.00	397,062.60
CREDIT BASED ASSET SERVICING & SECUR	VAR 01/25/2033	16,105.27	15,331.44
SCANA CORPORATION MEDIUM TERM NOTE	4.750 05/15/2021	139,634.60	148,430.80
SCHERING PLOUGH CORP BONDS	6.500 12/01/2033	411,147.00	413,412.00
SCHERING PLOUGH	6.550 09/15/2037	211,093.40	243,965.75
SOUTH CAROLINA ELEC GAS	6.625 02/01/2032	436,366.20	440,473.40
SOUTHERN CAL ED	6.000 01/15/2034	270,251.49	315,709.45
SOUTHERN CAL EDISON	3.875 06/01/2021	11,930.76	13,245.24
SOUTHERN COPPER CORP	7.500 07/27/2035	431,661.22	442,381.50
SOUTHERN UNION CO	8.250 11/15/2029	140,472.00	142,498.80
SOUTHWEST AIR	5.250 10/01/2014	10,084.70	10,672.20
SOUTHWEST AIRLINES CO	5.750 12/15/2016	14,910.10	16,639.50
WELLS FARGO HOME EQUITY TRUST	VAR 04/25/2034	35,370.22	29,928.13

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
TELE-COMMUNICATIONS INC	7.875 02/15/2026	$ 183,489.66	$ 245,017.70
TARGET CORP	7.000 01/15/2038	577,756.66	622,025.45
TEACHERS INSUR ANNUITY SER 144A	6.850 12/16/2039	177,675.87	198,927.00
TIME WARNER INC	6.200 03/15/2040	80,482.40	94,232.00
TIME WARNER INC	4.700 01/15/2021	9,976.20	10,767.20
TIME WARNER INC	6.100 07/15/2040	162,044.85	193,436.10
TIME WARNER ENTMT CO LP SR DEB	DTD 09-15-1993 8.375 03/15/2023	35,220.00	39,072.00
TIME WARNER ENTMT CO LP SR DEB	DTD 09-15-1993 8.375 03/15/2023	399,118.80	403,744.00
TIME WARNER CABLE INC	6.550 05/01/2037	725,555.00	767,758.50
TIME WARNER CABLE	7.500 04/01/2014	9,953.40	11,196.50
TIME WARNER CABLE INC	6.750 06/15/2039	88,207.20	94,537.60
TOSCO CORP	7.800 01/01/2027	134,431.00	140,521.00
TRAVELERS COS INC	6.250 06/15/2037	129,113.60	136,781.70
USA WASTE SVCS INC	7.000 07/15/2028	125,598.34	169,264.35
UNILEVER CAPITAL CORP SR NTS	5.900 11/15/2032	161,067.50	163,992.50
UNION ELECTRIC CO AEE	6.700 02/01/2019	5,632.10	6,074.20
UNION ELECTRIC CO	8.450 03/15/2039	209,300.70	353,167.50
UNION PACIFIC CORP	5.780 07/15/2040	213,901.20	218,003.40
UNION PACIFIC CORP	4.750 09/15/2041	235,577.30	266,915.25
MEXICAN UTD STS MEDIUM TERM NOTE	6.050 01/11/2040	538,563.39	628,365.00
US CELLULAR CORP	6.700 12/15/2033	27,969.00	30,122.10
UNITED TECHNOLOGIES CORP SHELF 7	6.700 08/01/2028	160,003.75	162,145.00
UNITED TECH CORP	7.500 09/15/2029	207,340.50	211,035.00
UNITED TECHNOLOGIES CORP	5.700 04/15/2040	150,852.50	154,321.25
UNITEDHEALTH GROUP INC	5.800 03/15/2036	501,363.00	538,366.50
UNITEDHEALTH GROUP INC NT	6.500 06/15/2037	103,795.17	133,543.20
UNIV OF SOUTHERN CALIFORN	5.250 10/01/2111	190,000.00	238,393.00
VALERO ENERGY CORP	6.625 06/15/2037	441,757.15	471,785.60
VERIZON COMM INC	6.400 02/15/2038	324,291.00	380,820.00
VERIZON COMM INC	6.900 04/15/2038	601,331.00	634,880.25
VERIZON COMMUNICATIONS	4.750 11/01/2041	203,089.40	220,627.15
VERIZON GLOBAL FDG CORP NT	5.850 09/15/2035	237,967.40	262,847.20
VIACOM INC SR DEB	6.875 04/30/2036	267,310.40	275,343.20
VIRGINIA EL PWR	8.875 11/15/2038	500,339.71	578,277.00
WFRBS C M O SER 2011 C3 CL A2	3.240 03/15/2044	68,598.78	69,864.22
WACHOVIA BANK NA MEDIUM TERM NOTE	6.600 01/15/2038	49,645.35	51,031.80
WACHOVIA CORP MEDIUM TERM NOTE	5.500 05/01/2013	24,943.50	26,377.50
WAL MART STORES	5.250 09/01/2035	348,193.90	364,837.95
WAL MART STORES INC	6.500 08/15/2037	647,620.28	718,374.80
WALMART STORES	6.200 04/15/2038	380,781.16	443,166.90
WAL MART STORES INC	5.625 04/01/2040	312,920.85	373,664.70
WASTE MGMT INC DEL SR NT	7.750 05/15/2032	712,717.20	725,181.60
WELLPOINT INC NT	5.950 12/15/2034	83,428.49	101,613.30
WELLPOINT INC	6.375 06/15/2037	124,109.70	138,828.80

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
WELLS FAGRO BANK NA	5.950 08/26/2036	$ 349,083.00	$ 360,349.50
WEYERHAEUSER CO DEB	7.375 03/15/2032	25,189.50	26,240.75
WILLIAMS COS SER A	7.500 01/15/2031	65,920.00	78,001.92
WILLIAMS COS INC NT	8.750 03/15/2032	56,226.80	56,340.75
WILLIAMS PARTNERS LP	4.000 11/15/2021	199,186.00	205,364.00
WYETH BD	6.500 02/01/2034	294,603.25	365,245.20
WYETH	5.950 04/01/2037	476,207.67	557,221.95
XCEL ENERGY INC	4.800 09/15/2041	319,241.60	348,713.60
XEROX CORPORATION	8.250 05/15/2014	15,199.80	16,925.70
Total Corporate Bonds		**$ 71,492,784.94**	**$ 78,605,931.54**
Foreign Bonds			
AGRIUM INC	6.125 01/15/2041	$ 203,528.10	$ 235,666.50
AMERICA MOVIL SAB DE CV	6.125 03/30/2040	542,938.67	582,590.40
ANADARKO FINANCE CO	7.500 05/01/2031	128,250.00	181,482.00
ANGLOGOLD HOLDINGS PLC	5.375 04/15/2020	14,977.50	14,901.90
BAE SYSTEMS PLC SER 144A	5.800 10/11/2041	258,645.40	266,931.60
BHP FIN USA LTD	7.250 03/01/2016	21,442.33	23,046.81
BHP BILLITON FIN USA LTD	3.250 11/21/2021	386,478.30	401,544.00
BP CAPITAL MARKETS PLC	3.561 11/01/2021	215,000.00	223,832.20
BARRICK AUSTRALIA FINANCE	5.950 10/15/2039	151,434.90	156,288.15
BRAZIL GLOBAL BD GOVT BD	8.875 04/15/2024	289,000.00	298,000.00
BRAZIL REP BDS	8.250 01/20/2034	956,162.50	1,183,387.50
FED REPUBLIC OF BRAZIL	8.750 02/04/2025	229,280.00	240,000.00
FED REPUBLIC OF BRAZIL GOVT BOND	7.125 01/20/2037	646,809.58	696,900.00
FED REPUBLIC OF BRAZIL	5.625 01/07/2041	276,720.00	278,400.00
CNPC HK OVERSEAS CAPITAL SER 144A	5.950 04/28/2041	195,624.00	221,874.00
CANADIAN NAT RES	6.500 02/15/2037	69,137.20	70,815.25
CANADIAN PACIFIC RAILWAY	5.750 01/15/2042	112,221.60	121,567.65
REPUBLIC OF COLOMBIA	4.375 07/12/2021	373,496.25	403,125.00
CODELCO INC SER 144A	3.750 11/04/2020	204,340.30	218,343.25
DEUTSCHE TELEKOM INTL FIN B V	9.250 06/01/2032	391,848.59	438,552.90
DIAGEO CAPITAL PLC	7.375 01/15/2014	21,939.56	22,573.00
ENCANA CORP	5.150 11/15/2041	148,933.50	153,132.00
FRANCE TELECOM	8.500 03/01/2031	134,484.00	142,592.00
GOLD FIELDS OROGEN HOLD SER 144A	4.875 10/07/2020	191,480.00	176,588.00
HSBC HOLDINGS PLC	7.625 05/17/2032	101,898.90	95,879.70
HYDRO QUEBEC	8.500 12/01/2029	274,557.65	322,582.00
ISRAEL ST BD	08/01/2014 ZERO CPN	100,000.00	99,998.00
ISRAEL ST DLR BD	4.000 08/01/2014	2,000,000.00	2,000,000.00
KINROSS GOLD CORP SER 144A	6.875 09/01/2041	163,648.65	168,375.90
PHILIPS ELECTRONICS NV	6.875 03/11/2038	150,789.60	163,927.40
LANDWIRTSCHAFTLICHE RENTENBANK	5.125 02/01/2017	10,337.20	11,673.80
NEXEN INC	6.400 05/15/2037	306,005.55	301,889.10

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
NOBLE HOLDING INTL LTD	4.900 08/01/2020	$ 2,991.75	$ 3,177.96
STATOILHYDRO ASA	7.150 01/15/2029	369,947.25	412,986.00
NORSK HYDRO A S DEB	7.250 09/23/2027	132,155.00	136,877.00
REPUBLIC OF PANAMA	8.875 09/30/2027	363,627.60	390,000.00
REPUBLIC OF PANAMA	7.125 01/29/2026	310,800.00	312,600.00
PETRO CANADA SR NT	5.950 05/15/2035	225,564.75	258,876.00
PETROBRAS INTL FIN CO	6.875 01/20/2040	194,927.54	225,845.10
PETROBRAS INTL FIN CO	6.750 01/27/2041	210,071.18	241,317.30
PETROLEO MEXICANOS	6.500 06/02/2041	100,609.01	106,875.00
PETROLEOS MEXICANOS SER 144A	6.500 06/02/2041	612,786.00	675,000.00
REPUBLIC OF POLAND	3.875 07/16/2015	27,061.86	27,467.10
QUEBEC PROVINCE DEBS	7.500 09/15/2029	405,810.86	448,869.00
RIO TINTO FIN USA LTD	5.200 11/02/2040	214,798.50	240,515.10
RIO TINTO FIN USA LTD	3.750 09/20/2021	643,348.80	675,869.70
SHELL INTL FIN	6.375 12/15/2038	203,553.73	227,091.15
SIEMENS FINAN NT SER 144A	6.125 08/17/2026	245,287.50	303,482.50
SUNCOR ENERGY INC	6.500 06/15/2038	444,137.50	503,784.00
SUNCOR INC	6.850 06/01/2039	123,317.25	134,481.90
TELECOM ITALIA CAP	6.375 11/15/2033	4,896.50	3,786.70
TELECOM ITALIA CAPITAL	7.200 07/18/2036	182,643.41	140,411.50
TELECOM ITALIA CAPITAL	6.175 06/18/2014	20,000.00	19,237.20
TELEFONICA EMISIONES GTD SR NT	7.045 06/20/2036	45,030.23	39,002.80
TRANS CANADA PL	7.625 01/15/2039	229,766.70	295,657.15
TRANS CANADA PIPELINES	6.100 06/01/2040	478,632.60	518,829.30
TRANS CANADA PIPELINES	6.200 10/15/2037	267,568.41	361,450.20
TRANSOCEAN INC	6.800 03/15/2038	64,502.38	60,476.40
TRANSOCEAN INC	7.350 12/15/2041	124,995.00	138,853.75
UFJ FIN ARUBA AEC	6.750 07/15/2013	11,085.90	10,685.60
MEXICAN UTD STS MEDIUM TERM NOTE	7.500 04/08/2033	144,654.92	169,200.00
VALE OVERSEAS LTD	6.875 11/21/2036	71,269.75	79,698.50
VALE OVERSEAS LIMITED	6.875 11/10/2039	309,921.65	314,985.00
WPP FINANCE 2010 SER 144A	4.750 11/21/2021	14,571.38	15,883.36
WEATHERFORD INTL LTD	6.500 08/01/2036	527,084.60	544,540.00
XL GROUP PLC	5.250 09/15/2014	4,794.40	5,287.55
XL CAPITAL LTD	6.250 05/15/2027	23,458.75	25,333.25
Total Foreign Bonds		**$ 16,627,082.49**	**$ 17,984,893.08**
Municipal Bonds			
BAY AREA TOLL AUTH CA TOLL BRDG REV	6.918 04/01/2040	$ 136,264.34	$ 172,962.00
BAY AREA TOLL AUTH CA TOLL BRDG REV	7.043 04/01/2050	117,037.15	125,929.15
CALIFORNIA ST BUILD AMERICA BONDS	7.500 04/01/2034	225,303.75	233,354.55
CALIFORNIA ST BUILD AMERICA BONDS	7.550 04/01/2039	457,598.85	471,147.60
CALIFORNIA ST BUILD AMERICA BONDS	7.300 10/01/2039	812,246.74	959,117.25
CALIFORNIA ST BUILD AMERICA BONDS	7.625 03/01/2040	25,522.85	30,925.75

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
CALIFORNIA ST BUILD AMERICA BONDS	7.600 11/01/2040	$ 66,257.98	$ 80,324.40
CHICAGO IL BRD ED BUILD AMERICA	6.138 12/01/2039	204,478.55	209,201.85
CHICAGO IL BRD ED QUALIFIED SCH	6.319 11/01/2029	205,000.00	227,129.75
CURATORS UNIV MO SYS FACS REV BUILD	5.960 11/01/2039	73,272.55	84,180.20
CURATORS UNIV MO SYS FACS REV BUILD	5.792 11/01/2041	232,819.80	275,737.00
DALLAS TX AREA RAPID TRAN SALES TAX	5.999 12/01/2044	75,632.40	79,024.80
DALLAS TX AREA RAPID TRAN SALES TAX	5.022 12/01/2048	176,656.00	182,740.80
DALLAS TX AREA RAPID TRAN SALES TAX	4.922 12/01/2041	99,861.64	113,342.00
DALLAS TX INDPT SCH DIST BUILD	6.450 02/15/2035	227,367.90	248,117.10
DENVER CO PUB SCHS CTFS PARTN REF	7.017 12/15/2037	235,870.84	299,425.25
DISTRICT COLUMBIA INCOME TAX REV	5.582 12/01/2035	160,000.00	192,344.00
EAST BAY CA MUNI UTIL DIST WTR SYS	5.874 06/01/2040	154,090.15	193,312.90
ILLINOIS ST PENSION	5.100 06/01/2033	714,085.65	721,017.20
LOS ANGELES CA UNI SCH DIST	5.981 05/01/2027	381,535.65	422,924.40
LOS ANGELES CA UNI SCH DIST	5.755 07/01/2029	108,064.00	110,469.00
LOS ANGELES CA UNI SCH DIST BUILD	5.750 07/01/2034	184,195.85	188,071.00
METROPOLITAN TRANSN AUTH NY REV	6.814 11/15/2040	411,524.65	496,005.45
NEW JERSEY ST TPK AUTH TPK REV BUILD	7.102 01/01/2041	566,514.60	686,990.00
NEW YORK NY BUILD AMERICA BONDS	5.206 10/01/2031	94,498.40	105,886.05
NEW YORK NY BUILD AMERICA BONDS	5.968 03/01/2036	198,359.31	231,328.50
NEW YORK NY BUILD AMER BONDS F 1	6.271 12/01/2037	198,785.60	228,902.35
NEW YORK NY CITY TRANSITIONAL FIN	5.508 08/01/2037	532,190.00	607,921.60
NEW YORK ST DORM AUTH ST PERS INCOME	5.600 03/15/2040	167,414.30	203,078.60
NEW YORK ST URBAN DEV CORP REV BUILD	5.770 03/15/2039	352,034.40	399,685.15
NEW YORK ST URBAN DEV CORP REV BUILD	5.838 03/15/2040	100,000.00	118,601.00
NORTH TX TWY AUTH REV BUILD AMERICA	6.718 01/01/2049	200,000.00	248,092.00
ORANGE CNTY CA LOC TRANSN AUTH SALES	6.908 02/15/2041	259,633.90	322,644.00
OREGON ST PENSION	5.892 06/01/2027	404,492.55	452,694.55
PORT AUTH NY NJ CONS ONE HUNDRED	5.647 11/01/2040	140,000.00	158,641.00
REGIONAL TRANSN DIST CO SALES TAX	5.844 11/01/2050	326,646.73	402,820.20
SAN ANTONIO TX ELEC GAS BUILD	5.718 02/01/2041	186,370.45	185,556.70
SAN DIEGO CNTY CA REGL TRANSN COMMN	5.911 04/01/2048	220,000.00	279,980.80
TEXAS ST BUILD AMERICA BONDS	5.517 04/01/2039	83,993.70	87,251.50
TEXAS ST BUILD AMERICA BONDS SER A	4.631 04/01/2033	385,496.73	419,307.35
TEXAS ST TRANSN COMMN REV FIRST TIER	5.178 04/01/2030	371,849.45	418,953.25
UNIVERSITY TX PERM UNIV FD BUILD	5.262 07/01/2039	75,923.90	79,476.80
UNIVERSITY TX UNIV REVS BUILD	5.134 08/15/2042	267,798.75	309,388.95
UNIVERSITY TX UNIV REVS BUILD	6.276 08/15/2041	180,283.25	199,218.25
UNIVERSITY VA UNIV REVS BUILD	6.200 09/01/2039	311,246.70	328,363.20
WASHINGTON ST BUILD AMERICA BONDS	5.140 08/01/2040	214,799.10	242,283.30
Total Municipal Bonds		**$ 11,323,019.11**	**$ 12,833,868.50**

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Domestic Common Stocks				
AFLAC INC	46,954	shares	$ 1,959,236.23	$ 2,031,230.04
ACTIVISION BLIZZARD INC	117,281	shares	1,293,682.54	1,444,901.92
ADVANCE AUTO PARTS INC	27,224	shares	1,427,435.27	1,895,607.12
AIRGAS INC	26,059	shares	1,753,394.18	2,034,686.72
ALEXION PHARMACEUTICALS INC	8,670	shares	415,258.01	619,905.00
ALLERGAN INC	8,040	shares	508,874.08	705,429.60
ALLERGAN INC	17,221	shares	1,205,033.46	1,510,970.54
ALLSTATE CORP	52,000	shares	1,514,452.54	1,425,320.00
AMAZON COM INC	7,430	shares	1,210,005.95	1,286,133.00
AMERICAN EXPRESS CO	18,070	shares	778,684.82	852,361.90
AMERICAN TOWER CORP	9,890	shares	426,131.02	593,498.90
AMERISOURCEBERGEN CORP	8,515	shares	337,493.91	316,672.85
AMERIPRISE FINL INC	28,241	shares	1,133,638.45	1,401,883.24
AMETEK INC	16,420	shares	747,032.78	691,282.00
AMGEN INC	14,555	shares	806,959.48	934,576.55
AMGEN INC	15,196	shares	965,433.79	975,735.16
ANADARKO PETROLEUM CORP	8,750	shares	718,914.00	667,887.50
ANNALY CAP MGMT INC	22,965	shares	400,902.04	366,521.40
APPLE INC	6,000	shares	1,204,076.83	2,430,000.00
APPLE INC	2,305	shares	818,258.99	933,525.00
APPLE INC	3,633	shares	577,396.90	1,471,365.00
ASSOCIATED BANC CORP	120,942	shares	1,563,816.77	1,350,922.14
ATMEL CORP	246,306	shares	1,601,719.49	1,995,078.60
AUTOLIV INC	8,560	shares	451,546.38	457,874.40
B M C SOFTWARE INC	5,310	shares	242,389.22	174,061.80
B M C SOFTWARE INC	7,255	shares	276,461.55	237,818.90
BAKER HUGHES INC	15,760	shares	1,017,937.89	766,566.40
BANK OF AMERICA CORP	110,408	shares	1,694,174.27	613,868.48
BAXTER INTL INC	16,220	shares	911,230.45	802,565.60
BED BATH & BEYOND INC	11,380	shares	664,078.01	659,698.60
BERKSHIRE HATHAWAY INC CL B	26,610	shares	2,195,479.75	2,030,343.00
BIOGEN IDEC INC	5,850	shares	621,004.69	643,792.50
BLOCK H R INC	32,900	shares	497,394.16	537,257.00
BROADCOM CORP CL A	19,370	shares	672,296.98	568,703.20
CBS CORP CLASS B NON VOTING	26,450	shares	650,136.67	717,853.00
CBS CORP CLASS B NON VOTING	43,375	shares	893,842.69	1,177,197.50
CF INDUSTRIES HOLDINGS INC	4,730	shares	699,070.14	685,755.40
CVS CAREMARK CORP	19,480	shares	689,022.74	794,394.40
CVS CAREMARK CORP	12,700	shares	413,489.23	517,906.00
CA INC	14,965	shares	333,461.02	302,517.48
CA INC	51,077	shares	1,119,695.38	1,032,521.56
CA INC	36	shares	1,014.84	727.74
CALPINE CORP	188,814	shares	2,578,351.16	3,083,332.62

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
CAPITAL ONE FINANCIAL CORP	12,790	shares	$ 593,666.30	$ 540,889.10
CAPITAL ONE FINANCIAL CORP	13,500	shares	528,523.66	570,915.00
CARDINAL HEALTH INC	16,350	shares	576,275.68	663,973.50
CAREFUSION CORPORATION	13,900	shares	349,411.94	353,199.00
CHEVRON CORPORATION	6,670	shares	493,450.88	709,688.00
CHEVRON CORPORATION	17,520	shares	1,231,947.48	1,864,128.00
CHIPOTLE MEXICAN GRILL CL A	2,190	shares	710,616.45	739,650.60
CHURCH AND DWIGHT CO INC	13,730	shares	552,474.61	628,284.80
CISCO SYS INC	74,170	shares	1,379,196.94	1,340,993.60
CITIGROUP INC	39,809	shares	1,664,523.77	1,047,374.79
CITIGROUP INC	16,795	shares	488,873.90	441,876.45
CITIGROUP INC	29,908	shares	1,086,044.47	786,879.48
CITRIX SYS INC	9,350	shares	560,220.94	567,732.00
COACH INC	11,110	shares	288,517.15	678,154.40
COCA COLA COMPANY	6,090	shares	390,799.94	426,117.30
COGNIZANT TECH SOLUTIONS CL A	9,650	shares	731,667.08	620,591.50
COMCAST CORP CL A	47,630	shares	922,102.33	1,129,307.30
COMCAST CORP SPECIAL CL A	44,400	shares	786,789.60	1,046,064.00
COMERICA INC	38,445	shares	963,974.29	991,881.00
CONOCOPHILLIPS	14,991	shares	995,541.82	1,092,394.17
CONOCOPHILLIPS	14,900	shares	765,656.96	1,085,763.00
CORNING INC	20,100	shares	268,834.36	260,898.00
COSTCO WHSL CORP	9,100	shares	575,457.01	758,212.00
CROWN HOLDINGS INC	62,700	shares	2,034,807.61	2,105,466.00
CUMMINS INC	5,900	shares	500,727.39	519,318.00
DFC GLOBAL CORPORATION	53,581	shares	1,158,911.46	967,672.86
DAVITA INC	10,420	shares	728,796.82	789,940.20
DENBURY RESOURCES INC	134,303	shares	2,413,798.06	2,027,975.30
DENTSPLY INTL INC NEW	19,770	shares	663,261.77	691,752.30
DISNEY WALT CO	25,912	shares	974,514.04	971,700.00
DISCOVER FINL SVCS	36,610	shares	869,931.83	878,640.00
DISCOVER FINL SVCS	13,695	shares	164,290.78	328,680.00
E M C CORPORATION	32,060	shares	465,028.86	690,572.40
E M C CORPORATION	70,804	shares	1,469,969.04	1,525,118.16
E O G RES INC	10,415	shares	904,889.96	1,025,981.65
E O G RES INC	5,060	shares	481,238.38	498,460.60
EASTMAN CHEM CO	47,754	shares	1,569,276.89	1,865,271.24
E BAY INC	23,700	shares	438,930.21	718,821.00
E BAY INC	27,185	shares	732,121.26	824,521.05
EDISON INTL	12,055	shares	481,310.74	499,077.00
EDISON INTL	14,600	shares	479,938.45	604,440.00
EXELON CORPORATION	28,200	shares	1,349,338.84	1,223,034.00
EXPEDIA INC	15,500	shares	669,859.58	449,810.00
EXPEDITORS INTL WASH INC	16,150	shares	701,965.15	661,504.00

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
EXXON MOBIL CORP	18,190	shares	$ 1,482,696.84	$ 1,541,784.40
F M C CORPORATION	31,346	shares	2,187,936.93	2,697,009.84
F5 NETWORKS INC	6,380	shares	711,060.07	677,045.60
FIFTH THIRD BANCORP	33,075	shares	389,482.41	420,714.00
FIFTH THIRD BANCORP	40,100	shares	455,135.00	510,072.00
FIFTH THIRD BANCORP	20,800	shares	202,565.43	264,576.00
FIRST HORIZON NATIONAL CORP	303,126	shares	3,195,812.30	2,425,008.00
FREEPORT MCMORAN COPPER GOLD	20,595	shares	917,641.59	757,690.05
FREEPORT MCMORAN COPPER GOLD	26,376	shares	1,108,631.83	970,373.04
GAMESTOP CORP CL A	108,613	shares	2,346,753.55	2,620,831.69
GAP INC	107,648	shares	2,022,362.28	1,996,870.40
GAP INC	51,100	shares	950,811.95	947,905.00
GENERAL ELECTRIC CO	120,560	shares	1,827,017.27	2,159,229.60
GENERAL ELECTRIC CO	92,820	shares	1,671,822.16	1,662,406.20
GOLDMAN SACHS GROUP INC	4,821	shares	625,007.21	435,963.03
GOOGLE INC CL A	3,790	shares	1,988,752.53	2,447,961.00
GREEN MOUNTAIN COFFEE ROASTERS INC	18,041	shares	1,095,549.14	809,138.85
HALLIBURTON CO	31,930	shares	1,460,445.45	1,101,904.30
HANSEN NATURAL CORP	7,600	shares	713,713.36	700,264.00
HARLEY DAVIDSON INC	4,700	shares	114,764.99	182,689.00
HARRIS CORP DEL	19,990	shares	875,247.86	720,439.60
THE HERSHEY COMPANY	7,270	shares	340,044.17	449,140.60
HERTZ GLOBAL HOLDINGS INC	148,438	shares	1,929,941.58	1,739,693.36
HEWLETT PACKARD CO	61,800	shares	2,369,287.38	1,591,968.00
HOME DEPOT INC	8,030	shares	259,490.35	337,581.20
HOME DEPOT INC	6,114	shares	192,053.76	257,032.56
HONEYWELL INTERNATIONAL INC	18,480	shares	899,438.25	1,004,388.00
HUMANA INC	9,345	shares	450,068.24	818,715.45
HUNTINGTON INGALLS INDUSTRIE	1,566	shares	54,506.02	48,984.48
IAC INTERACTIVECORP	3,830	shares	127,389.16	163,158.00
INTERPUBLIC GROUP COS INC	6,300	shares	51,234.26	61,299.00
J P MORGAN CHASE CO	52,550	shares	1,884,171.14	1,747,287.50
J P MORGAN CHASE CO	48,300	shares	1,772,286.34	1,605,975.00
JOHNSON JOHNSON	16,120	shares	1,046,463.77	1,057,149.60
JOHNSON JOHNSON	25,785	shares	1,619,108.62	1,690,980.30
JOHNSON JOHNSON	15,159	shares	1,002,551.00	994,127.22
JOHNSON JOHNSON	5,900	shares	352,700.97	386,922.00
JOHNSON CONTROLS INC	12,300	shares	341,308.97	384,498.00
JOY GLOBAL INC	8,280	shares	461,390.66	620,751.60
KEYCORP NEW	265,794	shares	1,882,157.71	2,043,955.86
KOHLS CORP	8,490	shares	452,369.74	418,981.50
KRAFT FOODS INC CL A	7,400	shares	229,219.35	276,464.00
LAUDER ESTEE COS INC CL A	4,010	shares	378,644.40	450,403.20
LEAR CORP W I	19,530	shares	894,233.36	777,294.00

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
LIBERTY MEDIA CORP	6,922	shares	$ 353,208.44	$ 540,262.10
LIFE TECHNOLOGIES CORP	60,500	shares	2,673,966.70	2,354,055.00
ELI LILLY CO	14,300	shares	557,199.74	594,308.00
LIMITED BRANDS	16,250	shares	622,435.72	655,687.50
LOCKHEED MARTIN CORP	15,000	shares	1,094,340.26	1,213,500.00
MACYS INC	21,535	shares	427,545.25	692,996.30
MANPOWER INC	6,900	shares	269,074.68	246,675.00
MARATHON OIL CORPORATION	25,320	shares	738,331.94	741,116.40
MARSH MCLENNAN COS INC	16,930	shares	486,912.15	535,326.60
MARTIN MARIETTA MATLS INC	39,639	shares	3,211,394.97	2,989,176.99
MCDONALDS CORP	19,200	shares	1,323,932.23	1,926,336.00
MCGRAW HILL COMPANIES INC	18,995	shares	795,420.90	854,205.15
MCGRAW HILL COMPANIES INC	26,362	shares	1,139,054.57	1,185,499.14
MCKESSON CORPORATION	12,480	shares	674,933.02	972,316.80
MEDQUIST HLDGS INC	109,549	shares	1,161,209.60	1,053,861.38
MERCK AND CO INC NEW	14,700	shares	505,148.62	554,190.00
METLIFE INC	24,465	shares	1,025,506.55	762,818.70
METLIFE INC	18,785	shares	651,206.06	585,716.30
MICROSOFT CORP	55,310	shares	1,510,470.00	1,435,847.60
MICROSOFT CORP	39,600	shares	1,026,121.34	1,028,016.00
MONSANTO CO	19,257	shares	1,396,298.36	1,349,337.99
MOSAIC CO	13,830	shares	889,954.64	697,446.90
NATIONAL OILWELL VARCO INC	10,540	shares	529,963.39	716,614.60
NATIONAL OILWELL VARCO INC	13,266	shares	938,613.38	901,955.34
NOBLE ENERGY INC	4,955	shares	371,139.89	467,702.45
NORDSTROM INC	18,620	shares	855,451.59	925,600.20
NORFOLK SOUTHN CORP	8,500	shares	538,584.60	619,310.00
NORTHROP GRUMMAN CORPORATION	8,170	shares	416,925.77	477,781.60
NORTHROP GRUMMAN CORPORATION	9,200	shares	501,040.08	538,016.00
NVIDIA CORP	44,630	shares	684,175.01	618,571.80
OCCIDENTAL PETROLEUM CORPORATION	7,190	shares	467,151.08	673,703.00
OCCIDENTAL PETROLEUM CORPORATION	15,985	shares	1,260,837.62	1,497,794.50
OIL STATES INTERANTIONAL INC	7,960	shares	565,383.68	607,905.20
OMNICOM GROUP INC	16,350	shares	688,506.37	728,883.00
ORACLE CORPORATION	63,360	shares	1,608,937.55	1,625,184.00
ORACLE CORPORATION	25,470	shares	564,239.98	653,305.50
P N C FINANCIAL SERVICES GROUP INC	20,690	shares	1,155,003.87	1,193,192.30
P N C FINANCIAL SERVICES GROUP INC	12,400	shares	567,716.90	715,108.00
P P L CORPORATION	10,100	shares	255,875.95	297,142.00
PACCAR INC	20,400	shares	881,859.63	764,388.00
PARKER HANNIFIN CORP	8,410	shares	698,014.21	641,262.50
PAYCHEX INC	33,556	shares	995,223.98	1,010,371.16
PEABODY ENERGY CORP	41,200	shares	1,839,341.42	1,364,132.00
J C PENNEY CO INC	24,300	shares	675,855.55	854,145.00

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
PFIZER INC	108,490	shares	$ 1,790,816.13	$ 2,347,723.60
PFIZER INC	26,800	shares	484,119.18	579,952.00
PHILIP MORRIS INTL	6,490	shares	342,619.65	509,335.20
PHILIP MORRIS INTL	4,170	shares	206,666.34	327,261.60
PIONEER NAT RES CO	10,806	shares	1,016,566.89	966,920.88
PRECISION CASTPARTS CORP	5,220	shares	824,118.71	860,203.80
T ROWE PRICE GROUP INC	15,180	shares	821,255.82	864,501.00
PRICELINE COM INC	1,530	shares	771,826.74	715,596.30
PUBLIC SVC ENTERPRISE GROUP INC	29,800	shares	945,814.52	983,698.00
QUALCOMM INC	25,710	shares	1,236,348.56	1,406,337.00
QUALCOMM INC	13,855	shares	787,345.06	757,868.50
QUESTAR CORP	100	shares	1,946.00	1,986.00
RAYMOND JAMES FINL INC	12,705	shares	368,814.08	393,346.80
RAYTHEON COMPANY	18,495	shares	937,390.92	894,788.10
RED HAT INC	15,380	shares	665,845.27	635,040.20
REGIONS FINL CORP	62,300	shares	329,556.30	267,890.00
REINSURANCE GROUP AMERICA	6,110	shares	294,194.88	319,247.50
RELIANCE STEEL ALUMINUM	4,845	shares	195,042.41	235,903.05
ROCK TENN CO CL A	7,645	shares	466,226.97	441,116.50
ROYAL GOLD INC	18,076	shares	1,383,892.11	1,218,864.68
RUSH ENTERPRISES INC	29,108	shares	517,209.13	608,939.36
SLM CORP	65,240	shares	634,562.06	874,216.00
SM ENERGY CO	3,735	shares	263,944.59	273,028.50
SAFEWAY INC	12,000	shares	277,101.77	252,480.00
SHERWIN WILLIAMS CO	8,320	shares	713,096.34	742,726.40
SIRIUS XM RADIO INC	172,225	shares	323,122.11	313,449.50
SKYWORKS SOLUTIONS INC	44,770	shares	897,622.58	726,169.40
SOUTHWESTERN ENERGY CO	69,573	shares	2,435,133.27	2,222,161.62
STARBUCKS CORP	16,300	shares	248,252.23	749,963.00
STARBUCKS CORP	35,636	shares	1,138,591.58	1,639,612.36
STERICYCLE INC	8,360	shares	729,803.97	651,411.20
STRYKER CORP	17,630	shares	994,954.95	876,387.30
SYMANTEC CORP	160,700	shares	2,384,560.60	2,514,955.00
SYNOPSYS INC	17,213	shares	385,950.32	468,193.60
TJX COMPANIES INC	11,610	shares	551,715.94	749,425.50
TARGET CORPORATION	11,555	shares	636,159.40	591,847.10
TEMPUR PEDIC INTL INC	12,330	shares	747,982.17	647,694.90
TERADATA CORP DEL	12,770	shares	611,782.58	619,472.70
TIFFANY & CO	10,150	shares	685,858.73	672,539.00
TIME WARNER INC	21,398	shares	545,912.22	773,323.72
TRAVELERS COS INC	6,755	shares	327,539.82	399,693.35
TRIPADVISOR INC	8,780	shares	-	221,343.80
US BANCORP	45,510	shares	1,138,055.72	1,231,045.50
UNITED CONTINENTAL HOLDINGS INC	75,537	shares	1,584,173.46	1,425,383.19

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
UNITED RENTALS INC	61,248	shares	$ 965,864.84	$ 1,809,878.40
UNITED TECHNOLOGIES CORP	4,735	shares	279,308.99	346,081.15
UNITED HEALTH GROUP INCORPORATED	13,355	shares	655,643.87	676,831.40
UNUM GROUP	15,700	shares	324,771.49	330,799.00
VIACOM INC CLASS B	17,485	shares	536,673.82	793,993.85
VISA INC CLASS A SHARES	6,970	shares	519,941.25	707,664.10
VISTEON CORP	4,195	shares	306,271.87	209,498.30
VMWARE INC CL A	7,880	shares	681,160.60	655,537.20
WAL MART STORES INC	17,010	shares	938,041.53	1,016,517.60
WAL MART STORES INC	10,780	shares	553,761.41	644,212.80
WAL MART STORES INC	11,500	shares	612,282.97	687,240.00
WELLS FARGO CO	94,330	shares	2,541,509.76	2,599,734.80
WELLS FARGO CO	36,335	shares	976,401.39	1,001,392.60
WELLS FARGO CO	54,877	shares	2,046,331.38	1,512,410.12
WESTERN UNION CO	34,625	shares	594,773.03	632,252.50
WHOLE FOODS MKT INC	10,230	shares	460,731.53	711,803.40
WYNN RESORTS LTD	5,590	shares	810,004.39	617,639.10
XEROX CORP	71,285	shares	677,232.97	567,428.60
XYLEM INC	26,745	shares	729,159.76	687,079.05
Total Domestic Common Stocks			**$ 208,927,518.95**	**$ 218,971,399.22**
Foreign Stocks				
ANHEUSER BUSCH INBEV NV A D R	8,285	shares	$ 427,293.30	$ 505,302.15
BARRICK GOLD CORP	11,666	shares	547,941.52	527,886.50
CARNIVAL CORP	5,500	shares	174,095.76	179,520.00
CHICAGO BRIDGE IRON NY SHS	15,670	shares	542,326.98	592,326.00
CHICAGO BRIDGE IRON NY SHS	37,111	shares	1,291,405.72	1,402,795.80
ELAN PLC A D R	129,813	shares	1,136,512.82	1,783,630.62
EMBRAER SA A D R	7,300	shares	177,788.69	184,106.00
GOLDCORP INC	22,119	shares	969,864.84	978,765.75
MAGNA INTL INC CL A	15,500	shares	639,050.88	516,305.00
NOVARTIS AG A D R	7,500	shares	428,375.16	428,775.00
POTASH CORP OF SASKATCHEWAN	26,871	shares	1,350,310.43	1,109,234.88
RANDGOLD RESOURCES LTD A D R	9,792	shares	923,395.07	999,763.20
ROYAL DUTCH SHELL A D R	19,000	shares	1,159,703.43	1,444,190.00
ROYAL DUTCH SHELL PLC A D R	12,565	shares	891,366.89	918,375.85
SANOFI A D R	12,300	shares	474,482.40	449,442.00
SCHLUMBERGER LTD	12,920	shares	1,079,393.28	882,565.20
TALISMAN ENERGY INC	180,239	shares	388,940.72	2,298,047.25
TOTAL S A A D R	16,800	shares	904,202.41	858,648.00
VODAFONE GROUP PLC A D R	22,630	shares	664,339.90	634,318.90
VODAFONE GROUP PLC A D R	40,600	shares	920,754.27	1,138,018.00
GROUPE AEROPLAN INC	117,581	shares	1,552,493.89	1,378,754.86
ARC RES LTD CDA NPV	77,900	shares	1,847,852.50	1,920,245.52

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
ACCENTURE PLC CL A	14,200	shares	$ 726,038.82	$ 755,866.00
COVIDIEN PLC	16,380	shares	798,037.88	737,263.80
COVIDIEN PLC	17,425	shares	851,092.32	784,299.25
RENAISSANCE RE HOLDINGS LTD	30,411	shares	2,060,737.87	2,261,666.07
SEAGATE TECHNOLOGY	42,015	shares	591,384.89	689,046.00
VALIDUS HOLDINGS LTD	15,030	shares	396,662.88	473,445.00
WARNER CHILCOTT PLC CLASS A	163,773	shares	3,430,523.93	2,477,885.49
WARNER CHILCOTT PLC CLASS A	28,380	shares	638,729.44	429,389.40
WILLIS GROUP HOLDINGS PLC	60,701	shares	2,334,463.81	2,355,198.80
XL GROUP PLC	33,800	shares	818,136.38	668,226.00
TE CONNECTIVITY LTD	18,245	shares	529,539.55	562,128.45
TE CONNECTIVITY LTD	11,100	shares	287,628.29	341,991.00
TYCO INTERNATIONAL LTD	16,780	shares	653,688.65	783,793.80
SODASTREAM INTERNATIONAL LTD	39,162	shares	1,705,084.62	1,280,205.78
AVAGO TECHNOLOGIES	22,180	shares	749,398.33	640,114.80
Total Foreign Stocks			**$ 35,063,038.52**	**$ 36,371,536.12**
Hedge Funds				
GROSVENOR INSTITUTIONAL PARTNERS L P FUND			$ 19,003,705.00	$ 22,259,305.72
SANSAR CAPITAL LTD CLASS A-17			135,452.15	110,032.09
THE NATURAL RESOURCE FUND			20,000,000.00	13,926,316.11
AEW GLOBAL PROPERTIES SECURITIES FUN			20,000,000.00	19,428,876.09
FARALLON CAPITAL INSTITUTIONAL PARTNERS LP			5,000,000.00	5,121,209.00
PROSPECT HARBOR CREDIT PARTNERS OFFSHORE PLAN ASSETS LP			5,000,000.00	4,326,256.27
BROOKSIDE CAYMAN PA LIMITED			5,000,000.00	4,456,881.00
YORK CREDIT OPPORTUNITIES UNIT TRUST			5,000,000.00	7,218,233.74
CERBERUS INTERNATIONAL SPV, LTD			3,114,481.89	3,025,064.43
DAVIDSON KEMPNER INTERNATIONAL, LTD.			5,000,000.00	5,431,979.55
Total Hedge Funds			**$ 87,253,639.04**	**$ 85,304,154.00**
Collective Investment Funds				
ARTIO INSITUTIONAL INTL EQUITY STRATEGY FUND			$ 34,010,270.28	$ 30,461,831.07
SILCHESTER INTERNATIONAL FUND			33,515,513.06	36,704,646.87
Total Collective Investment Funds			**$ 67,525,783.34**	**$ 67,166,477.94**
Mutual Funds				
VANGUARD INSTL INDEX INSTL			$ 54,219,961.31	$ 54,692,365.23
Total Mutual Funds			**$ 54,219,961.31**	**$ 54,692,365.23**

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Interest Rate Swaps			
DEUTSCHE BANK FI 2.600% SWAP		$ 10,000,000.00	$ 10,152,680.00
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(10,000,000.00)	(10,000,870.00)
DEUTSCHE BANK FI 2.720% SWAP		49,000,000.00	50,232,742.00
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(49,000,000.00)	(49,004,263.00)
DEUTSCHE BANK FI 2.620% SWAP		11,000,000.00	11,204,237.00
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(11,000,000.00)	(11,000,957.00)
DEUTSCHE BANK FI 2.592% SWAP 10/6/41		19,550,000.00	19,492,229.75
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(19,550,000.00)	(19,550,723.35)
DEUTSCHE BANK FI 2.51% SWAP 10/6/31		2,500,000.00	2,501,057.50
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(2,500,000.00)	(2,500,092.50)
BARCLAYS BANK FI 2.80750% SWAP		5,250,000.00	5,482,653.75
BARCLAYS BANK FL .43306% SWAP		(5,250,000.00)	(5,250,567.00)
DEUTSCHE BANK FI 2.70125% SWAP		1,000,000.00	1,031,789.00
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(1,000,000.00)	(1,000,108.00)
Total Interest Rate Swaps		**$ -**	**$ 1,789,808.15**
U.S. Treasury Bill			
U S TREASURY BILL	03/29/2012	$ 349,986.73	$ 349,982.50
U S TREASURY BILL	04/26/2012	1,314,975.90	1,314,907.95
Total U.S. Treasury Bill		**$ 1,664,962.63**	**$ 1,664,890.45**
Principal Cash			
Principal Cash		$ (2,368,930.87)	$ (2,368,930.87)
Total Principal Cash		**$ (2,368,930.87)**	**$ (2,368,930.87)**
Total Assets		704,854,925.65	762,906,595.91
Adjustment for Accrued Income		2,444,267.35	2,444,267.35
Grand Total		**$ 707,299,193.00**	**$ 765,350,863.26**

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

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

As of December 31, 2011

	Plan's Individual Ownership % in Group Trust	Cost	Current Value
Angels Baseball LP	2.35%	$ 16,621,531	$ 17,992,151
Athletics Investment Group, LLC	2.81	19,875,107	21,479,371
Atlanta National League Baseball Club, Inc.	4.14	29,282,187	31,700,198
AZPB Limited Partnership	1.77	12,519,196	13,581,198
The Baltimore Orioles Limited Partnership	3.16	22,350,654	24,184,160
The Baseball Club of Seattle, LLLP	4.07	28,787,077	31,117,931
The Boston Red Sox Baseball Club Limited Partnership	4.76	33,667,442	36,467,712
Chicago White Sox, Ltd.	4.63	32,747,953	35,427,690
Cincinnati Reds, LLC	2.15	15,206,933	16,491,859
Cleveland Indians Baseball Company Limited Partnership	3.00	21,218,976	22,935,002
Colorado Rockies Baseball Club, Ltd.	2.43	17,187,370	18,589,980
Detroit Tigers, Inc.	1.89	13,367,955	14,466,101
Houston Astros, LLC	4.97	35,152,770	38,065,943
Kansas City Royals Baseball Corporation	3.46	24,472,552	26,476,401
Los Angeles Dodgers LLC	1.18	8,346,130	9,040,610
Miami Marlins, L.P.	1.73	12,236,276	13,209,227
New York Yankees Partnership	3.98	28,150,508	30,477,308
Padres, L.P.	3.18	22,492,114	24,325,724
The Phillies	5.21	36,850,288	39,884,143
Pittsburgh Associates	2.85	20,158,027	21,814,434
Rangers Baseball LLC	0.18	1,273,139	1,391,199
San Francisco Baseball Associates L.P.	4.06	28,716,347	31,107,921
Sterling Mets, L.P.	3.43	24,260,362	26,258,917
St. Louis Cardinals, LLC	2.40	16,975,181	18,374,613
Tampa Bay Rays, Ltd.	1.94	13,721,604	14,818,858
Washington Nationals Baseball Club, LLC	0.68	4,809,635	5,209,442
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	12.26	86,714,881	93,824,580
Major League Baseball – Office Employees' Plan	10.34	73,134,737	79,167,989
Minor League Players' Pension Plan	0.99	7,002,262	7,470,201
Total Group Trust	100.00%	$707,299,193	$765,350,863

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

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

For the Year Ended December 31, 2011

(a) Identity of Party Involved	(b) Description of Assets	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
Category (i)—single transactions in excess of 5% of Plan Assets						
US Bank	N/A – No Transactions qualified for this section.					
Category (ii)—single transactions in excess of 5% of Plan Assets						
US Bank	See Attached.					
Category (iii)—series of transactions in excess of 5% of Plan Assets						
US Bank	Issue: 31846V435 - First American Prime Obligation Fund Investment, 1099 buys	various	various	$302,295,019	$302,295,019	$ -
	Issue: 31846V435 - First American Prime Obligation Fund Investment, 758 sells	various	various	271,382,941	271,382,941	-
	Issue: 912810QQ4 - US Treasury Bond 4.375% 5/15/41, 108 buys	various	various	24,704,722	24,704,722	-
	Issue: 912810QQ4 - US Treasury Bond 4.375% 5/15/41, 98 sells	various	various	23,161,232	23,161,232	-
	Issue: 99MSCY7A1 - Silchester International Fund, 2 buys	various	various	34,000,323	34,000,323	-
	Issue: 99MSCY7A1 - Silchester International Fund, 10 sells	various	various	210,573	203,555	-

Note 1: *The threshold for reporting transactions under Department of Labor provisions is five percent of the fair value of the Group Trust assets at the beginning of the year of $652,900,226. Five percent of this amount is $32,645,011.*

Note 2: *Columns '(e) Lease Rental' and '(f) Expense incurred with transaction' have been omitted, as there are no data to report in these columns. There were no category (iv) reportable transactions during the Plan year ended December 31, 2011.*

MAJOR LEAGUE BASEBALL GROUP PENSION

Period from January 1, 2011 to December 31, 2011

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE							
NO TRANSACTIONS QUALIFIED FOR THIS SECTION							
CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE							
Broker: Barclays Capital Inc. Fixed In							
Issue: 01F040610 - FNMA Tba 30Yr 4.000% 1/15/42							
01/01/2011 060006871402	B	95,000.000	1.0017		- 95,163	95,163	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/06/2011 060006871406	B	650,000.000	.9341		- 607,141	607,141	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/06/2011 060006871406	S	- 205,000.000	.9357		191,811	191,432	379
Issue: 55608JAE8 - MacQuarie Group Mtn 6.250% 1/14/21							
01/06/2011 060006871406	B	225,000.000	.9894		- 222,617	222,617	
Issue: 31417YVG9 - F N M A #Ma0614 4.000% 1/01/41							
01/07/2011 060006871402	B	94,810.160	.9960		- 94,432	94,432	
Issue: 01F040610 - FNMA Tba 30Yr 4.000% 1/15/42							
01/07/2011 060006871402	S	- 95,000.000	.9959		94,614	95,163	- 549
Issue: 912828JE1 - U S Treasury I P S 1.375% 7/15/18							
01/18/2011 060006871402	S	- 106,521.450	1.0602		112,933	112,368	565

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25179SAD2 - Devon Fing Corp U L 7.875% 9/30/31							
01/19/2011 060006871406	S	- 45,000.000	1.2981		58,413	55,932	2,480
Issue: 251799AA0 - Devon Energy Corp 7.950% 4/15/32							
01/19/2011 060006871406	S	- 105,000.000	1.3116		137,719	131,798	5,921
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/19/2011 060006871406	B	105,000.000	.8905		- 93,499	93,499	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/19/2011 060006871406	B	45,000.000	.8905		- 40,071	40,071	
Issue: 925524AX8 - Viacom Inc 6.875% 4/30/36							
01/20/2011 060006871406	S	- 150,000.000	1.1127		166,902	167,077	- 175
Issue: 00184AAG0 - Aol Time Warner 7.700% 5/01/32							
01/20/2011 060006871406	B	150,000.000	1.1996		- 179,940	179,940	
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
01/31/2011 060006871406	B	110,000.000	1.3875		- 152,625	152,625	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/31/2011 060006871406	B	2,855,000.000	.2436		- 695,564	695,564	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/31/2011 060006871406	S	- 110,000.000	.8855		97,406	98,190	- 785
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/31/2011 060006871406	S	- 645,000.000	.9377		604,788	604,365	423
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/02/2011 060006871406	B	490,000.000	.8764		- 429,439	429,439	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
02/02/2011 060006871406	S	- 200,000.000	.2974		59,482	65,562	- 6,080
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
02/09/2011 060006871406	S	- 185,000.000	.9166		169,564	169,506	58
Issue: 026874BW6 - Amer Intl Group 6.400% 12/15/20							
02/09/2011 060006871406	B	185,000.000	1.0629		- 196,642	196,642	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/14/2011 060006871406	S	- 530,000.000	.8706		461,431	462,870	- 1,439
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
02/14/2011 060006871406	B	505,000.000	.9307		- 469,978	469,978	
Issue: 878091BC0 - Teachers Ins Ann 6.850% 12/16/39							
02/15/2011 060006871406	B	285,000.000	1.1241		- 320,380	320,380	
Issue: 668131AA3 - Northwestern Mut 6.063% 3/30/40							
02/15/2011 060006871406	S	- 290,000.000	1.0565		306,391	290,124	16,266
Issue: 225458DM7 - Cs First Boston Mtg 5.014% 2/15/38							
02/18/2011 060006871402	S	- 100,000.000	1.0603		106,031	93,324	12,707
Issue: 25459HAW5 - Directv Hldgs Fn 4.600% 2/15/21							
02/23/2011 060006871402	B	25,000.000	.9746		- 24,366	24,366	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
02/28/2011 060006871406	B	1,650,000.000	.2488		- 410,471	410,471	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/01/2011 060006871406	S	- 220,000.000	.9595		211,088	208,569	2,519

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
03/01/2011 060006871406	B	205,000.000	1.0430		- 213,817	213,817	
Issue: 38060AAA2 - Gold Fields Orogen 4.875% 10/07/20							
03/02/2011 060006871406	B	200,000.000	.9574		- 191,480	191,480	
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
03/02/2011 060006871406	S	- 170,000.000	1.0128		172,178	172,075	103
Issue: 887317AE5 - Time Warner Inc 6.200% 3/15/40							
03/03/2011 060006871406	B	80,000.000	1.0060		- 80,482	80,482	
Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37							
03/03/2011 060006871406	S	- 85,000.000	1.0301		87,559	85,833	1,725
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
03/11/2011 060006871406	B	115,000.000	1.0800		- 124,200	124,200	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/11/2011 060006871406	S	- 90,000.000	.9499		85,493	85,130	363
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
03/14/2011 060006871406	B	1,240,000.000	.2884		- 357,554	357,554	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
03/14/2011 060006871406	B	1,240,000.000	.3086		- 382,652	382,652	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
03/14/2011 060006871406	S	- 2,415,000.000	.3052		736,986	791,660	- 54,675
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
03/16/2011 060006871406	B	810,000.000	.2967		- 240,335	240,335	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/17/2011 060006871406	B	95,000.000	.9684		- 92,002	92,002	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
03/17/2011 060006871406	S	- 780,000.000	.3138		244,795	255,692	- 10,896
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
03/24/2011 060006871406	S	- 195,000.000	1.1489		224,028	216,835	7,193
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/24/2011 060006871406	B	190,000.000	.9639		- 183,142	183,142	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/25/2011 060006871406	S	- 140,000.000	.9647		135,056	134,088	968
Issue: 31410KJY1 - F N M A #889579 6.000% 5/01/38							
04/01/2011 060006871402	B	35,134.120	1.0862		- 38,164	38,164	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/05/2011 060006871406	S	- 755,000.000	.2591		195,590	203,835	- 8,244
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/05/2011 060006871406	B	760,000.000	.2556		- 194,256	194,256	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/05/2011 060006871406	S	- 3,105,000.000	.2551		792,117	834,662	- 42,545
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/05/2011 060006871406	B	3,135,000.000	.2426		- 760,582	760,582	
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
04/13/2011 060006871406	B	50,000.000	1.1046		- 55,230	55,230	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/13/2011 060006871406	S	- 40,000.000	.9509		38,034	37,950	85
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
04/15/2011 060006871406	B	110,000.000	1.1038		- 121,413	121,413	
Issue: 026874BW6 - Amer Intl Group 6.400% 12/15/20							
04/15/2011 060006871406	S	- 40,000.000	1.0802		43,209	41,511	1,698
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
04/15/2011 060006871406	B	40,000.000	1.0166		- 40,663	40,663	
Issue: 668131AA3 - Northwestern Mut 6.063% 3/30/40							
04/27/2011 060006871406	B	75,000.000	1.0741		- 80,561	80,561	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/27/2011 060006871406	S	- 70,000.000	.9681		67,769	67,010	759
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
05/04/2011 060006871406	B	245,000.000	1.0420		- 255,283	255,283	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
05/04/2011 060006871406	S	- 245,000.000	1.1599		284,171	272,433	11,737
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
05/06/2011 060006871406	B	850,000.000	.3130		- 266,059	266,059	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
05/06/2011 060006871406	B	2,170,000.000	.3091		- 670,769	670,769	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
05/06/2011 060006871406	S	- 2,915,000.000	.3297		954,529	954,529	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/09/2011 060006871406	S	- 130,000.000	.9912		128,852	125,469	3,384
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/09/2011 060006871406	S	- 255,000.000	.9884		252,032	246,112	5,920
Issue: 126650BX7 - Cvs Caremark 5.750% 5/15/41							
05/09/2011 060006871406	B	300,000.000	.9833		- 294,987	294,987	
Issue: 641423CA4 - Nevada Power Co 5.450% 5/15/41							
05/09/2011 060006871406	B	145,000.000	.9997		- 144,957	144,957	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
05/10/2011 060006871406	B	380,000.000	.3145		- 119,494	119,494	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
05/10/2011 060006871406	S	- 370,000.000	.3270		121,001	121,158	- 157
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
05/12/2011 060006871406	S	- 500,000.000	.2692		134,580	134,990	- 410
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
05/12/2011 060006871406	B	155,000.000	1.1592		- 179,676	179,676	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/12/2011 060006871406	B	505,000.000	.2591		- 130,830	130,830	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/12/2011 060006871406	B	835,000.000	.2611		- 218,019	218,019	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
05/12/2011 060006871406	S	- 845,000.000	.2521		206,030	206,030	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
05/12/2011 060006871406	S	- 155,000.000	1.0405		161,271	158,130	3,142
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
05/16/2011 060006871406	S	- 205,000.000	1.0497		215,184	211,795	3,389
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
05/16/2011 060006871406	B	205,000.000	1.1678		- 239,403	239,403	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/16/2011 060006871406	S	- 425,000.000	.9883		420,020	411,923	8,096
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
05/16/2011 060006871406	S	- 1,015,000.000	1.0395		1,055,085	1,042,134	12,951
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/16/2011 060006871406	B	400,000.000	1.0743		- 429,700	429,700	
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
05/16/2011 060006871406	B	1,020,000.000	.9950		- 1,014,900	1,014,900	
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
05/17/2011 060006871406	B	215,000.000	.3012		- 64,762	64,762	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
05/17/2011 060006871406	S	- 210,000.000	.3138		65,672	65,672	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/18/2011 060006871406	B	1,120,000.000	.2616		- 292,970	292,970	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/18/2011 060006871406	B	145,000.000	1.0833		- 157,076	157,076	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
05/18/2011 060006871406	S	- 1,125,000.000	.2586		274,300	274,300	
Issue: 92343VAR5 - Verizon Comm Inc 8.950% 3/01/39							
05/18/2011 060006871406	S	- 140,000.000	1.4442		202,189	158,701	43,489
Issue: 652482CC2 - News Amer Inc 6.150% 2/15/41							
05/20/2011 060006871406	B	95,000.000	1.0339		- 98,219	98,219	
Issue: 652482BJ8 - News Amer Inc 6.200% 12/15/34							
05/20/2011 060006871406	S	- 100,000.000	1.0555		105,550	103,745	1,805
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
05/25/2011 060006871406	S	- 730,000.000	.2763		197,085	197,085	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
05/25/2011 060006871406	B	735,000.000	.2725		- 200,265	200,265	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/25/2011 060006871406	B	565,000.000	.2603		- 147,070	147,070	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
05/25/2011 060006871406	S	- 565,000.000	.2573		137,760	137,760	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/27/2011 060006871406	B	3,170,000.000	.2628		- 833,013	833,013	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/27/2011 060006871406	S	- 150,000.000	1.0850		162,750	163,462	- 712
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
05/27/2011 060006871406	S	- 3,170,000.000	.2599		772,918	772,918	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 126650BX7 - Cvs Caremark 5.750% 5/15/41							
05/27/2011 060006871406	B	190,000.000	.9867		- 187,479	187,479	
Issue: 912828KR0 - U S Treasury Nt 2.625% 4/30/16							
05/31/2011 060006871402	B	21,600.000	1.0465		- 22,604	22,604	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/31/2011 060006871406	S	- 665,000.000	.2742		178,760	178,760	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/31/2011 060006871406	B	670,000.000	.2703		- 181,094	181,094	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/31/2011 060006871406	B	1,005,000.000	1.0919		- 1,097,334	1,097,334	
Issue: 652482CC2 - News Amer Inc 6.150% 2/15/41							
06/01/2011 060006871406	S	- 95,000.000	1.0340		98,232	98,219	13
Issue: 652482BJ8 - News Amer Inc 6.200% 12/15/34							
06/01/2011 060006871406	B	105,000.000	1.0464		- 109,869	109,869	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/03/2011 060006871406	B	1,850,000.000	.2610		- 482,776	482,776	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
06/03/2011 060006871406	S	- 1,855,000.000	.2580		452,291	452,291	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/07/2011 060006871406	B	190,000.000	1.0856		- 206,269	206,269	
Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39							
06/09/2011 060006871406	B	75,000.000	.9538		- 71,533	71,533	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 478160AN4 - Johnson & Johnson 5.950% 8/15/37							
06/09/2011 060006871406	B	165,000.000	1.1530		- 190,248	190,248	
Issue: 87612EAU0 - Target Corp 7.000% 1/15/38							
06/09/2011 060006871406	S	- 100,000.000	1.2234		122,339	122,836	- 497
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/09/2011 060006871406	B	90,000.000	1.0953		- 98,578	98,578	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/09/2011 060006871406	S	- 45,000.000	1.0898		49,041	49,029	13
Issue: 478160BA1 - Johnson And Johnson 4.850% 5/15/41							
06/09/2011 060006871406	S	- 170,000.000	1.0008		170,129	168,885	1,244
Issue: 11778BAA0 - Bskyb Fin U K Plc 5.625% 10/15/15							
06/14/2011 060006871402	S	- 20,000.000	1.1177		22,354	19,644	2,711
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/16/2011 060006871406	B	55,000.000	1.1017		- 60,595	60,595	
Issue: 038222AG0 - Applied Material 5.850% 6/15/41							
06/16/2011 060006871406	S	- 65,000.000	1.0302		66,961	64,735	2,226
Issue: 53079EAC8 - Liberty Mutual Group 5.750% 3/15/14							
06/21/2011 060006871402	S	- 5,000.000	1.0722		5,361	4,863	498
Issue: 53079EAC8 - Liberty Mutual Group 5.750% 3/15/14							
06/22/2011 060006871402	S	- 10,000.000	1.0731		10,731	9,727	1,005
Issue: 64966HMV9 - New York Ny Build 5.206% 10/01/31							
06/22/2011 060006871406	B	95,000.000	.9947		- 94,498	94,498	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/22/2011 060006871406	S	- 60,000.000	1.0959		65,756	65,454	303
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
06/22/2011 060006871406	B	130,000.000	1.0127		- 131,645	131,645	
Issue: 428236BM4 - Hewlett Pack Co 4.300% 6/01/21							
06/22/2011 060006871406	S	- 135,000.000	1.0181		137,445	134,729	2,716
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
06/24/2011 060006871406	S	- 165,000.000	1.4000		231,000	227,053	3,947
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/24/2011 060006871406	S	- 870,000.000	.2758		233,867	233,867	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
06/24/2011 060006871406	S	- 105,000.000	1.0551		110,780	95,364	15,417
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/24/2011 060006871406	B	875,000.000	.2719		- 237,948	237,948	
Issue: 59156CAB7 - Metlife Cap Tr 9.250% 4/08/38							
06/24/2011 060006871406	B	190,000.000	1.2250		- 232,750	232,750	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
06/24/2011 060006871406	B	95,000.000	1.1484		- 109,101	109,101	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/27/2011 060006871406	B	90,000.000	1.0897		- 98,072	98,072	
Issue: 94973VAH0 - Wellpoint Inc 5.950% 12/15/34							
06/27/2011 060006871406	S	- 120,000.000	1.0525		126,299	116,412	9,887

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
06/29/2011 060006871406	S	- 110,000.000	1.0053		110,584	110,274	310
Issue: 534187BB4 - Lincoln Natl Crp 4.850% 6/24/21							
06/29/2011 060006871406	B	120,000.000	.9928		- 119,137	119,137	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
06/30/2011 060006871402	B	20,000.000	.9607		- 19,215	19,215	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/30/2011 060006871406	B	3,630,000.000	.2525		- 916,575	916,575	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/07/2011 060006871406	B	170,000.000	1.0648		- 181,023	181,023	
Issue: 92343VAW4 - Verizon Comm Inc 6.000% 4/01/41							
07/07/2011 060006871406	S	- 190,000.000	1.0699		203,285	187,546	15,739
Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36							
07/11/2011 060006871406	B	270,000.000	1.0692		- 288,687	288,687	
Issue: 032510AC3 - Anadarko Petro 6.200% 3/15/40							
07/11/2011 060006871406	S	- 260,000.000	1.0430		271,177	252,524	18,654
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/12/2011 060006871406	S	- 570,000.000	.2771		153,223	153,223	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
07/12/2011 060006871406	B	575,000.000	.2733		- 157,119	157,119	
Issue: 14040HAY1 - Capital One Finl 4.750% 7/15/21							
07/14/2011 060006871402	B	35,000.000	.9954		- 34,838	34,838	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 652482BU3 - News Amer Inc 7.850% 3/01/39							
07/14/2011 060006871406	B	140,000.000	1.2310		- 172,333	172,333	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/14/2011 060006871406	S	- 120,000.000	1.0966		131,588	130,446	1,142
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
07/15/2011 060006871406	S	- 45,000.000	1.0363		46,633	45,021	1,611
Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37							
07/15/2011 060006871406	B	75,000.000	.9948		- 74,611	74,611	
Issue: 172967FF3 - Citigroup Inc 5.375% 8/09/20							
07/15/2011 060006871406	S	- 45,000.000	1.0584		47,629	44,548	3,081
Issue: 594918AM6 - Microsoft Corp 5.300% 2/08/41							
07/15/2011 060006871406	S	- 105,000.000	1.0601		111,314	104,340	6,973
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/15/2011 060006871406	B	40,000.000	1.0831		- 43,325	43,325	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/15/2011 060006871406	B	95,000.000	1.0833		- 102,912	102,912	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/15/2011 060006871406	S	- 55,000.000	1.0819		59,503	59,774	- 271
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
07/15/2011 060006871406	B	40,000.000	1.0158		- 40,631	40,631	
Issue: 9127953M1 - U S Treasury Bill 10/06/11							
07/19/2011 060006871406	B	145,000.000	.0000		- 144,998	144,998	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/21/2011 060006871406	B	415,000.000	.2690		- 111,643	111,643	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/21/2011 060006871406	S	- 415,000.000	.2661		110,427	111,557	- 1,130
Issue: 52108H2U7 - Lb Ubs Coml Mtg Tr 4.742% 2/15/30							
07/22/2011 060006871402	S	- 35,000.000	1.0716		37,505	35,175	2,330
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
07/27/2011 060006871406	B	95,000.000	1.0117		- 96,109	96,109	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/27/2011 060006871406	S	- 75,000.000	1.0805		81,035	81,330	- 295
Issue: 9127953D1 - U S Treasury Bill 8/11/11							
07/28/2011 060006871402	B	160,000.000	.9999		- 159,991	159,991	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
07/28/2011 060006871406	S	- 75,000.000	.9941		74,561	70,889	3,672
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/28/2011 060006871406	B	65,000.000	1.0858		- 70,576	70,576	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/28/2011 060006871406	S	- 125,000.000	1.0826		135,327	135,555	- 228
Issue: 86765BAK5 - Sunoco Logistics 6.100% 2/15/42							
07/28/2011 060006871406	B	160,000.000	.9996		- 159,928	159,928	
Issue: 912828QR4 - U S Treasury Nt 1.500% 6/30/16							
07/29/2011 060006871402	B	90,000.000	1.0087		- 90,780	90,780	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
08/02/2011 060006871402	S	- 65,000.000	1.0862		70,601	63,471	7,130
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/02/2011 060006871406	B	1,100,000.000	.2770		- 304,722	304,722	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/02/2011 060006871406	B	820,000.000	1.1307		- 927,209	927,209	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
08/02/2011 060006871406	S	- 2,200,000.000	.2742		572,933	572,933	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/02/2011 060006871406	B	1,100,000.000	.2710		- 298,122	298,122	
Issue: 9127953D1 - U S Treasury Bill 8/11/11							
08/03/2011 060006871402	S	- 398,500.000	1.0000		398,479	398,479	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/03/2011 060006871406	S	- 1,030,000.000	.3004		276,876	276,876	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
08/03/2011 060006871406	B	1,035,000.000	.2965		- 306,836	306,836	
Issue: 9127952F7 - U S Treasury Bill 9/22/11							
08/03/2011 060006871415	B	295,000.000	.0000		- 294,996	294,996	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/10/2011 060006871406	S	- 560,000.000	.3348		149,276	149,276	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/10/2011 060006871406	B	560,000.000	.3309		- 185,287	185,287	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/10/2011 060006871406	S	- 235,000.000	1.2373		290,767	264,262	26,504
Issue: 29379VAV5 - Enterprise Products 5.700% 2/15/42							
08/10/2011 060006871406	B	345,000.000	.9989		- 344,610	344,610	
Issue: 233835AT4 - Daimlerchrysler N A 7.300% 1/15/12							
08/12/2011 060006871402	S	- 6,000.000	1.0269		6,162	6,593	- 431
Issue: 91324PBJ0 - United Health Grp 6.000% 2/15/18							
08/12/2011 060006871402	S	- 15,000.000	1.1743		17,614	15,652	1,962
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/15/2011 060006871406	S	- 775,000.000	1.1858		918,980	878,045	40,936
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/15/2011 060006871406	S	- 1,070,000.000	1.1878		1,270,959	1,212,268	58,691
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/15/2011 060006871406	B	1,115,000.000	1.1188		- 1,247,484	1,247,484	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/15/2011 060006871406	B	805,000.000	1.1168		- 898,990	898,990	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/15/2011 060006871406	S	- 105,000.000	1.1120		116,755	117,784	- 1,029
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
08/15/2011 060006871406	B	140,000.000	.9934		- 139,070	139,070	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
08/16/2011 060006871402	B	25,000.000	1.0430		- 26,074	26,074	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 235241LW4 - Dallas Tx Area Rapid 5.022% 12/01/48							
08/16/2011 060006871406	S	- 65,000.000	1.0362		67,356	66,811	545
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/16/2011 060006871406	S	- 580,000.000	1.2045		698,583	657,117	41,465
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/16/2011 060006871406	B	605,000.000	1.1350		- 686,687	686,687	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/16/2011 060006871406	B	55,000.000	1.1338		- 62,356	62,356	
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
08/24/2011 060006871406	B	95,000.000	1.0659		- 101,261	101,261	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/24/2011 060006871406	S	- 65,000.000	1.1336		73,684	73,415	269
Issue: 441812JY1 - Household Fin Co 7.000% 5/15/12							
08/25/2011 060006871402	S	- 15,000.000	1.0366		15,549	16,744	- 1,195
Issue: 92334NAB9 - Veolia Envrnmt 6.000% 6/01/18							
08/25/2011 060006871402	S	- 3,000.000	1.1394		3,418	3,000	418
Issue: 59156RAY4 - Metlife Inc 5.875% 2/06/41							
08/26/2011 060006871406	S	- 105,000.000	1.0261		107,738	103,419	4,320
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/26/2011 060006871406	B	75,000.000	1.1525		- 86,438	86,438	
Issue: 92334NAB9 - Veolia Envrnmt 6.000% 6/01/18							
08/29/2011 060006871402	S	- 3,000.000	1.1379		3,414	3,000	414

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128334S6 - U S Treas Bd Strip 8/15/31							
08/31/2011 060006871406	S	- 1,505,000.000	.4839		570,004	570,004	
Issue: 9128337R5 - U S Treas Bd Strip 5/15/32							
08/31/2011 060006871406	S	- 1,255,000.000	.4670		447,096	447,096	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
08/31/2011 060006871406	S	- 1,075,000.000	.4023		335,358	335,358	
Issue: 01F040693 - FNMA Tba 30Yr 4.000% 9/15/40							
09/01/2011 060006871402	B	163,071.000	1.0406		- 169,696	169,696	
Issue: 01F040693 - FNMA Tba 30Yr 4.000% 9/15/40							
09/01/2011 060006871402	B	151,929.000	1.0405		- 158,077	158,077	
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
09/02/2011 060006871406	B	580,000.000	.3701		- 214,629	214,629	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/02/2011 060006871406	S	- 470,000.000	1.1700		549,900	537,138	12,762
Issue: 01F040693 - FNMA Tba 30Yr 4.000% 9/15/40							
09/07/2011 060006871402	S	- 315,000.000	1.0427		328,437	327,773	664
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/07/2011 060006871406	S	- 235,000.000	1.1988		281,706	269,358	12,348
Issue: 98389BAN0 - Xcel Energy Inc 4.800% 9/15/41							
09/07/2011 060006871406	B	320,000.000	.9976		- 319,242	319,242	
Issue: 61980AAD5 - Motiva Enterpr 6.850% 1/15/40							
09/08/2011 060006871406	S	- 80,000.000	1.2797		102,377	81,648	20,729

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/08/2011 060006871406	B	1,020,000.000	.3502		- 357,235	357,235	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
09/08/2011 060006871406	S	- 1,020,000.000	.3475		297,852	297,852	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/08/2011 060006871406	B	115,000.000	1.2058		- 138,665	138,665	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/08/2011 060006871406	B	70,000.000	1.2036		- 84,252	84,252	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/13/2011 060006871406	S	- 145,000.000	1.1995		173,932	167,131	6,801
Issue: 428236BR3 - Hewlett Packard Co 6.000% 9/15/41							
09/13/2011 060006871406	B	225,000.000	.9986		- 224,692	224,692	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
09/14/2011 060006871406	S	- 100,000.000	1.0096		100,961	99,787	1,174
Issue: 69362BAY8 - Pseg Power LLC 4.150% 9/15/21							
09/14/2011 060006871406	B	105,000.000	.9991		- 104,907	104,907	
Issue: 74432QBG9 - Prudential Fin Mtn 7.375% 6/15/19							
09/19/2011 060006871402	S	- 10,000.000	1.2049		12,049	10,000	2,050
Issue: 50179MAE1 - Lb Ubs Coml Mtg Tr 5.372% 9/15/39							
09/19/2011 060006871402	S	- 14,304.000	1.0853		15,524	14,164	1,360
Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40							
09/21/2011 060006871402	S	- 15,000.000	1.3193		19,789	16,614	3,175

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 949746NX5 - Wells Fargo Co 5.625% 12/11/17							
09/22/2011 060006871402	S	- 10,000.000	1.1394		11,394	9,745	1,649
Issue: 796253U91 - San Antonio Tx Elec 5.718% 2/01/41							
09/27/2011 060006871406	B	155,000.000	1.2024		- 186,370	186,370	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/27/2011 060006871406	S	- 120,000.000	1.2522		150,263	140,191	10,071
Issue: 74432QBF1 - Prudential Fin Mtn 6.200% 1/15/15							
09/28/2011 060006871402	S	- 5,000.000	1.0978		5,489	4,997	492
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/30/2011 060006871406	S	- 11,955,000.000	.4261		3,251,597	3,251,597	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
09/30/2011 060006871406	S	- 2,565,000.000	.4642		787,458	787,458	
Issue: 9151375F6 - University Tx Univ 5.134% 8/15/42							
09/30/2011 060006871406	B	75,000.000	1.1707		- 87,799	87,799	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
09/30/2011 060006871406	S	- 3,075,000.000	.4490		1,054,922	1,054,922	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/30/2011 060006871406	S	- 55,000.000	1.2816		70,486	68,362	2,124
Issue: 01F0406A0 - FNMA Tba 30Yr 4.000% 10/15/39							
10/01/2011 060006871402	B	315,000.000	1.0397		- 327,502	327,502	
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/40							
10/01/2011 060006871402	B	160,000.000	1.0316		- 165,050	165,050	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 915217RY1 - University Va Univ 6.200% 9/01/39							
10/04/2011 060006871406	B	70,000.000	1.3588		- 95,117	95,117	
Issue: 9128334X5 - U S Treas Bd Strip 2/15/34							
10/04/2011 060006871406	B	2,000,000.000	.5161		- 1,032,280	1,032,280	
Issue: 9127952P5 - U S Treasury Bill 11/17/11							
10/04/2011 060006871406	S	- 9,430,000.000	1.0000		9,429,787	9,429,787	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/04/2011 060006871406	S	- 60,000.000	1.3244		79,463	76,099	3,364
Issue: 9127953U3 - U S Treasury Bill 11/25/11							
10/04/2011 060006871406	S	- 95,000.000	1.0000		94,999	94,999	
Issue: 01F0406A0 - FNMA Tba 30Yr 4.000% 10/15/39							
10/05/2011 060006871402	S	- 315,000.000	1.0475		329,950	327,502	2,449
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/40							
10/05/2011 060006871402	S	- 160,000.000	1.0256		164,100	165,050	- 950
Issue: 806605AH4 - Schering Plough 6.550% 9/15/37							
10/05/2011 060006871406	S	- 100,000.000	1.4135		141,346	120,625	20,721
Issue: 806605AG6 - Schering Plough Corp 6.750% 12/01/33							
10/05/2011 060006871406	B	300,000.000	1.3705		- 411,147	411,147	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/05/2011 060006871406	B	85,000.000	1.3013		- 110,606	110,606	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/05/2011 060006871406	S	- 230,000.000	1.3013		299,288	291,786	7,502

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 961548AV6 - Westvaco Corp 8.200% 1/15/30							
10/06/2011 060006871402	S	- 5,000.000	1.0270		5,135	5,457	- 322
Issue: 438516AT3 - Honeywell Intl 5.700% 3/15/37							
10/06/2011 060006871406	B	125,000.000	1.2278		- 153,471	153,471	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
10/06/2011 060006871406	B	100,000.000	1.3343		- 133,428	133,428	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
10/06/2011 060006871406	B	150,000.000	1.3343		- 200,142	200,142	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/06/2011 060006871406	S	- 120,000.000	1.2833		153,994	152,236	1,758
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/06/2011 060006871406	S	- 80,000.000	1.2833		102,663	101,491	1,172
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/06/2011 060006871406	S	- 95,000.000	1.2848		122,060	120,520	1,540
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/07/2011 060006871406	B	1,105,000.000	.4140		- 457,426	457,426	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/07/2011 060006871406	S	- 1,100,000.000	.4076		297,770	297,770	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
10/11/2011 060006871406	B	145,000.000	.8875		- 128,692	128,692	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 30,000.000	1.2468		37,405	38,059	- 654

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 60,000.000	1.2469		74,815	76,118	- 1,303
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 65,000.000	1.2456		80,966	82,461	- 1,496
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/11/2011 060006871406	B	150,000.000	.9961		- 149,408	149,408	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
10/11/2011 060006871406	B	30,000.000	1.1232		- 33,695	33,695	
Issue: 544646XY3 - Los Angeles Ca Uni 5.755% 7/01/29							
10/12/2011 060006871406	B	100,000.000	1.0806		- 108,064	108,064	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/12/2011 060006871406	S	- 55,000.000	1.2288		67,581	69,775	- 2,194
Issue: 167505KH8 - Chicago Il Brd Ed 6.138% 12/01/39							
10/14/2011 060006871406	B	80,000.000	1.0503		- 84,026	84,026	
Issue: 167505KH8 - Chicago Il Brd Ed 6.138% 12/01/39							
10/14/2011 060006871406	B	115,000.000	1.0474		- 120,452	120,452	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/14/2011 060006871406	S	- 975,000.000	.3837		276,633	276,633	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
10/14/2011 060006871406	B	975,000.000	.3765		- 367,049	367,049	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/14/2011 060006871406	S	- 50,000.000	1.2244		61,219	63,407	- 2,189

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/14/2011 060006871406	S	- 70,000.000	1.2241		85,684	88,770	- 3,086
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/18/2011 060006871406	B	80,000.000	1.2459		- 99,675	99,675	
Issue: 428236BR3 - Hewlett Packard Co 6.000% 9/15/41							
10/18/2011 060006871406	S	- 105,000.000	1.1358		119,255	104,856	14,399
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/21/2011 060006871406	B	225,000.000	.9944		- 223,734	223,734	
Issue: 714264AD0 - Pernod Ricard Sa 4.450% 1/15/22							
10/21/2011 060006871406	S	- 235,000.000	1.0241		240,659	234,403	6,256
Issue: 007924AF0 - Aegon Nv 4.750% 6/01/13							
10/25/2011 060006871402	S	- 10,000.000	1.0282		10,282	9,819	463
Issue: 25459HAX3 - Directv Hldngs Fn 6.000% 8/15/40							
10/26/2011 060006871406	B	75,000.000	1.1409		- 85,568	85,568	
Issue: 25459HAZ8 - Directv Hldg Fin 6.375% 3/01/41							
10/26/2011 060006871406	S	- 75,000.000	1.2031		90,233	84,996	5,237
Issue: 9127952P5 - U S Treasury Bill 11/17/11							
10/31/2011 060006871406	S	- 580,000.000	1.0000		579,987	579,987	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/31/2011 060006871406	B	2,795,000.000	.3717		- 1,038,929	1,038,929	
Issue: 01F0406B8 - FNMA Tba 30Yr 4.000% 11/15/39							
11/01/2011 060006871402	B	315,000.000	1.0445		- 329,027	329,027	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0326B5 - FNMA Tba 30Yr 3.500% 11/15/40							
11/01/2011 060006871402	B	160,000.000	1.0227		- 163,625	163,625	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
11/01/2011 060006871406	S	- 860,000.000	.4615		264,021	264,021	
Issue: 01F0406B8 - FNMA Tba 30Yr 4.000% 11/15/39							
11/08/2011 060006871402	S	- 315,000.000	1.0416		328,092	329,027	- 935
Issue: 01F0326B5 - FNMA Tba 30Yr 3.500% 11/15/40							
11/08/2011 060006871402	S	- 160,000.000	1.0212		163,394	163,625	- 231
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/08/2011 060006871406	S	- 40,000.000	1.2586		50,344	50,590	- 246
Issue: 26138EAJ8 - Dr Pepper Snappl 7.450% 5/01/38							
11/08/2011 060006871406	B	50,000.000	1.3832		- 69,158	69,158	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
11/10/2011 060006871406	S	- 375,000.000	.3966		107,820	107,820	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
11/10/2011 060006871406	B	375,000.000	.3779		- 141,701	141,701	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
11/14/2011 060006871406	S	- 630,000.000	.4088		171,703	171,703	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
11/14/2011 060006871406	B	635,000.000	.3823		- 242,748	242,748	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/14/2011 060006871406	S	- 775,000.000	1.2597		976,258	980,464	- 4,206

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/14/2011 060006871406	B	830,000.000	1.1352		- 942,233	942,233	
Issue: 912828BD1 - U S Treasury I P S 1.875% 7/15/13							
11/21/2011 060006871402	B	69,888.550	1.0453		- 73,055	73,055	
Issue: 912828BD1 - U S Treasury I P S 1.875% 7/15/13							
11/22/2011 060006871402	B	69,769.020	1.0453		- 72,930	72,930	
Issue: 001957BD0 - AT&T Corp 8.000% 11/15/31							
11/29/2011 060006871406	B	310,000.000	1.3621		- 422,254	422,254	
Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38							
11/29/2011 060006871406	S	- 310,000.000	1.1739		363,894	324,979	38,915
Issue: 539830AW9 - Lockheed Martin Corp 5.720% 6/01/40							
11/29/2011 060006871406	B	80,000.000	1.0836		- 86,687	86,687	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/29/2011 060006871406	S	- 60,000.000	1.1559		69,356	68,567	790
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
11/30/2011 060006871406	S	- 1,565,000.000	.4340		470,675	470,675	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
11/30/2011 060006871406	S	- 500,000.000	.4552		153,501	153,501	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
11/30/2011 060006871406	B	500,000.000	.3881		- 194,050	194,050	
Issue: 01F0406C6 - FNMA Pl Tba 4.000% 12/15/39							
12/01/2011 060006871402	B	315,000.000	1.0394		- 327,403	327,403	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0326C3 - FNMA Tba 30Yr 3.500% 12/15/40							
12/01/2011 060006871402	B	160,000.000	1.0188		- 163,000	163,000	
Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38							
12/01/2011 060006871406	B	475,000.000	1.2660		- 601,331	601,331	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/01/2011 060006871406	S	- 390,000.000	1.1317		441,370	445,661	- 4,291
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/02/2011 060006871406	S	- 365,000.000	.4191		99,478	99,478	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/02/2011 060006871406	S	- 675,000.000	.4059		186,115	186,115	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/02/2011 060006871406	B	365,000.000	.3891		- 142,014	142,014	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/02/2011 060006871406	B	675,000.000	.3916		- 264,310	264,310	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/05/2011 060006871406	S	- 150,000.000	1.1443		171,650	171,376	274
Issue: 26442CAM6 - Duke Energy Car 4.250% 12/15/41							
12/05/2011 060006871406	B	190,000.000	.9983		- 189,679	189,679	
Issue: 01F0406C6 - FNMA Pl Tba 4.000% 12/15/39							
12/06/2011 060006871402	S	- 315,000.000	1.0439		328,830	327,403	1,427
Issue: 01F0326C3 - FNMA Tba 30Yr 3.500% 12/15/40							
12/06/2011 060006871402	S	- 160,000.000	1.0209		163,350	163,000	350

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/06/2011 060006871406	S	- 35,000.000	1.1325		39,636	39,982	- 345
Issue: 375558AS2 - Gilead Sciences Inc 5.650% 12/01/41							
12/06/2011 060006871406	B	55,000.000	.9977		- 54,875	54,875	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/07/2011 060006871406	S	- 470,000.000	.4186		128,096	128,096	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/07/2011 060006871406	B	470,000.000	.4103		- 192,827	192,827	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/08/2011 060006871406	S	- 1,185,000.000	.4073		326,736	326,736	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/08/2011 060006871406	B	1,185,000.000	.4029		- 477,484	477,484	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/09/2011 060006871406	S	- 55,000.000	1.1319		62,253	62,869	- 616
Issue: 278865AM2 - Ecolab Inc 5.500% 12/08/41							
12/09/2011 060006871406	B	75,000.000	1.0453		- 78,398	78,398	
Issue: 94973VAT4 - Wellpoint Inc 5.800% 8/15/40							
12/12/2011 060006871406	S	- 150,000.000	1.1579		173,682	176,082	- 2,400
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/12/2011 060006871406	B	125,000.000	1.1398		- 142,480	142,480	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/20/2011 060006871406	S	- 1,015,000.000	.4352		276,632	276,632	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/20/2011 060006871406	B	255,000.000	.4142		- 105,631	105,631	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
12/20/2011 060006871406	B	760,000.000	.4385		- 333,230	333,230	
Issue: 9127955F4 - U S Treasury Bill 3/29/12							
12/28/2011 060006871406	B	350,000.000	.0000		- 349,987	349,987	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/29/2011 060006871406	S	- 2,665,000.000	.4375		726,329	726,329	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/29/2011 060006871406	S	- 1,765,000.000	.4254		545,844	545,844	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/29/2011 060006871406	B	1,770,000.000	.4206		- 744,444	744,444	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/29/2011 060006871406	B	2,670,000.000	.4072		- 1,087,331	1,087,331	
Total For Barclays Capital Inc. Fixed In				**0**	**89,483,770**	**89,034,694**	**449,080**
Broker: Bny Convergex / Ljr							
Issue: 826197501 - Siemens Ag A D R							
01/11/2011 060006871408	B	9,246.000	118.7221	462	- 1,098,167	1,098,167	
Issue: 617446448 - Morgan Stanley							
01/21/2011 060006871408	B	37,571.000	29.7496	1,879	- 1,119,601	1,119,601	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 067901108 - Barrick Gold Corp							
01/24/2011 060006871408	S	- 12,111.000	46.6513	616	564,377	568,843	- 4,465
Issue: 395259104 - Greenhill Co Inc							
01/27/2011 060006871408	S	- 12,963.000	73.4553	666	951,535	1,002,500	- 50,965
Issue: 254687106 - Disney Walt Co							
01/28/2011 060006871404	B	6,230.000	38.8324	125	- 242,050	242,050	
Issue: 254687106 - Disney Walt Co							
01/31/2011 060006871404	B	1,350.000	38.9114	27	- 52,557	52,557	
Issue: 192446102 - Cognizant Tech Solutions Cl A							
02/01/2011 060006871404	B	4,360.000	75.4326	87	- 328,973	328,973	
Issue: 192446102 - Cognizant Tech Solutions Cl A							
02/02/2011 060006871404	B	500.000	75.6608	10	- 37,840	37,840	
Issue: 231021106 - Cummins Inc							
02/03/2011 060006871408	S	- 5,661.000	106.1965	295	600,884	388,649	212,235
Issue: 441060100 - Hospira Inc							
02/07/2011 060006871404	B	4,000.000	52.8190	80	- 211,356	211,356	
Issue: 48203R104 - Juniper Networks Inc							
02/08/2011 060006871404	B	2,650.000	40.2368	53	- 106,681	106,681	
Issue: 254687106 - Disney Walt Co							
02/09/2011 060006871404	B	7,550.000	43.2959	151	- 327,035	327,035	
Issue: 254687106 - Disney Walt Co							
02/10/2011 060006871404	B	2,660.000	43.1860	53	- 114,928	114,928	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 17275R102 - Cisco Sys Inc							
02/11/2011 060006871404	S	- 18,930.000	18.6812	385	353,250	346,374	6,876
Issue: 949746101 - Wells Fargo Co							
02/11/2011 060006871404	S	- 25,950.000	33.7571	536	875,461	647,799	227,662
Issue: 244199105 - Deere & Co							
02/16/2011 060006871404	B	5,250.000	95.6627	105	- 502,334	502,334	
Issue: 931142103 - Wal Mart Stores Inc							
02/16/2011 060006871404	S	- 6,190.000	54.5856	130	337,755	313,334	24,421
Issue: 307000109 - Family Dollar Stores							
02/16/2011 060006871404	S	- 7,660.000	53.5532	161	410,056	373,060	36,997
Issue: 17275R102 - Cisco Sys Inc							
02/16/2011 060006871404	S	- 22,410.000	18.5887	456	416,117	410,049	6,067
Issue: 307000109 - Family Dollar Stores							
02/17/2011 060006871404	S	- 6,330.000	52.7752	133	333,934	308,286	25,648
Issue: 617446448 - Morgan Stanley							
02/22/2011 060006871404	B	9,910.000	30.0309	198	- 297,804	297,804	
Issue: 931142103 - Wal Mart Stores Inc							
02/24/2011 060006871408	S	- 15,021.000	52.0300	766	780,777	819,011	- 38,234
Issue: 855244109 - Starbucks Corp							
02/24/2011 060006871408	B	35,636.000	31.9006	1,782	- 1,138,592	1,138,592	
Issue: 678026105 - Oil States International Inc							
02/24/2011 060006871408	B	7,960.000	70.9781	398	- 565,384	565,384	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 038222105 - Applied Matls Inc							
03/01/2011 060006871404	B	34,920.000	16.2319	698	- 567,516	567,516	
Issue: 779376102 - Rovi Corp							
03/02/2011 060006871404	S	- 5,720.000	55.1499	120	315,337	293,104	22,233
Issue: 779376102 - Rovi Corp							
03/03/2011 060006871404	S	- 3,540.000	56.4468	75	199,747	181,396	18,351
Issue: 747525103 - Qualcomm Inc							
03/03/2011 060006871408	B	19,727.000	58.6705	986	- 1,158,379	1,158,379	
Issue: 049513104 - Atmel Corp							
03/03/2011 060006871408	S	- 39,815.000	14.4698	1,604	574,511	335,450	239,061
Issue: 302182100 - Express Scripts Inc							
03/03/2011 060006871408	S	- 9,667.000	56.9528	494	550,069	469,032	81,036
Issue: 896818101 - Triumph Group Inc							
03/03/2011 060006871408	S	- 4,943.000	89.1481	256	440,403	359,950	80,453
Issue: 22943F100 - Ctrip Com International A D R							
03/03/2011 060006871408	S	- 6,952.000	38.9614	353	270,507	324,129	- 53,622
Issue: 35671D857 - Freeport McMoran Copper Gold							
03/10/2011 060006871408	S	- 9,894.000	46.8152	504	462,686	345,551	117,135
Issue: 966837106 - Whole Foods Mkt Inc							
03/17/2011 060006871404	S	- 2,690.000	60.3983	57	162,415	102,796	59,618
Issue: 369604103 - General Electric Co							
03/17/2011 060006871408	B	12,087.000	19.3406	483	- 234,253	234,253	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38259P508 - Google Inc Cl A							
03/17/2011 060006871408	S	- 1,812.000	564.8723	110	1,023,438	900,369	123,070
Issue: 172967101 - Citigroup Inc							
03/29/2011 060006871408	S	- 98,164.000	4.4200	4,917	428,968	468,262	- 39,294
Issue: 42805T105 - Hertz Global Holdings Inc							
03/29/2011 060006871408	B	30,125.000	15.4859	1,506	- 468,019	468,019	
Issue: 40412C101 - Hca Holdings Inc							
03/31/2011 060006871408	B	7,964.000	33.8451	398	- 269,941	269,941	
Issue: 629491101 - NYSE Euronext							
04/01/2011 060006871408	S	- 9,165.000	39.1530	465	358,372	283,478	74,894
Issue: 928563402 - Vmware Inc Cl A							
04/04/2011 060006871404	S	- 850.000	80.4640	18	68,376	66,970	1,407
Issue: 88076W103 - Teradata Corp Del							
04/04/2011 060006871404	S	- 1,780.000	50.4870	37	89,830	70,425	19,405
Issue: 92826C839 - Visa Inc Class A Shares							
04/04/2011 060006871404	B	5,280.000	74.7550	106	- 394,812	394,812	
Issue: 928563402 - Vmware Inc Cl A							
04/05/2011 060006871404	S	- 1,360.000	79.0403	29	107,466	107,151	314
Issue: 92826C839 - Visa Inc Class A Shares							
04/05/2011 060006871404	B	660.000	75.6006	13	- 49,910	49,910	
Issue: 928563402 - Vmware Inc Cl A							
04/06/2011 060006871404	S	- 2,170.000	79.0687	47	171,532	170,969	563

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 629491101 - NYSE Euronext							
04/06/2011 060006871408	S	- 9,165.000	39.5164	465	361,703	283,478	78,225
Issue: 928563402 - Vmware Inc Cl A							
04/07/2011 060006871404	S	- 1,470.000	80.0759	32	117,680	115,818	1,862
Issue: 458140100 - Intel Corp							
04/12/2011 060006871404	S	- 24,910.000	19.7467	508	491,383	525,760	- 34,378
Issue: 140781105 - Carbo Ceramics Inc							
04/12/2011 060006871408	S	- 4,911.000	126.5548	257	621,253	387,873	233,380
Issue: 896818101 - Triumph Group Inc							
04/12/2011 060006871408	S	- 6,433.000	83.1525	332	534,588	468,452	66,136
Issue: 256664103 - Dollar Finl Corp							
04/12/2011 060006871408	B	28,861.000	20.4902	1,443	- 592,811	592,811	
Issue: 458140100 - Intel Corp							
04/13/2011 060006871404	S	- 4,230.000	19.8541	86	83,897	89,280	- 5,383
Issue: 316773100 - Fifth Third Bancorp							
04/15/2011 060006871408	S	- 31,054.000	13.7719	1,561	426,112	462,875	- 36,764
Issue: 867914103 - Suntrust Bks Inc							
04/15/2011 060006871408	S	- 18,031.000	28.2281	911	508,070	522,395	- 14,326
Issue: 172967101 - Citigroup Inc							
04/15/2011 060006871408	S	- 130,336.000	4.4132	6,528	568,671	621,729	- 53,058
Issue: 91307C102 - United Therapeutics Corp							
04/15/2011 060006871408	B	17,431.000	66.2066	872	- 1,154,919	1,154,919	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 832696405 - Jm Smucker Co The							
04/25/2011 060006871408	S	- 8,199.000	72.9969	421	598,080	503,811	94,269
Issue: 244199105 - Deere & Co							
04/27/2011 060006871408	B	15,485.000	96.1289	774	- 1,489,330	1,489,330	
Issue: 008474108 - Agnico Eagle Mines Ltd							
04/27/2011 060006871408	S	- 7,888.000	65.5448	404	516,613	555,097	- 38,484
Issue: 637071101 - National Oilwell Varco Inc							
04/27/2011 060006871408	S	- 8,255.000	76.4004	425	630,260	541,081	89,179
Issue: 617446448 - Morgan Stanley							
04/27/2011 060006871408	S	- 21,392.000	25.4664	1,080	543,697	637,473	- 93,776
Issue: 032095101 - Amphenol Corp Cl A							
04/27/2011 060006871408	S	- 20,003.000	55.6523	1,022	1,112,191	962,498	149,693
Issue: 91307C102 - United Therapeutics Corp							
04/27/2011 060006871408	B	8,033.000	70.3369	402	- 565,418	565,418	
Issue: 40412C101 - Hca Holdings Inc							
04/27/2011 060006871408	B	10,551.000	32.5683	528	- 344,156	344,156	
Issue: 007903107 - Advanced Micro Devices Inc							
04/28/2011 060006871408	B	65,931.000	9.0399	2,637	- 598,647	598,647	
Issue: 140781105 - Carbo Ceramics Inc							
05/02/2011 060006871408	S	- 4,560.000	155.8665	242	710,510	360,151	350,359
Issue: 165167107 - Chesapeake Energy Corp							
05/09/2011 060006871408	B	37,033.000	31.3716	1,852	- 1,163,636	1,163,636	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 723787107 - Pioneer Nat Res Co							
05/09/2011 060006871408	B	12,364.000	94.0243	618	- 1,163,135	1,163,135	
Issue: 037833100 - Apple Inc							
05/12/2011 060006871408	S	- 3,342.000	344.4484	189	1,150,957	531,148	619,809
Issue: 17275R102 - Cisco Sys Inc							
05/12/2011 060006871408	S	- 31,731.000	16.9594	1,597	536,542	568,385	- 31,843
Issue: 20605P101 - Concho Res Inc							
05/12/2011 060006871408	S	- 5,670.000	91.1411	293	516,477	364,571	151,905
Issue: 478160104 - Johnson Johnson							
05/17/2011 060006871408	B	8,012.000	66.3630	401	- 532,101	532,101	
Issue: 478366107 - Johnson Controls Inc							
05/17/2011 060006871408	S	- 13,352.000	38.3161	677	510,919	475,139	35,780
Issue: 17275R102 - Cisco Sys Inc							
05/17/2011 060006871408	S	- 34,387.000	16.5501	1,730	567,378	615,961	- 48,583
Issue: 911363109 - United Rentals Inc							
05/17/2011 060006871408	S	- 2,394.000	25.0959	121	59,959	35,620	24,339
Issue: 22943F100 - Ctrip Com International A D R							
05/17/2011 060006871408	S	- 1,651.000	43.4142	84	71,593	76,976	- 5,383
Issue: G54050102 - Lazard Ltd Cl A							
05/17/2011 060006871408	S	- 27,672.000	38.2918	1,404	1,058,207	982,465	75,742
Issue: 284131208 - Elan Plc A D R							
05/18/2011 060006871408	B	129,813.000	8.7050	6,491	- 1,136,513	1,136,513	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06652K103 - Bankunited Inc							
05/31/2011 060006871408	B	10,696.000	28.4228	535	- 304,545	304,545	
Issue: 682128103 - Omni Vision Technologies Inc							
06/22/2011 060006871408	B	15,111.000	31.0725	756	- 470,292	470,292	
Issue: 747525103 - Qualcomm Inc							
06/28/2011 060006871408	B	8,996.000	55.3966	450	- 498,798	498,798	
Issue: 768573107 - Riverbed Technology Inc							
06/28/2011 060006871408	B	29,532.000	37.5788	1,477	- 1,111,254	1,111,254	
Issue: 747525103 - Qualcomm Inc							
07/15/2011 060006871404	S	- 7,310.000	54.8949	154	401,128	324,798	76,330
Issue: 59156R108 - Metlife Inc							
07/15/2011 060006871404	S	- 7,080.000	41.4875	147	293,584	317,130	- 23,545
Issue: 857477103 - State Str Corp							
07/19/2011 060006871408	S	- 23,647.000	41.3106	1,201	975,671	1,082,168	- 106,498
Issue: 752344309 - Randgold Resources Ltd A D R							
07/20/2011 060006871408	B	6,567.000	89.2426	328	- 586,385	586,385	
Issue: 91307C102 - United Therapeutics Corp							
07/27/2011 060006871408	S	- 9,443.000	53.9465	482	508,935	637,965	- 129,030
Issue: 40412C101 - Hca Holdings Inc							
07/27/2011 060006871408	S	- 36,491.000	27.5062	1,844	1,001,885	1,173,105	- 171,220
Issue: 628530107 - Mylan Inc							
08/02/2011 060006871404	S	- 3,790.000	20.8535	77	78,957	84,869	- 5,912

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 594918104 - Microsoft Corp							
08/02/2011 060006871404	B	18,240.000	27.1307	365	- 495,229	495,229	
Issue: 56585A102 - Marathon Petroleum Corp							
08/02/2011 060006871404	S	- 3,610.000	42.3984	75	152,983	146,204	6,780
Issue: 244199105 - Deere & Co							
08/09/2011 060006871408	S	- 15,485.000	66.6321	794	1,031,004	1,489,330	- 458,326
Issue: 22943F100 - Ctrip Com International A D R							
08/09/2011 060006871408	S	- 13,032.000	37.1619	661	483,633	607,602	- 123,969
Issue: 482480100 - Kla Tencor Corporation							
08/11/2011 060006871404	S	- 7,570.000	35.6342	157	269,594	266,978	2,616
Issue: 941848103 - Waters Corp							
08/11/2011 060006871404	S	- 6,550.000	75.2023	140	492,435	508,003	- 15,568
Issue: 73755L107 - Potash Corp Of Saskatchewan							
08/12/2011 060006871408	B	6,294.000	54.9804	315	- 346,361	346,361	
Issue: 254709108 - Discover Finl Svcs							
08/15/2011 060006871404	B	8,850.000	23.8097	177	- 210,893	210,893	
Issue: 03076C106 - Ameriprise Finl Inc							
08/15/2011 060006871404	S	- 6,280.000	45.0574	131	282,829	404,910	- 122,081
Issue: 68389X105 - Oracle Corporation							
08/24/2011 060006871404	S	- 13,820.000	26.3927	283	364,464	319,227	45,237
Issue: 023135106 - Amazon Com Inc							
08/24/2011 060006871404	S	- 560.000	190.7282	13	106,795	67,888	38,907

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 111320107 - Broadcom Corp Cl A							
08/24/2011 060006871404	B	6,470.000	33.1498	129	- 214,609	214,609	
Issue: 928563402 - Vmware Inc Cl A							
08/24/2011 060006871404	B	2,950.000	81.9233	59	- 241,733	241,733	
Issue: 872540109 - Tjx Companies Inc							
08/25/2011 060006871404	S	- 2,250.000	54.0162	47	121,489	103,595	17,894
Issue: 478366107 - Johnson Controls Inc							
08/30/2011 060006871404	S	- 11,810.000	31.2492	243	368,810	269,563	99,247
Issue: 654106103 - Nike Inc							
08/30/2011 060006871404	S	- 2,850.000	86.9646	62	247,787	239,739	8,048
Issue: 30231G102 - Exxon Mobil Corp							
08/30/2011 060006871404	S	- 8,800.000	73.9718	189	650,763	633,773	16,991
Issue: 478366107 - Johnson Controls Inc							
08/31/2011 060006871404	S	- 2,450.000	32.1952	51	78,828	55,921	22,907
Issue: 654106103 - Nike Inc							
08/31/2011 060006871404	S	- 4,180.000	87.0052	91	363,591	351,617	11,974
Issue: 863667101 - Stryker Corp							
08/31/2011 060006871404	B	3,060.000	48.8245	61	- 149,464	149,464	
Issue: 004764106 - Acme Packet Inc							
08/31/2011 060006871408	S	- 7,316.000	46.5776	372	340,389	405,078	- 64,689
Issue: 478366107 - Johnson Controls Inc							
09/01/2011 060006871404	S	- 960.000	31.5240	20	30,243	21,912	8,331

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 654106103 - Nike Inc							
09/01/2011 060006871404	S	- 1,520.000	87.0218	33	132,240	127,861	4,379
Issue: 628530107 - Mylan Inc							
09/01/2011 060006871404	S	- 2,870.000	20.3256	59	58,276	64,268	- 5,992
Issue: 628530107 - Mylan Inc							
09/02/2011 060006871404	S	- 4,140.000	19.7747	84	81,783	92,707	- 10,924
Issue: 532716107 - Limited Brands							
09/06/2011 060006871404	B	9,180.000	35.6106	184	- 327,089	327,089	
Issue: 478366107 - Johnson Controls Inc							
09/07/2011 060006871404	S	- 2,790.000	30.5116	57	85,070	63,682	21,388
Issue: 628530107 - Mylan Inc							
09/07/2011 060006871404	S	- 4,100.000	19.7154	84	80,750	91,811	- 11,062
Issue: 24702R101 - Dell Inc							
09/07/2011 060006871404	S	- 3,810.000	14.4639	77	55,030	59,231	- 4,201
Issue: 459200101 - International Business Machines Corp							
09/08/2011 060006871404	S	- 7,290.000	165.6833	169	1,207,662	916,621	291,041
Issue: 68389X105 - Oracle Corporation							
09/08/2011 060006871404	B	9,880.000	26.7499	198	- 264,487	264,487	
Issue: 747525103 - Qualcomm Inc							
09/08/2011 060006871404	B	7,280.000	51.6585	146	- 376,219	376,219	
Issue: 780287108 - Royal Gold Inc							
09/13/2011 060006871408	B	5,825.000	82.4149	291	- 480,358	480,358	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20825C104 - Conocophillips							
09/15/2011 060006871408	B	14,991.000	66.3593	750	- 995,542	995,542	
Issue: 38141G104 - Goldman Sachs Group Inc							
09/28/2011 060006871408	S	- 3,842.000	97.9346	199	376,065	498,087	- 122,022
Issue: 004764106 - Acme Packet Inc							
09/28/2011 060006871408	S	- 10,641.000	44.2440	541	470,259	589,179	- 118,920
Issue: 61945C103 - Mosaic Co							
09/28/2011 060006871408	S	- 14,582.000	57.0848	745	831,665	700,365	131,300
Issue: M9068E105 - Sodastream International Ltd							
10/06/2011 060006871408	B	8,966.000	35.5831	448	- 319,486	319,486	
Issue: 580135101 - McDonalds Corp							
10/12/2011 060006871404	S	- 2,700.000	88.7405	59	239,541	171,146	68,395
Issue: 594918104 - Microsoft Corp							
10/17/2011 060006871404	S	- 22,790.000	26.9145	468	612,914	618,908	- 5,994
Issue: 478160104 - Johnson Johnson							
10/24/2011 060006871408	S	- 10,431.000	64.2933	534	670,109	689,861	- 19,752
Issue: 165167107 - Chesapeake Energy Corp							
10/24/2011 060006871408	S	- 19,771.000	28.1759	999	556,066	621,236	- 65,170
Issue: 910047109 - United Continental Holdings Inc							
10/24/2011 060006871408	B	21,244.000	21.0932	1,062	- 449,166	449,166	
Issue: 35671D857 - Freeport McMoran Copper Gold							
10/27/2011 060006871408	B	23,276.000	42.7266	1,164	- 995,668	995,668	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 637071101 - National Oilwell Varco Inc							
10/27/2011 060006871408	B	6,070.000	74.1587	304	- 450,447	450,447	
Issue: 166764100 - Chevron Corporation							
10/28/2011 060006871404	S	- 1,160.000	108.8283	26	126,215	85,818	40,398
Issue: 580037109 - McDermott Intl Inc							
11/02/2011 060006871408	S	- 46,879.000	10.7159	1,885	500,466	733,630	- 233,164
Issue: 26875P101 - E O G Res Inc							
11/02/2011 060006871408	B	5,060.000	95.0564	253	- 481,238	481,238	
Issue: 966837106 - Whole Foods Mkt Inc							
11/11/2011 060006871404	B	2,290.000	68.6749	46	- 157,311	157,311	
Issue: 608753109 - Molycorp Inc							
11/11/2011 060006871408	S	- 15,854.000	33.9879	803	538,041	820,843	- 282,802
Issue: 655664100 - Nordstrom Inc							
12/01/2011 060006871404	B	3,800.000	47.1593	76	- 179,281	179,281	
Issue: 863667101 - Stryker Corp							
12/01/2011 060006871404	B	2,420.000	49.5897	48	- 120,055	120,055	
Issue: 718172109 - Philip Morris Intl							
12/01/2011 060006871404	S	- 13,180.000	75.9029	283	1,000,117	695,798	304,320
Issue: G2554F113 - Covidien Plc							
12/01/2011 060006871404	B	1,840.000	46.4988	37	- 85,595	85,595	
Issue: 74144T108 - T Rowe Price Group Inc							
12/02/2011 060006871404	B	2,640.000	57.8034	53	- 152,654	152,654	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 200340107 - Comerica Inc							
12/07/2011 060006871408	B	19,434.000	26.1669	972	- 509,499	509,499	
Issue: 949746101 - Wells Fargo Co							
12/09/2011 060006871408	B	36,335.000	26.8222	1,817	- 976,401	976,401	
Issue: 647581107 - New Oriental Education Sp A D R							
12/09/2011 060006871408	S	- 19,917.000	23.9522	1,005	476,051	556,179	- 80,128
Issue: 35671D857 - Freeport McMoran Copper Gold							
12/29/2011 060006871408	B	3,100.000	36.3899	155	- 112,964	112,964	
Issue: 780287108 - Royal Gold Inc							
12/29/2011 060006871408	B	5,503.000	66.0941	275	- 363,991	363,991	
Issue: 254687106 - Disney Walt Co							
12/30/2011 060006871408	B	25,912.000	37.5586	1,296	- 974,514	974,514	
Total For Bny Convergex / Ljr				**88,788**	**71,316,986**	**69,481,905**	**1,835,080**
Broker: Citigroup Global Markets Inc.							
Issue: 049513104 - Atmel Corp							
01/04/2011 060006871403	S	- 5,084.000	12.6468	204	64,092	28,350	35,742
Issue: 867914103 - Suntrust Bks Inc							
01/07/2011 060006871408	B	20,000.000	28.5173	1,000	- 571,346	571,346	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
01/13/2011 060006871405	B	990.000	18.0847	40	- 17,943	17,943	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 779382AK6 - Rowan Companies Inc 7.875% 8/01/19							
01/13/2011 060006871406	S	- 115,000.000	1.1709		134,648	114,242	20,406
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/13/2011 060006871406	S	- 150,000.000	.8984		134,766	134,835	- 70
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
01/13/2011 060006871406	B	175,000.000	1.0290		- 180,070	180,070	
Issue: 893830AY5 - Transocean Inc 6.500% 11/15/20							
01/13/2011 060006871406	S	- 275,000.000	1.0973		301,758	274,808	26,950
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/13/2011 060006871406	B	275,000.000	.9438		- 259,531	259,531	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/13/2011 060006871406	B	105,000.000	.9434		- 99,061	99,061	
Issue: 14040H105 - Capital One Financial Corp							
01/14/2011 060006871405	B	1,155.000	48.1487	8	- 55,620	55,620	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
01/14/2011 060006871405	B	1,190.000	17.9497	48	- 21,408	21,408	
Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20							
01/18/2011 060006871402	B	105,000.000	1.0336		- 108,531	108,531	
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
01/19/2011 060006871406	S	- 135,000.000	1.0196		137,642	133,462	4,180
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/19/2011 060006871406	B	100,000.000	.8888		- 88,883	88,883	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/19/2011 060006871406	B	135,000.000	.8900		- 120,150	120,150	
Issue: 594918104 - Microsoft Corp							
01/21/2011 060006871405	S	- 2,780.000	28.1018	21	78,102	75,919	2,183
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/21/2011 060006871406	S	- 350,000.000	.8849		309,723	312,828	- 3,105
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/21/2011 060006871406	S	- 200,000.000	.9336		186,719	187,244	- 525
Issue: 12621VAA3 - Cnoon Fin 2011 4.250% 1/26/21							
01/21/2011 060006871406	B	200,000.000	.9859		- 197,180	197,180	
Issue: 12621VAB1 - Cnoon Fin 2011 5.750% 1/26/41							
01/21/2011 060006871406	B	370,000.000	.9945		- 367,958	367,958	
Issue: 14040H105 - Capital One Financial Corp							
01/21/2011 060006871409	S	- 1,900.000	49.2911	97	93,556	72,405	21,151
Issue: 020002AX9 - Allstate Corp 7.450% 5/16/19							
01/26/2011 060006871402	B	25,000.000	1.2112		- 30,280	30,280	
Issue: 002824100 - Abbott Laboratories							
01/26/2011 060006871405	S	- 5,320.000	47.0813	218	250,255	260,255	- 10,000
Issue: 494368BF9 - Kimberly Clark 3.875% 3/01/21							
01/27/2011 060006871402	B	7,000.000	.9938		- 6,956	6,956	
Issue: 14040H105 - Capital One Financial Corp							
01/28/2011 060006871405	B	2,750.000	48.5160	110	- 133,529	133,529	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 494368BF9 - Kimberly Clark 3.875% 3/01/21							
01/31/2011 060006871402	B	8,000.000	.9975		- 7,980	7,980	
Issue: 36467W109 - Gamestop Corp Cl A							
01/31/2011 060006871403	B	1,117.000	20.9954	45	- 23,497	23,497	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/31/2011 060006871406	B	1,475,000.000	.2685		- 396,067	396,067	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/02/2011 060006871406	S	- 145,000.000	.8809		127,736	128,517	- 781
Issue: 84265VAA3 - Southern Copper Corp 7.500% 7/27/35							
02/02/2011 060006871406	B	165,000.000	1.0971		- 181,023	181,023	
Issue: 744573106 - Public Svc Enterprise Group Inc							
02/02/2011 060006871409	B	1,000.000	32.5845	50	- 32,635	32,635	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
02/10/2011 060006871406	B	170,000.000	.9792		- 166,459	166,459	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
02/10/2011 060006871406	S	- 155,000.000	1.1073		171,624	169,709	1,914
Issue: 92839U206 - Visteon Corp							
02/15/2011 060006871405	B	340.000	71.4704	7	- 24,307	24,307	
Issue: 92839U206 - Visteon Corp							
02/16/2011 060006871405	B	160.000	71.6000	6	- 11,462	11,462	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
02/16/2011 060006871406	B	120,000.000	.9316		- 111,788	111,788	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 767201AD8 - Rio Tinto Financ 7.125% 7/15/28							
02/16/2011 060006871406	S	- 145,000.000	1.1945		173,198	166,132	7,066
Issue: 30161N101 - Exelon Corporation							
02/16/2011 060006871409	B	300.000	41.2889	15	- 12,402	12,402	
Issue: 052769106 - Autodesk Inc							
02/17/2011 060006871404	B	4,420.000	43.6163	177	- 192,961	192,961	
Issue: 46630JAC3 - Jp Morgan Chase 5.420% 1/15/49							
02/18/2011 060006871402	B	50,000.000	1.0605		- 53,027	53,027	
Issue: 052769106 - Autodesk Inc							
02/18/2011 060006871404	B	2,650.000	43.6949	106	- 115,897	115,897	
Issue: 124857202 - Cbs Corp Class B Non Voting							
02/18/2011 060006871405	B	6,105.000	22.7755	244	- 139,289	139,289	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
02/22/2011 060006871406	S	- 125,000.000	.9494		118,679	109,990	8,689
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
02/22/2011 060006871406	B	115,000.000	.9966		- 114,606	114,606	
Issue: 693506107 - P P G Inds Inc							
02/22/2011 060006871409	S	- 400.000	87.4849	21	34,973	17,561	17,412
Issue: 718172109 - Philip Morris Intl							
02/22/2011 060006871409	S	- 1,600.000	61.5586	82	98,412	80,830	17,582
Issue: 55608JAE8 - MacQuarie Group Mtn 6.250% 1/14/21							
02/23/2011 060006871406	S	- 95,000.000	1.0163		96,545	93,994	2,551

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
02/23/2011 060006871406	B	85,000.000	1.0156		- 86,328	86,328	
Issue: 693506107 - P P G Inds Inc							
02/23/2011 060006871409	S	- 800.000	86.4047	41	69,082	35,122	33,961
Issue: 718172109 - Philip Morris Intl							
02/23/2011 060006871409	S	- 200.000	61.6974	10	12,329	10,104	2,225
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
02/24/2011 060006871406	B	135,000.000	1.0724		- 144,774	144,774	
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
02/24/2011 060006871406	S	- 135,000.000	1.1176		150,875	165,086	- 14,211
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
02/28/2011 060006871406	B	115,000.000	.9928		- 114,166	114,166	
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
02/28/2011 060006871406	B	140,000.000	.9928		- 138,985	138,985	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
02/28/2011 060006871406	B	630,000.000	.9591		- 604,234	604,234	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
02/28/2011 060006871406	S	- 95,000.000	.9594		91,141	90,064	1,077
Issue: 172967FJ5 - Citigroup Inc 4.750% 5/19/15							
02/28/2011 060006871406	S	- 439,000.000	1.0545		462,930	407,377	55,553
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
03/01/2011 060006871406	S	- 205,000.000	1.0414		213,488	213,817	- 328

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 836205AP9 - Republic So Africa 6.250% 3/08/41							
03/01/2011 060006871406	B	260,000.000	.9944		- 258,536	258,536	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/02/2011 060006871406	S	- 180,000.000	.9467		170,402	170,911	- 508
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
03/02/2011 060006871406	S	- 155,000.000	1.3929		215,892	214,762	1,130
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
03/02/2011 060006871406	B	155,000.000	1.4186		- 219,881	219,881	
Issue: 718172109 - Philip Morris Intl							
03/04/2011 060006871409	S	- 600.000	63.0416	31	37,794	30,311	7,483
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
03/07/2011 060006871406	S	- 105,000.000	1.2432		130,538	122,416	8,123
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/07/2011 060006871406	B	105,000.000	.9409		- 98,798	98,798	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/09/2011 060006871406	B	215,000.000	.9340		- 200,807	200,807	
Issue: 36467W109 - Gamestop Corp Cl A							
03/11/2011 060006871403	B	26.000	19.4848	1	- 508	508	
Issue: 36467W109 - Gamestop Corp Cl A							
03/15/2011 060006871403	B	11.000	19.5000		- 215	215	
Issue: 500472303 - Philips Electronics Ny Shr							
03/15/2011 060006871405	B	11,730.000	30.6503	469	- 359,997	359,997	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/16/2011 060006871406	B	45,000.000	.9778		- 44,002	44,002	
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
03/16/2011 060006871406	S	- 55,000.000	1.1035		60,692	56,064	4,628
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/28/2011 060006871406	B	95,000.000	.9601		- 91,211	91,211	
Issue: 87938WAC7 - Telefonica Emisiones 7.045% 6/20/36							
03/29/2011 060006871406	S	- 135,000.000	1.0818		146,040	151,977	- 5,937
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/29/2011 060006871406	B	115,000.000	.9566		- 110,005	110,005	
Issue: 260543BY8 - Dow Chemical Co 9.400% 5/15/39							
03/30/2011 060006871406	S	- 60,000.000	1.4784		88,701	78,466	10,236
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/30/2011 060006871406	B	70,000.000	.9538		- 66,763	66,763	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/30/2011 060006871406	B	40,000.000	.9531		- 38,125	38,125	
Issue: 652482CC2 - News Amer Inc 6.150% 2/15/41							
03/30/2011 060006871406	S	- 45,000.000	.9839		44,277	44,704	- 428
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
03/31/2011 060006871406	S	- 725,000.000	.2964		214,876	221,899	- 7,023
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/05/2011 060006871406	S	- 540,000.000	.2544		137,371	145,159	- 7,788

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/05/2011 060006871406	B	550,000.000	.2417		- 132,952	132,952	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/06/2011 060006871406	S	- 1,515,000.000	.2562		388,204	409,019	- 20,816
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/06/2011 060006871406	B	1,525,000.000	.2528		- 385,505	385,505	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/07/2011 060006871406	B	105,000.000	.9405		- 98,749	98,749	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/11/2011 060006871406	S	- 175,000.000	.9343		163,502	166,135	- 2,633
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
04/11/2011 060006871406	B	190,000.000	.9808		- 186,360	186,360	
Issue: H84989104 - Te Connectivity Ltd							
04/12/2011 060006871409	B	400.000	33.6425	20	- 13,477	13,477	
Issue: H84989104 - Te Connectivity Ltd							
04/13/2011 060006871409	B	600.000	34.6028	30	- 20,792	20,792	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/15/2011 060006871406	S	- 90,000.000	.9587		86,284	85,454	830
Issue: 786514208 - Safeway Inc							
04/18/2011 060006871409	S	- 400.000	24.9985	20	9,979	9,237	742
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/20/2011 060006871406	S	- 170,000.000	.9616		163,479	162,230	1,249

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12622NAC6 - Cnpc Hk Overseas Cap 5.950% 4/28/41							
04/20/2011 060006871406	B	200,000.000	.9781		- 195,624	195,624	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/21/2011 060006871403	S	- 1,682.000	12.0080	68	20,130	21,762	- 1,632
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/25/2011 060006871403	S	- 1,367.000	12.0507	55	16,418	17,686	- 1,268
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/26/2011 060006871403	S	- 3,154.000	12.2181	127	38,409	40,806	- 2,397
Issue: 30231G102 - Exxon Mobil Corp							
04/29/2011 060006871405	B	3,365.000	87.8217	67	- 295,587	295,587	
Issue: 166764100 - Chevron Corporation							
04/29/2011 060006871405	S	- 3,070.000	109.4599	68	335,974	215,872	120,102
Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36							
04/29/2011 060006871406	B	105,000.000	1.0857		- 113,996	113,996	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/29/2011 060006871406	S	- 80,000.000	.9741		77,925	76,840	1,085
Issue: 450911102 - I T T Corporation							
05/04/2011 060006871405	B	3,125.000	57.1796	63	- 178,749	178,749	
Issue: 72447XAB3 - Pitney Bowes Inc Mtn 5.250% 1/15/37							
05/04/2011 060006871406	B	90,000.000	1.0355		- 93,195	93,195	
Issue: 912828QF0 - U S Treasury Nt 2.000% 4/30/16							
05/04/2011 060006871406	S	- 95,000.000	1.0034		95,327	95,256	71

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 450911102 - I T T Corporation							
05/05/2011 060006871405	B	2,425.000	57.6511	49	- 139,852	139,852	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
05/06/2011 060006871406	B	695,000.000	.2866		- 199,208	199,208	
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
05/06/2011 060006871406	B	175,000.000	1.1186		- 195,759	195,759	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
05/06/2011 060006871406	B	645,000.000	.2796		- 180,323	180,323	
Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38							
05/06/2011 060006871406	S	- 175,000.000	1.1603		203,046	198,598	4,448
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
05/06/2011 060006871406	S	- 1,305,000.000	.2937		383,265	440,507	- 57,242
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/09/2011 060006871403	S	- 6,314.000	11.4609	254	72,110	81,690	- 9,580
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/10/2011 060006871403	S	- 2,105.000	11.4542	85	24,026	27,234	- 3,208
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/11/2011 060006871406	B	25,000.000	.9866		- 24,664	24,664	
Issue: 580645109 - McGraw Hill Companies Inc							
05/12/2011 060006871405	B	1,600.000	42.0297	64	- 67,312	67,312	
Issue: 247916208 - Denbury Resources Inc							
05/13/2011 060006871403	B	1,068.000	20.5154	43	- 21,953	21,953	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 580645109 - McGraw Hill Companies Inc							
05/13/2011 060006871405	B	1,720.000	42.0454	69	- 72,387	72,387	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
05/16/2011 060006871406	B	1,310,000.000	.3066		- 401,672	401,672	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
05/16/2011 060006871406	S	- 1,265,000.000	.3269		413,503	414,230	- 727
Issue: 136385101 - Canadian Natural Resources Ltd							
05/17/2011 060006871405	B	3,090.000	40.7201	83	- 125,909	125,909	
Issue: 136385101 - Canadian Natural Resources Ltd							
05/18/2011 060006871405	B	1,160.000	41.4155	31	- 48,073	48,073	
Issue: 14040H105 - Capital One Financial Corp							
05/20/2011 060006871409	S	- 500.000	55.4850	26	27,717	19,054	8,663
Issue: 364760108 - Gap Inc							
05/23/2011 060006871403	B	2,577.000	19.4255	103	- 50,163	50,163	
Issue: 364760108 - Gap Inc							
05/24/2011 060006871403	B	7,491.000	19.2097	300	- 144,200	144,200	
Issue: 544646A69 - Los Angeles Ca Uni 5.981% 5/01/27							
05/25/2011 060006871406	B	225,000.000	1.0585		- 238,160	238,160	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
05/25/2011 060006871406	S	- 215,000.000	1.1611		249,641	247,254	2,387
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/25/2011 060006871406	S	- 70,000.000	1.0838		75,863	75,917	- 55

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/25/2011 060006871406	S	- 135,000.000	1.0863		146,644	146,412	232
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
05/25/2011 060006871406	B	210,000.000	1.0409		- 218,585	218,585	
Issue: 149123BS9 - Caterpillar Inc 5.200% 5/27/41							
05/25/2011 060006871406	B	80,000.000	1.0014		- 80,108	80,108	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
05/31/2011 060006871406	S	- 1,660,000.000	.3186		508,072	508,072	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
05/31/2011 060006871406	B	1,705,000.000	.3107		- 529,692	529,692	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
05/31/2011 060006871406	S	- 2,400,000.000	.3368		791,777	791,777	
Issue: 01F042467 - FNMA Pl Tba 4.500% 6/01/20							
06/01/2011 060006871402	B	200,000.000	1.0561		- 211,227	211,227	
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
06/06/2011 060006871406	B	60,000.000	1.0151		- 60,906	60,906	
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
06/06/2011 060006871406	S	- 55,000.000	1.1410		62,756	60,118	2,638
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
06/07/2011 060006871406	S	- 60,000.000	.9848		59,086	61,614	- 2,529
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/07/2011 060006871406	B	40,000.000	1.0791		- 43,163	43,163	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: H84989104 - Te Connectivity Ltd							
06/07/2011 060006871409	S	- 400.000	36.6976	20	14,659	9,647	5,012
Issue: 01F042467 - FNMA Pl Tba 4.500% 6/01/20							
06/10/2011 060006871402	S	- 200,000.000	1.0622		212,438	211,332	1,105
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/14/2011 060006871405	S	- 1,900.000	22.5912	77	42,846	31,244	11,602
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/15/2011 060006871405	S	- 90.000	22.5125	2	2,024	1,480	544
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/17/2011 060006871405	S	- 705.000	22.2028	29	15,624	11,593	4,031
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/17/2011 060006871406	S	- 1,275,000.000	.2810		344,224	344,224	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/17/2011 060006871406	B	1,280,000.000	.2771		- 354,739	354,739	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/17/2011 060006871406	S	- 600,000.000	.2728		161,287	161,287	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/17/2011 060006871406	B	605,000.000	.2624		- 158,770	158,770	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/21/2011 060006871405	S	- 40.000	22.5004	1	899	658	241
Issue: 655044105 - Noble Energy Inc							
06/21/2011 060006871405	B	1,470.000	85.6805	10	- 125,961	125,961	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/22/2011 060006871405	S	- 2,370.000	22.5759	72	53,433	38,973	14,459
Issue: 655044105 - Noble Energy Inc							
06/22/2011 060006871405	B	625.000	86.6261	4	- 54,146	54,146	
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
06/22/2011 060006871406	S	- 235,000.000	1.0083		236,958	233,382	3,575
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
06/22/2011 060006871406	S	- 75,000.000	1.1244		84,328	75,000	9,328
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/22/2011 060006871406	B	60,000.000	1.0963		- 65,775	65,775	
Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34							
06/22/2011 060006871406	B	245,000.000	1.0061		- 246,490	246,490	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/23/2011 060006871405	S	- 670.000	22.5037	20	15,057	11,018	4,039
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
06/23/2011 060006871406	S	- 145,000.000	1.0798		156,570	145,049	11,520
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/23/2011 060006871406	B	115,000.000	1.1000		- 126,500	126,500	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/27/2011 060006871405	S	- 310.000	22.5006	6	6,969	5,098	1,871
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/28/2011 060006871405	S	- 2,640.000	22.6327	107	59,644	43,413	16,230

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
06/28/2011 060006871406	S	- 45,000.000	1.2366		55,647	54,151	1,496
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
06/28/2011 060006871406	B	50,000.000	1.0966		- 54,829	54,829	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/29/2011 060006871406	S	- 60,000.000	1.0620		63,720	65,305	- 1,586
Issue: 878742AW5 - Teck Resources Ltd 6.250% 7/15/41							
06/29/2011 060006871406	B	75,000.000	.9972		- 74,786	74,786	
Issue: 94707VAB6 - Weatherford Berm 6.750% 9/15/40							
06/30/2011 060006871406	B	105,000.000	1.0708		- 112,437	112,437	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/30/2011 060006871406	S	- 85,000.000	1.0628		90,339	92,393	- 2,054
Issue: 01F042475 - FNMA Pl Tba 4.500% 7/01/19							
07/01/2011 060006871402	B	200,000.000	1.0594		- 211,875	211,875	
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
07/01/2011 060006871406	S	- 120,000.000	.9931		119,175	120,299	- 1,124
Issue: 534187BB4 - Lincoln Natl Crp 4.850% 6/24/21							
07/01/2011 060006871406	B	130,000.000	.9955		- 129,419	129,419	
Issue: 086516AL5 - Best Buy Co Inc 5.500% 3/15/21							
07/06/2011 060006871406	S	- 125,000.000	.9932		124,148	124,619	- 471
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
07/06/2011 060006871406	B	110,000.000	1.0028		- 110,309	110,309	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 925524AX8 - Viacom Inc 6.875% 4/30/36							
07/11/2011 060006871406	S	- 80,000.000	1.1618		92,943	89,108	3,836
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/11/2011 060006871406	B	65,000.000	1.0884		- 70,748	70,748	
Issue: 577081102 - Mattel Inc							
07/12/2011 060006871403	S	- 4,865.000	27.2648	197	132,446	109,881	22,565
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
07/12/2011 060006871406	S	- 220,000.000	1.0173		223,807	221,146	2,661
Issue: 571748AR3 - Marsh McLennan 4.800% 7/15/21							
07/12/2011 060006871406	B	240,000.000	.9985		- 239,642	239,642	
Issue: 01F042475 - FNMA Pl Tba 4.500% 7/01/19							
07/13/2011 060006871402	S	- 200,000.000	1.0642		212,844	211,781	1,063
Issue: 969457BG4 - Williams Co 7.875% 9/01/21							
07/14/2011 060006871402	S	- 5,000.000	1.2578		6,289	4,875	1,414
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
07/15/2011 060006871406	S	- 90,000.000	1.0328		92,954	90,043	2,911
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/15/2011 060006871406	B	75,000.000	1.0863		- 81,469	81,469	
Issue: 89151E109 - Total S A A D R							
07/15/2011 060006871409	B	2,200.000	54.2707	88	- 119,484	119,484	
Issue: 072024ND0 - Bay Area Toll Ca 6.263% 4/01/49							
07/18/2011 060006871406	S	- 115,000.000	1.1316		130,132	115,310	14,822

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/18/2011 060006871406	B	110,000.000	1.0803		- 118,834	118,834	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/20/2011 060006871406	B	765,000.000	.2792		- 213,573	213,573	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/20/2011 060006871406	S	- 770,000.000	.2760		207,884	207,884	
Issue: 38141GGQ1 - Goldman Sachs Gp 5.250% 7/27/21							
07/25/2011 060006871402	B	3,000.000	1.0032		- 3,009	3,009	
Issue: 396789JU4 - Greenwich Capital 4.799% 8/10/42							
07/28/2011 060006871402	B	35,000.000	1.0725		- 37,538	37,538	
Issue: 01F042483 - FNMA Pl Tba 4.500% 8/15/23							
08/01/2011 060006871402	B	200,000.000	1.0622		- 212,438	212,438	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/01/2011 060006871406	B	125,000.000	1.1184		- 139,805	139,805	
Issue: 86765BAK5 - Sunoco Logistics 6.100% 2/15/42							
08/01/2011 060006871406	S	- 160,000.000	1.0371		165,936	159,928	6,008
Issue: 494550BJ4 - Kinder Morgan Ener 4.150% 3/01/22							
08/03/2011 060006871402	B	8,000.000	.9991		- 7,993	7,993	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
08/03/2011 060006871406	B	580,000.000	.2981		- 172,915	172,915	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/03/2011 060006871406	S	- 80,000.000	1.1557		92,456	88,894	3,562

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
08/03/2011 060006871406	B	210,000.000	1.0443		- 219,302	219,302	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/03/2011 060006871406	S	- 585,000.000	.2858		158,547	158,547	
Issue: 494550BK1 - Kinder Morgan Ener 5.625% 9/01/41							
08/03/2011 060006871406	B	110,000.000	.9951		- 109,459	109,459	
Issue: 786514BA6 - Safeway Inc 7.250% 2/01/31							
08/04/2011 060006871406	S	- 160,000.000	1.2227		195,638	188,864	6,774
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/04/2011 060006871406	B	115,000.000	1.1600		- 133,400	133,400	
Issue: 571748102 - Marsh McLennan Cos Inc							
08/05/2011 060006871405	B	6,500.000	28.2452	260	- 183,854	183,854	
Issue: 025816109 - American Express Co							
08/08/2011 060006871405	S	- 3,055.000	43.5478	24	133,015	92,528	40,486
Issue: 39945C109 - Group Cgi Inc Cl A Com							
08/08/2011 060006871405	S	- 1,825.000	19.1066	74	34,796	30,011	4,785
Issue: 39945C109 - Group Cgi Inc Cl A Com							
08/09/2011 060006871405	S	- 900.000	19.6055	36	17,609	14,800	2,809
Issue: 39945C109 - Group Cgi Inc Cl A Com							
08/10/2011 060006871405	S	- 265.000	19.7191	5	5,220	4,358	862
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/10/2011 060006871406	B	890,000.000	.3381		- 300,865	300,865	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
08/10/2011 060006871406	B	935,000.000	.3640		- 340,359	340,359	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/10/2011 060006871406	S	- 895,000.000	.3343		238,575	238,575	
Issue: 913017BS7 - United Tech Corp 5.700% 4/15/40							
08/10/2011 060006871406	B	125,000.000	1.2068		- 150,853	150,853	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
08/10/2011 060006871406	S	- 145,000.000	1.0622		154,015	137,051	16,964
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
08/10/2011 060006871406	S	- 930,000.000	.3688		270,539	270,539	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/10/2011 060006871406	B	115,000.000	1.2245		- 140,821	140,821	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/10/2011 060006871406	S	- 110,000.000	1.2225		134,475	123,697	10,778
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
08/10/2011 060006871406	S	- 275,000.000	1.0884		299,299	283,165	16,134
Issue: 94973VAW7 - Wellpoint Inc 3.700% 8/15/21							
08/10/2011 060006871406	B	305,000.000	.9988		- 304,646	304,646	
Issue: 01F042483 - FNMA Pl Tba 4.500% 8/15/23							
08/11/2011 060006871402	S	- 200,000.000	1.0688		213,750	212,438	1,313
Issue: 364760108 - Gap Inc							
08/11/2011 060006871405	S	- 7,555.000	16.4543	305	124,008	152,058	- 28,051

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 39945C109 - Group Cgi Inc Cl A Com							
08/11/2011 060006871405	S	- 255.000	19.5523	8	4,978	4,193	785
Issue: 00206RAB8 - At T Inc 6.800% 5/15/36							
08/11/2011 060006871406	B	165,000.000	1.1706		- 193,149	193,149	
Issue: 032510AC3 - Anadarko Petro 6.200% 3/15/40							
08/11/2011 060006871406	B	85,000.000	.9970		- 84,746	84,746	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/11/2011 060006871406	B	95,000.000	1.2200		- 115,900	115,900	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/11/2011 060006871406	S	- 55,000.000	1.1831		65,072	62,197	2,875
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/11/2011 060006871406	S	- 125,000.000	1.1763		147,031	141,356	5,675
Issue: 406216AY7 - Halliburton Co 7.450% 9/15/39							
08/11/2011 060006871406	S	- 105,000.000	1.3502		141,769	132,418	9,351
Issue: 31412N6C5 - F N M A #930667 4.500% 3/01/24							
08/12/2011 060006871402	S	- 200,000.340	1.0691		213,813	212,500	1,313
Issue: 39945C109 - Group Cgi Inc Cl A Com							
08/12/2011 060006871405	S	- 565.000	19.7530	23	11,138	9,291	1,847
Issue: 072024NU2 - Bay Area Toll Ca 6.918% 4/01/40							
08/17/2011 060006871406	S	- 110,000.000	1.2220		134,417	111,030	23,387
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/17/2011 060006871406	B	85,000.000	1.1525		- 97,963	97,963	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 009363102 - Airgas Inc							
08/18/2011 060006871403	B	2,617.000	59.4769	105	- 155,756	155,756	
Issue: 009363102 - Airgas Inc							
08/19/2011 060006871403	B	700.000	59.6876	28	- 41,809	41,809	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
08/19/2011 060006871405	S	- 6,095.000	18.9810	246	115,443	100,229	15,214
Issue: 594918104 - Microsoft Corp							
08/19/2011 060006871409	S	- 3,400.000	24.1198	172	81,836	88,239	- 6,403
Issue: 86722TAB8 - Suncor Inc 6.850% 6/01/39							
08/23/2011 060006871406	B	105,000.000	1.1745		- 123,317	123,317	
Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34							
08/23/2011 060006871406	S	- 90,000.000	.9541		85,869	90,547	- 4,678
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/23/2011 060006871406	B	50,000.000	1.1763		- 58,813	58,813	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/23/2011 060006871406	S	- 80,000.000	1.1663		93,300	90,302	2,998
Issue: 912828RF9 - U S Treasury Nt 1.000% 8/31/16							
08/25/2011 060006871402	B	60,000.000	1.0007		- 60,042	60,042	
Issue: 74432QAQ8 - Prudential Fin Mtn 5.700% 12/14/36							
08/26/2011 060006871406	S	- 275,000.000	.9570		263,170	253,639	9,530
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/26/2011 060006871406	B	50,000.000	1.1553		- 57,766	57,766	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/26/2011 060006871406	B	170,000.000	1.1591		- 197,041	197,041	
Issue: 59156RAM0 - Metlife 5.700% 6/15/35							
08/26/2011 060006871406	S	- 80,000.000	1.0120		80,963	81,874	- 911
Issue: 01F042491 - FNMA Pl Tba 4.500% 9/01/19							
09/01/2011 060006871402	B	200,000.000	1.0667		- 213,344	213,344	
Issue: 01F042491 - FNMA Pl Tba 4.500% 9/01/19							
09/01/2011 060006871402	S	- 150,000.000	1.0625		159,375	160,008	- 633
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
09/02/2011 060006871406	B	1,615,000.000	.3276		- 529,090	529,090	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
09/07/2011 060006871406	S	- 295,000.000	1.0076		297,236	294,372	2,864
Issue: 806854AB1 - Schlumberger Invest 3.300% 9/14/21							
09/07/2011 060006871406	B	315,000.000	.9968		- 313,989	313,989	
Issue: 01F042491 - FNMA Pl Tba 4.500% 9/01/19							
09/14/2011 060006871402	S	- 50,000.000	1.0692		53,461	53,336	125
Issue: 50179MAE1 - Lb Ubs Coml Mtg Tr 5.372% 9/15/39							
09/19/2011 060006871402	S	- 32,996.000	1.0846		35,788	32,674	3,114
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/21/2011 060006871406	B	100,000.000	1.2703		- 127,031	127,031	
Issue: 539830AZ2 - Lockheed Martin Corp 4.850% 9/15/41							
09/21/2011 060006871406	S	- 140,000.000	1.0349		144,890	138,991	5,900

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12673P105 - Ca Inc							
09/22/2011 060006871409	S	- 400.000	19.9958	20	7,978	8,769	- 791
Issue: 46630EAC4 - J P Morgan Chase 5.429% 12/12/43							
09/23/2011 060006871402	S	- 55,000.000	1.0531		57,922	55,907	2,015
Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40							
09/27/2011 060006871402	B	5,000.000	1.3000		- 6,500	6,500	
Issue: 235241LW4 - Dallas Tx Area Rapid 5.022% 12/01/48							
09/27/2011 060006871406	B	160,000.000	1.1041		- 176,656	176,656	
Issue: 646139X83 - New Jersey ST Tpk 7.102% 1/01/41							
09/27/2011 060006871406	B	140,000.000	1.3235		- 185,296	185,296	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/27/2011 060006871406	S	- 135,000.000	1.2509		168,877	157,715	11,161
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/27/2011 060006871406	S	- 115,000.000	1.2541		144,217	134,350	9,867
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
09/28/2011 060006871406	B	60,000.000	1.2298		- 73,786	73,786	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/28/2011 060006871406	S	- 45,000.000	1.2500		56,250	52,484	3,766
Issue: 00751Y106 - Advance Auto Parts Inc							
09/29/2011 060006871403	S	- 903.000	59.3319	37	53,540	45,945	7,594
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/30/2011 060006871406	S	- 180,000.000	1.2839		231,103	223,730	7,373

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
09/30/2011 060006871406	B	220,000.000	1.3062		- 287,353	287,353	
Issue: 01F0424A8 - FNMA Pl Tba 4.500% 10/01/21							
10/01/2011 060006871402	B	50,000.000	1.0678		- 53,391	53,391	
Issue: 055921100 - B M C Software Inc							
10/04/2011 060006871405	B	7,090.000	38.0654	284	- 270,167	270,167	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
10/04/2011 060006871406	B	2,400,000.000	.4652		- 1,116,408	1,116,408	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
10/04/2011 060006871406	B	1,250,000.000	.4609		- 576,163	576,163	
Issue: 01F0424A8 - FNMA Pl Tba 4.500% 10/01/21							
10/05/2011 060006871402	S	- 50,000.000	1.0625		53,127	53,391	- 264
Issue: 416515AP9 - Hartford Finl Svcs 6.100% 10/01/41							
10/06/2011 060006871402	S	- 10,000.000	.8273		8,273	9,675	- 1,402
Issue: 31410KJY1 - F N M A #889579 6.000% 5/01/38							
10/06/2011 060006871402	B	8,462.600	1.0950		- 9,267	9,267	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
10/06/2011 060006871406	B	205,000.000	1.0308		- 211,316	211,316	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/06/2011 060006871406	S	- 115,000.000	1.3000		149,500	145,893	3,607
Issue: 31403C6L0 - F N M A #745275 5.000% 2/01/36							
10/07/2011 060006871402	S	- 34,631.090	1.0748		37,223	33,433	3,790

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 228368106 - Crown Holdings Inc							
10/10/2011 060006871403	B	3,700.000	31.8700	148	- 118,067	118,067	
Issue: 36467W109 - Gamestop Corp Cl A							
10/10/2011 060006871403	S	- 1,108.000	24.5917	45	27,203	23,658	3,545
Issue: 915217RY1 - University Va Univ 6.200% 9/01/39							
10/11/2011 060006871406	B	50,000.000	1.3433		- 67,163	67,163	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/11/2011 060006871406	B	2,305,000.000	.4011		- 924,536	924,536	
Issue: 037389AU7 - Aon Corp 6.250% 9/30/40							
10/11/2011 060006871406	B	125,000.000	1.1903		- 148,791	148,791	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
10/11/2011 060006871406	S	- 2,305,000.000	.3943		638,801	638,801	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 95,000.000	1.2481		118,572	120,520	- 1,948
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 45,000.000	1.2463		56,081	57,089	- 1,007
Issue: 74005P104 - Praxair Inc							
10/12/2011 060006871403	S	- 1,216.000	102.2927	51	124,337	93,484	30,853
Issue: 74005P104 - Praxair Inc							
10/13/2011 060006871403	S	- 1,459.000	100.1399	61	146,043	112,165	33,878
Issue: 74005P104 - Praxair Inc							
10/14/2011 060006871403	S	- 1,216.000	101.7290	51	123,651	93,484	30,168

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 544646XZ0 - Los Angeles Ca Uni 5.750% 7/01/34							
10/14/2011 060006871406	B	210,000.000	1.0826		- 227,350	227,350	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/14/2011 060006871406	S	- 130,000.000	1.2225		158,925	164,859	- 5,934
Issue: 235241LS3 - Dallas Tx Area Rapid 5.999% 12/01/44							
10/17/2011 060006871406	B	60,000.000	1.2605		- 75,632	75,632	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/17/2011 060006871406	S	- 50,000.000	1.2358		61,789	63,407	- 1,618
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/20/2011 060006871406	B	95,000.000	1.2272		- 116,587	116,587	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/20/2011 060006871406	S	- 235,000.000	.9947		233,752	239,020	- 5,269
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
10/21/2011 060006871406	S	- 110,000.000	1.1735		129,085	129,587	- 502
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
10/21/2011 060006871406	B	105,000.000	1.3275		- 139,388	139,388	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
10/25/2011 060006871405	S	- 1,560.000	19.9393	63	31,042	25,653	5,389
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/25/2011 060006871406	S	- 280,000.000	.9955		278,731	282,656	- 3,924
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
10/25/2011 060006871406	B	310,000.000	.9901		- 306,931	306,931	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 39945C109 - Group Cgi Inc Cl A Com							
10/26/2011 060006871405	S	- 4,090.000	19.8653	165	81,084	67,258	13,826
Issue: 39945C109 - Group Cgi Inc Cl A Com							
10/26/2011 060006871405	S	- 825.000	19.8793	33	16,367	13,567	2,800
Issue: 39945C109 - Group Cgi Inc Cl A Com							
10/27/2011 060006871405	S	- 690.000	20.4936	28	14,113	11,347	2,766
Issue: 302491303 - F M C Corporation							
10/28/2011 060006871403	S	- 770.000	82.4556	32	63,459	53,247	10,212
Issue: 045487105 - Associated Banc Corp							
10/31/2011 060006871403	S	- 1,800.000	11.3384	72	20,337	23,503	- 3,166
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/31/2011 060006871406	B	4,640,000.000	.3870		- 1,795,494	1,795,494	
Issue: 01F0424B6 - FNMA Pl Tba 4.500% 11/01/19							
11/01/2011 060006871402	B	50,000.000	1.0616		- 53,078	53,078	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
11/01/2011 060006871406	B	165,000.000	1.0134		- 167,217	167,217	
Issue: 500255AR5 - Kohls Corporation 4.000% 11/01/21							
11/01/2011 060006871406	S	- 175,000.000	1.0340		180,957	174,150	6,807
Issue: 247916208 - Denbury Resources Inc							
11/03/2011 060006871403	S	- 4,100.000	16.9933	165	69,507	73,688	- 4,181
Issue: 534187AR0 - Lincoln Natl Corp 6.150% 4/07/36							
11/03/2011 060006871406	B	80,000.000	.9952		- 79,614	79,614	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 472319AE2 - Jefferies Group 6.450% 6/08/27							
11/03/2011 060006871406	S	- 90,000.000	.7700		69,300	72,339	- 3,039
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/03/2011 060006871406	S	- 120,000.000	.3943		32,474	32,474	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/03/2011 060006871406	B	120,000.000	.3901		- 46,811	46,811	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/03/2011 060006871406	S	- 45,000.000	1.2481		56,166	56,989	- 823
Issue: 534187BB4 - Lincoln Natl Crp 4.850% 6/24/21							
11/03/2011 060006871406	S	- 135,000.000	.9845		132,913	134,220	- 1,307
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
11/03/2011 060006871406	B	115,000.000	1.0063		- 115,719	115,719	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/04/2011 060006871406	S	- 1,985,000.000	.3942		613,881	613,881	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/04/2011 060006871406	B	1,985,000.000	.3903		- 774,825	774,825	
Issue: 472319AC6 - Jefferies Group Inc 6.250% 1/15/36							
11/04/2011 060006871406	S	- 65,000.000	.7900		51,350	59,937	- 8,587
Issue: 718172AC3 - Philip Morris Inc 6.375% 5/16/38							
11/08/2011 060006871406	S	- 140,000.000	1.2741		178,373	152,338	26,035
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/08/2011 060006871406	B	115,000.000	1.2500		- 143,750	143,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 472319AC6 - Jefferies Group Inc 6.250% 1/15/36							
11/08/2011 060006871406	S	- 40,000.000	.7975		31,900	36,884	- 4,984
Issue: 39945C109 - Group Cgi Inc Cl A Com							
11/10/2011 060006871405	S	- 3,060.000	19.9792	124	61,013	50,320	10,693
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
11/10/2011 060006871406	B	25,000.000	1.0178		- 25,445	25,445	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/10/2011 060006871406	S	- 15,000.000	1.2472		18,708	18,977	- 269
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
11/10/2011 060006871406	B	35,000.000	1.0081		- 35,284	35,284	
Issue: 36962G5J9 - General Elec Cap Mtn 4.650% 10/17/21							
11/10/2011 060006871406	S	- 40,000.000	1.0229		40,915	39,914	1,001
Issue: 39945C109 - Group Cgi Inc Cl A Com							
11/11/2011 060006871405	S	- 460.000	19.9088	19	9,139	7,564	1,575
Issue: 39945C109 - Group Cgi Inc Cl A Com							
11/11/2011 060006871405	S	- 795.000	19.7560	16	15,690	13,073	2,616
Issue: 01F0424B6 - FNMA Pl Tba 4.500% 11/01/19							
11/14/2011 060006871402	S	- 50,000.000	1.0636		53,182	53,078	104
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/14/2011 060006871406	S	- 100,000.000	1.1271		112,711	113,522	- 811
Issue: 04044TAB2 - Aristotle Holding 6.125% 11/15/41							
11/14/2011 060006871406	B	160,000.000	.9977		- 159,632	159,632	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 39945C109 - Group Cgi Inc Cl A Com							
11/15/2011 060006871405	S	- 450.000	19.2593	9	8,658	7,400	1,258
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
11/15/2011 060006871406	B	250,000.000	1.2387		- 309,675	309,675	
Issue: 50075NAR5 - Kraft Foods Inc 7.000% 8/11/37							
11/15/2011 060006871406	B	180,000.000	1.2899		- 232,180	232,180	
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
11/15/2011 060006871406	S	- 180,000.000	1.2846		231,233	209,340	21,893
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
11/15/2011 060006871406	S	- 250,000.000	1.2868		321,695	290,750	30,945
Issue: H89128104 - Tyco International Ltd							
11/16/2011 060006871405	B	2,210.000	47.3061	15	- 104,562	104,562	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
11/16/2011 060006871405	S	- 2,660.000	19.2153	54	51,059	43,742	7,316
Issue: 472319AH5 - Jefferies Group 6.875% 4/15/21							
11/17/2011 060006871402	S	- 10,000.000	.7700		7,700	9,957	- 2,257
Issue: 39945C109 - Group Cgi Inc Cl A Com							
11/17/2011 060006871405	S	- 460.000	18.6274	19	8,550	7,564	986
Issue: 472319AE2 - Jefferies Group 6.450% 6/08/27							
11/17/2011 060006871406	S	- 55,000.000	.7200		39,600	44,207	- 4,607
Issue: 072024NU2 - Bay Area Toll Ca 6.918% 4/01/40							
11/17/2011 060006871406	S	- 65,000.000	1.2867		83,635	65,609	18,026

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/17/2011 060006871406	B	50,000.000	1.1581		- 57,906	57,906	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/21/2011 060006871406	B	115,000.000	1.1630		- 133,750	133,750	
Issue: 228368106 - Crown Holdings Inc							
11/23/2011 060006871403	B	784.000	30.1856	31	- 23,697	23,697	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/29/2011 060006871406	S	- 115,000.000	1.1563		132,973	132,263	710
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/29/2011 060006871406	S	- 95,000.000	1.1613		110,319	108,558	1,760
Issue: 755111BW0 - Raytheon Company 4.700% 12/15/41							
11/29/2011 060006871406	B	130,000.000	.9952		- 129,376	129,376	
Issue: 478366BB2 - Johnson Controls Inc 5.250% 12/01/41							
11/29/2011 060006871406	B	165,000.000	.9993		- 164,876	164,876	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/30/2011 060006871406	B	2,495,000.000	1.1406		- 2,845,762	2,845,762	
Issue: 01F0424C4 - FNMA Tba 15Yr 4.500% 12/15/23							
12/01/2011 060006871402	B	50,000.000	1.0625		- 53,125	53,125	
Issue: 684273HC2 - Orange Cnty Ca Loc 6.908% 2/15/41							
12/01/2011 060006871406	B	65,000.000	1.3021		- 84,634	84,634	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/01/2011 060006871406	S	- 50,000.000	1.1322		56,609	57,136	- 527

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59259YGF0 - Metropolitan Ny 6.814% 11/15/40							
12/05/2011 060006871406	S	- 100,000.000	1.2445		124,447	104,183	20,264
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/05/2011 060006871406	B	80,000.000	1.1331		- 90,650	90,650	
Issue: 01F0424C4 - FNMA Tba 15Yr 4.500% 12/15/23							
12/07/2011 060006871402	S	- 50,000.000	1.0660		53,299	53,125	174
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
12/07/2011 060006871406	S	- 185,000.000	1.0135		187,496	183,726	3,769
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/07/2011 060006871406	B	120,000.000	1.1313		- 135,750	135,750	
Issue: 460146CF8 - Intl Paper Co 7.300% 11/15/39							
12/08/2011 060006871406	S	- 85,000.000	1.2060		102,509	92,194	10,316
Issue: 651639AE6 - Newmont Mining Corp 5.875% 4/01/35							
12/08/2011 060006871406	B	200,000.000	1.1131		- 222,610	222,610	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/08/2011 060006871406	B	65,000.000	1.1358		- 73,826	73,826	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/08/2011 060006871406	S	- 140,000.000	1.1373		159,228	159,967	- 739
Issue: 718172109 - Philip Morris Intl							
12/14/2011 060006871405	S	- 2,075.000	74.7621	65	155,066	102,838	52,229
Issue: 949746101 - Wells Fargo Co							
12/15/2011 060006871405	B	5,870.000	26.2185	176	- 154,079	154,079	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 98419M100 - Xylem Inc							
12/15/2011 060006871405	B	2,175.000	23.6426	65	- 51,488	51,488	
Issue: 30231G102 - Exxon Mobil Corp							
12/16/2011 060006871405	B	1,930.000	80.2010	33	- 154,821	154,821	
Issue: 912828RU6 - U S Treasury Nt 0.875% 11/30/16							
12/29/2011 060006871402	B	65,000.000	1.0014		- 65,094	65,094	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
12/30/2011 060006871406	S	- 1,780,000.000	.4549		547,936	547,936	
Total For Citigroup Global Markets Inc.				**8,476**	**56,160,041**	**55,253,136**	**906,896**
Broker: Deutsche Bank Securities, Inc.							
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/04/2011 060006871406	B	175,000.000	.9100		- 159,250	159,250	
Issue: 92344GAX4 - Verizon Global Fdg 5.850% 9/15/35							
01/04/2011 060006871406	S	- 200,000.000	1.0368		207,364	212,081	- 4,717
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/06/2011 060006871406	S	- 1,075,000.000	.2722		292,615	310,057	- 17,442
Issue: 539830AV1 - Lockheed Martin Corp 5.720% 6/01/40							
01/07/2011 060006871406	S	- 130,000.000	1.0369		134,793	124,651	10,142
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/07/2011 060006871406	B	130,000.000	.9005		- 117,061	117,061	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 099724106 - Borg Warner Inc							
01/11/2011 060006871403	S	- 26.000	71.4826	1	1,857	1,063	794
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
01/18/2011 060006871406	S	- 255,000.000	1.2125		309,188	313,980	- 4,793
Issue: 69351UAH6 - Ppl Electric Uti 6.450% 8/15/37							
01/19/2011 060006871406	B	290,000.000	1.1501		- 333,538	333,538	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/19/2011 060006871406	B	75,000.000	.8905		- 66,785	66,785	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/19/2011 060006871406	S	- 300,000.000	.8938		268,125	268,284	- 159
Issue: 008916AJ7 - Agrium Inc 6.125% 1/15/41							
01/19/2011 060006871406	S	- 75,000.000	1.0480		78,599	74,182	4,418
Issue: 37247D106 - Genworth Financial Inc Cl A							
01/20/2011 060006871403	B	1,142.000	13.3199	46	- 15,257	15,257	
Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20							
01/20/2011 060006871406	S	- 130,000.000	.9909		128,811	128,292	519
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/20/2011 060006871406	B	115,000.000	.9309		- 107,058	107,058	
Issue: 00846U101 - Agilent Technologies Inc							
01/25/2011 060006871403	S	- 1,300.000	42.6846	53	55,437	31,495	23,942
Issue: 00846U101 - Agilent Technologies Inc							
01/26/2011 060006871403	S	- 1,700.000	42.5732	69	72,305	41,186	31,119

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/26/2011 060006871406	B	135,000.000	.8919		- 120,403	120,403	
Issue: 00846U101 - Agilent Technologies Inc							
01/31/2011 060006871403	S	- 1,644.000	41.4867	67	68,137	39,829	28,308
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/31/2011 060006871406	B	2,300,000.000	.2493		- 573,436	573,436	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/31/2011 060006871406	B	2,495,000.000	.2408		- 600,696	600,696	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/31/2011 060006871406	B	90,000.000	.8889		- 80,002	80,002	
Issue: 652482BJ8 - News Amer Inc 6.200% 12/15/34							
01/31/2011 060006871406	S	- 100,000.000	1.0296		102,962	103,745	- 783
Issue: 00846U101 - Agilent Technologies Inc							
02/01/2011 060006871403	S	- 1,977.000	42.3103	81	83,567	47,897	35,670
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
02/02/2011 060006871406	B	110,000.000	.9325		- 102,576	102,576	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/02/2011 060006871406	S	- 85,000.000	.8759		74,455	75,338	- 883
Issue: 594918AJ3 - Microsoft Corp 4.500% 10/01/40							
02/04/2011 060006871406	S	- 160,000.000	.8858		141,723	158,258	- 16,534
Issue: 594918AM6 - Microsoft Corp 5.300% 2/08/41							
02/04/2011 060006871406	B	145,000.000	.9978		- 144,675	144,675	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 072730302 - Bayer Ag A D R							
02/04/2011 060006871408	B	15,263.000	74.7010	763	- 1,140,925	1,140,925	
Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36							
02/08/2011 060006871406	B	115,000.000	1.1289		- 129,818	129,818	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/08/2011 060006871406	B	120,000.000	.8606		- 103,275	103,275	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/08/2011 060006871406	S	- 105,000.000	.8606		90,366	92,672	- 2,306
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
02/08/2011 060006871406	S	- 135,000.000	1.0050		135,672	137,615	- 1,943
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/10/2011 060006871406	B	100,000.000	.8620		- 86,203	86,203	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/10/2011 060006871406	S	- 90,000.000	.8620		77,583	78,601	- 1,018
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
02/10/2011 060006871406	S	- 115,000.000	1.0112		116,289	117,228	- 939
Issue: 652482CC2 - News Amer Inc 6.150% 2/15/41							
02/10/2011 060006871406	B	95,000.000	.9893		- 93,986	93,986	
Issue: 50075NAL8 - Kraft Foods Inc 5.250% 10/01/13							
02/15/2011 060006871402	S	- 25,000.000	1.0841		27,104	24,484	2,620
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
02/16/2011 060006871406	S	- 85,000.000	.9325		79,263	79,154	109

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 594918AM6 - Microsoft Corp 5.300% 2/08/41							
02/16/2011 060006871406	B	85,000.000	.9937		- 84,467	84,467	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
02/18/2011 060006871406	S	- 225,000.000	.9242		207,949	209,612	- 1,662
Issue: 26138EAJ8 - Dr Pepper Snappl 7.450% 5/01/38							
02/18/2011 060006871406	B	215,000.000	1.2121		- 260,602	260,602	
Issue: 00846U101 - Agilent Technologies Inc							
02/25/2011 060006871403	S	- 2,571.000	42.3151	105	108,687	62,288	46,400
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
03/02/2011 060006871406	B	440,000.000	1.0121		- 445,345	445,345	
Issue: 140781105 - Carbo Ceramics Inc							
03/03/2011 060006871408	S	- 2,373.000	120.8652	124	286,689	187,421	99,268
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/07/2011 060006871406	B	170,000.000	.9436		- 160,411	160,411	
Issue: 03523TAC2 - Anheuser Busch 8.200% 1/15/39							
03/07/2011 060006871406	S	- 150,000.000	1.3468		202,019	201,131	888
Issue: 947075AB3 - Weatherford Intl Ltd 6.500% 8/01/36							
03/11/2011 060006871406	B	100,000.000	1.0111		- 101,111	101,111	
Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39							
03/11/2011 060006871406	S	- 90,000.000	1.1202		100,820	93,185	7,635
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
03/11/2011 060006871406	B	490,000.000	.2700		- 132,315	132,315	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
03/11/2011 060006871406	S	- 470,000.000	.2895		136,051	143,852	- 7,801
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/11/2011 060006871406	S	- 140,000.000	.9519		133,263	132,425	838
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
03/11/2011 060006871406	B	135,000.000	1.3924		- 187,975	187,975	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
03/11/2011 060006871406	S	- 805,000.000	.3048		245,332	263,887	- 18,555
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
03/11/2011 060006871406	B	830,000.000	.2956		- 245,373	245,373	
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
03/14/2011 060006871406	S	- 115,000.000	.9722		111,806	118,094	- 6,287
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/14/2011 060006871406	B	90,000.000	.9500		- 85,500	85,500	
Issue: 210371AF7 - Constellation Energy 7.600% 4/01/32							
03/16/2011 060006871406	S	- 115,000.000	1.1510		132,360	130,642	1,718
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/16/2011 060006871406	B	90,000.000	.9761		- 87,848	87,848	
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
03/25/2011 060006871406	B	835,000.000	.2959		- 247,093	247,093	
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
03/25/2011 060006871406	S	- 830,000.000	.3042		245,373	245,373	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29266MAF6 - Energy East Corp 6.750% 7/15/36							
03/30/2011 060006871406	S	- 180,000.000	1.0504		189,074	171,576	17,497
Issue: 00184AAC9 - A O L Time Warner 7.625% 4/15/31							
03/30/2011 060006871406	B	100,000.000	1.1540		- 115,395	115,395	
Issue: 494550AV8 - Kinder Morgan Ener 6.500% 2/01/37							
03/30/2011 060006871406	S	- 90,000.000	1.0220		91,981	92,494	- 513
Issue: 94707VAB6 - Weatherford Berm 6.750% 9/15/40							
03/30/2011 060006871406	B	85,000.000	1.0359		- 88,053	88,053	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/30/2011 060006871406	B	150,000.000	.9567		- 143,508	143,508	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/30/2011 060006871406	S	- 80,000.000	.9522		76,175	76,540	- 365
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/31/2011 060006871406	B	360,000.000	.2555		- 91,984	91,984	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/31/2011 060006871406	B	970,000.000	.2458		- 238,455	238,455	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
03/31/2011 060006871406	S	- 920,000.000	.2893		266,119	287,705	- 21,586
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/31/2011 060006871406	B	400,000.000	.9564		- 382,578	382,578	
Issue: 31419AB71 - F N M A #Ae0061 6.000% 2/01/40							
04/01/2011 060006871402	B	29,380.420	1.0900		- 32,025	32,025	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 418056AS6 - Hasbro Inc 6.350% 3/15/40							
04/05/2011 060006871406	B	130,000.000	1.0036		- 130,473	130,473	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/05/2011 060006871406	S	- 110,000.000	.9573		105,308	105,301	7
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
04/06/2011 060006871406	B	330,000.000	1.0136		- 334,481	334,481	
Issue: 94707VAB6 - Weatherford Berm 6.750% 9/15/40							
04/12/2011 060006871406	S	- 180,000.000	1.0553		189,945	187,139	2,806
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
04/12/2011 060006871406	S	- 210,000.000	.9168		192,522	203,092	- 10,570
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/12/2011 060006871406	B	160,000.000	.9463		- 151,400	151,400	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
04/12/2011 060006871406	B	195,000.000	.9981		- 194,637	194,637	
Issue: 744573106 - Public Svc Enterprise Group Inc							
04/12/2011 060006871409	B	600.000	30.5457	30	- 18,357	18,357	
Issue: 867229AE6 - Suncor Energy Inc 6.500% 6/15/38							
04/13/2011 060006871406	B	370,000.000	1.0809		- 399,937	399,937	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/13/2011 060006871406	S	- 340,000.000	.9486		322,522	322,574	- 52
Issue: 744573106 - Public Svc Enterprise Group Inc							
04/13/2011 060006871409	B	500.000	30.9171	25	- 15,484	15,484	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
04/19/2011 060006871406	B	370,000.000	1.0945		- 404,969	404,969	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
04/19/2011 060006871406	S	- 370,000.000	1.0165		376,094	367,810	8,284
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/20/2011 060006871406	S	- 85,000.000	.9670		82,198	81,043	1,155
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/20/2011 060006871406	S	- 155,000.000	.9669		149,866	147,784	2,082
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
04/20/2011 060006871406	B	165,000.000	1.0958		- 180,814	180,814	
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
04/20/2011 060006871406	B	100,000.000	1.0283		- 102,831	102,831	
Issue: 00846U101 - Agilent Technologies Inc							
04/21/2011 060006871403	S	- 1,900.000	49.2625	78	93,521	46,245	47,276
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/26/2011 060006871406	B	150,000.000	.9748		- 146,227	146,227	
Issue: 84755TAC1 - Spectra Energy 7.500% 9/15/38							
04/26/2011 060006871406	S	- 155,000.000	1.2076		187,181	154,719	32,462
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/27/2011 060006871406	S	- 85,000.000	1.0323		87,746	78,451	9,296
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
04/27/2011 060006871406	B	80,000.000	1.0215		- 81,717	81,717	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
04/28/2011 060006871406	S	- 105,000.000	1.0133		106,395	102,922	3,474
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
04/28/2011 060006871406	B	95,000.000	1.1417		- 108,462	108,462	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/29/2011 060006871406	B	570,000.000	.2477		- 141,200	141,200	
Issue: 362320BA0 - Gte Corp 6.940% 4/15/28							
05/09/2011 060006871406	S	- 120,000.000	1.1657		139,888	126,814	13,074
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/09/2011 060006871406	B	90,000.000	.9900		- 89,100	89,100	
Issue: 031162BE9 - Amgen Inc 4.950% 10/01/41							
05/11/2011 060006871406	B	145,000.000	.9319		- 135,118	135,118	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/11/2011 060006871406	S	- 125,000.000	.9820		122,754	120,977	1,777
Issue: M9068E105 - Sodastream International Ltd							
05/11/2011 060006871408	B	8,604.000	45.4790	430	- 391,732	391,732	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
05/12/2011 060006871406	S	- 290,000.000	1.1135		322,927	317,527	5,400
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
05/12/2011 060006871406	B	295,000.000	1.0339		- 305,003	305,003	
Issue: M9068E105 - Sodastream International Ltd							
05/12/2011 060006871408	B	17,208.000	45.4343	860	- 782,694	782,694	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37							
05/17/2011 060006871406	B	455,000.000	1.0412		- 473,751	473,751	
Issue: 652482CC2 - News Amer Inc 6.150% 2/15/41							
05/17/2011 060006871406	S	- 430,000.000	1.0408		447,535	428,731	18,805
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/19/2011 060006871406	S	- 125,000.000	1.0741		134,258	134,466	- 208
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
05/19/2011 060006871406	B	145,000.000	1.0414		- 150,996	150,996	
Issue: 364760108 - Gap Inc							
05/23/2011 060006871403	B	3,092.000	19.5851	124	- 60,681	60,681	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/24/2011 060006871406	S	- 425,000.000	.9997		424,884	411,923	12,961
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/24/2011 060006871406	B	680,000.000	1.0865		- 738,809	738,809	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/25/2011 060006871406	B	280,000.000	.2656		- 74,357	74,357	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
05/25/2011 060006871406	S	- 280,000.000	.2566		68,270	68,270	
Issue: 969457BB5 - Williams Cos 7.500% 1/15/31							
05/26/2011 060006871406	S	- 140,000.000	1.2425		173,943	144,200	29,743
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/26/2011 060006871406	B	110,000.000	1.0841		- 119,247	119,247	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: Y0486S104 - Avago Technologies							
05/31/2011 060006871404	B	16,800.000	33.9500		- 570,360	570,360	
Issue: 01F042467 - FNMA Pl Tba 4.500% 6/01/20							
06/01/2011 060006871402	B	200,000.000	1.0572		- 211,438	211,438	
Issue: 828807CF2 - Simon Proprty Grp LP 4.375% 3/01/21							
06/02/2011 060006871402	S	- 8,000.000	1.0068		8,054	7,978	76
Issue: 437076AS1 - Home Depot Inc 5.875% 12/16/36							
06/06/2011 060006871406	S	- 110,000.000	1.0375		114,126	104,682	9,444
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
06/06/2011 060006871406	B	105,000.000	1.0328		- 108,448	108,448	
Issue: 01F042467 - FNMA Pl Tba 4.500% 6/01/20							
06/10/2011 060006871402	S	- 200,000.000	1.0613		212,250	211,332	918
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
06/14/2011 060006871406	S	- 365,000.000	1.0022		365,798	365,287	512
Issue: 00038AAB9 - Abb Treasury USA 4.000% 6/15/21							
06/14/2011 060006871406	B	385,000.000	.9841		- 378,863	378,863	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
06/16/2011 060006871406	B	70,000.000	1.1333		- 79,329	79,329	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
06/16/2011 060006871406	S	- 70,000.000	1.0583		74,082	72,212	1,870
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/17/2011 060006871406	S	- 2,265,000.000	.2744		608,859	608,859	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/17/2011 060006871406	S	- 900,000.000	.2736		241,931	241,931	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/17/2011 060006871406	B	2,275,000.000	.2706		- 615,524	615,524	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/17/2011 060006871406	B	905,000.000	.2634		- 238,350	238,350	
Issue: 437076AS1 - Home Depot Inc 5.875% 12/16/36							
06/21/2011 060006871406	B	585,000.000	1.0414		- 609,201	609,201	
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
06/21/2011 060006871406	S	- 555,000.000	1.0413		577,910	566,080	11,830
Issue: 459200GS4 - IBM Corp 5.600% 11/30/39							
06/22/2011 060006871406	B	200,000.000	1.0749		- 214,976	214,976	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/22/2011 060006871406	S	- 175,000.000	1.0922		191,133	190,907	226
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
06/23/2011 060006871406	S	- 100,000.000	1.0614		106,142	104,209	1,933
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
06/23/2011 060006871406	S	- 100,000.000	1.0614		106,142	104,209	1,933
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
06/23/2011 060006871406	S	- 160,000.000	.9700		155,200	154,104	1,096
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
06/23/2011 060006871406	B	150,000.000	1.1373		- 170,595	170,595	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
06/23/2011 060006871406	B	100,000.000	1.0608		- 106,080	106,080	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
06/23/2011 060006871406	B	100,000.000	1.0608		- 106,080	106,080	
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
06/24/2011 060006871406	S	- 100,000.000	1.0641		106,405	104,209	2,196
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
06/24/2011 060006871406	B	100,000.000	1.0635		- 106,347	106,347	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
06/27/2011 060006871406	B	90,000.000	1.2366		- 111,293	111,293	
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
06/27/2011 060006871406	S	- 100,000.000	1.1036		110,362	109,305	1,057
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
06/28/2011 060006871406	B	150,000.000	1.0625		- 159,375	159,375	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
06/28/2011 060006871406	S	- 140,000.000	1.2385		173,390	170,038	3,352
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
06/29/2011 060006871406	B	85,000.000	1.0361		- 88,072	88,072	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/29/2011 060006871406	S	- 75,000.000	1.0703		80,273	81,632	- 1,358
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
06/30/2011 060006871406	S	- 105,000.000	1.0120		106,258	104,619	1,639

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/30/2011 060006871406	B	85,000.000	1.0600		- 90,100	90,100	
Issue: 01F042475 - FNMA Pl Tba 4.500% 7/01/19							
07/01/2011 060006871402	B	200,000.000	1.0584		- 211,688	211,688	
Issue: 099724106 - Borg Warner Inc							
07/01/2011 060006871403	S	- 1,079.000	81.2375	45	87,610	44,936	42,674
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/06/2011 060006871406	S	- 80,000.000	1.0672		85,375	86,594	- 1,219
Issue: 031162BH2 - Amgen Inc 5.650% 6/15/42							
07/06/2011 060006871406	B	95,000.000	1.0082		- 95,774	95,774	
Issue: 760759AK6 - Rebublic Svcs 6.200% 3/01/40							
07/07/2011 060006871406	B	245,000.000	1.0574		- 259,051	259,051	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/07/2011 060006871406	B	40,000.000	1.0647		- 42,588	42,588	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/07/2011 060006871406	B	140,000.000	1.0631		- 148,838	148,838	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/07/2011 060006871406	S	- 205,000.000	1.0633		217,973	221,292	- 3,320
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
07/07/2011 060006871406	S	- 175,000.000	.9645		168,786	158,513	10,273
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
07/07/2011 060006871406	S	- 50,000.000	.9699		48,497	45,290	3,208

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59156RAY4 - Metlife Inc 5.875% 2/06/41							
07/08/2011 060006871406	S	- 90,000.000	1.0451		94,060	88,645	5,415
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/08/2011 060006871406	B	75,000.000	1.0816		- 81,117	81,117	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/08/2011 060006871406	S	- 60,000.000	1.0816		64,894	64,775	119
Issue: 59156RAM0 - Metlife 5.700% 6/15/35							
07/08/2011 060006871406	B	80,000.000	1.0234		- 81,874	81,874	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/11/2011 060006871406	S	- 540,000.000	.2803		145,789	145,789	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/11/2011 060006871406	B	545,000.000	.2762		- 150,507	150,507	
Issue: 01F042475 - FNMA Pl Tba 4.500% 7/01/19							
07/13/2011 060006871402	S	- 200,000.000	1.0645		212,906	211,781	1,125
Issue: 94973VAN7 - Wellpoint Inc 6.375% 6/15/37							
07/13/2011 060006871406	B	110,000.000	1.1283		- 124,110	124,110	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/13/2011 060006871406	S	- 90,000.000	1.1008		99,070	97,832	1,238
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/14/2011 060006871406	S	- 75,000.000	1.0060		75,452	75,140	312
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/14/2011 060006871406	B	55,000.000	1.0881		- 59,847	59,847	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 969457BG4 - Williams Co 7.875% 9/01/21							
07/20/2011 060006871402	S	- 5,000.000	1.2596		6,298	4,875	1,423
Issue: 947075AB3 - Weatherford Intl Ltd 6.500% 8/01/36							
07/20/2011 060006871406	B	195,000.000	1.0623		- 207,150	207,150	
Issue: 947075AB3 - Weatherford Intl Ltd 6.500% 8/01/36							
07/20/2011 060006871406	B	205,000.000	1.0674		- 218,823	218,823	
Issue: 94707VAB6 - Weatherford Berm 6.750% 9/15/40							
07/20/2011 060006871406	S	- 180,000.000	1.1004		198,065	191,226	6,839
Issue: 969457BM1 - Williams Cos Inc 8.750% 3/15/32							
07/20/2011 060006871406	B	70,000.000	1.3076		- 91,532	91,532	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/20/2011 060006871406	S	- 155,000.000	1.0878		168,611	168,376	235
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/20/2011 060006871406	S	- 55,000.000	1.0878		59,830	59,746	83
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
07/29/2011 060006871406	B	1,020,000.000	.2557		- 260,814	260,814	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
07/29/2011 060006871406	S	- 945,000.000	.3328		311,762	311,762	
Issue: 31412N6C5 - F N M A #930667 4.500% 3/01/24							
08/01/2011 060006871402	B	200,000.340	1.0625		- 212,500	212,500	
Issue: 521865204 - Lear Corp W I							
08/04/2011 060006871405	B	120.000	44.0881	5	- 5,295	5,295	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 521865204 - Lear Corp W I							
08/04/2011 060006871405	B	3,740.000	44.0881	150	- 165,039	165,039	
Issue: 14040H105 - Capital One Financial Corp							
08/08/2011 060006871409	B	700.000	38.9978	35	- 27,333	27,333	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
08/10/2011 060006871406	S	- 50,000.000	1.0269		51,344	50,584	760
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
08/10/2011 060006871406	B	45,000.000	1.1531		- 51,890	51,890	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/11/2011 060006871406	S	- 95,000.000	1.1723		111,369	107,431	3,938
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/11/2011 060006871406	S	- 100,000.000	1.1764		117,641	113,085	4,556
Issue: 48203RAD6 - Juniper Networks 5.950% 3/15/41							
08/11/2011 060006871406	B	130,000.000	1.0568		- 137,388	137,388	
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
08/12/2011 060006871406	B	50,000.000	1.1155		- 55,777	55,777	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
08/12/2011 060006871406	S	- 45,000.000	1.0152		45,683	45,525	158
Issue: 75606N109 - Realpage Inc							
08/12/2011 060006871408	S	- 43,807.000	24.4070	2,211	1,066,987	1,034,385	32,602
Issue: 30161N101 - Exelon Corporation							
08/16/2011 060006871409	S	- 1,100.000	42.1357	45	46,304	52,634	- 6,329

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 247916208 - Denbury Resources Inc							
08/18/2011 060006871403	B	3,600.000	14.8281	144	- 53,525	53,525	
Issue: 694308GJ0 - Pacific Gas & Elec 5.800% 3/01/37							
08/24/2011 060006871406	B	100,000.000	1.1287		- 112,866	112,866	
Issue: 00209AAF3 - At & T Wireless 8.750% 3/01/31							
08/24/2011 060006871406	B	105,000.000	1.4209		- 149,199	149,199	
Issue: 9127952P5 - U S Treasury Bill 11/17/11							
08/24/2011 060006871406	S	- 220,000.000	1.0000		219,992	219,992	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
08/24/2011 060006871406	B	145,000.000	1.2008		- 174,109	174,109	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/24/2011 060006871406	B	65,000.000	1.1586		- 75,309	75,309	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/24/2011 060006871406	S	- 80,000.000	1.1447		91,575	90,357	1,218
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/24/2011 060006871406	S	- 80,000.000	1.1447		91,575	90,357	1,218
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/24/2011 060006871406	S	- 155,000.000	1.1570		179,340	175,066	4,274
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/24/2011 060006871406	S	- 120,000.000	1.1589		139,069	135,535	3,534
Issue: 92344GAX4 - Verizon Global Fdg 5.850% 9/15/35							
08/24/2011 060006871406	B	220,000.000	1.0817		- 237,967	237,967	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 131347304 - Calpine Corp							
08/25/2011 060006871403	S	- 500.000	13.4966	20	6,728	6,735	- 6
Issue: 58013MEF7 - McDonalds Corp Mtn 6.300% 3/01/38							
08/25/2011 060006871406	B	150,000.000	1.2467		- 187,005	187,005	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/25/2011 060006871406	S	- 130,000.000	1.1430		148,586	146,829	1,757
Issue: 548661CP0 - Lowes Companies 6.650% 9/15/37							
08/26/2011 060006871406	B	125,000.000	1.2048		- 150,594	150,594	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/26/2011 060006871406	S	- 100,000.000	1.1577		115,766	113,422	2,344
Issue: 189754104 - Coach Inc							
08/30/2011 060006871404	B	1,190.000	55.5550	48	- 66,158	66,158	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
08/31/2011 060006871402	B	70,000.000	1.0476		- 73,330	73,330	
Issue: 189754104 - Coach Inc							
08/31/2011 060006871404	B	960.000	56.2554	38	- 54,044	54,044	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/31/2011 060006871406	S	- 7,200,000.000	.3323		1,919,259	1,919,259	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
08/31/2011 060006871406	S	- 3,090,000.000	.3790		948,634	948,634	
Issue: 438516AT3 - Honeywell Intl 5.700% 3/15/37							
09/02/2011 060006871406	B	180,000.000	1.1585		- 208,530	208,530	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 494368BC6 - Kimberly Clark 6.625% 8/01/37							
09/02/2011 060006871406	B	250,000.000	1.3236		- 330,890	330,890	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
09/02/2011 060006871406	B	330,000.000	.4257		- 140,474	140,474	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/02/2011 060006871406	S	- 220,000.000	1.1925		262,350	251,831	10,519
Issue: 002824AV2 - Abbott Labs 6.000% 4/01/39							
09/02/2011 060006871406	B	120,000.000	1.2035		- 144,420	144,420	
Issue: 247916208 - Denbury Resources Inc							
09/06/2011 060006871403	B	1,600.000	14.1250	64	- 22,664	22,664	
Issue: 247916208 - Denbury Resources Inc							
09/08/2011 060006871403	B	190.000	14.7000	8	- 2,801	2,801	
Issue: 247916208 - Denbury Resources Inc							
09/09/2011 060006871403	B	5,039.000	14.1965	202	- 71,738	71,738	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/12/2011 060006871406	B	1,560,000.000	.3557		- 554,954	554,954	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
09/12/2011 060006871406	S	- 1,560,000.000	.3531		455,539	455,539	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/21/2011 060006871406	B	145,000.000	1.2675		- 183,782	183,782	
Issue: G96666105 - Willis Group Holdings Plc							
09/22/2011 060006871403	B	1,300.000	33.7948	52	- 43,985	43,985	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G96666105 - Willis Group Holdings Plc							
09/23/2011 060006871403	B	1,100.000	33.6975	44	- 37,111	37,111	
Issue: 652482BC3 - News Amer Inc 6.550% 3/15/33							
09/27/2011 060006871402	S	- 10,000.000	1.0685		10,685	10,241	444
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/04/2011 060006871406	B	7,750,000.000	.4403		- 3,412,558	3,412,558	
Issue: 9127952T7 - US Treasury Bill 12/15/11							
10/04/2011 060006871406	S	- 295,000.000	1.0000		295,000	295,000	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/04/2011 060006871406	B	3,650,000.000	1.3209		- 4,821,137	4,821,137	
Issue: 595620AB1 - Midamerican Ener 6.750% 12/30/31							
10/05/2011 060006871406	B	170,000.000	1.3069		- 222,170	222,170	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/05/2011 060006871406	B	20,000.000	1.3044		- 26,088	26,088	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/05/2011 060006871406	S	- 115,000.000	1.3070		150,309	145,893	4,416
Issue: 404280AF6 - Hsbc Hldgs Plc 7.625% 5/17/32							
10/05/2011 060006871406	S	- 45,000.000	1.0623		47,805	48,268	- 463
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/06/2011 060006871406	S	- 85,000.000	1.2886		109,530	107,834	1,697
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/06/2011 060006871406	B	215,000.000	1.0139		- 217,990	217,990	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/11/2011 060006871406	B	535,000.000	.4002		- 214,091	214,091	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/11/2011 060006871406	S	- 535,000.000	.3966		144,778	144,778	
Issue: 105756BS8 - Brazil Rep Of 4.875% 1/22/21							
10/11/2011 060006871406	S	- 160,000.000	1.0907		174,512	173,252	1,260
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
10/11/2011 060006871406	B	75,000.000	1.3300		- 99,750	99,750	
Issue: 002819AC4 - Abbott Labs 6.150% 11/30/37							
10/12/2011 060006871406	B	120,000.000	1.2791		- 153,490	153,490	
Issue: 478160AL8 - Johnson Johnson 4.950% 5/15/33							
10/12/2011 060006871406	B	100,000.000	1.1363		- 113,627	113,627	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/12/2011 060006871406	S	- 70,000.000	1.2277		85,936	88,804	- 2,868
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/12/2011 060006871406	S	- 100,000.000	1.2300		123,000	126,863	- 3,863
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/12/2011 060006871406	S	- 55,000.000	1.2254		67,394	69,748	- 2,354
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/12/2011 060006871406	S	- 550,000.000	1.2254		673,943	697,482	- 23,539
Issue: 71656LAK7 - Petroleos Mexicanos 6.500% 6/02/41							
10/12/2011 060006871406	B	90,000.000	1.0213		- 91,918	91,918	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71656LAK7 - Petroleos Mexicanos 6.500% 6/02/41							
10/12/2011 060006871406	B	890,000.000	1.0213		- 908,966	908,966	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/13/2011 060006871406	B	110,000.000	1.2360		- 135,957	135,957	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/13/2011 060006871406	S	- 280,000.000	.9943		278,392	284,790	- 6,398
Issue: 74005P104 - Praxair Inc							
10/17/2011 060006871403	S	- 1,581.000	101.1644	66	159,875	121,544	38,330
Issue: 74005P104 - Praxair Inc							
10/18/2011 060006871403	S	- 1,095.000	102.0336	46	111,681	84,181	27,499
Issue: 37247DAK2 - Genworth Fin Inc 6.515% 5/22/18							
10/25/2011 060006871402	S	- 4,000.000	.8925		3,570	4,009	- 439
Issue: 219350105 - Corning Inc							
10/25/2011 060006871409	B	4,200.000	13.7436	126	- 57,849	57,849	
Issue: 00507V109 - Activision Blizzard Inc							
10/26/2011 060006871403	S	- 3,067.000	13.3892	123	40,941	33,367	7,575
Issue: 219350105 - Corning Inc							
10/26/2011 060006871409	B	2,100.000	13.8214	63	- 29,088	29,088	
Issue: 493267108 - Keycorp New							
10/27/2011 060006871403	S	- 8,600.000	7.5879	345	64,911	60,979	3,932
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
10/31/2011 060006871406	B	755,000.000	.4141		- 312,615	312,615	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9127953T6 - U S Treasury Bill 11/10/11							
10/31/2011 060006871406	S	- 995,000.000	1.0000		995,000	995,000	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/31/2011 060006871406	S	- 2,345,000.000	1.2284		2,880,686	2,963,376	- 82,690
Issue: 9127953Z2 - U S Treasury Bill 12/29/11							
10/31/2011 060006871406	S	- 900,000.000	.0000		899,983	899,983	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
11/03/2011 060006871406	S	- 240,000.000	1.0055		241,331	242,262	- 930
Issue: 141781AZ7 - Cargill Inc 3.250% 11/15/21							
11/03/2011 060006871406	B	250,000.000	.9950		- 248,750	248,750	
Issue: 298785DV5 - Euro Inv Bank 4.875% 2/15/36							
11/09/2011 060006871402	S	- 15,000.000	1.1575		17,363	14,962	2,401
Issue: 168863AW8 - Republic Of Chile 3.250% 9/14/21							
11/14/2011 060006871406	S	- 155,000.000	1.0086		156,336	153,653	2,683
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
11/14/2011 060006871406	S	- 180,000.000	.9954		179,163	179,214	- 50
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
11/14/2011 060006871406	B	145,000.000	.9958		- 144,388	144,388	
Issue: 96950FAH7 - Williams Partners LP 4.000% 11/15/21							
11/14/2011 060006871406	B	200,000.000	.9959		- 199,186	199,186	
Issue: 168863AW8 - Republic Of Chile 3.250% 9/14/21							
11/15/2011 060006871406	S	- 70,000.000	1.0080		70,562	69,392	1,170

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
11/15/2011 060006871406	B	65,000.000	.9952		- 64,685	64,685	
Issue: 126650100 - Cvs Caremark Corp							
11/18/2011 060006871409	S	- 2,100.000	38.0994	107	79,902	68,372	11,530
Issue: 94973VAT4 - Wellpoint Inc 5.800% 8/15/40							
11/23/2011 060006871406	B	150,000.000	1.1739		- 176,082	176,082	
Issue: 718172AC3 - Philip Morris Inc 6.375% 5/16/38							
11/23/2011 060006871406	B	125,000.000	1.2693		- 158,664	158,664	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/23/2011 060006871406	S	- 115,000.000	1.1794		135,628	132,263	3,365
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/23/2011 060006871406	S	- 100,000.000	1.1742		117,422	115,011	2,411
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/23/2011 060006871406	S	- 110,000.000	1.1742		129,164	126,512	2,652
Issue: 035229CM3 - Anheuser Busch 6.500% 5/01/42							
11/23/2011 060006871406	B	125,000.000	1.2793		- 159,909	159,909	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
11/30/2011 060006871406	S	- 3,500,000.000	.4112		1,006,317	1,006,317	
Issue: 539830AR0 - Lockheed Martin Corp 6.150% 9/01/36							
12/05/2011 060006871406	B	110,000.000	1.1340		- 124,739	124,739	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/05/2011 060006871406	B	180,000.000	1.1444		- 205,988	205,988	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/05/2011 060006871406	S	- 80,000.000	1.1356		90,850	91,401	- 551
Issue: 05523RAC1 - Bae Systems Plc 5.800% 10/11/41							
12/05/2011 060006871406	S	- 250,000.000	1.0345		258,633	248,698	9,935
Issue: 904764AH0 - Unilever Capital 5.900% 11/15/32							
12/06/2011 060006871406	B	125,000.000	1.2885		- 161,068	161,068	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/06/2011 060006871406	S	- 100,000.000	1.1413		114,125	114,233	- 108
Total For Deutsche Bank Securities, Inc.				**6,843**	**65,150,464**	**64,606,385**	**544,090**
Broker: Goldman, Sachs & Co.							
Issue: 03076C106 - Ameriprise Finl Inc							
01/03/2011 060006871403	S	- 4,185.000	59.4126	172	248,470	163,875	84,595
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/04/2011 060006871406	S	- 250,000.000	.9095		227,373	227,045	328
Issue: 36962G4R2 - Gen Elec Cap Crp Mtn 4.375% 9/16/20							
01/04/2011 060006871406	S	- 135,000.000	.9854		133,022	133,943	- 921
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/04/2011 060006871406	B	130,000.000	.9417		- 122,423	122,423	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/04/2011 060006871406	B	475,000.000	.9404		- 446,704	446,704	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 708160106 - J C Penney Co Inc							
01/06/2011 060006871409	B	800.000	31.9824	40	- 25,626	25,626	
Issue: 281020107 - Edison Intl							
01/06/2011 060006871409	B	300.000	38.4026	15	- 11,536	11,536	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/07/2011 060006871406	S	- 85,000.000	.8973		76,274	76,398	- 124
Issue: 577081AU6 - Mattel Inc 6.200% 10/01/40							
01/07/2011 060006871406	B	100,000.000	.9765		- 97,654	97,654	
Issue: 62913F201 - N I I Holdings Inc							
01/07/2011 060006871408	S	- 25,629.000	42.7243	1,300	1,093,681	1,188,535	- 94,854
Issue: 708160106 - J C Penney Co Inc							
01/07/2011 060006871409	B	100.000	31.6600	5	- 3,171	3,171	
Issue: 281020107 - Edison Intl							
01/07/2011 060006871409	B	600.000	38.5054	30	- 23,133	23,133	
Issue: 94973VAN7 - Wellpoint Inc 6.375% 6/15/37							
01/10/2011 060006871406	S	- 205,000.000	1.0836		222,140	222,645	- 505
Issue: 94973VAN7 - Wellpoint Inc 6.375% 6/15/37							
01/10/2011 060006871406	S	- 120,000.000	1.0851		130,206	130,329	- 123
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/10/2011 060006871406	B	195,000.000	.9020		- 175,896	175,896	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/10/2011 060006871406	B	115,000.000	.9036		- 103,913	103,913	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 281020107 - Edison Intl							
01/10/2011 060006871409	B	100.000	38.0047	5	- 3,805	3,805	
Issue: 099724106 - Borg Warner Inc							
01/11/2011 060006871403	S	- 519.000	70.8579	21	36,754	21,223	15,531
Issue: 902671AA4 - Ufj Fin Aruba AEC 6.750% 7/15/13							
01/19/2011 060006871402	S	- 90,000.000	1.1096		99,860	99,773	86
Issue: 25459HAT2 - Directv Hldings LLC 5.200% 3/15/20							
01/21/2011 060006871406	S	- 180,000.000	1.0325		185,843	180,540	5,303
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/21/2011 060006871406	S	- 220,000.000	.8863		194,992	196,743	- 1,751
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/21/2011 060006871406	B	170,000.000	.9353		- 159,003	159,003	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
01/21/2011 060006871406	B	245,000.000	.9962		- 244,076	244,076	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/26/2011 060006871406	S	- 60,000.000	.9345		56,072	56,173	- 101
Issue: 026874BW6 - Amer Intl Group 6.400% 12/15/20							
01/26/2011 060006871406	B	60,000.000	1.0633		- 63,796	63,796	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/31/2011 060006871406	B	1,610,000.000	.2435		- 392,019	392,019	
Issue: 9128337R5 - U S Treas Bd Strip 5/15/32							
01/31/2011 060006871406	B	700,000.000	.3580		- 250,572	250,572	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128337T1 - U S Treas Bd Strip 5/15/33							
01/31/2011 060006871406	B	175,000.000	.3386		- 59,252	59,252	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
01/31/2011 060006871406	B	350,000.000	.3038		- 106,334	106,334	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/31/2011 060006871406	S	- 1,500,000.000	.3024		453,570	491,715	- 38,145
Issue: 37247D106 - Genworth Financial Inc Cl A							
02/02/2011 060006871403	B	581.000	12.6494	23	- 7,373	7,373	
Issue: 36467W109 - Gamestop Corp Cl A							
02/02/2011 060006871403	B	3,763.000	20.0942	151	- 75,765	75,765	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/11/2011 060006871406	B	310,000.000	.2473		- 76,654	76,654	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/11/2011 060006871406	B	710,000.000	.2459		- 174,596	174,596	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
02/11/2011 060006871406	S	- 315,000.000	.2441		76,885	85,044	- 8,158
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
02/11/2011 060006871406	S	- 1,430,000.000	.2427		347,104	386,071	- 38,967
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/11/2011 060006871406	B	720,000.000	.2391		- 172,159	172,159	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/11/2011 060006871406	S	- 45,000.000	.8627		38,820	39,300	- 481

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
02/11/2011 060006871406	B	50,000.000	.9966		- 49,830	49,830	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/14/2011 060006871406	B	315,000.000	.2494		- 78,558	78,558	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
02/14/2011 060006871406	S	- 635,000.000	.2462		156,312	171,437	- 15,125
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/14/2011 060006871406	B	320,000.000	.2425		- 77,606	77,606	
Issue: 50075NAR5 - Kraft Foods Inc 7.000% 8/11/37							
02/14/2011 060006871406	B	75,000.000	1.1220		- 84,153	84,153	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
02/14/2011 060006871406	S	- 70,000.000	.9331		65,319	65,152	167
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
02/15/2011 060006871406	S	- 1,580,000.000	.2472		390,608	426,568	- 35,960
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/15/2011 060006871406	B	1,590,000.000	.2436		- 387,276	387,276	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
02/15/2011 060006871406	B	1,575,000.000	.2839		- 447,143	447,143	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
02/15/2011 060006871406	S	- 1,580,000.000	.2806		443,364	494,103	- 50,739
Issue: 26875P101 - E O G Res Inc							
02/17/2011 060006871405	S	- 145.000	103.0054	3	14,933	13,251	1,681

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
02/23/2011 060006871406	B	90,000.000	.9822		- 88,394	88,394	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
02/23/2011 060006871406	S	- 80,000.000	1.1120		88,957	87,592	1,365
Issue: 36467W109 - Gamestop Corp Cl A							
02/24/2011 060006871403	B	671.000	19.5667	27	- 13,156	13,156	
Issue: 423074103 - Hj Heinz Co							
02/24/2011 060006871404	B	4,500.000	49.7797	180	- 224,189	224,189	
Issue: 912909108 - United States Steel Corp							
02/24/2011 060006871408	S	- 20,526.000	56.2365	1,048	1,153,262	1,032,860	120,402
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
02/28/2011 060006871406	B	3,785,000.000	.2697		- 1,020,966	1,020,966	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
02/28/2011 060006871406	B	1,980,000.000	.2485		- 492,070	492,070	
Issue: 912833XZ8 - U S Treas Bd Strip 2/15/31							
02/28/2011 060006871406	S	- 3,545,000.000	.3888		1,274,278	1,274,278	
Issue: 912803CK7 - U S Treas Bd Strip 2/15/31							
02/28/2011 060006871406	S	- 1,780,000.000	.4023		716,112	756,239	- 40,127
Issue: 020039DC4 - Alltel Corp 7.875% 7/01/32							
03/02/2011 060006871406	S	- 240,000.000	1.2999		311,983	294,451	17,532
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/02/2011 060006871406	B	230,000.000	.9556		- 219,794	219,794	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59156R108 - Metlife Inc							
03/03/2011 060006871405	B	10,610.000	43.2500		- 458,883	458,883	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
03/03/2011 060006871406	S	- 125,000.000	1.0071		125,888	115,369	10,519
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
03/03/2011 060006871406	B	115,000.000	.9970		- 114,649	114,649	
Issue: 59156R108 - Metlife Inc							
03/03/2011 060006871409	B	300.000	43.2500		- 12,975	12,975	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
03/07/2011 060006871406	S	- 85,000.000	1.0853		92,247	86,542	5,705
Issue: 020039DC4 - Alltel Corp 7.875% 7/01/32							
03/07/2011 060006871406	S	- 110,000.000	1.2865		141,518	134,957	6,562
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/07/2011 060006871406	B	75,000.000	.9427		- 70,699	70,699	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/07/2011 060006871406	B	105,000.000	.9386		- 98,552	98,552	
Issue: G94368100 - Warner Chilcott Plc Class A							
03/11/2011 060006871403	B	18,100.000	23.2500		- 420,825	420,825	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
03/11/2011 060006871406	S	- 1,365,000.000	.2872		392,001	426,867	- 34,867
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
03/11/2011 060006871406	B	1,410,000.000	.2782		- 392,206	392,206	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
03/14/2011 060006871406	S	- 45,000.000	.9735		43,805	46,211	- 2,405
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/14/2011 060006871406	B	35,000.000	.9484		- 33,195	33,195	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/16/2011 060006871406	B	135,000.000	.9763		- 131,794	131,794	
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
03/16/2011 060006871406	S	- 160,000.000	1.0953		175,246	163,097	12,150
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
03/17/2011 060006871406	S	- 175,000.000	1.0850		189,873	178,324	11,550
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
03/17/2011 060006871406	B	175,000.000	1.1288		- 197,545	197,545	
Issue: 423074103 - Hj Heinz Co							
03/18/2011 060006871404	S	- 2,710.000	48.9775	111	132,618	123,047	9,571
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
03/21/2011 060006871406	S	- 3,200,000.000	.2532		810,176	860,199	- 50,023
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/21/2011 060006871406	B	3,220,000.000	.2497		- 803,937	803,937	
Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38							
03/21/2011 060006871406	S	- 225,000.000	1.0216		229,858	248,288	- 18,431
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/21/2011 060006871406	B	185,000.000	.9666		- 178,814	178,814	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
03/25/2011 060006871406	B	50,000.000	1.2303		- 61,513	61,513	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/25/2011 060006871406	S	- 45,000.000	.9628		43,327	43,100	227
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
03/28/2011 060006871406	S	- 580,000.000	.2548		147,807	155,911	- 8,104
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/28/2011 060006871406	B	585,000.000	.2513		- 147,022	147,022	
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
03/28/2011 060006871406	S	- 145,000.000	1.0142		147,056	148,496	- 1,440
Issue: 437076AW2 - Home Depot Inc 4.400% 4/01/21							
03/28/2011 060006871406	B	155,000.000	.9982		- 154,727	154,727	
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
03/31/2011 060006871406	B	115,000.000	1.0719		- 123,270	123,270	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/31/2011 060006871406	S	- 85,000.000	.9566		81,308	81,324	- 16
Issue: 026874BW6 - Amer Intl Group 6.400% 12/15/20							
03/31/2011 060006871406	S	- 175,000.000	1.0699		187,234	181,612	5,623
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
03/31/2011 060006871406	B	160,000.000	1.0145		- 162,325	162,325	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
04/04/2011 060006871406	S	- 670,000.000	.2801		187,674	191,249	- 3,575

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/05/2011 060006871406	S	- 1,050,000.000	.2544		267,110	282,253	- 15,143
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/05/2011 060006871406	S	- 160,000.000	.9563		153,013	153,165	- 152
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/05/2011 060006871406	B	1,065,000.000	.2419		- 257,624	257,624	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
04/06/2011 060006871406	S	- 1,020,000.000	.2967		302,624	312,189	- 9,565
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
04/06/2011 060006871406	B	110,000.000	1.0196		- 112,156	112,156	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/06/2011 060006871406	S	- 190,000.000	.9550		181,450	181,458	- 8
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/06/2011 060006871406	S	- 65,000.000	.9509		61,811	62,078	- 267
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/06/2011 060006871406	S	- 105,000.000	.9500		99,750	100,279	- 529
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/06/2011 060006871406	B	1,090,000.000	.2402		- 261,796	261,796	
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
04/06/2011 060006871406	B	215,000.000	1.0011		- 215,232	215,232	
Issue: 249218AK4 - Denver Co Pub Schs 7.017% 12/15/37							
04/06/2011 060006871406	B	225,000.000	1.0000		- 225,000	225,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 249218AK4 - Denver Co Pub Schs 7.017% 12/15/37							
04/06/2011 060006871406	B	90,000.000	1.0130		- 91,167	91,167	
Issue: 17275R102 - Cisco Sys Inc							
04/06/2011 060006871408	B	66,118.000	17.8726	2,645	- 1,184,345	1,184,345	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/15/2011 060006871403	S	- 4,206.000	12.2532	169	51,368	54,417	- 3,049
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
04/15/2011 060006871406	S	- 55,000.000	1.2500		68,752	57,761	10,990
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/15/2011 060006871406	B	50,000.000	.9583		- 47,914	47,914	
Issue: 656531AM2 - Norsk Hydro A S 7.250% 9/23/27							
04/20/2011 060006871406	S	- 140,000.000	1.2440		174,164	169,106	5,058
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
04/20/2011 060006871406	S	- 45,000.000	1.2604		56,716	47,259	9,457
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/20/2011 060006871406	B	40,000.000	.9664		- 38,656	38,656	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/20/2011 060006871406	B	115,000.000	.9650		- 110,975	110,975	
Issue: 708160106 - J C Penney Co Inc							
04/20/2011 060006871409	S	- 700.000	37.7087	36	26,361	19,240	7,120
Issue: 708160106 - J C Penney Co Inc							
04/21/2011 060006871409	S	- 1,100.000	37.3588	56	41,039	30,235	10,804

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 872287AF4 - Tele-Communications 7.875% 2/15/26							
04/28/2011 060006871406	S	- 175,000.000	1.2545		219,543	173,571	45,971
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
04/28/2011 060006871406	B	245,000.000	1.0245		- 251,010	251,010	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/29/2011 060006871406	B	405,000.000	.9724		- 393,815	393,815	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
04/29/2011 060006871406	S	- 1,900,000.000	.2889		548,834	641,351	- 92,517
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/29/2011 060006871406	B	1,985,000.000	.2482		- 492,737	492,737	
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/03/2011 060006871403	S	- 431.000	46.8913	18	20,193	18,795	1,398
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
05/05/2011 060006871406	B	250,000.000	.3170		- 79,260	79,260	
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
05/05/2011 060006871406	B	195,000.000	1.4566		- 284,035	284,035	
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
05/05/2011 060006871406	S	- 195,000.000	1.4848		289,534	268,020	21,514
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
05/05/2011 060006871406	S	- 240,000.000	.3297		78,589	78,589	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/09/2011 060006871406	B	135,000.000	.9875		- 133,313	133,313	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/12/2011 060006871403	S	- 4,209.000	11.4525	169	48,034	54,456	- 6,422
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
05/12/2011 060006871406	B	165,000.000	1.0111		- 166,823	166,823	
Issue: 68389XAL9 - Oracle Corp 5.375% 7/15/40							
05/12/2011 060006871406	S	- 165,000.000	1.0106		166,741	163,507	3,233
Issue: 247916208 - Denbury Resources Inc							
05/13/2011 060006871403	B	2,481.000	20.5345	99	- 51,045	51,045	
Issue: 247916208 - Denbury Resources Inc							
05/16/2011 060006871403	B	1,820.000	20.4744	73	- 37,336	37,336	
Issue: 010392FE3 - Alabama Pwr Co 3.950% 6/01/21							
05/18/2011 060006871402	B	34,000.000	.9979		- 33,927	33,927	
Issue: 257867AR2 - Donnelley & Sons Co 5.500% 5/15/15							
05/18/2011 060006871402	S	- 20,000.000	1.0200		20,400	18,664	1,736
Issue: 247916208 - Denbury Resources Inc							
05/18/2011 060006871403	B	917.000	20.7895	37	- 19,101	19,101	
Issue: 364760108 - Gap Inc							
05/20/2011 060006871403	B	7,914.000	19.3309	317	- 153,301	153,301	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/20/2011 060006871406	B	555,000.000	.2564		- 142,296	142,296	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
05/20/2011 060006871406	S	- 555,000.000	.2535		135,322	135,322	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 478366107 - Johnson Controls Inc							
05/24/2011 060006871408	S	- 14,861.000	37.4760	754	556,177	528,838	27,339
Issue: 018490102 - Allergan Inc							
05/24/2011 060006871408	B	2,211.000	82.2294	111	- 181,920	181,920	
Issue: 060505104 - Bank Of America Corp							
05/24/2011 060006871409	B	3,100.000	11.3599	31	- 35,247	35,247	
Issue: 828807CF2 - Simon Proprty Grp LP 4.375% 3/01/21							
05/25/2011 060006871402	S	- 12,000.000	.9999		11,999	11,967	32
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
05/25/2011 060006871406	B	95,000.000	1.0246		- 97,337	97,337	
Issue: 68389XAL9 - Oracle Corp 5.375% 7/15/40							
05/25/2011 060006871406	S	- 95,000.000	1.0259		97,460	94,141	3,319
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
06/01/2011 060006871406	B	80,000.000	1.1026		- 88,207	88,207	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/01/2011 060006871406	S	- 765,000.000	.2843		206,534	206,534	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/01/2011 060006871406	B	770,000.000	.2804		- 215,908	215,908	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
06/01/2011 060006871406	B	60,000.000	1.0732		- 64,389	64,389	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/01/2011 060006871406	S	- 110,000.000	1.0964		120,605	120,043	562

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/01/2011 060006871406	S	- 175,000.000	1.1022		192,890	190,977	1,912
Issue: 401617105 - Guess Inc							
06/06/2011 060006871405	S	- 3,485.000	41.2483	142	143,608	128,467	15,141
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
06/14/2011 060006871406	B	155,000.000	1.1255		- 174,453	174,453	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/14/2011 060006871406	S	- 100,000.000	1.0790		107,902	108,997	- 1,095
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
06/14/2011 060006871406	S	- 155,000.000	1.0482		162,473	159,897	2,575
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
06/14/2011 060006871406	B	205,000.000	1.0034		- 205,689	205,689	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/16/2011 060006871406	B	100,000.000	1.0969		- 109,688	109,688	
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
06/16/2011 060006871406	S	- 105,000.000	1.4222		149,330	150,185	- 855
Issue: 446413106 - Huntington Ingalls Industrie							
06/20/2011 060006871405	B	3,620.000	35.9994	145	- 130,463	130,463	
Issue: 06647F102 - Bankrate Inc							
06/20/2011 060006871408	B	17,528.000	15.4103	701	- 270,813	270,813	
Issue: 500472AC9 - Philips Electronics 6.875% 3/11/38							
06/22/2011 060006871406	B	130,000.000	1.1599		- 150,790	150,790	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/22/2011 060006871406	S	- 110,000.000	1.0944		120,381	119,999	383
Issue: 247916208 - Denbury Resources Inc							
06/23/2011 060006871403	B	3,587.000	18.7768	143	- 67,496	67,496	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
06/28/2011 060006871406	B	105,000.000	.9964		- 104,619	104,619	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
06/28/2011 060006871406	S	- 95,000.000	1.1271		107,078	109,101	- 2,023
Issue: 035229DC4 - Anheuser Busch 6.450% 9/01/37							
06/29/2011 060006871406	B	360,000.000	1.1360		- 408,960	408,960	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
06/29/2011 060006871406	B	330,000.000	.9452		- 311,909	311,909	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/29/2011 060006871406	S	- 315,000.000	1.0703		337,148	342,852	- 5,704
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
06/29/2011 060006871406	S	- 330,000.000	1.0341		341,256	350,076	- 8,820
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/30/2011 060006871406	S	- 140,000.000	1.0627		148,772	152,379	- 3,607
Issue: 74005P104 - Praxair Inc							
07/05/2011 060006871403	S	- 900.000	108.6346	38	97,733	67,544	30,190
Issue: 544152AC5 - Lorillard Tobacco Co 8.125% 5/01/40							
07/06/2011 060006871406	S	- 75,000.000	1.1316		84,869	75,542	9,327

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/06/2011 060006871406	B	60,000.000	1.0663		- 63,975	63,975	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/06/2011 060006871406	B	125,000.000	1.0659		- 133,237	133,237	
Issue: 126408GS6 - Csx Corp 6.220% 4/30/40							
07/07/2011 060006871406	B	170,000.000	1.0882		- 184,994	184,994	
Issue: 105756BS8 - Brazil Rep Of 4.875% 1/22/21							
07/07/2011 060006871406	B	220,000.000	1.0535		- 231,766	231,766	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/07/2011 060006871406	S	- 150,000.000	1.0647		159,703	161,921	- 2,218
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
07/07/2011 060006871406	S	- 210,000.000	.9984		209,664	210,794	- 1,130
Issue: 02209SAD5 - Altria Group Inc 9.700% 11/10/18							
07/11/2011 060006871402	S	- 4,000.000	1.3412		5,365	4,653	712
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
07/11/2011 060006871406	B	55,000.000	1.0902		- 59,959	59,959	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/11/2011 060006871406	S	- 35,000.000	1.0934		38,268	37,847	421
Issue: 02209SAD5 - Altria Group Inc 9.700% 11/10/18							
07/12/2011 060006871402	S	- 11,000.000	1.3402		14,742	12,795	1,947
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/12/2011 060006871406	S	- 530,000.000	.2826		143,089	143,089	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/12/2011 060006871406	B	535,000.000	.2785		- 148,998	148,998	
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
07/12/2011 060006871406	B	75,000.000	1.1425		- 85,691	85,691	
Issue: 50075NAR5 - Kraft Foods Inc 7.000% 8/11/37							
07/12/2011 060006871406	S	- 75,000.000	1.2026		90,195	84,153	6,042
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
07/14/2011 060006871406	B	615,000.000	.3214		- 197,655	197,655	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/14/2011 060006871406	S	- 100,000.000	1.0942		109,418	108,705	713
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
07/14/2011 060006871406	S	- 605,000.000	.3390		199,594	199,594	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
07/15/2011 060006871406	B	115,000.000	1.1809		- 135,798	135,798	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
07/15/2011 060006871406	S	- 115,000.000	1.1408		131,189	128,472	2,717
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/15/2011 060006871406	S	- 60,000.000	1.0831		64,988	65,208	- 221
Issue: 652482BJ8 - News Amer Inc 6.200% 12/15/34							
07/15/2011 060006871406	B	85,000.000	1.0033		- 85,276	85,276	
Issue: 072024NU2 - Bay Area Toll Ca 6.918% 4/01/40							
07/18/2011 060006871406	S	- 55,000.000	1.1444		62,940	55,515	7,425

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 54438CPA4 - Los Angeles Ca Cmnty 6.750% 8/01/49							
07/18/2011 060006871406	S	- 170,000.000	1.1758		199,886	171,403	28,484
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/18/2011 060006871406	B	45,000.000	1.0772		- 48,473	48,473	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/18/2011 060006871406	B	165,000.000	1.0856		- 179,128	179,128	
Issue: 06738E204 - Barclays Plc A D R							
07/20/2011 060006871405	S	- 4,430.000	14.3214	178	63,265	90,568	- 27,303
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
07/20/2011 060006871406	S	- 210,000.000	1.0786		226,506	216,203	10,303
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/20/2011 060006871406	B	180,000.000	1.0866		- 195,581	195,581	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/20/2011 060006871406	S	- 25,000.000	1.0864		27,161	27,157	4
Issue: 71654QAY8 - Petroleos Mexicanos 6.500% 6/02/41							
07/20/2011 060006871406	B	35,000.000	1.0325		- 36,138	36,138	
Issue: 38141GGQ1 - Goldman Sachs Gp 5.250% 7/27/21							
07/22/2011 060006871402	B	10,000.000	.9995		- 9,995	9,995	
Issue: 009363102 - Airgas Inc							
07/22/2011 060006871403	B	539.000	69.8722	22	- 37,683	37,683	
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
07/22/2011 060006871406	S	- 120,000.000	1.0141		121,688	121,229	458

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GGQ1 - Goldman Sachs Gp 5.250% 7/27/21							
07/22/2011 060006871406	B	135,000.000	.9995		- 134,927	134,927	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/25/2011 060006871406	B	195,000.000	1.0741		- 209,442	209,442	
Issue: 25156PAD5 - Deutsche Telekom 9.250% 6/01/32							
07/25/2011 060006871406	S	- 205,000.000	1.4641		300,130	272,302	27,829
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
07/29/2011 060006871406	B	3,000,000.000	.2620		- 786,090	786,090	
Issue: 9127953M1 - U S Treasury Bill 10/06/11							
07/29/2011 060006871406	S	- 560,000.000	.9999		559,928	559,995	- 67
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
07/29/2011 060006871406	S	- 2,865,000.000	.3020		817,803	817,803	
Issue: 144141CY2 - Progress Energy Car 6.300% 4/01/38							
08/03/2011 060006871406	S	- 150,000.000	1.2733		190,998	187,598	3,401
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/03/2011 060006871406	B	140,000.000	1.1572		- 162,006	162,006	
Issue: 573284106 - Martin Marietta Matls Inc							
08/05/2011 060006871403	B	619.000	67.8296	25	- 42,011	42,011	
Issue: 573284106 - Martin Marietta Matls Inc							
08/08/2011 060006871403	B	652.000	66.4719	26	- 43,366	43,366	
Issue: 573284106 - Martin Marietta Matls Inc							
08/09/2011 060006871403	B	200.000	64.3324	8	- 12,874	12,874	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
08/09/2011 060006871406	S	- 485,000.000	.3669		151,671	151,671	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
08/09/2011 060006871406	B	495,000.000	.3477		- 172,102	172,102	
Issue: 573284106 - Martin Marietta Matls Inc							
08/10/2011 060006871403	B	1,200.000	63.3464	48	- 76,064	76,064	
Issue: 33766JAF0 - Firstenergy Solu 6.800% 8/15/39							
08/10/2011 060006871406	S	- 70,000.000	1.1295		79,064	70,260	8,803
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/10/2011 060006871406	B	50,000.000	1.2280		- 61,398	61,398	
Issue: 235308RA3 - Dallas Tx Indpt 6.450% 2/15/35							
08/11/2011 060006871406	S	- 180,000.000	1.1557		208,030	183,330	24,700
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/11/2011 060006871406	B	105,000.000	1.2133		- 127,395	127,395	
Issue: 42805T105 - Hertz Global Holdings Inc							
08/11/2011 060006871408	B	24,676.000	10.6119	987	- 262,846	262,846	
Issue: 369604103 - General Electric Co							
08/12/2011 060006871408	B	20,918.000	15.9131	837	- 333,707	333,707	
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
08/15/2011 060006871406	S	- 1,330,000.000	1.0892		1,448,661	1,374,723	73,938
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
08/15/2011 060006871406	B	1,370,000.000	.9975		- 1,366,575	1,366,575	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 125509BM0 - Cigna Corp 5.125% 6/15/20							
08/16/2011 060006871402	S	- 10,000.000	1.1123		11,123	10,029	1,094
Issue: 001055AE2 - Aflac Inc 3.450% 8/15/15							
08/16/2011 060006871402	S	- 5,000.000	1.0466		5,233	4,996	237
Issue: 14170T101 - Carefusion Corporation							
08/24/2011 060006871403	S	- 3,400.000	24.4819	138	83,101	82,765	336
Issue: 493267108 - Keycorp New							
08/25/2011 060006871403	S	- 2,413.000	6.3889	97	15,320	17,349	- 2,029
Issue: 278642103 - E Bay Inc							
08/26/2011 060006871403	S	- 5,711.000	29.2995	232	167,098	125,106	41,991
Issue: 278642103 - E Bay Inc							
08/29/2011 060006871403	S	- 5,749.000	30.1240	233	172,950	125,939	47,011
Issue: 125509BM0 - Cigna Corp 5.125% 6/15/20							
08/30/2011 060006871402	S	- 7,000.000	1.0959		7,671	7,021	651
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/31/2011 060006871406	B	4,635,000.000	1.1459		- 5,311,239	5,311,239	
Issue: 126650100 - Cvs Caremark Corp							
09/06/2011 060006871409	S	- 2,000.000	35.7036	81	71,326	65,116	6,209
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/07/2011 060006871406	B	855,000.000	.3477		- 297,284	297,284	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
09/07/2011 060006871406	S	- 855,000.000	.3449		249,670	249,670	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38259P508 - Google Inc Cl A							
09/08/2011 060006871404	B	850.000	534.9881	34	- 454,774	454,774	
Issue: 105756BS8 - Brazil Rep Of 4.875% 1/22/21							
09/12/2011 060006871406	B	260,000.000	1.1025		- 286,650	286,650	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
09/12/2011 060006871406	S	- 130,000.000	1.1580		150,540	134,862	15,678
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/12/2011 060006871406	B	105,000.000	1.2200		- 128,100	128,100	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
09/12/2011 060006871406	S	- 240,000.000	1.0184		244,425	239,489	4,936
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/14/2011 060006871406	B	55,000.000	1.1968		- 65,824	65,824	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/14/2011 060006871406	S	- 285,000.000	1.2133		345,796	328,499	17,298
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
09/14/2011 060006871406	B	390,000.000	.9926		- 387,106	387,106	
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
09/15/2011 060006871406	S	- 215,000.000	1.0829		232,821	215,103	17,719
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/15/2011 060006871406	B	160,000.000	1.1998		- 191,975	191,975	
Issue: 031162BE9 - Amgen Inc 4.950% 10/01/41							
09/19/2011 060006871406	S	- 130,000.000	1.0582		137,562	128,480	9,082

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 031162BH2 - Amgen Inc 5.650% 6/15/42							
09/19/2011 060006871406	B	120,000.000	1.1552		- 138,625	138,625	
Issue: 9127952T7 - US Treasury Bill 12/15/11							
09/21/2011 060006871415	B	295,000.000	1.0000		- 295,000	295,000	
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
09/22/2011 060006871406	S	- 100,000.000	1.1423		114,225	100,048	14,177
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/22/2011 060006871406	B	75,000.000	1.3059		- 97,945	97,945	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/22/2011 060006871406	S	- 90,000.000	1.3059		117,534	104,967	12,567
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
09/22/2011 060006871406	B	125,000.000	1.0506		- 131,329	131,329	
Issue: 06051GEC9 - Bank Of Amer Crp 5.625% 7/01/20							
09/27/2011 060006871402	S	- 15,000.000	.9393		14,090	15,583	- 1,493
Issue: 023551AF1 - Amerada Hess Corp 7.875% 10/01/29							
09/30/2011 060006871402	S	- 15,000.000	1.3409		20,114	17,438	2,676
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
09/30/2011 060006871406	B	20,000.000	1.1350		- 22,700	22,700	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/30/2011 060006871406	B	4,810,000.000	1.2921		- 6,215,046	6,215,046	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/30/2011 060006871406	S	- 95,000.000	1.2831		121,893	118,080	3,814

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 418056107 - Hasbro Inc							
10/04/2011 060006871403	S	- 7,049.000	31.9643	286	225,030	240,146	- 15,116
Issue: 052769106 - Autodesk Inc							
10/04/2011 060006871404	S	- 11,690.000	25.4318	473	296,824	473,273	- 176,449
Issue: 521865204 - Lear Corp W I							
10/04/2011 060006871405	B	2,505.000	40.8302	50	- 102,330	102,330	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/04/2011 060006871406	B	3,200,000.000	.4376		- 1,400,288	1,400,288	
Issue: 418056107 - Hasbro Inc							
10/05/2011 060006871403	S	- 4,699.000	33.3460	191	156,502	160,086	- 3,584
Issue: 521865204 - Lear Corp W I							
10/05/2011 060006871405	B	770.000	43.4453	15	- 33,468	33,468	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/06/2011 060006871406	S	- 155,000.000	1.0122		156,889	158,217	- 1,328
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/06/2011 060006871406	S	- 10,000.000	1.0122		10,122	10,208	- 86
Issue: 481165AJ7 - Joy Global Inc 5.125% 10/15/21							
10/06/2011 060006871406	B	180,000.000	.9915		- 178,472	178,472	
Issue: 481165AJ7 - Joy Global Inc 5.125% 10/15/21							
10/06/2011 060006871406	B	10,000.000	.9915		- 9,915	9,915	
Issue: 167250109 - Chicago Bridge Iron Ny Shs							
10/06/2011 060006871408	B	9,275.000	30.3993	464	- 282,417	282,417	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37							
10/13/2011 060006871406	B	400,000.000	1.0463		- 418,500	418,500	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/13/2011 060006871406	S	- 245,000.000	1.2395		303,685	310,697	- 7,011
Issue: 58506K102 - Medquist Hldgs Inc							
10/14/2011 060006871408	B	11,270.000	8.8792	451	- 100,519	100,519	
Issue: 698299AD6 - Panama 8.875% 9/30/27							
10/17/2011 060006871406	B	20,000.000	1.4848		- 29,696	29,696	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/17/2011 060006871406	S	- 15,000.000	1.2430		18,645	19,022	- 378
Issue: 58506K102 - Medquist Hldgs Inc							
10/17/2011 060006871408	B	17,477.000	8.8829	699	- 155,946	155,946	
Issue: 548661CR6 - Lowes Companies 5.800% 4/15/40							
10/19/2011 060006871406	S	- 100,000.000	1.1666		116,662	109,085	7,577
Issue: 548661CP0 - Lowes Companies 6.650% 9/15/37							
10/19/2011 060006871406	B	100,000.000	1.2727		- 127,266	127,266	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
10/24/2011 060006871406	S	- 2,035,000.000	.3896		554,627	554,627	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/24/2011 060006871406	B	2,035,000.000	.3861		- 785,638	785,638	
Issue: 459506101 - Intl Flavors Fragrances							
10/24/2011 060006871408	S	- 17,944.000	60.5575	918	1,085,726	1,139,071	- 53,345

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 228368106 - Crown Holdings Inc							
10/26/2011 060006871403	B	786.000	32.6039	31	- 25,658	25,658	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/31/2011 060006871406	B	2,400,000.000	.3728		- 894,672	894,672	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/04/2011 060006871406	B	25,000.000	1.2424		- 31,060	31,060	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/08/2011 060006871406	B	15,000.000	1.2561		- 18,841	18,841	
Issue: 228368106 - Crown Holdings Inc							
11/09/2011 060006871403	B	6,028.000	32.4623	241	- 195,924	195,924	
Issue: 94973VAW7 - Wellpoint Inc 3.700% 8/15/21							
11/17/2011 060006871406	S	- 305,000.000	1.0211		311,442	304,646	6,795
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
11/17/2011 060006871406	B	275,000.000	1.0030		- 275,816	275,816	
Issue: 53217V109 - Life Technologies Corp							
11/25/2011 060006871403	B	601.000	36.6489	24	- 22,050	22,050	
Issue: 009363102 - Airgas Inc							
11/28/2011 060006871403	S	- 2,503.000	72.7729	104	182,047	168,416	13,631
Issue: 9128334Y3 - U S Treas Bd Strip 8/15/34							
11/30/2011 060006871406	S	- 1,225,000.000	.4870		398,581	398,581	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/01/2011 060006871406	S	- 170,000.000	1.1251		191,263	194,263	- 2,999

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 586054AA6 - Memorial Sloan 5.000% 7/01/42							
12/01/2011 060006871406	B	230,000.000	1.0000		- 230,000	230,000	
Issue: 37247DAK2 - Genworth Fin Inc 6.515% 5/22/18							
12/05/2011 060006871402	S	- 4,000.000	.9300		3,720	4,009	- 289
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
12/05/2011 060006871406	B	175,000.000	1.0762		- 188,330	188,330	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/05/2011 060006871406	S	- 115,000.000	1.1494		132,178	131,388	790
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
12/06/2011 060006871406	S	- 1,350,000.000	.4555		414,452	414,452	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
12/06/2011 060006871406	B	110,000.000	1.0698		- 117,676	117,676	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/06/2011 060006871406	B	1,350,000.000	.3888		- 524,894	524,894	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/06/2011 060006871406	S	- 70,000.000	1.1406		79,844	79,963	- 119
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
12/07/2011 060006871406	B	235,000.000	.8672		- 203,794	203,794	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/07/2011 060006871406	S	- 115,000.000	1.1316		130,130	131,413	- 1,284
Issue: 9127955K3 - U S Treasury Bill 4/26/12							
12/14/2011 060006871406	B	1,315,000.000	.0000		- 1,314,976	1,314,976	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29273RAH2 - Enegry Tran Ptnr 6.700% 7/01/18							
12/19/2011 060006871402	B	25,000.000	1.1015		- 27,538	27,538	
Total For Goldman, Sachs & Co.				**15,708**	**74,322,909**	**74,274,930**	**47,977**
Broker: Investment Technology Group, I							
Issue: 049513104 - Atmel Corp							
01/03/2011 060006871403	S	- 305.000	12.5013	9	3,804	1,701	2,103
Issue: 049513104 - Atmel Corp							
01/03/2011 060006871403	S	- 1,305.000	12.5635	39	16,356	7,277	9,079
Issue: 03076C106 - Ameriprise Finl Inc							
01/03/2011 060006871403	S	- 2,068.000	59.3638	64	122,700	80,978	41,722
Issue: 049513104 - Atmel Corp							
01/04/2011 060006871403	S	- 637.000	12.6559	19	8,043	3,552	4,490
Issue: G94368100 - Warner Chilcott Plc Class A							
01/04/2011 060006871403	B	870.000	22.9734	26	- 20,013	20,013	
Issue: 03076C106 - Ameriprise Finl Inc							
01/04/2011 060006871403	S	- 1,201.000	59.1266	37	70,974	47,028	23,945
Issue: G94368100 - Warner Chilcott Plc Class A							
01/05/2011 060006871403	B	982.000	22.8219	29	- 22,441	22,441	
Issue: 03076C106 - Ameriprise Finl Inc							
01/05/2011 060006871403	S	- 1,009.000	58.8946	31	59,393	39,510	19,883

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G94368100 - Warner Chilcott Plc Class A							
01/06/2011 060006871403	B	467.000	22.9883	10	- 10,745	10,745	
Issue: 69331C108 - P G E Corp							
01/06/2011 060006871405	S	- 2,675.000	47.2122	74	126,218	102,784	23,434
Issue: 14040H105 - Capital One Financial Corp							
01/07/2011 060006871405	B	4,455.000	44.8603	31	- 199,884	199,884	
Issue: 759509102 - Reliance Steel Aluminum							
01/07/2011 060006871405	S	- 505.000	52.4534	4	26,485	19,362	7,123
Issue: 55616P104 - MacYs Inc							
01/07/2011 060006871405	S	- 3,075.000	23.3087	84	71,590	54,822	16,768
Issue: 049513104 - Atmel Corp							
01/10/2011 060006871403	S	- 1,327.000	13.3929	40	17,732	7,400	10,333
Issue: 478160104 - Johnson Johnson							
01/10/2011 060006871405	S	- 545.000	62.0597	15	33,807	34,456	- 649
Issue: 084670702 - Berkshire Hathaway Inc Cl B							
01/10/2011 060006871405	B	530.000	79.7614	4	- 42,277	42,277	
Issue: 049513104 - Atmel Corp							
01/11/2011 060006871403	S	- 2,635.000	13.8005	80	36,285	14,694	21,591
Issue: 099724106 - Borg Warner Inc							
01/11/2011 060006871403	S	- 1,575.000	70.8317	49	111,511	64,406	47,105
Issue: 049513104 - Atmel Corp							
01/12/2011 060006871403	S	- 5,354.000	13.7799	162	73,616	29,856	43,760

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 099724106 - Borg Warner Inc							
01/12/2011 060006871403	S	- 11.000	70.9568		780	450	330
Issue: G94368100 - Warner Chilcott Plc Class A							
01/12/2011 060006871403	B	400.000	23.9442	8	- 9,585	9,585	
Issue: 049513104 - Atmel Corp							
01/13/2011 060006871403	S	- 221.000	13.7374	3	3,033	1,232	1,800
Issue: 099724106 - Borg Warner Inc							
01/13/2011 060006871403	S	- 15.000	70.2587		1,053	613	440
Issue: G94368100 - Warner Chilcott Plc Class A							
01/13/2011 060006871403	B	1,148.000	23.9204	34	- 27,495	27,495	
Issue: 099724106 - Borg Warner Inc							
01/14/2011 060006871403	S	- 103.000	70.3645	3	7,244	4,212	3,032
Issue: 693475105 - P N C Financial Services Group Inc							
01/14/2011 060006871405	B	2,165.000	63.6789	15	- 137,880	137,880	
Issue: 37247D106 - Genworth Financial Inc Cl A							
01/18/2011 060006871403	B	2,722.000	14.1869	82	- 38,698	38,698	
Issue: 693475105 - P N C Financial Services Group Inc							
01/18/2011 060006871405	B	225.000	63.2601	2	- 14,235	14,235	
Issue: G94368100 - Warner Chilcott Plc Class A							
01/19/2011 060006871403	B	531.000	23.7527	14	- 12,627	12,627	
Issue: 759509102 - Reliance Steel Aluminum							
01/19/2011 060006871405	S	- 2,995.000	52.4741	24	157,136	114,831	42,305

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 436440101 - Hologic Inc							
01/19/2011 060006871405	S	- 2,865.000	19.3371	21	55,380	44,633	10,747
Issue: 857477103 - State Str Corp							
01/19/2011 060006871405	S	- 2,810.000	48.1330	22	135,231	123,991	11,241
Issue: G94368100 - Warner Chilcott Plc Class A							
01/20/2011 060006871403	B	2,456.000	23.5354	64	- 57,866	57,866	
Issue: G2554F105 - Covidien Plc							
01/20/2011 060006871405	B	2,770.000	48.0494	19	- 133,116	133,116	
Issue: 755111507 - Raytheon Company							
01/20/2011 060006871405	B	7,300.000	52.0864	51	- 380,282	380,282	
Issue: 693475105 - P N C Financial Services Group Inc							
01/21/2011 060006871405	B	3,360.000	60.5149	24	- 203,354	203,354	
Issue: 594918104 - Microsoft Corp							
01/21/2011 060006871405	S	- 1,980.000	28.1549	15	55,732	54,072	1,660
Issue: 755111507 - Raytheon Company							
01/21/2011 060006871405	B	520.000	52.1686	4	- 27,131	27,131	
Issue: 00846U101 - Agilent Technologies Inc							
01/25/2011 060006871403	S	- 900.000	42.6924	28	38,395	21,804	16,591
Issue: 00846U101 - Agilent Technologies Inc							
01/26/2011 060006871403	S	- 12,200.000	42.4247	454	517,127	295,569	221,558
Issue: 493267108 - Keycorp New							
01/27/2011 060006871403	S	- 3,378.000	9.0106	110	30,328	23,596	6,732

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00846U101 - Agilent Technologies Inc							
01/27/2011 060006871403	S	- 1,699.000	42.6178	51	72,357	41,162	31,195
Issue: 493267108 - Keycorp New							
01/28/2011 060006871403	S	- 3,077.000	9.0207	80	27,676	21,494	6,183
Issue: 00846U101 - Agilent Technologies Inc							
01/28/2011 060006871403	S	- 940.000	42.2863	34	39,715	22,773	16,941
Issue: 413875105 - Harris Corp Del							
01/28/2011 060006871405	S	- 2,795.000	47.6418	78	133,081	122,377	10,704
Issue: 493267108 - Keycorp New							
01/31/2011 060006871403	S	- 342.000	9.0003	7	3,071	2,389	682
Issue: 049513104 - Atmel Corp							
01/31/2011 060006871403	S	- 400.000	13.7788	12	5,499	2,245	3,255
Issue: 00846U101 - Agilent Technologies Inc							
01/31/2011 060006871403	S	- 7,686.000	41.5195	307	318,812	186,208	132,604
Issue: 493267108 - Keycorp New							
02/01/2011 060006871403	S	- 966.000	9.0174	29	8,682	6,748	1,934
Issue: 049513104 - Atmel Corp							
02/01/2011 060006871403	S	- 3,640.000	13.7967	72	50,148	20,426	29,722
Issue: 00846U101 - Agilent Technologies Inc							
02/01/2011 060006871403	S	- 2,043.000	42.1385	80	86,009	49,496	36,513
Issue: 00846U101 - Agilent Technologies Inc							
02/02/2011 060006871403	S	- 329.000	41.5500	13	13,657	7,971	5,686

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36467W109 - Gamestop Corp Cl A							
02/02/2011 060006871403	B	537.000	20.0300	16	- 10,772	10,772	
Issue: G94368100 - Warner Chilcott Plc Class A							
02/04/2011 060006871403	B	4,600.000	23.3432	134	- 107,512	107,512	
Issue: 00846U101 - Agilent Technologies Inc							
02/04/2011 060006871403	S	- 989.000	42.1417	37	41,641	23,960	17,681
Issue: 36467W109 - Gamestop Corp Cl A							
02/04/2011 060006871403	B	1,000.000	19.9114	36	- 19,947	19,947	
Issue: 00507V109 - Activision Blizzard Inc							
02/10/2011 060006871403	B	11,232.000	10.8983	363	- 122,773	122,773	
Issue: G94368100 - Warner Chilcott Plc Class A							
02/11/2011 060006871403	B	5,700.000	23.4629	171	- 133,910	133,910	
Issue: G94368100 - Warner Chilcott Plc Class A							
02/14/2011 060006871403	B	2,348.000	23.6623	68	- 55,627	55,627	
Issue: 00507V109 - Activision Blizzard Inc							
02/14/2011 060006871403	B	1,700.000	10.9276	51	- 18,628	18,628	
Issue: 00507V109 - Activision Blizzard Inc							
02/15/2011 060006871403	B	1,400.000	10.9477	42	- 15,369	15,369	
Issue: 049513104 - Atmel Corp							
02/16/2011 060006871403	S	- 4,785.000	15.8169	131	75,553	26,851	48,702
Issue: 049513104 - Atmel Corp							
02/17/2011 060006871403	S	- 633.000	15.7068	15	9,928	3,552	6,375

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 26875P101 - E O G Res Inc							
02/17/2011 060006871405	S	- 695.000	102.6983	6	71,369	63,515	7,855
Issue: 049513104 - Atmel Corp							
02/18/2011 060006871403	S	- 1,411.000	15.7026	33	22,123	7,918	14,205
Issue: 36467W109 - Gamestop Corp Cl A							
02/18/2011 060006871403	B	1,600.000	19.9082	46	- 31,899	31,899	
Issue: 049513104 - Atmel Corp							
02/23/2011 060006871403	S	- 4,264.000	14.2402	109	60,611	23,928	36,684
Issue: 049513104 - Atmel Corp							
02/24/2011 060006871403	S	- 3,685.000	14.4796	93	53,264	20,678	32,585
Issue: 00846U101 - Agilent Technologies Inc							
02/24/2011 060006871403	S	- 416.000	41.1314	13	17,098	10,078	7,019
Issue: 36467W109 - Gamestop Corp Cl A							
02/24/2011 060006871403	B	863.000	19.5342	15	- 16,873	16,873	
Issue: 049513104 - Atmel Corp							
02/25/2011 060006871403	S	- 3,198.000	14.9722	87	47,794	17,946	29,848
Issue: 36467W109 - Gamestop Corp Cl A							
02/25/2011 060006871403	B	280.000	19.5241	4	- 5,471	5,471	
Issue: 049513104 - Atmel Corp							
02/28/2011 060006871403	S	- 1,035.000	14.6405	29	15,124	5,808	9,316
Issue: 302491303 - F M C Corporation							
03/01/2011 060006871403	B	1,198.000	76.8292	36	- 92,077	92,077	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 049513104 - Atmel Corp							
03/01/2011 060006871403	S	- 699.000	14.5255	18	10,135	3,922	6,213
Issue: 302491303 - F M C Corporation							
03/02/2011 060006871403	B	198.000	77.0011	6	- 15,252	15,252	
Issue: 049513104 - Atmel Corp							
03/02/2011 060006871403	S	- 2,535.000	14.5301	66	36,767	14,225	22,542
Issue: 302491303 - F M C Corporation							
03/03/2011 060006871403	B	608.000	78.6952	24	- 47,871	47,871	
Issue: 049513104 - Atmel Corp							
03/03/2011 060006871403	S	- 3,149.000	14.5539	88	45,742	17,671	28,072
Issue: 55616P104 - MacYs Inc							
03/03/2011 060006871405	B	2,995.000	23.6056	81	- 70,780	70,780	
Issue: 302491303 - F M C Corporation							
03/04/2011 060006871403	B	304.000	77.8992	9	- 23,690	23,690	
Issue: 049513104 - Atmel Corp							
03/04/2011 060006871403	S	- 190.000	14.5593	4	2,762	1,066	1,696
Issue: 36467W109 - Gamestop Corp Cl A							
03/07/2011 060006871403	B	281.000	19.7708	7	- 5,563	5,563	
Issue: 36467W109 - Gamestop Corp Cl A							
03/08/2011 060006871403	B	22.000	19.9070		- 438	438	
Issue: 857477103 - State Str Corp							
03/11/2011 060006871405	S	- 4,790.000	43.4314	133	207,903	211,358	- 3,455

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 294429105 - Equifax Inc							
03/14/2011 060006871405	S	- 1,660.000	36.2314	46	60,098	42,785	17,313
Issue: 68389X105 - Oracle Corporation							
03/14/2011 060006871405	S	- 2,145.000	31.3674	59	67,224	44,268	22,956
Issue: 857477103 - State Str Corp							
03/14/2011 060006871405	S	- 2,490.000	43.1385	69	107,346	109,871	- 2,525
Issue: 774341101 - Rockwell Collins Inc							
03/16/2011 060006871403	B	1,000.000	61.1313	40	- 61,171	61,171	
Issue: 001055102 - Aflac Inc							
03/17/2011 060006871403	B	370.000	50.8100	11	- 18,811	18,811	
Issue: 774341101 - Rockwell Collins Inc							
03/17/2011 060006871403	B	1,000.000	61.6824	40	- 61,722	61,722	
Issue: 36467W109 - Gamestop Corp Cl A							
03/25/2011 060006871403	B	3,700.000	21.7176	146	- 80,501	80,501	
Issue: 655044105 - Noble Energy Inc							
03/30/2011 060006871405	S	- 3,255.000	98.1639	94	319,429	201,893	117,537
Issue: G96666105 - Willis Group Holdings Plc							
03/31/2011 060006871403	B	200.000	39.9802	6	- 8,002	8,002	
Issue: 37247D106 - Genworth Financial Inc Cl A							
03/31/2011 060006871403	S	- 4,822.000	13.3687	146	64,318	62,387	1,931
Issue: 655044105 - Noble Energy Inc							
03/31/2011 060006871405	S	- 865.000	97.1223	25	83,986	53,652	30,334

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 126650100 - Cvs Caremark Corp							
04/01/2011 060006871405	B	2,130.000	34.9351	58	- 74,469	74,469	
Issue: 969904101 - Williams Sonoma Inc							
04/01/2011 060006871405	S	- 7,250.000	41.1411	201	298,072	196,959	101,112
Issue: 126650100 - Cvs Caremark Corp							
04/04/2011 060006871405	B	1,155.000	34.8919	31	- 40,331	40,331	
Issue: 969904101 - Williams Sonoma Inc							
04/04/2011 060006871405	S	- 1,360.000	40.8866	38	55,568	36,947	18,621
Issue: 532791100 - Lincare Hldgs Inc							
04/04/2011 060006871405	S	- 195.000	29.5987	1	5,770	5,130	640
Issue: 532791100 - Lincare Hldgs Inc							
04/05/2011 060006871405	S	- 320.000	29.9172	9	9,565	8,418	1,146
Issue: 532791100 - Lincare Hldgs Inc							
04/06/2011 060006871405	S	- 4,305.000	30.2050	119	129,914	113,255	16,659
Issue: 446413106 - Huntington Ingalls Industrie							
04/07/2011 060006871405	B	95.000	38.8449	1	- 3,691	3,691	
Issue: G96666105 - Willis Group Holdings Plc							
04/08/2011 060006871403	B	219.000	40.1580	8	- 8,802	8,802	
Issue: G96666105 - Willis Group Holdings Plc							
04/11/2011 060006871403	B	487.000	40.1698	19	- 19,582	19,582	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/11/2011 060006871403	S	- 1,051.000	12.7270	42	13,334	13,598	- 264

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 294429105 - Equifax Inc							
04/11/2011 060006871405	S	- 785.000	38.0816	6	29,888	20,233	9,655
Issue: G96666105 - Willis Group Holdings Plc							
04/12/2011 060006871403	B	4,101.000	40.1802	164	- 164,943	164,943	
Issue: 294429105 - Equifax Inc							
04/12/2011 060006871405	S	- 495.000	37.5373	4	18,577	12,758	5,819
Issue: G96666105 - Willis Group Holdings Plc							
04/13/2011 060006871403	B	5.000	40.2000		- 201	201	
Issue: 294429105 - Equifax Inc							
04/13/2011 060006871405	S	- 525.000	37.3194	4	19,589	13,532	6,057
Issue: 681904108 - Omnicare Inc							
04/14/2011 060006871405	S	- 2,545.000	30.4050	19	77,361	62,647	14,714
Issue: 23918K108 - Davita Inc							
04/14/2011 060006871405	S	- 1,395.000	86.6455	40	120,830	72,442	48,389
Issue: G96666105 - Willis Group Holdings Plc							
04/15/2011 060006871403	B	677.000	40.0627	25	- 27,147	27,147	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/15/2011 060006871403	S	- 2,434.000	12.2526	89	29,733	31,491	- 1,758
Issue: G96666105 - Willis Group Holdings Plc							
04/18/2011 060006871403	B	1,786.000	40.0503	71	- 71,601	71,601	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/18/2011 060006871403	S	- 8,411.000	11.9552	338	100,217	108,821	- 8,605

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G96666105 - Willis Group Holdings Plc							
04/19/2011 060006871403	B	767.000	40.1347	31	- 30,814	30,814	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/19/2011 060006871403	S	- 6,308.000	11.8373	254	74,416	81,613	- 7,197
Issue: 294429105 - Equifax Inc							
04/19/2011 060006871405	S	- 230.000	37.0500	2	8,520	5,928	2,592
Issue: 060505104 - Bank Of America Corp							
04/19/2011 060006871405	S	- 13,080.000	12.2969	356	160,487	178,301	- 17,814
Issue: 294429105 - Equifax Inc							
04/20/2011 060006871405	S	- 890.000	37.6125	7	33,468	22,939	10,529
Issue: 00846U101 - Agilent Technologies Inc							
04/21/2011 060006871403	S	- 8,700.000	49.1934	295	427,687	211,755	215,932
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/21/2011 060006871403	S	- 526.000	11.9937	16	6,293	6,805	- 513
Issue: 294429105 - Equifax Inc							
04/21/2011 060006871405	S	- 1,115.000	37.8710	9	42,218	28,738	13,479
Issue: 00846U101 - Agilent Technologies Inc							
04/25/2011 060006871403	S	- 2,500.000	48.1113	76	120,202	60,849	59,353
Issue: G96666105 - Willis Group Holdings Plc							
04/25/2011 060006871403	B	22.000	40.4100	1	- 890	890	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/25/2011 060006871403	S	- 421.000	11.9967	13	5,038	5,447	- 409

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00846U101 - Agilent Technologies Inc							
04/26/2011 060006871403	S	- 742.000	49.2113	17	36,498	18,060	18,438
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/26/2011 060006871403	S	- 367.000	12.2800	6	4,501	4,748	- 247
Issue: 693475105 - P N C Financial Services Group Inc							
04/26/2011 060006871405	B	2,685.000	61.9577	73	- 166,429	166,429	
Issue: G96666105 - Willis Group Holdings Plc							
04/27/2011 060006871403	B	175.000	40.8189	3	- 7,146	7,146	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/27/2011 060006871403	S	- 3,617.000	12.1556	109	43,857	46,797	- 2,939
Issue: 446413106 - Huntington Ingalls Industrie							
04/27/2011 060006871405	B	490.000	39.9650	3	- 19,586	19,586	
Issue: G96666105 - Willis Group Holdings Plc							
04/28/2011 060006871403	B	83.000	41.0370	2	- 3,409	3,409	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/28/2011 060006871403	S	- 351.000	12.2513	11	4,290	4,541	- 252
Issue: 446413106 - Huntington Ingalls Industrie							
04/28/2011 060006871405	B	15.000	39.9709		- 600	600	
Issue: 446413106 - Huntington Ingalls Industrie							
04/28/2011 060006871405	B	85.000	39.9977	1	- 3,400	3,400	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/29/2011 060006871403	S	- 990.000	12.2436	27	12,094	12,809	- 714

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 428236103 - Hewlett Packard Co							
04/29/2011 060006871405	S	- 525.000	40.3156	4	21,162	23,947	- 2,786
Issue: 931422109 - Walgreen Co							
04/29/2011 060006871405	S	- 3,105.000	42.7683	24	132,771	95,663	37,108
Issue: 278642103 - E Bay Inc							
04/29/2011 060006871405	B	545.000	34.2147	4	- 18,651	18,651	
Issue: 446413106 - Huntington Ingalls Industrie							
04/29/2011 060006871405	B	740.000	40.0433	20	- 29,652	29,652	
Issue: 931422109 - Walgreen Co							
05/02/2011 060006871405	S	- 4,600.000	42.5140	36	195,528	141,723	53,806
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/03/2011 060006871403	S	- 2,257.000	46.4513	69	104,772	98,420	6,351
Issue: 126650100 - Cvs Caremark Corp							
05/05/2011 060006871405	B	4,760.000	36.7187	129	- 174,910	174,910	
Issue: 254709108 - Discover Finl Svcs							
05/05/2011 060006871405	S	- 2,170.000	23.8136	60	51,616	26,032	25,584
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/09/2011 060006871403	B	3,165.000	69.0496	68	- 218,610	218,610	
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/09/2011 060006871403	S	- 1,053.000	11.5350	32	12,115	13,624	- 1,509
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/10/2011 060006871403	B	3,171.000	69.3151	123	- 219,922	219,922	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/10/2011 060006871403	S	- 13,257.000	11.3665	525	150,161	171,519	- 21,358
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/10/2011 060006871403	S	- 2,550.000	46.0354	73	117,317	111,197	6,120
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/11/2011 060006871403	B	4,198.000	69.2246	162	- 290,767	290,767	
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/11/2011 060006871403	S	- 7,367.000	11.5067	296	84,474	95,314	- 10,841
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/11/2011 060006871403	S	- 4.000	46.2550		185	174	10
Issue: 594918104 - Microsoft Corp							
05/11/2011 060006871405	S	- 8,225.000	25.3588	226	208,350	224,618	- 16,268
Issue: 617446448 - Morgan Stanley							
05/11/2011 060006871405	S	- 7,695.000	24.6129	211	189,185	207,683	- 18,498
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/12/2011 060006871403	B	549.000	69.1500	22	- 37,985	37,985	
Issue: 617446448 - Morgan Stanley							
05/12/2011 060006871405	S	- 3,405.000	24.3087	94	82,678	91,899	- 9,221
Issue: 247916208 - Denbury Resources Inc							
05/13/2011 060006871403	B	3,639.000	20.6596	146	- 75,326	75,326	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/13/2011 060006871403	B	894.000	69.6874	13	- 62,314	62,314	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00846U101 - Agilent Technologies Inc							
05/13/2011 060006871403	S	- 2,647.000	52.5566	82	139,035	64,427	74,608
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/13/2011 060006871403	S	- 722.000	46.0683	22	33,239	31,484	1,755
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/16/2011 060006871403	B	1,991.000	70.6985	76	- 140,837	140,837	
Issue: 00846U101 - Agilent Technologies Inc							
05/16/2011 060006871403	S	- 183.000	52.6547	4	9,632	4,454	5,177
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/16/2011 060006871403	S	- 1,052.000	11.2522	42	11,795	13,611	- 1,816
Issue: 247916208 - Denbury Resources Inc							
05/17/2011 060006871403	B	4,548.000	20.2087	173	- 92,082	92,082	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/17/2011 060006871403	B	2,170.000	70.0952	84	- 152,190	152,190	
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/17/2011 060006871403	S	- 56.000	46.2280	2	2,587	2,442	145
Issue: 166764100 - Chevron Corporation							
05/17/2011 060006871405	S	- 3,105.000	100.2992	90	311,339	218,333	93,006
Issue: 001055102 - Aflac Inc							
05/18/2011 060006871403	B	2,148.000	50.4029	32	- 108,298	108,298	
Issue: 00846U101 - Agilent Technologies Inc							
05/18/2011 060006871403	S	- 2,239.000	51.5312	83	115,295	54,497	60,798

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G96666105 - Willis Group Holdings Plc							
05/18/2011 060006871403	B	565.000	40.1200	17	- 22,685	22,685	
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/18/2011 060006871403	S	- 271.000	46.3050	8	12,540	11,817	723
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/19/2011 060006871403	S	- 2,717.000	46.3835	111	125,913	118,480	7,434
Issue: 364760108 - Gap Inc							
05/20/2011 060006871403	B	17,835.000	19.3646	611	- 345,979	345,979	
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/20/2011 060006871403	S	- 3,210.000	46.5175	125	149,196	139,978	9,218
Issue: 364760108 - Gap Inc							
05/23/2011 060006871403	B	1,059.000	19.5034	27	- 20,681	20,681	
Issue: 247916208 - Denbury Resources Inc							
05/23/2011 060006871403	B	2,072.000	20.5359	62	- 42,613	42,613	
Issue: 364760108 - Gap Inc							
05/24/2011 060006871403	B	4,109.000	19.0889	120	- 78,557	78,557	
Issue: 401617105 - Guess Inc							
05/24/2011 060006871405	S	- 3,920.000	39.6451	109	155,300	144,503	10,797
Issue: 247916208 - Denbury Resources Inc							
05/25/2011 060006871403	B	933.000	20.5877	37	- 19,246	19,246	
Issue: 247916208 - Denbury Resources Inc							
06/03/2011 060006871403	B	2,907.000	20.6212	93	- 60,039	60,039	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 401617105 - Guess Inc							
06/03/2011 060006871405	S	- 1,205.000	42.1633	21	50,785	44,420	6,366
Issue: 247916208 - Denbury Resources Inc							
06/06/2011 060006871403	B	4,697.000	20.3944	174	- 95,967	95,967	
Issue: 247916208 - Denbury Resources Inc							
06/07/2011 060006871403	B	136.000	20.1971	4	- 2,751	2,751	
Issue: G2554F113 - Covidien Plc							
06/07/2011 060006871405	B	3,770.000	54.4587	102	- 205,411	205,411	
Issue: 247916208 - Denbury Resources Inc							
06/10/2011 060006871403	B	2,014.000	20.0435	60	- 40,428	40,428	
Issue: 247916208 - Denbury Resources Inc							
06/13/2011 060006871403	B	32.000	19.9548	1	- 640	640	
Issue: 438516106 - Honeywell International Inc							
06/13/2011 060006871405	B	2,940.000	55.8842	79	- 164,379	164,379	
Issue: 00751Y106 - Advance Auto Parts Inc							
06/14/2011 060006871403	B	2,554.000	57.1949	74	- 146,150	146,150	
Issue: 521865204 - Lear Corp W I							
06/14/2011 060006871405	B	430.000	49.9563	3	- 21,484	21,484	
Issue: 00751Y106 - Advance Auto Parts Inc							
06/15/2011 060006871403	B	133.000	57.0717	2	- 7,593	7,593	
Issue: 00751Y106 - Advance Auto Parts Inc							
06/16/2011 060006871403	B	27.000	57.2867		- 1,547	1,547	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 78454L100 - Sm Energy Co							
06/21/2011 060006871405	B	495.000	65.3977	3	- 32,375	32,375	
Issue: 247916208 - Denbury Resources Inc							
06/23/2011 060006871403	B	4,782.000	18.7780	143	- 89,940	89,940	
Issue: 247916208 - Denbury Resources Inc							
06/24/2011 060006871403	B	375.000	18.6360	15	- 7,004	7,004	
Issue: 233326107 - D S T Systems Inc							
06/28/2011 060006871403	B	932.000	51.9224	20	- 48,412	48,412	
Issue: 099724106 - Borg Warner Inc							
06/28/2011 060006871403	S	- 872.000	78.5086	30	68,430	36,316	32,114
Issue: 037833100 - Apple Inc							
06/28/2011 060006871405	B	930.000	335.5154	7	- 312,036	312,036	
Issue: 521865204 - Lear Corp W I							
06/28/2011 060006871405	B	210.000	51.6115	1	- 10,840	10,840	
Issue: 233326107 - D S T Systems Inc							
06/29/2011 060006871403	B	135.000	51.9887	3	- 7,021	7,021	
Issue: 099724106 - Borg Warner Inc							
06/29/2011 060006871403	S	- 436.000	79.9001	18	34,818	18,158	16,661
Issue: 681904108 - Omnicare Inc							
06/29/2011 060006871405	S	- 80.000	31.3327	1	2,506	1,969	537
Issue: 099724106 - Borg Warner Inc							
07/01/2011 060006871403	S	- 555.000	81.1956	12	45,052	23,114	21,938

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74005P104 - Praxair Inc							
07/05/2011 060006871403	S	- 300.000	108.9450	10	32,674	22,515	10,159
Issue: 099724106 - Borg Warner Inc							
07/05/2011 060006871403	S	- 2,716.000	80.7166	103	219,123	113,111	106,012
Issue: 74005P104 - Praxair Inc							
07/06/2011 060006871403	S	- 274.000	108.2543	9	29,653	20,563	9,090
Issue: 099724106 - Borg Warner Inc							
07/06/2011 060006871403	S	- 471.000	80.5298	15	37,915	19,615	18,299
Issue: 446413106 - Huntington Ingalls Industrie							
07/06/2011 060006871405	B	2,155.000	35.1452	15	- 75,753	75,753	
Issue: 577081102 - Mattel Inc							
07/07/2011 060006871403	S	- 18,193.000	28.0434	608	509,585	410,906	98,679
Issue: 099724106 - Borg Warner Inc							
07/07/2011 060006871403	S	- 379.000	81.1374	6	30,745	15,784	14,961
Issue: 577081102 - Mattel Inc							
07/08/2011 060006871403	S	- 1,511.000	27.6271	45	41,699	34,127	7,572
Issue: 099724106 - Borg Warner Inc							
07/08/2011 060006871403	S	- 706.000	80.0988	12	56,538	29,402	27,136
Issue: 577081102 - Mattel Inc							
07/11/2011 060006871403	S	- 1,664.000	27.1947	44	45,208	37,583	7,625
Issue: 099724106 - Borg Warner Inc							
07/11/2011 060006871403	S	- 257.000	78.9254	11	20,273	10,703	9,570

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 521865204 - Lear Corp W I							
07/11/2011 060006871405	B	990.000	53.1398	7	- 52,615	52,615	
Issue: 92553P201 - Viacom Inc Class B							
07/11/2011 060006871405	S	- 170.000	51.2327	1	8,708	5,218	3,490
Issue: 577081102 - Mattel Inc							
07/12/2011 060006871403	S	- 2,080.000	27.2634	49	56,659	46,979	9,680
Issue: 099724106 - Borg Warner Inc							
07/12/2011 060006871403	S	- 1,412.000	79.1344	59	111,679	58,805	52,875
Issue: 577081102 - Mattel Inc							
07/13/2011 060006871403	S	- 5,900.000	27.3332	214	161,052	133,257	27,795
Issue: 099724106 - Borg Warner Inc							
07/13/2011 060006871403	S	- 1,197.000	79.3211	48	94,900	49,851	45,049
Issue: 577081102 - Mattel Inc							
07/14/2011 060006871403	S	- 3,102.000	26.8696	78	83,271	70,062	13,210
Issue: 099724106 - Borg Warner Inc							
07/14/2011 060006871403	S	- 457.000	79.2755	17	36,212	19,032	17,179
Issue: 099724106 - Borg Warner Inc							
07/15/2011 060006871403	S	- 10.000	77.0433		770	416	354
Issue: 037833100 - Apple Inc							
07/18/2011 060006871405	B	360.000	373.9789	3	- 134,635	134,635	
Issue: 36467W109 - Gamestop Corp Cl A							
07/19/2011 060006871403	B	634.000	23.6358	25	- 15,010	15,010	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36467W109 - Gamestop Corp Cl A							
07/20/2011 060006871403	B	3,166.000	23.5423	122	- 74,657	74,657	
Issue: 099724106 - Borg Warner Inc							
07/21/2011 060006871403	S	- 210.000	76.5297	8	16,064	8,746	7,318
Issue: 03073E105 - Amerisourcebergen Corp							
07/21/2011 060006871405	B	1,680.000	38.8268	29	- 65,258	65,258	
Issue: 009363102 - Airgas Inc							
07/22/2011 060006871403	B	1,519.000	69.8595	45	- 106,162	106,162	
Issue: 74005P104 - Praxair Inc							
07/22/2011 060006871403	S	- 3,900.000	105.2379	148	410,280	292,689	117,591
Issue: 099724106 - Borg Warner Inc							
07/22/2011 060006871403	S	- 324.000	76.6464	10	24,823	13,493	11,330
Issue: 949746101 - Wells Fargo Co							
07/22/2011 060006871405	B	7,020.000	29.1621	119	- 204,837	204,837	
Issue: 009363102 - Airgas Inc							
07/25/2011 060006871403	B	2,642.000	70.1560	101	- 185,453	185,453	
Issue: 74005P104 - Praxair Inc							
07/25/2011 060006871403	S	- 600.000	105.1499	25	63,065	45,029	18,036
Issue: 099724106 - Borg Warner Inc							
07/25/2011 060006871403	S	- 323.000	76.2900	10	24,632	13,452	11,180
Issue: 53217V109 - Life Technologies Corp							
07/25/2011 060006871403	B	9,376.000	51.3831	339	- 482,107	482,107	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06738E204 - Barclays Plc A D R							
07/25/2011 060006871405	S	- 9,625.000	14.9709	263	143,832	196,776	- 52,944
Issue: 009363102 - Airgas Inc							
07/26/2011 060006871403	B	4,492.000	69.7118	139	- 313,285	313,285	
Issue: 53217V109 - Life Technologies Corp							
07/26/2011 060006871403	B	2,139.000	50.5823	47	- 108,242	108,242	
Issue: 681904108 - Omnicare Inc							
07/26/2011 060006871405	S	- 2,400.000	30.5574	18	73,320	59,078	14,241
Issue: 009363102 - Airgas Inc							
07/27/2011 060006871403	B	1,458.000	68.6541	47	- 100,145	100,145	
Issue: 269246401 - E Trade Financial Corp							
07/27/2011 060006871403	S	- 7,800.000	16.1082	236	125,408	116,462	8,945
Issue: 23918K108 - Davita Inc							
07/27/2011 060006871405	S	- 175.000	83.2404	2	14,566	9,088	5,478
Issue: 06652K103 - Bankunited Inc							
07/27/2011 060006871408	S	- 18,090.000	24.8277	551	448,582	516,611	- 68,029
Issue: 009363102 - Airgas Inc							
07/28/2011 060006871403	B	2,002.000	69.5105	80	- 139,240	139,240	
Issue: 099724106 - Borg Warner Inc							
07/28/2011 060006871403	S	- 653.000	78.1503	21	51,012	27,195	23,817
Issue: 53217V109 - Life Technologies Corp							
07/28/2011 060006871403	B	8,765.000	46.1179	266	- 404,490	404,490	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06652K103 - Bankunited Inc							
07/28/2011 060006871408	S	- 2,398.000	24.7536	73	59,286	68,482	- 9,196
Issue: 009363102 - Airgas Inc							
07/29/2011 060006871403	B	1,549.000	68.6598	40	- 106,394	106,394	
Issue: 009363102 - Airgas Inc							
08/01/2011 060006871403	B	2,149.000	68.3649	83	- 146,999	146,999	
Issue: 009363102 - Airgas Inc							
08/02/2011 060006871403	B	1,962.000	67.5796	75	- 132,666	132,666	
Issue: 009363102 - Airgas Inc							
08/03/2011 060006871403	B	218.000	66.8013	9	- 14,571	14,571	
Issue: 44919P508 - Iac Interactivecorp							
08/04/2011 060006871405	S	- 2,795.000	39.0806	78	109,153	92,964	16,189
Issue: 247916208 - Denbury Resources Inc							
08/05/2011 060006871403	B	6,200.000	15.9937	248	- 99,409	99,409	
Issue: 247916208 - Denbury Resources Inc							
08/08/2011 060006871403	B	8,200.000	15.0783	328	- 123,970	123,970	
Issue: 247916208 - Denbury Resources Inc							
08/09/2011 060006871403	B	500.000	14.9809	20	- 7,510	7,510	
Issue: 278642103 - E Bay Inc							
08/09/2011 060006871403	S	- 7,706.000	28.8706	270	222,207	168,809	53,398
Issue: 025816109 - American Express Co							
08/09/2011 060006871405	S	- 545.000	43.6151	15	23,755	16,507	7,248

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 571748102 - Marsh McLennan Cos Inc							
08/09/2011 060006871405	B	3,610.000	27.3939	97	- 98,989	98,989	
Issue: 871607107 - Synopsys Inc							
08/11/2011 060006871403	S	- 728.000	22.1594	22	16,110	15,914	196
Issue: 278642103 - E Bay Inc							
08/11/2011 060006871403	S	- 6,000.000	29.9452	216	179,455	131,437	48,018
Issue: G7496G103 - Renaissance Re Holdings Ltd							
08/11/2011 060006871403	B	2,100.000	61.2754	76	- 128,754	128,754	
Issue: 452308109 - Illinois Tool Works							
08/11/2011 060006871405	S	- 4,360.000	45.1336	78	196,705	199,719	- 3,014
Issue: 871607107 - Synopsys Inc							
08/12/2011 060006871403	S	- 894.000	22.2798	24	19,894	19,543	351
Issue: 278642103 - E Bay Inc							
08/12/2011 060006871403	S	- 231.000	30.5150	4	7,045	5,060	1,985
Issue: 302491303 - F M C Corporation							
08/15/2011 060006871403	B	2,800.000	75.0672	105	- 210,293	210,293	
Issue: 871607107 - Synopsys Inc							
08/15/2011 060006871403	S	- 713.000	22.6233	24	16,106	15,586	520
Issue: 278642103 - E Bay Inc							
08/15/2011 060006871403	S	- 761.000	30.7704	31	23,385	16,671	6,715
Issue: 14170T101 - Carefusion Corporation							
08/15/2011 060006871405	B	1,170.000	25.5115	8	- 29,857	29,857	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 278642103 - E Bay Inc							
08/16/2011 060006871403	S	- 312.000	30.3104	10	9,447	6,835	2,613
Issue: 278642103 - E Bay Inc							
08/17/2011 060006871403	S	- 81.000	30.4839	1	2,468	1,774	694
Issue: 049513104 - Atmel Corp							
08/18/2011 060006871403	B	817.000	9.0450	25	- 7,414	7,414	
Issue: 009363102 - Airgas Inc							
08/18/2011 060006871403	B	368.000	59.4440	11	- 21,886	21,886	
Issue: 247916208 - Denbury Resources Inc							
08/18/2011 060006871403	B	2,000.000	14.9312	60	- 29,922	29,922	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
08/18/2011 060006871403	B	1,300.000	61.9152	52	- 80,542	80,542	
Issue: 14170T101 - Carefusion Corporation							
08/18/2011 060006871403	S	- 1,100.000	24.2129	34	26,601	26,777	- 176
Issue: 53217V109 - Life Technologies Corp							
08/18/2011 060006871403	B	730.000	36.4018	21	- 26,594	26,594	
Issue: 36467W109 - Gamestop Corp Cl A							
08/18/2011 060006871403	B	2,061.000	20.0921	51	- 41,461	41,461	
Issue: 053807103 - Avnet Inc							
08/18/2011 060006871405	S	- 545.000	25.8450	4	14,081	17,299	- 3,217
Issue: 693475105 - P N C Financial Services Group Inc							
08/18/2011 060006871405	B	10.000	45.4094		- 454	454	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 887317303 - Time Warner Inc							
08/18/2011 060006871405	B	4,200.000	28.8250	113	- 121,178	121,178	
Issue: 320517105 - First Horizon National Corp							
08/19/2011 060006871403	B	2,600.000	6.5134	104	- 17,039	17,039	
Issue: 053807103 - Avnet Inc							
08/19/2011 060006871405	S	- 460.000	25.5545	13	11,742	14,601	- 2,858
Issue: 053807103 - Avnet Inc							
08/19/2011 060006871405	S	- 685.000	25.1391	19	17,201	21,743	- 4,541
Issue: 693475105 - P N C Financial Services Group Inc							
08/19/2011 060006871405	B	335.000	43.7861	2	- 14,671	14,671	
Issue: 124857202 - Cbs Corp Class B Non Voting							
08/22/2011 060006871405	B	6,155.000	22.8431	43	- 140,642	140,642	
Issue: 053807103 - Avnet Inc							
08/23/2011 060006871405	S	- 60.000	25.2850		1,517	1,904	- 388
Issue: 278642103 - E Bay Inc							
08/24/2011 060006871403	S	- 400.000	28.7617	8	11,497	8,762	2,734
Issue: G94368100 - Warner Chilcott Plc Class A							
08/24/2011 060006871403	B	1,700.000	16.3952	35	- 27,907	27,907	
Issue: 14170T101 - Carefusion Corporation							
08/24/2011 060006871403	S	- 1,500.000	24.4080	46	36,566	36,514	52
Issue: 269246401 - E Trade Financial Corp							
08/24/2011 060006871403	S	- 20,606.000	10.7788	820	221,287	305,669	- 84,381

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 53217V109 - Life Technologies Corp							
08/24/2011 060006871403	B	400.000	38.4290	8	- 15,379	15,379	
Issue: 418056107 - Hasbro Inc							
08/25/2011 060006871403	S	- 1,451.000	37.3224	45	54,110	49,329	4,781
Issue: 871503108 - Symantec Corp							
08/25/2011 060006871403	S	- 113.000	15.9581	3	1,800	1,630	170
Issue: 049513104 - Atmel Corp							
08/25/2011 060006871403	S	- 5,334.000	8.8536	192	47,033	31,504	15,529
Issue: 871607107 - Synopsys Inc							
08/25/2011 060006871403	S	- 1,929.000	24.7672	59	47,717	42,168	5,549
Issue: 278642103 - E Bay Inc							
08/25/2011 060006871403	S	- 3,412.000	28.5382	104	97,268	74,744	22,524
Issue: G94368100 - Warner Chilcott Plc Class A							
08/25/2011 060006871403	B	8,600.000	16.3742	338	- 141,157	141,157	
Issue: 14170T101 - Carefusion Corporation							
08/25/2011 060006871403	S	- 14.000	24.2350		339	341	- 2
Issue: 00751Y106 - Advance Auto Parts Inc							
08/25/2011 060006871403	B	1,179.000	58.4015	35	- 68,891	68,891	
Issue: 269246401 - E Trade Financial Corp							
08/25/2011 060006871403	S	- 24,967.000	10.9518	1,004	272,430	370,360	- 97,930
Issue: 00507V109 - Activision Blizzard Inc							
08/25/2011 060006871403	B	661.000	11.1392	20	- 7,383	7,383	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 278642103 - E Bay Inc							
08/26/2011 060006871403	S	- 2,284.000	29.2850	70	66,817	50,034	16,783
Issue: 269246401 - E Trade Financial Corp							
08/26/2011 060006871403	S	- 22,193.000	10.6957	892	236,477	329,210	- 92,733
Issue: 278642103 - E Bay Inc							
08/29/2011 060006871403	S	- 1,713.000	30.4863	70	52,154	37,525	14,628
Issue: 269246401 - E Trade Financial Corp							
08/29/2011 060006871403	S	- 6,325.000	11.2125	254	70,665	93,825	- 23,160
Issue: 364760108 - Gap Inc							
09/06/2011 060006871403	B	256.000	15.2492	7	- 3,911	3,911	
Issue: 037833100 - Apple Inc							
09/06/2011 060006871405	B	475.000	373.3558	13	- 177,357	177,357	
Issue: 035710409 - Annaly Cap Mgmt Inc							
09/09/2011 060006871405	B	2,235.000	17.7442	38	- 39,696	39,696	
Issue: 049513104 - Atmel Corp							
09/12/2011 060006871403	B	5,000.000	8.9725	200	- 45,063	45,063	
Issue: 247916208 - Denbury Resources Inc							
09/12/2011 060006871403	B	178.000	13.9350	5	- 2,486	2,486	
Issue: G94368100 - Warner Chilcott Plc Class A							
09/12/2011 060006871403	B	2,300.000	13.8900	86	- 32,033	32,033	
Issue: 00507V109 - Activision Blizzard Inc							
09/12/2011 060006871403	B	4,800.000	11.4193	192	- 55,005	55,005	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 14170T101 - Carefusion Corporation							
09/15/2011 060006871403	S	- 7,500.000	24.0780	277	180,308	182,393	- 2,085
Issue: 774341101 - Rockwell Collins Inc							
09/16/2011 060006871403	S	- 5,400.000	56.0265	189	302,354	271,112	31,241
Issue: 14170T101 - Carefusion Corporation							
09/20/2011 060006871403	S	- 5,519.000	24.7674	168	136,523	134,217	2,306
Issue: 369604103 - General Electric Co							
09/22/2011 060006871405	B	9,950.000	15.0266	70	- 149,584	149,584	
Issue: 14170T101 - Carefusion Corporation							
09/23/2011 060006871403	S	- 28.000	23.6183	1	660	681	- 20
Issue: 369604103 - General Electric Co							
09/23/2011 060006871405	B	15,025.000	15.1915	105	- 228,357	228,357	
Issue: 369604103 - General Electric Co							
09/23/2011 060006871405	B	12,520.000	15.0940	88	- 189,065	189,065	
Issue: 14170T101 - Carefusion Corporation							
09/26/2011 060006871403	S	- 3,300.000	23.7998	70	78,469	80,253	- 1,784
Issue: 369604103 - General Electric Co							
09/26/2011 060006871405	B	1,325.000	15.3616	9	- 20,363	20,363	
Issue: 14170T101 - Carefusion Corporation							
09/27/2011 060006871403	S	- 14,150.000	24.4955	546	346,066	344,115	1,951
Issue: 774341101 - Rockwell Collins Inc							
09/27/2011 060006871403	S	- 10,183.000	53.4209	412	543,574	511,703	31,870

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 493267108 - Keycorp New							
09/28/2011 060006871403	S	- 16,213.000	5.8986	488	95,146	115,034	- 19,888
Issue: 049513104 - Atmel Corp							
09/28/2011 060006871403	B	6,150.000	8.9283	246	- 55,155	55,155	
Issue: G94368100 - Warner Chilcott Plc Class A							
09/28/2011 060006871403	B	4,161.000	15.4735	146	- 64,531	64,531	
Issue: 446413106 - Huntington Ingalls Industrie							
09/28/2011 060006871405	S	- 4,530.000	24.8216	34	112,408	168,982	- 56,574
Issue: 446413106 - Huntington Ingalls Industrie							
09/28/2011 060006871405	S	- 1,465.000	25.3449	26	37,105	54,649	- 17,544
Issue: 00751Y106 - Advance Auto Parts Inc							
09/29/2011 060006871403	S	- 1,485.000	58.9779	36	87,546	75,558	11,988
Issue: 446413106 - Huntington Ingalls Industrie							
09/29/2011 060006871405	S	- 795.000	24.0790	6	19,137	29,656	- 10,519
Issue: 00751Y106 - Advance Auto Parts Inc							
09/30/2011 060006871403	S	- 1,179.000	59.1573	24	69,723	59,988	9,734
Issue: 446413106 - Huntington Ingalls Industrie							
09/30/2011 060006871405	S	- 175.000	24.3684	1	4,263	6,528	- 2,265
Issue: 00751Y106 - Advance Auto Parts Inc							
10/03/2011 060006871403	S	- 70.000	58.3535	1	4,084	3,562	522
Issue: 418056107 - Hasbro Inc							
10/04/2011 060006871403	S	- 2,261.000	31.9911	65	72,267	77,028	- 4,761

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00751Y106 - Advance Auto Parts Inc							
10/04/2011 060006871403	S	- 2,192.000	57.6975	43	126,430	111,530	14,900
Issue: 369604103 - General Electric Co							
10/04/2011 060006871405	B	875.000	14.3350	6	- 12,549	12,549	
Issue: 444859102 - Humana Inc							
10/04/2011 060006871405	S	- 670.000	65.7350	6	44,037	32,268	11,769
Issue: 26875P101 - E O G Res Inc							
10/04/2011 060006871405	B	2,250.000	70.1625	16	- 157,881	157,881	
Issue: 655044105 - Noble Energy Inc							
10/04/2011 060006871405	B	1,615.000	69.8145	44	- 112,794	112,794	
Issue: 418056107 - Hasbro Inc							
10/05/2011 060006871403	S	- 5,599.000	32.8157	143	183,592	190,747	- 7,155
Issue: 521865204 - Lear Corp W I							
10/05/2011 060006871405	B	5.000	43.9830		- 220	220	
Issue: 44919P508 - Iac Interactivecorp							
10/05/2011 060006871405	S	- 2,835.000	36.9785	22	104,812	94,295	10,518
Issue: 418056107 - Hasbro Inc							
10/06/2011 060006871403	S	- 1,639.000	33.4432	46	54,768	55,838	- 1,070
Issue: 36467W109 - Gamestop Corp Cl A							
10/06/2011 060006871403	S	- 4,274.000	24.0336	132	102,587	91,259	11,329
Issue: 418056107 - Hasbro Inc							
10/07/2011 060006871403	S	- 2,289.000	33.4721	80	76,538	77,982	- 1,444

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36467W109 - Gamestop Corp Cl A							
10/07/2011 060006871403	S	- 4,231.000	24.3971	148	103,076	90,341	12,736
Issue: 446413106 - Huntington Ingalls Industrie							
10/07/2011 060006871405	S	- 220.000	23.7450	2	5,222	8,207	- 2,984
Issue: 228368106 - Crown Holdings Inc							
10/10/2011 060006871403	B	600.000	31.9387	9	- 19,172	19,172	
Issue: 36467W109 - Gamestop Corp Cl A							
10/10/2011 060006871403	S	- 1,329.000	24.7256	54	32,807	28,377	4,430
Issue: 228368106 - Crown Holdings Inc							
10/11/2011 060006871403	B	5,982.000	32.2971	227	- 193,429	193,429	
Issue: 74005P104 - Praxair Inc							
10/12/2011 060006871403	S	- 243.000	100.8350	8	24,495	18,681	5,814
Issue: 228368106 - Crown Holdings Inc							
10/12/2011 060006871403	B	2,960.000	32.9698	84	- 97,675	97,675	
Issue: 36467W109 - Gamestop Corp Cl A							
10/12/2011 060006871403	S	- 664.000	25.7898	25	17,100	14,178	2,922
Issue: 228368106 - Crown Holdings Inc							
10/13/2011 060006871403	B	718.000	32.5320	11	- 23,369	23,369	
Issue: 228368106 - Crown Holdings Inc							
10/14/2011 060006871403	B	1,764.000	33.0389	53	- 58,334	58,334	
Issue: 228368106 - Crown Holdings Inc							
10/17/2011 060006871403	B	1,547.000	32.3075	23	- 50,003	50,003	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 228368106 - Crown Holdings Inc							
10/18/2011 060006871403	B	2,513.000	32.3852	52	- 81,436	81,436	
Issue: 74005P104 - Praxair Inc							
10/19/2011 060006871403	S	- 610.000	101.3306	26	61,786	46,896	14,890
Issue: 228368106 - Crown Holdings Inc							
10/19/2011 060006871403	B	1,193.000	33.3581	48	- 39,844	39,844	
Issue: 228368106 - Crown Holdings Inc							
10/20/2011 060006871403	B	1,290.000	32.6407	52	- 42,158	42,158	
Issue: 001055102 - Aflac Inc							
10/24/2011 060006871403	S	- 1,200.000	43.3650	37	52,001	50,074	1,927
Issue: 00507V109 - Activision Blizzard Inc							
10/24/2011 060006871403	S	- 3,447.000	13.5670	120	46,646	37,501	9,145
Issue: 00507V109 - Activision Blizzard Inc							
10/25/2011 060006871403	S	- 3,109.000	13.5430	87	42,018	33,823	8,195
Issue: 316773100 - Fifth Third Bancorp							
10/25/2011 060006871405	B	1,605.000	11.6815	43	- 18,792	18,792	
Issue: 035710409 - Annaly Cap Mgmt Inc							
10/25/2011 060006871405	B	6,205.000	16.6380	168	- 103,406	103,406	
Issue: 44919P508 - Iac Interactivecorp							
10/25/2011 060006871405	S	- 200.000	41.3603	2	8,271	6,652	1,618
Issue: 74005P104 - Praxair Inc							
10/26/2011 060006871403	S	- 247.000	102.1000	10	25,208	18,989	6,219

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00507V109 - Activision Blizzard Inc							
10/26/2011 060006871403	S	- 7,669.000	13.4674	268	103,014	83,433	19,581
Issue: 316773100 - Fifth Third Bancorp							
10/26/2011 060006871405	B	270.000	11.8850	2	- 3,211	3,211	
Issue: 254709108 - Discover Finl Svcs							
10/26/2011 060006871405	S	- 235.000	23.2550	4	5,461	2,819	2,642
Issue: 44919P508 - Iac Interactivecorp							
10/26/2011 060006871405	S	- 60.000	40.8275		2,449	1,996	454
Issue: 44919P508 - Iac Interactivecorp							
10/26/2011 060006871405	S	- 1,250.000	40.8574	10	51,062	41,576	9,486
Issue: 001055102 - Aflac Inc							
10/27/2011 060006871403	S	- 179.000	46.4871	3	8,318	7,469	849
Issue: 049513104 - Atmel Corp							
10/27/2011 060006871403	S	- 1,986.000	11.4110	60	22,602	12,635	9,968
Issue: 045487105 - Associated Banc Corp							
10/27/2011 060006871403	S	- 500.000	11.8650	15	5,917	6,529	- 611
Issue: 00507V109 - Activision Blizzard Inc							
10/27/2011 060006871403	S	- 4,353.000	13.5263	147	58,733	47,357	11,375
Issue: 03076C106 - Ameriprise Finl Inc							
10/27/2011 060006871403	S	- 7,800.000	48.9505	319	381,495	311,157	70,338
Issue: 44919P508 - Iac Interactivecorp							
10/27/2011 060006871405	S	- 2,090.000	40.8842	16	85,432	69,515	15,916

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 845467109 - Southwestern Energy Co							
10/28/2011 060006871403	S	- 100.000	44.0550	3	4,402	3,500	902
Issue: 302491303 - F M C Corporation							
10/28/2011 060006871403	S	- 260.000	82.6391	8	21,478	17,979	3,499
Issue: 049513104 - Atmel Corp							
10/28/2011 060006871403	S	- 888.000	11.1376	27	9,863	5,649	4,214
Issue: 045487105 - Associated Banc Corp							
10/28/2011 060006871403	S	- 400.000	11.5767	12	4,619	5,223	- 604
Issue: 00507V109 - Activision Blizzard Inc							
10/28/2011 060006871403	S	- 2,993.000	13.4716	88	40,232	32,561	7,671
Issue: 302491303 - F M C Corporation							
10/31/2011 060006871403	S	- 510.000	80.0569	21	40,808	35,267	5,541
Issue: 049513104 - Atmel Corp							
10/31/2011 060006871403	S	- 8,700.000	10.7073	320	92,833	55,348	37,485
Issue: 00507V109 - Activision Blizzard Inc							
10/31/2011 060006871403	S	- 1,556.000	13.4243	37	20,851	16,928	3,923
Issue: 302491303 - F M C Corporation							
11/01/2011 060006871403	S	- 226.000	80.1269	9	18,099	15,628	2,471
Issue: 46625H100 - J P Morgan Chase Co							
11/01/2011 060006871405	S	- 9,415.000	32.6228	72	307,072	337,573	- 30,501
Issue: 30212P105 - Expedia Inc							
11/01/2011 060006871405	B	8,020.000	27.2223	56	- 218,379	218,379	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 049513104 - Atmel Corp							
11/02/2011 060006871403	S	- 2,623.000	10.5212	89	27,508	16,687	10,821
Issue: 364760108 - Gap Inc							
11/03/2011 060006871403	S	- 2,700.000	19.6650	106	52,989	50,768	2,221
Issue: 845467109 - Southwestern Energy Co							
11/03/2011 060006871403	S	- 300.000	42.7612	12	12,816	10,500	2,316
Issue: 049513104 - Atmel Corp							
11/03/2011 060006871403	S	- 663.000	10.5003	24	6,937	4,218	2,719
Issue: 871607107 - Synopsys Inc							
11/03/2011 060006871403	S	- 467.000	27.2896	14	12,730	10,405	2,325
Issue: 00507V109 - Activision Blizzard Inc							
11/03/2011 060006871403	S	- 1,800.000	13.4017	54	24,069	19,583	4,486
Issue: 845467109 - Southwestern Energy Co							
11/04/2011 060006871403	S	- 200.000	42.7526	8	8,542	7,000	1,542
Issue: 049513104 - Atmel Corp							
11/04/2011 060006871403	S	- 1,429.000	10.5014	53	14,953	9,091	5,862
Issue: 871607107 - Synopsys Inc							
11/04/2011 060006871403	S	- 1,208.000	27.0913	33	32,693	26,915	5,779
Issue: 247916208 - Denbury Resources Inc							
11/04/2011 060006871403	S	- 1,185.000	17.1363	36	20,271	21,298	- 1,027
Issue: G94368100 - Warner Chilcott Plc Class A							
11/04/2011 060006871403	B	726.000	16.8048	22	- 12,222	12,222	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00751Y106 - Advance Auto Parts Inc							
11/04/2011 060006871403	S	- 1,030.000	65.5459	22	67,491	53,046	14,444
Issue: 00507V109 - Activision Blizzard Inc							
11/04/2011 060006871403	S	- 7,400.000	13.5161	263	99,756	80,506	19,250
Issue: H84989104 - Te Connectivity Ltd							
11/04/2011 060006871405	S	- 1,475.000	34.9950	41	51,577	42,810	8,767
Issue: 845467109 - Southwestern Energy Co							
11/07/2011 060006871403	S	- 100.000	42.9000	4	4,286	3,500	786
Issue: 871607107 - Synopsys Inc							
11/07/2011 060006871403	S	- 1,781.000	27.1271	46	48,268	39,682	8,586
Issue: G94368100 - Warner Chilcott Plc Class A							
11/07/2011 060006871403	B	8.000	16.7720		- 134	134	
Issue: 00507V109 - Activision Blizzard Inc							
11/07/2011 060006871403	S	- 165.000	13.6150	5	2,241	1,795	446
Issue: 871607107 - Synopsys Inc							
11/08/2011 060006871403	S	- 1,069.000	27.3133	21	29,177	23,818	5,359
Issue: 247916208 - Denbury Resources Inc							
11/08/2011 060006871403	S	- 89.000	17.1747	1	1,527	1,600	- 72
Issue: 00751Y106 - Advance Auto Parts Inc							
11/08/2011 060006871403	S	- 800.000	66.8707	24	53,473	41,201	12,272
Issue: 00507V109 - Activision Blizzard Inc							
11/08/2011 060006871403	S	- 2,935.000	13.9289	90	40,791	31,930	8,860

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 871607107 - Synopsys Inc							
11/09/2011 060006871403	S	- 329.000	27.1962	5	8,942	7,330	1,612
Issue: 049513104 - Atmel Corp							
11/10/2011 060006871403	B	4,300.000	9.5949	172	- 41,430	41,430	
Issue: 74005P104 - Praxair Inc							
11/10/2011 060006871403	S	- 1,233.000	99.8234	47	123,035	94,791	28,244
Issue: 871607107 - Synopsys Inc							
11/10/2011 060006871403	S	- 1.000	27.1500		27	22	5
Issue: 228368106 - Crown Holdings Inc							
11/10/2011 060006871403	B	96.000	32.2740	1	- 3,100	3,100	
Issue: 320517105 - First Horizon National Corp							
11/10/2011 060006871403	B	5,903.000	7.1964	177	- 42,657	42,657	
Issue: 871607107 - Synopsys Inc							
11/11/2011 060006871403	S	- 29.000	27.3162	1	792	646	145
Issue: 247916208 - Denbury Resources Inc							
11/11/2011 060006871403	S	- 593.000	17.1728	24	10,160	10,658	- 498
Issue: 247916208 - Denbury Resources Inc							
11/16/2011 060006871403	S	- 304.000	17.4959	9	5,310	5,464	- 154
Issue: 228368106 - Crown Holdings Inc							
11/16/2011 060006871403	B	692.000	32.4929	16	- 22,501	22,501	
Issue: 913017109 - United Technologies Corp							
11/16/2011 060006871405	S	- 390.000	78.0700	3	30,444	23,005	7,439

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: H89128104 - Tyco International Ltd							
11/16/2011 060006871405	B	1,125.000	48.1218	8	- 54,145	54,145	
Issue: 17275R102 - Cisco Sys Inc							
11/16/2011 060006871405	B	570.000	19.1020	4	- 10,892	10,892	
Issue: 759509102 - Reliance Steel Aluminum							
11/16/2011 060006871405	S	- 105.000	45.7350	1	4,801	4,227	574
Issue: 958102105 - Western Digital Corp							
11/17/2011 060006871405	S	- 3,635.000	26.0965	27	94,834	111,584	- 16,750
Issue: 17275R102 - Cisco Sys Inc							
11/17/2011 060006871405	B	4,840.000	18.3792	131	- 89,086	89,086	
Issue: 045487105 - Associated Banc Corp							
11/21/2011 060006871403	S	- 464.000	10.4136	14	4,818	6,000	- 1,182
Issue: 53217V109 - Life Technologies Corp							
11/21/2011 060006871403	B	1,408.000	36.5266	49	- 51,479	51,479	
Issue: 045487105 - Associated Banc Corp							
11/22/2011 060006871403	S	- 90.000	10.1718	1	914	1,164	- 250
Issue: 228368106 - Crown Holdings Inc							
11/23/2011 060006871403	B	248.000	30.2577	4	- 7,508	7,508	
Issue: 53217V109 - Life Technologies Corp							
11/23/2011 060006871403	B	977.000	36.6984	30	- 35,885	35,885	
Issue: 17275R102 - Cisco Sys Inc							
11/23/2011 060006871405	B	230.000	17.5950	2	- 4,048	4,048	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 278642103 - E Bay Inc							
11/23/2011 060006871405	S	- 5,175.000	28.8494	39	149,257	139,368	9,888
Issue: 98419M100 - Xylem Inc							
11/23/2011 060006871405	B	2,655.000	23.6642	19	- 62,847	62,847	
Issue: 30162A108 - Exelis Inc							
11/23/2011 060006871405	S	- 9,325.000	9.0615	67	84,432	116,086	- 31,654
Issue: 30162A108 - Exelis Inc							
11/25/2011 060006871405	S	- 1,170.000	8.9831	20	10,490	14,565	- 4,075
Issue: 009363102 - Airgas Inc							
11/28/2011 060006871403	S	- 1,597.000	72.5290	50	115,779	107,455	8,324
Issue: 045487105 - Associated Banc Corp							
11/28/2011 060006871403	S	- 338.000	9.9602	10	3,356	4,370	- 1,014
Issue: 98419M100 - Xylem Inc							
11/28/2011 060006871405	B	400.000	23.7825	3	- 9,516	9,516	
Issue: 302491303 - F M C Corporation							
11/29/2011 060006871403	S	- 200.000	80.0387	6	16,001	13,960	2,042
Issue: 045487105 - Associated Banc Corp							
11/29/2011 060006871403	S	- 688.000	9.8893	21	6,783	8,896	- 2,113
Issue: 655044105 - Noble Energy Inc							
11/29/2011 060006871405	S	- 2,955.000	92.3775	26	272,950	221,336	51,614
Issue: 871607107 - Synopsys Inc							
11/30/2011 060006871403	S	- 326.000	27.7282	8	9,032	7,310	1,722

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 247916208 - Denbury Resources Inc							
11/30/2011 060006871403	S	- 385.000	16.7767	13	6,446	6,920	- 473
Issue: 045487105 - Associated Banc Corp							
11/30/2011 060006871403	S	- 2,930.000	10.1819	88	29,744	37,886	- 8,141
Issue: 655044105 - Noble Energy Inc							
11/30/2011 060006871405	S	- 870.000	96.7964	8	84,205	65,165	19,040
Issue: 871607107 - Synopsys Inc							
12/01/2011 060006871403	S	- 250.000	27.7853	6	6,941	5,606	1,335
Issue: 247916208 - Denbury Resources Inc							
12/01/2011 060006871403	S	- 311.000	16.8851	13	5,239	5,590	- 351
Issue: 573284106 - Martin Marietta Matls Inc							
12/01/2011 060006871403	S	- 281.000	79.2608	9	22,264	22,766	- 502
Issue: 045487105 - Associated Banc Corp							
12/01/2011 060006871403	S	- 3,422.000	10.2730	111	35,044	44,248	- 9,204
Issue: 82967N108 - Sirius Xm Radio Inc							
12/01/2011 060006871405	B	21,575.000	1.8725	367	- 40,766	40,766	
Issue: 871607107 - Synopsys Inc							
12/02/2011 060006871403	S	- 452.000	27.7186	12	12,517	10,135	2,382
Issue: 573284106 - Martin Marietta Matls Inc							
12/02/2011 060006871403	S	- 251.000	77.6226	10	19,473	20,335	- 862
Issue: 045487105 - Associated Banc Corp							
12/02/2011 060006871403	S	- 3,712.000	10.4744	144	38,737	47,997	- 9,261

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 82967N108 - Sirius Xm Radio Inc							
12/02/2011 060006871405	B	33,980.000	1.8772	238	- 64,025	64,025	
Issue: 92553P201 - Viacom Inc Class B							
12/02/2011 060006871405	S	- 3,325.000	42.8110	26	142,321	102,056	40,265
Issue: 871607107 - Synopsys Inc							
12/05/2011 060006871403	S	- 439.000	27.6994	10	12,150	9,843	2,307
Issue: 573284106 - Martin Marietta Matls Inc							
12/05/2011 060006871403	S	- 103.000	77.0333	4	7,930	8,345	- 414
Issue: 045487105 - Associated Banc Corp							
12/05/2011 060006871403	S	- 2,659.000	10.6946	105	28,332	34,382	- 6,050
Issue: 92553P201 - Viacom Inc Class B							
12/05/2011 060006871405	S	- 4,765.000	42.2565	85	201,267	146,254	55,013
Issue: 871607107 - Synopsys Inc							
12/06/2011 060006871403	S	- 217.000	27.6849	5	6,003	4,866	1,137
Issue: 573284106 - Martin Marietta Matls Inc							
12/06/2011 060006871403	S	- 307.000	76.0971	13	23,349	24,872	- 1,523
Issue: 87425E103 - Talisman Energy Inc							
12/06/2011 060006871403	S	- 200.000	13.4500	6	2,684	417	2,267
Issue: 045487105 - Associated Banc Corp							
12/06/2011 060006871403	S	- 1,074.000	10.7668	42	11,521	13,887	- 2,366
Issue: 871607107 - Synopsys Inc							
12/07/2011 060006871403	S	- 324.000	27.5975	7	8,935	7,265	1,670

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 573284106 - Martin Marietta Matls Inc							
12/07/2011 060006871403	S	- 188.000	76.1449	8	14,307	15,231	- 924
Issue: 045487105 - Associated Banc Corp							
12/07/2011 060006871403	S	- 1,473.000	10.6400	45	15,628	19,046	- 3,418
Issue: 91324P102 - United Health Group Incorporated							
12/07/2011 060006871405	B	4,205.000	49.4380	29	- 207,916	207,916	
Issue: 045487105 - Associated Banc Corp							
12/08/2011 060006871403	S	- 489.000	10.6100	15	5,174	6,323	- 1,149
Issue: 91324P102 - United Health Group Incorporated							
12/08/2011 060006871405	B	1,535.000	48.6252	11	- 74,650	74,650	
Issue: 17243V102 - Cinemark Hldgs Inc							
12/12/2011 060006871405	S	- 4,400.000	19.6400	32	86,384	78,848	7,536
Issue: 17243V102 - Cinemark Hldgs Inc							
12/13/2011 060006871405	S	- 1,160.000	19.6336	9	22,766	20,787	1,979
Issue: 17243V102 - Cinemark Hldgs Inc							
12/14/2011 060006871405	S	- 3,580.000	18.6583	62	66,735	64,153	2,581
Issue: 17243V102 - Cinemark Hldgs Inc							
12/15/2011 060006871405	S	- 5,100.000	18.8147	140	95,815	91,392	4,424
Issue: 045487105 - Associated Banc Corp							
12/16/2011 060006871403	S	- 1,954.000	10.5211	64	20,494	25,266	- 4,771
Issue: 655044105 - Noble Energy Inc							
12/16/2011 060006871405	S	- 1,450.000	89.8698	13	130,299	108,608	21,691

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 98419M100 - Xylem Inc							
12/16/2011 060006871405	B	745.000	24.4844	5	- 18,246	18,246	
Issue: 045487105 - Associated Banc Corp							
12/19/2011 060006871403	S	- 225.000	10.4185	8	2,337	2,909	- 573
Issue: 045487105 - Associated Banc Corp							
12/20/2011 060006871403	S	- 765.000	10.5529	30	8,043	9,892	- 1,848
Issue: 748356102 - Questar Corp							
12/22/2011 060006871403	B	100.000	19.4200	4	- 1,946	1,946	
Issue: 87425E103 - Talisman Energy Inc							
12/22/2011 060006871403	B	900.000	11.9625	36	- 10,802	10,802	
Total For Investment Technology Group, I				**34,103**	**34,727,838**	**31,513,265**	**3,214,575**
Broker: J.P. Morgan Securities LLC							
Issue: 912828JU5 - U S Treasury Nt 1.750% 11/15/11							
01/04/2011 060006871402	S	- 335,000.000	1.0128		339,279	340,163	- 884
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/04/2011 060006871406	S	- 115,000.000	.9057		104,160	104,441	- 280
Issue: 29379VAT0 - Enterprise Products 5.950% 2/01/41							
01/04/2011 060006871406	B	130,000.000	.9932		- 129,112	129,112	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/05/2011 060006871406	S	- 155,000.000	.9302		144,174	144,741	- 567

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
01/05/2011 060006871406	B	490,000.000	.3062		- 150,014	150,014	
Issue: 80685QAA4 - Schlumberger Oil 4.200% 1/15/21							
01/05/2011 060006871406	B	155,000.000	.9989		- 154,836	154,836	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/05/2011 060006871406	S	- 475,000.000	.3051		144,913	155,710	- 10,797
Issue: 912803CK7 - U S Treas Bd Strip 2/15/31							
01/06/2011 060006871406	S	- 200,000.000	.3947		78,936	84,971	- 6,035
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
01/10/2011 060006871406	S	- 1,040,000.000	.2960		307,882	321,311	- 13,429
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
01/10/2011 060006871406	B	1,080,000.000	.2973		- 321,062	321,062	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
01/10/2011 060006871406	B	1,075,000.000	.2899		- 311,621	311,621	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/10/2011 060006871406	S	- 1,045,000.000	.3109		324,932	342,561	- 17,629
Issue: 742718DF3 - Procter & Gamble 5.550% 3/05/37							
01/12/2011 060006871406	S	- 90,000.000	1.0666		95,995	90,942	5,053
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/12/2011 060006871406	B	90,000.000	.8900		- 80,100	80,100	
Issue: 12673P105 - Ca Inc							
01/13/2011 060006871409	S	- 700.000	25.0343	35	17,489	15,293	2,196

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 099724106 - Borg Warner Inc							
01/14/2011 060006871403	S	- 1,453.000	70.2108	60	101,956	59,417	42,540
Issue: 12673P105 - Ca Inc							
01/14/2011 060006871409	S	- 1,100.000	25.1097	55	27,565	24,032	3,533
Issue: 12673P105 - Ca Inc							
01/18/2011 060006871409	S	- 1,400.000	25.3943	71	35,481	30,586	4,895
Issue: 12673P105 - Ca Inc							
01/19/2011 060006871409	S	- 1,300.000	25.5501	66	33,149	28,402	4,748
Issue: 12673P105 - Ca Inc							
01/20/2011 060006871409	S	- 900.000	25.5041	45	22,908	19,663	3,246
Issue: 12673P105 - Ca Inc							
01/21/2011 060006871409	S	- 700.000	25.3937	35	17,740	15,293	2,447
Issue: 9128334T4 - U S Treas Bd Strip 2/15/32							
01/25/2011 060006871406	S	- 1,595,000.000	.3628		578,634	696,687	- 118,053
Issue: 9128337Q7 - U S Treas Bd Strip 11/15/31							
01/25/2011 060006871406	B	885,000.000	.3674		- 325,167	325,167	
Issue: 9128337R5 - U S Treas Bd Strip 5/15/32							
01/25/2011 060006871406	B	710,000.000	.3578		- 254,003	254,003	
Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20							
01/26/2011 060006871402	S	- 40,000.000	1.0306		41,225	41,746	- 521
Issue: 565849106 - Marathon Oil Corporation							
01/28/2011 060006871409	S	- 2,600.000	44.8425	28	116,562	90,974	25,588

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/31/2011 060006871406	S	- 1,350,000.000	.8871		1,197,598	1,205,064	- 7,466
Issue: 565849106 - Marathon Oil Corporation							
01/31/2011 060006871409	S	- 1,900.000	45.1541	21	85,772	66,481	19,291
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
02/02/2011 060006871406	S	- 850,000.000	.2398		203,796	228,490	- 24,694
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
02/02/2011 060006871406	B	65,000.000	.9318		- 60,569	60,569	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/02/2011 060006871406	S	- 50,000.000	.8766		43,828	44,316	- 488
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/09/2011 060006871406	S	- 260,000.000	.8704		226,291	228,366	- 2,074
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
02/09/2011 060006871406	S	- 85,000.000	.9163		77,885	77,881	3
Issue: 126117AR1 - Cna Financial 5.750% 8/15/21							
02/09/2011 060006871406	B	85,000.000	.9963		- 84,682	84,682	
Issue: 652482CC2 - News Amer Inc 6.150% 2/15/41							
02/09/2011 060006871406	B	275,000.000	.9949		- 273,584	273,584	
Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37							
02/11/2011 060006871402	B	24,000.000	1.0002		- 24,005	24,005	
Issue: 912810FT0 - U S Treasury Bd 4.500% 2/15/36							
02/11/2011 060006871402	S	- 20,000.000	.9816		19,631	19,436	195

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
02/15/2011 060006871406	S	- 365,000.000	1.3528		493,757	484,331	9,426
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
02/15/2011 060006871406	B	365,000.000	1.3780		- 502,963	502,963	
Issue: 364760108 - Gap Inc							
02/16/2011 060006871409	S	- 1,900.000	22.9331	96	43,477	35,307	8,170
Issue: 364760108 - Gap Inc							
02/17/2011 060006871409	S	- 1,900.000	22.9676	96	43,543	35,307	8,235
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
02/22/2011 060006871406	B	155,000.000	1.3856		- 214,762	214,762	
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
02/22/2011 060006871406	S	- 155,000.000	1.4129		218,996	210,632	8,364
Issue: 681919106 - Omnicom Group Inc							
03/03/2011 060006871405	S	- 1,525.000	50.0018	43	76,210	62,196	14,014
Issue: 23918K108 - Davita Inc							
03/03/2011 060006871405	S	- 1,300.000	80.8418	37	105,057	67,509	37,549
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/16/2011 060006871406	B	85,000.000	.9744		- 82,822	82,822	
Issue: 92343VAR5 - Verizon Comm Inc 8.950% 3/01/39							
03/16/2011 060006871406	S	- 80,000.000	1.4035		112,282	90,686	21,596
Issue: 073302101 - B E Aerospace Inc							
03/17/2011 060006871408	S	- 29,082.000	33.4405	1,473	971,044	808,480	162,564

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30							
03/21/2011 060006871406	S	- 45,000.000	1.3220		59,491	55,693	3,798
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/21/2011 060006871406	B	40,000.000	.9639		- 38,556	38,556	
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
03/21/2011 060006871406	S	- 135,000.000	1.0261		138,517	136,648	1,869
Issue: 49326EED1 - Keycorp Mtn 5.100% 3/24/21							
03/21/2011 060006871406	B	150,000.000	.9991		- 149,861	149,861	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/23/2011 060006871406	S	- 610,000.000	.2655		161,949	165,484	- 3,535
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/23/2011 060006871406	S	- 540,000.000	.2620		141,464	145,789	- 4,325
Issue: 50066AAA1 - Korea Gas Corp Mtn 4.250% 11/02/20							
03/23/2011 060006871406	S	- 215,000.000	.9570		205,746	213,927	- 8,181
Issue: 780259107 - Royal Dutch Shell A D R							
03/23/2011 060006871409	S	- 400.000	71.7492	21	28,679	24,289	4,390
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/24/2011 060006871406	B	620,000.000	.2518		- 156,135	156,135	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/24/2011 060006871406	B	550,000.000	.2518		- 138,507	138,507	
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
03/24/2011 060006871406	B	190,000.000	1.0242		- 194,602	194,602	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/25/2011 060006871406	S	- 900,000.000	.2655		238,977	244,157	- 5,180
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/25/2011 060006871406	B	910,000.000	.2584		- 235,180	235,180	
Issue: 437076AS1 - Home Depot Inc 5.875% 12/16/36							
03/28/2011 060006871406	S	- 40,000.000	.9946		39,786	38,066	1,719
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/28/2011 060006871406	B	35,000.000	.9569		- 33,491	33,491	
Issue: 912828QJ2 - U S Treasury Nt 2.125% 2/29/16							
03/31/2011 060006871402	B	85,000.000	.9961		- 84,672	84,672	
Issue: 482480100 - Kla Tencor Corporation							
04/01/2011 060006871404	S	- 4,710.000	46.6790	193	219,665	144,091	75,575
Issue: 126650100 - Cvs Caremark Corp							
04/01/2011 060006871405	B	6,350.000	34.8528	171	- 221,487	221,487	
Issue: 126650100 - Cvs Caremark Corp							
04/04/2011 060006871405	B	2,405.000	34.9403	65	- 84,096	84,096	
Issue: 902917AH6 - USA Waste Svcs Inc 7.000% 7/15/28							
04/05/2011 060006871406	S	- 150,000.000	1.1709		175,640	139,554	36,086
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/05/2011 060006871406	B	120,000.000	.9566		- 114,788	114,788	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
04/07/2011 060006871406	S	- 120,000.000	1.0120		121,440	122,387	- 947

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29266MAF6 - Energy East Corp 6.750% 7/15/36							
04/08/2011 060006871406	S	- 45,000.000	1.0481		47,163	42,894	4,269
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/08/2011 060006871406	B	40,000.000	.9369		- 37,475	37,475	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
04/12/2011 060006871406	S	- 190,000.000	.9156		173,956	183,750	- 9,794
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
04/12/2011 060006871406	B	190,000.000	.9976		- 189,536	189,536	
Issue: 14170T101 - Carefusion Corporation							
04/14/2011 060006871404	B	2,500.000	28.8834	100	- 72,309	72,309	
Issue: 14170T101 - Carefusion Corporation							
04/15/2011 060006871404	B	7,770.000	29.2448	311	- 227,543	227,543	
Issue: 14170T101 - Carefusion Corporation							
04/18/2011 060006871404	B	400.000	28.8474	16	- 11,555	11,555	
Issue: 060505104 - Bank Of America Corp							
04/18/2011 060006871405	S	- 12,635.000	12.3675	256	156,008	172,235	- 16,228
Issue: 172967101 - Citigroup Inc							
04/19/2011 060006871405	B	60,960.000	4.4975	1,219	- 275,387	275,387	
Issue: 023551AF1 - Amerada Hess Corp 7.875% 10/01/29							
04/19/2011 060006871406	S	- 185,000.000	1.2581		232,743	236,058	- 3,315
Issue: 023551AJ3 - Amerada Hess Corp 7.300% 8/15/31							
04/19/2011 060006871406	B	185,000.000	1.1963		- 221,323	221,323	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 48020T101 - The Jones Group Inc							
04/20/2011 060006871409	S	- 200.000	14.5502	10	2,900	5,749	- 2,849
Issue: 48020T101 - The Jones Group Inc							
04/21/2011 060006871409	S	- 200.000	14.4534	10	2,881	5,749	- 2,869
Issue: 48020T101 - The Jones Group Inc							
04/25/2011 060006871409	S	- 400.000	14.6974	4	5,875	11,499	- 5,624
Issue: 48020T101 - The Jones Group Inc							
04/26/2011 060006871409	S	- 100.000	14.6855	1	1,468	2,875	- 1,407
Issue: 786514208 - Safeway Inc							
04/27/2011 060006871409	S	- 1,100.000	24.9100	12	27,389	25,401	1,988
Issue: 780259107 - Royal Dutch Shell A D R							
04/28/2011 060006871409	S	- 500.000	78.1924	26	39,070	30,361	8,709
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
04/29/2011 060006871406	B	100,000.000	1.0354		- 103,537	103,537	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
04/29/2011 060006871406	B	80,000.000	.9467		- 75,733	75,733	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
04/29/2011 060006871406	S	- 180,000.000	1.0359		186,466	178,935	7,531
Issue: 580645109 - McGraw Hill Companies Inc							
05/04/2011 060006871405	B	3,155.000	40.6120	85	- 128,216	128,216	
Issue: 674599105 - Occidental Petroleum Corporation							
05/04/2011 060006871405	S	- 1,275.000	108.7730	37	138,648	100,567	38,081

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 012653101 - Albemarle Corp							
05/04/2011 060006871405	S	- 1,920.000	66.2693	35	127,202	87,581	39,621
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
05/04/2011 060006871406	S	- 155,000.000	1.0264		159,090	151,932	7,159
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
05/04/2011 060006871406	B	140,000.000	1.1562		- 161,862	161,862	
Issue: 580645109 - McGraw Hill Companies Inc							
05/05/2011 060006871405	B	2,750.000	40.8118	74	- 112,307	112,307	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
05/06/2011 060006871406	B	165,000.000	1.0599		- 174,887	174,887	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
05/06/2011 060006871406	S	- 150,000.000	1.1585		173,769	172,548	1,221
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
05/12/2011 060006871406	S	- 590,000.000	.3092		180,580	180,580	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/12/2011 060006871406	B	625,000.000	.2598		- 162,381	162,381	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/17/2011 060006871406	S	- 150,000.000	1.0904		163,553	161,138	2,415
Issue: 478160BA1 - Johnson And Johnson 4.850% 5/15/41							
05/17/2011 060006871406	B	170,000.000	.9934		- 168,885	168,885	
Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40							
05/19/2011 060006871402	S	- 25,000.000	1.0557		26,394	27,955	- 1,561

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 247916208 - Denbury Resources Inc							
05/24/2011 060006871403	B	500.000	20.5345	20	- 10,287	10,287	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/24/2011 060006871406	S	- 345,000.000	1.0864		374,824	373,899	925
Issue: 149123BS9 - Caterpillar Inc 5.200% 5/27/41							
05/24/2011 060006871406	B	410,000.000	.9979		- 409,135	409,135	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/25/2011 060006871406	S	- 80,000.000	1.0791		86,328	87,180	- 851
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
05/25/2011 060006871406	S	- 130,000.000	.9996		129,944	129,527	417
Issue: 428236BM4 - Hewlett Pack Co 4.300% 6/01/21							
05/25/2011 060006871406	B	135,000.000	.9980		- 134,729	134,729	
Issue: 13342BAF2 - Cameron Internat 5.950% 6/01/41							
05/25/2011 060006871406	B	105,000.000	.9997		- 104,971	104,971	
Issue: 46625YGP2 - Jp Morgan Chase 5.038% 3/15/46							
05/26/2011 060006871402	S	- 80,000.000	1.0853		86,825	79,775	7,050
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/31/2011 060006871406	B	1,095,000.000	.2637		- 288,708	288,708	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
05/31/2011 060006871406	S	- 1,025,000.000	.3362		338,155	338,155	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/01/2011 060006871406	S	- 210,000.000	1.1048		232,017	229,246	2,771

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 038222AG0 - Applied Material 5.850% 6/15/41							
06/01/2011 060006871406	B	275,000.000	.9959		- 273,878	273,878	
Issue: 959802109 - Western Union Co							
06/06/2011 060006871405	B	7,135.000	19.9434	193	- 142,489	142,489	
Issue: H84989104 - Te Connectivity Ltd							
06/07/2011 060006871409	S	- 900.000	36.4200	46	32,732	21,705	11,028
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
06/10/2011 060006871406	B	280,000.000	1.0537		- 295,047	295,047	
Issue: 124857AF0 - Cbs Corp 5.900% 10/15/40							
06/10/2011 060006871406	S	- 70,000.000	.9852		68,966	67,822	1,144
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/10/2011 060006871406	B	50,000.000	1.1005		- 55,023	55,023	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
06/10/2011 060006871406	S	- 280,000.000	1.0546		295,282	288,847	6,436
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
06/16/2011 060006871406	S	- 100,000.000	1.1422		114,217	105,386	8,831
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
06/16/2011 060006871406	S	- 155,000.000	1.1422		177,036	163,349	13,688
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
06/16/2011 060006871406	B	100,000.000	1.1865		- 118,645	118,645	
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
06/16/2011 060006871406	B	155,000.000	1.1865		- 183,900	183,900	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 78454L100 - Sm Energy Co							
06/20/2011 060006871405	B	870.000	62.6829	6	- 54,540	54,540	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/22/2011 060006871406	S	- 70,000.000	1.0917		76,420	76,363	58
Issue: 681904108 - Omnicare Inc							
06/29/2011 060006871405	S	- 1,595.000	31.3895	12	50,054	39,262	10,792
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/30/2011 060006871406	B	1,345,000.000	.2520		- 338,927	338,927	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
06/30/2011 060006871406	S	- 1,250,000.000	.3242		405,263	412,384	- 7,122
Issue: 412822108 - Harley Davidson Inc							
07/01/2011 060006871409	S	- 1,000.000	42.0980	11	42,087	24,418	17,669
Issue: 46625H100 - J P Morgan Chase Co							
07/01/2011 060006871409	B	1,700.000	41.6022	17	- 70,741	70,741	
Issue: 780259107 - Royal Dutch Shell A D R							
07/01/2011 060006871409	S	- 300.000	72.2270	3	21,665	18,311	3,354
Issue: 780259107 - Royal Dutch Shell A D R							
07/05/2011 060006871409	S	- 600.000	72.6479	7	43,582	36,622	6,960
Issue: 02360FAB2 - Union Electric Co 5.300% 8/01/37							
07/06/2011 060006871406	S	- 195,000.000	1.0082		196,591	121,161	75,430
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/06/2011 060006871406	B	160,000.000	1.0677		- 170,825	170,825	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/08/2011 060006871406	S	- 505,000.000	.2741		136,340	136,340	
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
07/08/2011 060006871406	S	- 110,000.000	1.1166		122,821	115,925	6,896
Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38							
07/08/2011 060006871406	B	110,000.000	1.1596		- 127,555	127,555	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
07/08/2011 060006871406	B	515,000.000	.2574		- 132,571	132,571	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
07/13/2011 060006871406	S	- 320,000.000	1.1611		371,555	357,487	14,068
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/13/2011 060006871406	B	285,000.000	1.1017		- 313,990	313,990	
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
07/14/2011 060006871406	S	- 355,000.000	.9913		351,908	353,094	- 1,186
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/14/2011 060006871406	S	- 225,000.000	1.0866		244,477	244,412	64
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
07/14/2011 060006871406	B	640,000.000	.9957		- 637,242	637,242	
Issue: 06738E204 - Barclays Plc A D R							
07/15/2011 060006871405	S	- 7,260.000	14.5251	198	105,254	148,426	- 43,171
Issue: 708160106 - J C Penney Co Inc							
07/26/2011 060006871409	B	1,700.000	30.9783	17	- 52,680	52,680	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12673P105 - Ca Inc							
07/28/2011 060006871405	B	8,740.000	22.2985	61	- 194,950	194,950	
Issue: 12673P105 - Ca Inc							
07/29/2011 060006871405	B	5,655.000	22.2414	40	- 125,815	125,815	
Issue: 92857W209 - Vodafone Group Plc A D R							
07/29/2011 060006871409	S	- 2,300.000	28.2511	24	64,953	52,161	12,792
Issue: 89151E109 - Total S A A D R							
08/04/2011 060006871409	B	300.000	49.7026	3	- 14,914	14,914	
Issue: 92857W209 - Vodafone Group Plc A D R							
08/04/2011 060006871409	S	- 2,800.000	27.4442	29	76,814	63,500	13,314
Issue: 693475105 - P N C Financial Services Group Inc							
08/05/2011 060006871405	B	3,545.000	51.4108	142	- 182,393	182,393	
Issue: 26875P101 - E O G Res Inc							
08/05/2011 060006871405	B	1,255.000	97.5213	50	- 122,439	122,439	
Issue: 166764100 - Chevron Corporation							
08/05/2011 060006871405	S	- 1,245.000	97.7707	52	121,672	87,544	34,128
Issue: 56418H100 - Manpower Inc							
08/05/2011 060006871409	B	1,200.000	43.6017	12	- 52,334	52,334	
Issue: 92857W209 - Vodafone Group Plc A D R							
08/05/2011 060006871409	S	- 200.000	27.2336	2	5,445	4,536	909
Issue: 931142103 - Wal Mart Stores Inc							
08/08/2011 060006871405	S	- 4,735.000	49.4274	132	233,906	243,234	- 9,327

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 56418H100 - Manpower Inc							
08/08/2011 060006871409	B	2,600.000	41.0380	26	- 106,725	106,725	
Issue: 025816109 - American Express Co							
08/09/2011 060006871405	S	- 3,355.000	43.1901	93	144,809	101,615	43,195
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
08/09/2011 060006871406	B	2,325,000.000	.3490		- 811,511	811,511	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
08/09/2011 060006871406	S	- 2,325,000.000	.3454		674,171	674,171	
Issue: 14170T101 - Carefusion Corporation							
08/11/2011 060006871405	B	5,255.000	24.7242	142	- 130,068	130,068	
Issue: 452308109 - Illinois Tool Works							
08/12/2011 060006871405	S	- 2,330.000	44.8354	42	104,425	106,731	- 2,306
Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20							
08/16/2011 060006871402	S	- 18,600.000	1.1266		20,954	19,412	1,542
Issue: H0023R105 - Ace Ltd							
08/16/2011 060006871405	S	- 2,605.000	63.2798	21	164,822	127,778	37,045
Issue: 548661CR6 - Lowes Companies 5.800% 4/15/40							
08/17/2011 060006871406	B	100,000.000	1.0909		- 109,085	109,085	
Issue: 744448BZ3 - Public Serv Colo 6.250% 9/01/37							
08/17/2011 060006871406	S	- 220,000.000	1.2776		281,081	267,289	13,792
Issue: 437076AW2 - Home Depot Inc 4.400% 4/01/21							
08/17/2011 060006871406	S	- 155,000.000	1.0618		164,573	154,727	9,846

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/17/2011 060006871406	B	205,000.000	1.1291		- 231,458	231,458	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/17/2011 060006871406	S	- 80,000.000	1.1333		90,663	89,856	807
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
08/17/2011 060006871406	B	145,000.000	.9889		- 143,391	143,391	
Issue: 02364WAW5 - America Movil Sab De 6.125% 3/30/40							
08/31/2011 060006871406	B	700,000.000	1.0892		- 762,412	762,412	
Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38							
08/31/2011 060006871406	B	140,000.000	1.1252		- 157,529	157,529	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/31/2011 060006871406	S	- 540,000.000	1.1397		615,452	617,137	- 1,685
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
08/31/2011 060006871406	S	- 140,000.000	1.0555		147,767	139,070	8,697
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/06/2011 060006871406	S	- 100,000.000	1.2182		121,820	114,620	7,200
Issue: 539830AZ2 - Lockheed Martin Corp 4.850% 9/15/41							
09/06/2011 060006871406	B	140,000.000	.9928		- 138,991	138,991	
Issue: 450911102 - I T T Corporation							
09/07/2011 060006871405	B	1,550.000	44.8966	42	- 69,632	69,632	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
09/07/2011 060006871406	B	390,000.000	1.0936		- 426,485	426,485	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/07/2011 060006871406	S	- 255,000.000	1.1942		304,526	292,282	12,244
Issue: 837004BV1 - South Carolina Elec 6.625% 2/01/32							
09/07/2011 060006871406	B	340,000.000	1.2834		- 436,366	436,366	
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
09/07/2011 060006871406	S	- 380,000.000	.9869		375,007	373,221	1,786
Issue: 9127953T6 - U S Treasury Bill 11/10/11							
09/09/2011 060006871406	B	995,000.000	1.0000		- 995,000	995,000	
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
09/13/2011 060006871406	S	- 95,000.000	.9525		90,488	103,753	- 13,266
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
09/14/2011 060006871406	S	- 120,000.000	.9500		114,000	131,057	- 17,057
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
09/15/2011 060006871406	S	- 100,000.000	1.0037		100,367	99,787	580
Issue: 30162AAA6 - Exelis Inc 5.550% 10/01/21							
09/15/2011 060006871406	B	120,000.000	.9976		- 119,714	119,714	
Issue: 617459AB8 - Morgan Stanley 3.476% 6/15/44							
09/19/2011 060006871402	S	- 100,000.000	1.0203		102,031	100,998	1,034
Issue: 31331KB58 - F F C B Deb 0.28944% 9/29/14							
09/21/2011 060006871402	B	195,000.000	.9997		- 194,941	194,941	
Issue: 826200AD9 - Siemens Finan 6.125% 8/17/26							
09/22/2011 060006871406	S	- 200,000.000	1.2393		247,860	196,230	51,630

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
09/22/2011 060006871406	B	280,000.000	1.0330		- 289,253	289,253	
Issue: 437076102 - Home Depot Inc							
09/22/2011 060006871409	S	- 2,700.000	32.9498	110	88,855	84,813	4,042
Issue: 29082A107 - Embraer Sa A D R							
09/23/2011 060006871409	S	- 1,100.000	25.1769	45	27,650	26,790	860
Issue: 912828RF9 - U S Treasury Nt 1.000% 8/31/16							
09/27/2011 060006871402	B	35,000.000	1.0026		- 35,092	35,092	
Issue: 058498106 - Ball Corp							
09/27/2011 060006871405	S	- 1,675.000	32.3741	46	54,180	50,783	3,398
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
09/30/2011 060006871402	B	50,000.000	1.0679		- 53,395	53,395	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/30/2011 060006871406	S	- 2,365,000.000	.4178		643,248	643,248	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/30/2011 060006871406	B	2,365,000.000	.4034		- 954,041	954,041	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/05/2011 060006871406	S	- 180,000.000	1.0195		183,509	183,857	- 348
Issue: 24422ERH4 - John Deere Cap Mtn 3.150% 10/15/21							
10/05/2011 060006871406	B	190,000.000	.9955		- 189,143	189,143	
Issue: 532716107 - Limited Brands							
10/06/2011 060006871404	B	4,110.000	40.4436	164	- 166,388	166,388	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 872540109 - Tjx Companies Inc							
10/06/2011 060006871404	B	2,340.000	54.9987	94	- 128,791	128,791	
Issue: 00209AAF3 - At & T Wireless 8.750% 3/01/31							
10/11/2011 060006871406	B	550,000.000	1.4645		- 805,464	805,464	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 395,000.000	1.2494		493,503	501,110	- 7,607
Issue: 913017109 - United Technologies Corp							
10/12/2011 060006871405	S	- 1,610.000	74.5012	14	119,933	94,971	24,962
Issue: 278642103 - E Bay Inc							
10/12/2011 060006871405	S	- 3,620.000	32.8690	28	118,958	97,490	21,468
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/12/2011 060006871406	S	- 35,000.000	.9925		34,739	35,672	- 933
Issue: 36962G5J9 - General Elec Cap Mtn 4.650% 10/17/21							
10/12/2011 060006871406	B	40,000.000	.9979		- 39,914	39,914	
Issue: 68389XAL9 - Oracle Corp 5.375% 7/15/40							
10/13/2011 060006871406	B	250,000.000	1.1716		- 292,888	292,888	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/13/2011 060006871406	S	- 205,000.000	1.2395		254,104	259,971	- 5,867
Issue: 9127953Z2 - U S Treasury Bill 12/29/11							
10/20/2011 060006871406	B	1,250,000.000	.0000		- 1,249,976	1,249,976	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/20/2011 060006871406	S	- 215,000.000	.9950		213,925	218,678	- 4,753

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 714264AD0 - Pernod Ricard Sa 4.450% 1/15/22							
10/20/2011 060006871406	B	235,000.000	.9975		- 234,403	234,403	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/21/2011 060006871406	S	- 175,000.000	1.2228		213,992	221,352	- 7,359
Issue: 172062AF8 - Cincinnati Finl Corp 6.920% 5/15/28							
10/21/2011 060006871406	B	355,000.000	1.0843		- 384,937	384,937	
Issue: 571748102 - Marsh McLennan Cos Inc							
10/25/2011 060006871405	B	6,295.000	30.1091	126	- 189,663	189,663	
Issue: 364760108 - Gap Inc							
10/26/2011 060006871409	B	1,300.000	18.6200	13	- 24,219	24,219	
Issue: 437076102 - Home Depot Inc							
10/28/2011 060006871409	S	- 1,600.000	36.1883	49	57,852	50,259	7,593
Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40							
10/31/2011 060006871402	B	10,000.000	1.2859		- 12,859	12,859	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/08/2011 060006871406	S	- 100,000.000	1.2455		124,551	126,474	- 1,923
Issue: 292505AK0 - Encana Corp 5.150% 11/15/41							
11/08/2011 060006871406	B	150,000.000	.9929		- 148,934	148,934	
Issue: 17275R102 - Cisco Sys Inc							
11/16/2011 060006871405	B	12,870.000	19.0843	219	- 245,834	245,834	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/16/2011 060006871406	S	- 190,000.000	1.1400		216,607	215,972	636

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
11/16/2011 060006871406	S	- 365,000.000	.9991		364,686	363,404	1,282
Issue: 548661CU9 - Lowes Companies Inc 5.125% 11/15/41							
11/16/2011 060006871406	B	265,000.000	.9994		- 264,841	264,841	
Issue: 055451AL2 - Bhp Finance USA 3.250% 11/21/21							
11/16/2011 060006871406	B	390,000.000	.9910		- 386,478	386,478	
Issue: 30212P105 - Expedia Inc							
11/22/2011 060006871405	B	5,790.000	26.6767	98	- 154,557	154,557	
Issue: 17275R102 - Cisco Sys Inc							
11/23/2011 060006871405	B	8,335.000	17.5966	58	- 146,726	146,726	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/28/2011 060006871406	S	- 75,000.000	1.1636		87,267	86,258	1,008
Issue: 13645RAQ7 - Canadian Pacific 5.750% 1/15/42							
11/28/2011 060006871406	B	115,000.000	.9758		- 112,222	112,222	
Issue: 17275R102 - Cisco Sys Inc							
11/29/2011 060006871405	B	6,770.000	17.8562	47	- 120,934	120,934	
Issue: 82967N108 - Sirius Xm Radio Inc							
12/01/2011 060006871405	B	92,730.000	1.8498	1,576	- 173,108	173,108	
Issue: 786514BA6 - Safeway Inc 7.250% 2/01/31							
12/02/2011 060006871406	B	250,000.000	1.1632		- 290,795	290,795	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/02/2011 060006871406	S	- 150,000.000	1.1394		170,906	171,408	- 502

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
12/02/2011 060006871406	B	190,000.000	.9944		- 188,931	188,931	
Issue: 786514BU2 - Safeway Inc 4.750% 12/01/21							
12/02/2011 060006871406	S	- 195,000.000	1.0101		196,964	194,511	2,453
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
12/05/2011 060006871406	S	- 205,000.000	1.2331		252,786	217,453	35,332
Issue: 931142CB7 - Wal Mart Stores 5.250% 9/01/35							
12/05/2011 060006871406	B	205,000.000	1.1554		- 236,853	236,853	
Issue: 91324P102 - United Health Group Incorporated							
12/07/2011 060006871405	B	7,120.000	49.0478	50	- 349,270	349,270	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/07/2011 060006871406	S	- 95,000.000	1.1322		107,558	108,559	- 1,001
Issue: 717081103 - Pfizer Inc							
12/21/2011 060006871409	S	- 2,300.000	21.6092	70	49,631	41,548	8,084
Issue: 268648102 - E M C Corporation							
12/22/2011 060006871405	S	- 13,415.000	21.7683	368	291,654	218,489	73,165
Issue: 231021106 - Cummins Inc							
12/28/2011 060006871409	B	800.000	87.8207	8	- 70,265	70,265	
Issue: 231021106 - Cummins Inc							
12/29/2011 060006871409	B	600.000	88.9291	6	- 53,363	53,363	
Issue: 231021106 - Cummins Inc							
12/30/2011 060006871409	B	200.000	88.7033	2	- 17,743	17,743	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For J.P. Morgan Securities LLC				**9,441**	**46,664,592**	**45,819,111**	**845,493**
Broker: Morgan Stanley & Co., Incorpor							
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
01/04/2011 060006871406	S	- 555,000.000	1.0632		590,054	460,867	129,187
Issue: 072024NU2 - Bay Area Toll Ca 6.918% 4/01/40							
01/04/2011 060006871406	B	220,000.000	1.0232		- 225,106	225,106	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/04/2011 060006871406	B	515,000.000	.9095		- 468,409	468,409	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/04/2011 060006871406	S	- 175,000.000	.9114		159,496	158,931	565
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/04/2011 060006871406	S	- 570,000.000	.9416		536,691	536,203	488
Issue: 36962G4Y7 - Gen Elec Cap Crp Mtn 4.625% 1/07/21							
01/04/2011 060006871406	B	580,000.000	.9962		- 577,796	577,796	
Issue: G94368100 - Warner Chilcott Plc Class A							
01/13/2011 060006871403	B	4,133.000	23.9013	165	- 98,949	98,949	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
01/19/2011 060006871406	S	- 100,000.000	.9500		95,000	96,164	- 1,164
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/20/2011 060006871406	S	- 300,000.000	.9330		279,902	280,991	- 1,088

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 61747WAF6 - Morgan Stanley 5.750% 1/25/21							
01/20/2011 060006871406	B	320,000.000	.9958		- 318,656	318,656	
Issue: 26884L109 - Equitable Corp							
01/21/2011 060006871404	S	- 1,900.000	45.7882	78	86,920	71,937	14,983
Issue: 580135101 - McDonalds Corp							
01/24/2011 060006871404	B	4,130.000	75.2250	165	- 310,844	310,844	
Issue: 494368BF9 - Kimberly Clark 3.875% 3/01/21							
01/27/2011 060006871402	B	10,000.000	.9915		- 9,915	9,915	
Issue: 493267108 - Keycorp New							
01/27/2011 060006871403	S	- 7,097.000	9.0000	285	63,588	49,574	14,014
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/28/2011 060006871406	B	155,000.000	.9341		- 144,780	144,780	
Issue: 80685QAA4 - Schlumberger Oil 4.200% 1/15/21							
01/28/2011 060006871406	S	- 155,000.000	1.0023		155,357	154,836	521
Issue: 06652K103 - Bankunited Inc							
01/28/2011 060006871408	B	9,792.000	28.6007	490	- 280,548	280,548	
Issue: 912810FP8 - U S Treasury Bd 5.375% 2/15/31							
01/31/2011 060006871402	B	40,000.000	1.1377		- 45,510	45,510	
Issue: 912828PM6 - U S Treasury Nt 2.125% 12/31/15							
01/31/2011 060006871402	B	155,000.000	1.0096		- 156,484	156,484	
Issue: 493267108 - Keycorp New							
01/31/2011 060006871403	S	- 3,218.000	9.0000	129	28,833	22,478	6,354

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 493267108 - Keycorp New							
02/01/2011 060006871403	S	- 4,183.000	9.1263	168	38,007	29,219	8,788
Issue: 493267108 - Keycorp New							
02/02/2011 060006871403	S	- 644.000	9.2000	26	5,899	4,498	1,400
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
02/09/2011 060006871406	S	- 600,000.000	.2445		146,682	156,552	- 9,870
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
02/09/2011 060006871406	B	600,000.000	.2475		- 148,524	148,524	
Issue: 00507V109 - Activision Blizzard Inc							
02/10/2011 060006871403	B	5,368.000	10.9500	215	- 58,994	58,994	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/11/2011 060006871406	S	- 100,000.000	.8678		86,781	87,334	- 553
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
02/11/2011 060006871406	B	105,000.000	.9974		- 104,726	104,726	
Issue: 03076C106 - Ameriprise Finl Inc							
02/14/2011 060006871404	B	3,730.000	64.3649	149	- 240,230	240,230	
Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19							
02/15/2011 060006871406	S	- 285,000.000	1.0215		291,116	281,241	9,875
Issue: 61747WAF6 - Morgan Stanley 5.750% 1/25/21							
02/15/2011 060006871406	B	260,000.000	1.0181		- 264,714	264,714	
Issue: 126650100 - Cvs Caremark Corp							
02/16/2011 060006871409	B	3,200.000	32.7290	160	- 104,893	104,893	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128337U8 - U S Treas Bd Strip 11/15/33							
02/24/2011 060006871406	B	205,000.000	.3346		- 68,585	68,585	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
02/24/2011 060006871406	B	395,000.000	.3168		- 125,132	125,132	
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
02/24/2011 060006871406	B	295,000.000	.3003		- 88,600	88,600	
Issue: 912833XZ8 - U S Treas Bd Strip 2/15/31							
02/24/2011 060006871406	S	- 865,000.000	.3879		310,931	310,931	
Issue: 052769106 - Autodesk Inc							
02/25/2011 060006871404	B	10,820.000	42.9082	433	- 464,700	464,700	
Issue: 33766JAF0 - Firstenergy Solu 6.800% 8/15/39							
02/25/2011 060006871406	S	- 115,000.000	.9873		113,542	115,428	- 1,886
Issue: 56585AAC6 - Marathon Petro 6.500% 3/01/41							
02/25/2011 060006871406	B	105,000.000	1.0115		- 106,206	106,206	
Issue: 594918104 - Microsoft Corp							
03/02/2011 060006871404	S	- 3,770.000	26.2696	153	98,884	109,978	- 11,095
Issue: 706451BG5 - Pemex Proj Fdg 6.625% 6/15/35							
03/02/2011 060006871406	B	230,000.000	1.0048		- 231,104	231,104	
Issue: 594918104 - Microsoft Corp							
03/03/2011 060006871404	S	- 5,780.000	26.3392	234	152,006	168,614	- 16,607
Issue: 55616P104 - MacYs Inc							
03/03/2011 060006871405	B	4,585.000	23.5223	124	- 107,974	107,974	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 594918104 - Microsoft Corp							
03/07/2011 060006871404	S	- 590.000	26.0843	24	15,366	17,211	- 1,846
Issue: 594918104 - Microsoft Corp							
03/08/2011 060006871404	S	- 3,261.000	25.9185	132	84,388	95,130	- 10,742
Issue: 59156R108 - Metlife Inc							
03/16/2011 060006871405	B	1,040.000	42.9205	7	- 44,645	44,645	
Issue: 493267108 - Keycorp New							
03/18/2011 060006871403	B	27,500.000	8.8500		- 243,375	243,375	
Issue: 032510AC3 - Anadarko Petro 6.200% 3/15/40							
03/22/2011 060006871406	B	150,000.000	.9731		- 145,968	145,968	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/22/2011 060006871406	S	- 120,000.000	.9681		116,175	114,643	1,532
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
03/23/2011 060006871406	S	- 95,000.000	1.0627		100,954	96,840	4,113
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/23/2011 060006871406	B	80,000.000	.9652		- 77,213	77,213	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/23/2011 060006871406	S	- 345,000.000	.9633		332,332	330,108	2,224
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
03/23/2011 060006871406	S	- 230,000.000	1.0219		235,040	235,545	- 505
Issue: 375558AQ6 - Gilead Sciences Inc 4.500% 4/01/21							
03/23/2011 060006871406	B	245,000.000	.9914		- 242,898	242,898	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VAW4 - Verizon Comm Inc 6.000% 4/01/41							
03/23/2011 060006871406	B	405,000.000	.9833		- 398,249	398,249	
Issue: 437076AS1 - Home Depot Inc 5.875% 12/16/36							
03/28/2011 060006871406	S	- 40,000.000	.9928		39,713	38,066	1,647
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/28/2011 060006871406	B	35,000.000	.9578		- 33,523	33,523	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
03/29/2011 060006871406	S	- 105,000.000	1.2559		131,873	122,416	9,457
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/29/2011 060006871406	B	105,000.000	.9538		- 100,144	100,144	
Issue: 31410KJY1 - F N M A #889579 6.000% 5/01/38							
04/01/2011 060006871402	B	11,094.980	1.0864		- 12,054	12,054	
Issue: 969904101 - Williams Sonoma Inc							
04/01/2011 060006871405	S	- 405.000	41.1051	11	16,636	11,003	5,634
Issue: 969904101 - Williams Sonoma Inc							
04/04/2011 060006871405	S	- 190.000	40.9780	5	7,781	5,162	2,619
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
04/05/2011 060006871406	B	75,000.000	1.0286		- 77,147	77,147	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
04/05/2011 060006871406	S	- 70,000.000	1.1273		78,912	78,812	100
Issue: 87612EAU0 - Target Corp 7.000% 1/15/38							
04/06/2011 060006871406	B	100,000.000	1.1872		- 118,721	118,721	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/06/2011 060006871406	S	- 100,000.000	.9505		95,047	95,504	- 457
Issue: 92343VAW4 - Verizon Comm Inc 6.000% 4/01/41							
04/07/2011 060006871406	B	80,000.000	1.0061		- 80,486	80,486	
Issue: 92344GAX4 - Verizon Global Fdg 5.850% 9/15/35							
04/07/2011 060006871406	S	- 85,000.000	.9979		84,820	90,134	- 5,314
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/19/2011 060006871406	S	- 90,000.000	.9691		87,216	85,491	1,725
Issue: 652482CC2 - News Amer Inc 6.150% 2/15/41							
04/19/2011 060006871406	B	105,000.000	1.0082		- 105,865	105,865	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/20/2011 060006871406	B	155,000.000	.9650		- 149,575	149,575	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
04/20/2011 060006871406	S	- 165,000.000	1.0162		167,670	164,024	3,646
Issue: 94707VAB6 - Weatherford Berm 6.750% 9/15/40							
04/21/2011 060006871406	B	75,000.000	1.0505		- 78,789	78,789	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/21/2011 060006871406	S	- 65,000.000	.9630		62,593	61,974	619
Issue: 00846U101 - Agilent Technologies Inc							
04/25/2011 060006871403	S	- 300.000	48.1840	12	14,443	7,302	7,141
Issue: 00846U101 - Agilent Technologies Inc							
04/26/2011 060006871403	S	- 4,358.000	49.5982	178	215,970	106,072	109,898

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 460146CF8 - Intl Paper Co 7.300% 11/15/39							
05/03/2011 060006871406	B	160,000.000	1.1515		- 184,240	184,240	
Issue: 013817AJ0 - Alcoa Inc 5.900% 2/01/27							
05/03/2011 060006871406	S	- 105,000.000	1.0056		105,589	105,557	33
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/03/2011 060006871406	B	65,000.000	.9763		- 63,456	63,456	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/03/2011 060006871406	S	- 145,000.000	.9809		142,236	139,453	2,783
Issue: 91911TAK9 - Vale Overseas 6.875% 11/10/39							
05/05/2011 060006871406	B	45,000.000	1.0991		- 49,458	49,458	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/05/2011 060006871406	S	- 40,000.000	.9925		39,700	38,470	1,230
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/10/2011 060006871406	S	- 115,000.000	.9883		113,652	110,992	2,661
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
05/10/2011 060006871406	B	130,000.000	1.0367		- 134,768	134,768	
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/11/2011 060006871403	S	- 4,210.000	11.4402	169	47,994	54,469	- 6,475
Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19							
05/11/2011 060006871406	S	- 305,000.000	1.0473		319,411	300,977	18,434
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
05/11/2011 060006871406	B	105,000.000	1.0267		- 107,805	107,805	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/11/2011 060006871406	S	- 85,000.000	.9897		84,123	82,265	1,859
Issue: 61747WAF6 - Morgan Stanley 5.750% 1/25/21							
05/11/2011 060006871406	B	275,000.000	1.0432		- 286,866	286,866	
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/13/2011 060006871403	S	- 8,419.000	11.2513	339	94,386	108,925	- 14,539
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/16/2011 060006871403	S	- 4,315.000	11.2783	174	48,492	55,827	- 7,335
Issue: 247916208 - Denbury Resources Inc							
05/17/2011 060006871403	B	2,639.000	20.3968	106	- 53,933	53,933	
Issue: 704549104 - Peabody Energy Corp							
05/17/2011 060006871404	S	- 3,190.000	58.2504	131	185,688	142,938	42,750
Issue: 001055102 - Aflac Inc							
05/18/2011 060006871403	B	468.000	50.1164	19	- 23,473	23,473	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/18/2011 060006871406	S	- 165,000.000	1.0837		178,812	177,798	1,014
Issue: 655844BD9 - Norfolk Southern 6.000% 5/23/11							
05/18/2011 060006871406	B	175,000.000	1.0000		- 175,000	175,000	
Issue: 91159HHA1 - US Bancorp Mtn 4.125% 5/24/21							
05/19/2011 060006871402	B	25,000.000	.9962		- 24,905	24,905	
Issue: 037389AY9 - Aon Corp 3.125% 5/27/16							
05/24/2011 060006871402	B	10,000.000	.9996		- 9,996	9,996	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/24/2011 060006871406	S	- 290,000.000	1.0861		314,979	314,493	486
Issue: 06849RAE2 - Barrick Na Fin 5.700% 5/30/41							
05/24/2011 060006871406	B	365,000.000	.9954		- 363,336	363,336	
Issue: 912828KR0 - U S Treasury Nt 2.625% 4/30/16							
05/31/2011 060006871402	B	21,500.000	1.0465		- 22,499	22,499	
Issue: 912828KR0 - U S Treasury Nt 2.625% 4/30/16							
05/31/2011 060006871402	B	21,500.000	1.0464		- 22,499	22,499	
Issue: 9128337Q7 - U S Treas Bd Strip 11/15/31							
05/31/2011 060006871406	S	- 2,250,000.000	.4088		919,733	936,289	- 16,556
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
05/31/2011 060006871406	B	2,270,000.000	.3359		- 762,516	762,516	
Issue: 925524AH3 - Viacom Inc 7.875% 7/30/30							
06/06/2011 060006871406	S	- 125,000.000	1.2041		150,515	137,655	12,860
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/06/2011 060006871406	B	90,000.000	1.0823		- 97,411	97,411	
Issue: 3137EAAG4 - F H L M C M T N 5.500% 7/18/16							
06/08/2011 060006871402	B	120,000.000	1.1806		- 141,673	141,673	
Issue: 617459AB8 - Morgan Stanley 3.476% 6/15/44							
06/09/2011 060006871402	B	100,000.000	1.0100		- 100,998	100,998	
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
06/13/2011 060006871402	S	- 9,000.000	1.2776		11,499	9,227	2,271

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
06/13/2011 060006871402	S	- 3,000.000	1.2767		3,830	3,076	754
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
06/16/2011 060006871402	S	- 4,000.000	1.2803		5,121	4,101	1,020
Issue: 655044105 - Noble Energy Inc							
06/21/2011 060006871405	B	150.000	85.3400	1	- 12,802	12,802	
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
06/21/2011 060006871406	B	775,000.000	.2844		- 220,441	220,441	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
06/21/2011 060006871406	S	- 770,000.000	.2883		205,611	205,611	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
06/23/2011 060006871402	B	25,000.000	.9815		- 24,538	24,538	
Issue: 681904108 - Omnicare Inc							
06/29/2011 060006871405	S	- 3,095.000	31.3503	24	97,006	76,186	20,819
Issue: 878091BC0 - Teachers Ins Ann 6.850% 12/16/39							
07/01/2011 060006871406	S	- 65,000.000	1.1514		74,841	74,509	332
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/01/2011 060006871406	B	60,000.000	1.0591		- 63,544	63,544	
Issue: 706451BG5 - Pemex Proj Fdg 6.625% 6/15/35							
07/06/2011 060006871406	S	- 170,000.000	1.0535		179,095	173,029	6,066
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/20/2011 060006871406	S	- 70,000.000	1.0855		75,983	76,041	- 58

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71654QAY8 - Petroleos Mexicanos 6.500% 6/02/41							
07/20/2011 060006871406	B	90,000.000	1.0294		- 92,646	92,646	
Issue: 61747WAL3 - Morgan Stanley 5.500% 7/28/21							
07/21/2011 060006871402	B	8,000.000	.9997		- 7,998	7,998	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
07/27/2011 060006871406	S	- 95,000.000	1.0474		99,502	87,712	11,790
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/27/2011 060006871406	B	75,000.000	1.0809		- 81,070	81,070	
Issue: 9127953D1 - U S Treasury Bill 8/11/11							
07/28/2011 060006871402	B	285,000.000	.9999		- 284,986	284,986	
Issue: 099724106 - Borg Warner Inc							
07/28/2011 060006871403	S	- 1,635.000	80.2097	68	131,075	68,092	62,983
Issue: 53217V109 - Life Technologies Corp							
07/28/2011 060006871403	B	4,456.000	46.4230	178	- 207,039	207,039	
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
07/28/2011 060006871406	B	125,000.000	1.0145		- 126,807	126,807	
Issue: 38141GGQ1 - Goldman Sachs Gp 5.250% 7/27/21							
07/28/2011 060006871406	S	- 135,000.000	1.0074		136,000	134,927	1,073
Issue: 269246401 - E Trade Financial Corp							
07/29/2011 060006871403	S	- 16,200.000	16.0080	653	258,677	241,883	16,794
Issue: 85590A401 - Starwood Hotels & Resorts							
08/01/2011 060006871404	S	- 2,110.000	53.8075	87	113,447	130,103	- 16,656

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/01/2011 060006871406	S	- 1,100,000.000	.2778		295,693	295,693	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
08/01/2011 060006871406	B	1,105,000.000	.2739		- 302,682	302,682	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/02/2011 060006871406	S	- 755,000.000	.2903		202,953	202,953	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
08/02/2011 060006871406	S	- 1,080,000.000	.3562		356,300	356,300	
Issue: 59156R108 - Metlife Inc							
08/05/2011 060006871405	B	3,365.000	36.6296	135	- 123,393	123,393	
Issue: 124857AF0 - Cbs Corp 5.900% 10/15/40							
08/09/2011 060006871406	S	- 55,000.000	1.0557		58,061	53,289	4,772
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/09/2011 060006871406	B	40,000.000	1.1934		- 47,738	47,738	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/09/2011 060006871406	S	- 60,000.000	1.1934		71,606	66,947	4,660
Issue: 25459HAZ8 - Directv Hldg Fin 6.375% 3/01/41							
08/09/2011 060006871406	B	75,000.000	1.1333		- 84,996	84,996	
Issue: 61747WAF6 - Morgan Stanley 5.750% 1/25/21							
08/10/2011 060006871406	S	- 255,000.000	1.0401		265,218	259,544	5,674
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/10/2011 060006871406	S	- 170,000.000	1.2263		208,463	191,168	17,294

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
08/10/2011 060006871406	B	210,000.000	1.0866		- 228,178	228,178	
Issue: 914886AA4 - Univ Of Southern Ca 5.250% 10/01/11							
08/10/2011 060006871406	B	190,000.000	1.0000		- 190,000	190,000	
Issue: 191216100 - Coca Cola Company							
08/11/2011 060006871404	B	8,490.000	65.9622	340	- 560,359	560,359	
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
08/12/2011 060006871406	B	160,000.000	1.1835		- 189,354	189,354	
Issue: 544646XZ0 - Los Angeles Ca Uni 5.750% 7/01/34							
08/12/2011 060006871406	S	- 125,000.000	1.0825		135,309	126,334	8,975
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/12/2011 060006871406	B	85,000.000	1.1958		- 101,641	101,641	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/12/2011 060006871406	S	- 120,000.000	1.1958		143,494	135,955	7,538
Issue: 247916208 - Denbury Resources Inc							
08/18/2011 060006871403	B	400.000	14.7946	16	- 5,934	5,934	
Issue: 278642103 - E Bay Inc							
08/25/2011 060006871403	S	- 10,306.000	28.4849	418	293,148	225,765	67,382
Issue: 269246401 - E Trade Financial Corp							
08/25/2011 060006871403	S	- 2,219.000	10.7537	89	23,773	32,917	- 9,143
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/25/2011 060006871406	S	- 135,000.000	1.1488		155,081	152,477	2,605

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12189LAG6 - Burlington North 4.950% 9/15/41							
08/25/2011 060006871406	B	180,000.000	.9908		- 178,349	178,349	
Issue: 871607107 - Synopsys Inc							
08/26/2011 060006871403	S	- 5,062.000	24.8656	205	125,665	110,656	15,009
Issue: 269246401 - E Trade Financial Corp							
08/29/2011 060006871403	S	- 5,548.000	11.2066	223	61,951	82,299	- 20,348
Issue: 12189LAA9 - Burlington North 5.750% 5/01/40							
08/29/2011 060006871406	B	130,000.000	1.0927		- 142,052	142,052	
Issue: 12189LAC5 - Burlington North 5.050% 3/01/41							
08/29/2011 060006871406	S	- 190,000.000	.9994		189,884	189,299	585
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
08/29/2011 060006871406	S	- 80,000.000	.9379		75,034	80,149	- 5,115
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/29/2011 060006871406	B	50,000.000	1.1413		- 57,063	57,063	
Issue: 12189LAE1 - Burlington North 5.400% 6/01/41							
08/29/2011 060006871406	B	55,000.000	1.0446		- 57,454	57,454	
Issue: 124857202 - Cbs Corp Class B Non Voting							
08/30/2011 060006871404	B	6,070.000	24.9151	243	- 151,477	151,477	
Issue: 124857202 - Cbs Corp Class B Non Voting							
08/31/2011 060006871404	B	18,140.000	25.2336	726	- 458,463	458,463	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/31/2011 060006871406	S	- 2,895,000.000	.3287		783,677	783,677	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
08/31/2011 060006871406	B	30,000.000	1.1040		- 33,119	33,119	
Issue: 008916AJ7 - Agrium Inc 6.125% 1/15/41							
08/31/2011 060006871406	B	100,000.000	1.1451		- 114,510	114,510	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/31/2011 060006871406	S	- 20,000.000	1.1584		23,169	22,857	312
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/31/2011 060006871406	S	- 80,000.000	1.1541		92,325	91,428	897
Issue: 9127953U3 - U S Treasury Bill 11/25/11							
09/01/2011 060006871415	B	95,000.000	.0000		- 94,999	94,999	
Issue: 9127952P5 - U S Treasury Bill 11/17/11							
09/06/2011 060006871415	B	9,430,000.000	.0000		- 9,429,795	9,429,795	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/07/2011 060006871406	S	- 80,000.000	1.2000		96,000	91,696	4,304
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
09/07/2011 060006871406	B	100,000.000	1.4353		- 143,533	143,533	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
09/13/2011 060006871406	B	260,000.000	.3778		- 98,215	98,215	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/13/2011 060006871406	S	- 525,000.000	.3697		139,946	139,946	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/13/2011 060006871406	B	260,000.000	.3613		- 93,943	93,943	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02364WAW5 - America Movil Sab De 6.125% 3/30/40							
09/13/2011 060006871406	B	120,000.000	1.1077		- 132,924	132,924	
Issue: 71654QAY8 - Petroleos Mexicanos 6.500% 6/02/41							
09/13/2011 060006871406	S	- 130,000.000	1.0788		140,238	137,675	2,562
Issue: 767201AL0 - Rio Tinto Financ 5.200% 11/02/40							
09/14/2011 060006871406	B	210,000.000	1.0229		- 214,799	214,799	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/14/2011 060006871406	S	- 150,000.000	1.2086		181,289	172,894	8,395
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
09/14/2011 060006871406	S	- 595,000.000	1.0108		601,438	593,733	7,705
Issue: 767201AQ9 - Rio Tinto Fin USA 3.750% 9/20/21							
09/14/2011 060006871406	B	645,000.000	.9974		- 643,349	643,349	
Issue: 706451BG5 - Pemex Proj Fdg 6.625% 6/15/35							
09/21/2011 060006871406	S	- 100,000.000	1.0940		109,400	103,794	5,606
Issue: 13063A5E0 - California ST 7.500% 4/01/34							
09/27/2011 060006871406	B	115,000.000	1.1845		- 136,212	136,212	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/27/2011 060006871406	S	- 70,000.000	1.2469		87,281	81,778	5,503
Issue: 774341101 - Rockwell Collins Inc							
09/28/2011 060006871403	S	- 1,165.000	53.3906	48	62,152	58,542	3,610
Issue: 066048AA7 - Bankamerica Cap II 8.000% 12/15/26							
09/29/2011 060006871402	S	- 11,000.000	.9203		10,123	11,383	- 1,260

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/04/2011 060006871406	B	1,550,000.000	1.0279		- 1,593,170	1,593,170	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
10/05/2011 060006871406	S	- 365,000.000	.4607		137,890	137,890	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
10/05/2011 060006871406	S	- 25,000.000	.4607		9,445	9,445	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
10/05/2011 060006871406	B	25,000.000	.4647		- 11,617	11,617	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
10/05/2011 060006871406	B	365,000.000	.4647		- 169,612	169,612	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/05/2011 060006871406	S	- 300,000.000	1.3061		391,840	380,590	11,250
Issue: 05523RAC1 - Bae Systems Plc 5.800% 10/11/41							
10/05/2011 060006871406	B	510,000.000	.9948		- 507,343	507,343	
Issue: 907818DF2 - Union Pac Corp 5.780% 7/15/40							
10/06/2011 060006871406	B	180,000.000	1.1883		- 213,901	213,901	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/06/2011 060006871406	S	- 135,000.000	1.2980		175,226	171,266	3,960
Issue: 912828KR0 - U S Treasury Nt 2.625% 4/30/16							
10/11/2011 060006871402	S	- 115,000.000	1.0716		123,229	119,688	3,541
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
10/11/2011 060006871406	B	50,000.000	1.1550		- 57,750	57,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 646139X83 - New Jersey ST Tpk 7.102% 1/01/41							
10/11/2011 060006871406	B	75,000.000	1.2829		- 96,219	96,219	
Issue: 59259YGF0 - Metropolitan Ny 6.814% 11/15/40							
10/11/2011 060006871406	B	105,000.000	1.1972		- 125,708	125,708	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 70,000.000	1.2538		87,763	88,804	- 1,042
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 60,000.000	1.2591		75,544	76,118	- 574
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/12/2011 060006871406	S	- 150,000.000	.9899		148,488	152,880	- 4,392
Issue: 500255AR5 - Kohls Corporation 4.000% 11/01/21							
10/12/2011 060006871406	B	160,000.000	.9945		- 159,122	159,122	
Issue: 228368106 - Crown Holdings Inc							
10/19/2011 060006871403	B	478.000	32.8162	19	- 15,705	15,705	
Issue: 74005P104 - Praxair Inc							
10/20/2011 060006871403	S	- 616.000	100.8091	26	62,073	47,357	14,716
Issue: 228368106 - Crown Holdings Inc							
10/20/2011 060006871403	B	848.000	32.5563	34	- 27,642	27,642	
Issue: 105756BF6 - Fed Republic Brazil 8.750% 2/04/25							
10/20/2011 060006871406	B	160,000.000	1.4330		- 229,280	229,280	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
10/20/2011 060006871406	S	- 115,000.000	1.3200		151,800	145,884	5,916

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74005P104 - Praxair Inc							
10/21/2011 060006871403	S	- 247.000	102.8497	10	25,394	18,989	6,405
Issue: 228368106 - Crown Holdings Inc							
10/21/2011 060006871403	B	606.000	33.0681	24	- 20,064	20,064	
Issue: 228368106 - Crown Holdings Inc							
10/24/2011 060006871403	B	92.000	32.9500	4	- 3,035	3,035	
Issue: 228368106 - Crown Holdings Inc							
10/25/2011 060006871403	B	485.000	32.8979	19	- 15,975	15,975	
Issue: 126650BX7 - Cvs Caremark 5.750% 5/15/41							
10/26/2011 060006871406	S	- 150,000.000	1.1521		172,815	147,970	24,845
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/26/2011 060006871406	B	120,000.000	1.2228		- 146,738	146,738	
Issue: 481165108 - Joy Global Inc							
10/28/2011 060006871404	S	- 1,480.000	90.8477	62	134,393	71,505	62,888
Issue: 023135106 - Amazon Com Inc							
10/31/2011 060006871404	B	1,010.000	214.0923	40	- 216,274	216,274	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
10/31/2011 060006871406	S	- 1,725,000.000	.3914		470,138	470,138	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
10/31/2011 060006871406	S	- 500,000.000	.4261		153,501	153,501	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
10/31/2011 060006871406	B	1,735,000.000	.3694		- 640,909	640,909	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
10/31/2011 060006871406	B	505,000.000	.3686		- 186,118	186,118	
Issue: 228368106 - Crown Holdings Inc							
11/01/2011 060006871403	B	1,212.000	32.7692	48	- 39,765	39,765	
Issue: 637071101 - National Oilwell Varco Inc							
11/01/2011 060006871404	B	3,250.000	67.9396	130	- 220,934	220,934	
Issue: 02364WAW5 - America Movil Sab De 6.125% 3/30/40							
11/01/2011 060006871406	S	- 170,000.000	1.1988		203,791	185,618	18,172
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/01/2011 060006871406	B	130,000.000	1.2725		- 165,425	165,425	
Issue: 698299AV6 - Republic Of Panama 7.125% 1/29/26							
11/01/2011 060006871406	B	240,000.000	1.2950		- 310,800	310,800	
Issue: 037833100 - Apple Inc							
11/02/2011 060006871404	B	1,440.000	397.1296	29	- 571,895	571,895	
Issue: 55608XAA5 - MacQuarie Bk Ltd Mtn 6.625% 4/07/21							
11/04/2011 060006871406	S	- 65,000.000	.9686		62,962	64,873	- 1,912
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/04/2011 060006871406	S	- 170,000.000	1.2545		213,257	215,141	- 1,884
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
11/04/2011 060006871406	B	50,000.000	1.0078		- 50,391	50,391	
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
11/04/2011 060006871406	B	260,000.000	.9987		- 259,649	259,649	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
11/07/2011 060006871406	B	190,000.000	1.0105		- 191,989	191,989	
Issue: 24422ERH4 - John Deere Cap Mtn 3.150% 10/15/21							
11/07/2011 060006871406	S	- 190,000.000	1.0338		196,428	189,143	7,285
Issue: 228368106 - Crown Holdings Inc							
11/09/2011 060006871403	B	10.000	32.7463		- 328	328	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/15/2011 060006871406	B	55,000.000	1.1339		- 62,365	62,365	
Issue: 04044TAB2 - Aristotle Holding 6.125% 11/15/41							
11/15/2011 060006871406	S	- 80,000.000	1.0158		81,262	79,816	1,446
Issue: H89128104 - Tyco International Ltd							
11/16/2011 060006871405	B	750.000	47.7049	5	- 35,784	35,784	
Issue: 71656LAK7 - Petroleos Mexicanos 6.500% 6/02/41							
11/16/2011 060006871406	S	- 380,000.000	1.1090		421,420	388,098	33,322
Issue: 912828KR0 - U S Treasury Nt 2.625% 4/30/16							
11/21/2011 060006871402	S	- 115,000.000	1.0808		124,290	119,688	4,602
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/21/2011 060006871406	S	- 100,000.000	1.1633		116,328	114,027	2,301
Issue: 822582AD4 - Shell Intl Fin 6.375% 12/15/38							
11/21/2011 060006871406	B	110,000.000	1.3409		- 147,498	147,498	
Issue: 437076AS1 - Home Depot Inc 5.875% 12/16/36							
11/23/2011 060006871406	S	- 250,000.000	1.1844		296,105	260,343	35,763

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/23/2011 060006871406	B	185,000.000	1.1831		- 218,878	218,878	
Issue: 573284106 - Martin Marietta Matls Inc							
12/01/2011 060006871403	S	- 564.000	78.7251	23	44,378	45,693	- 1,316
Issue: 82967N108 - Sirius Xm Radio Inc							
12/01/2011 060006871405	B	23,940.000	1.8620	646	- 45,223	45,223	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/02/2011 060006871406	S	- 90,000.000	1.1466		103,191	102,845	346
Issue: 04044TAB2 - Aristotle Holding 6.125% 11/15/41							
12/02/2011 060006871406	B	125,000.000	1.0680		- 133,505	133,505	
Issue: 428236BV4 - Hewlett Pack Co 4.650% 12/09/21							
12/06/2011 060006871402	B	12,000.000	.9971		- 11,965	11,965	
Issue: 17243V102 - Cinemark Hldgs Inc							
12/12/2011 060006871405	S	- 260.000	19.4223	2	5,048	4,659	389
Issue: 17243V102 - Cinemark Hldgs Inc							
12/13/2011 060006871405	S	- 120.000	18.9350	1	2,271	2,150	121
Issue: 651639AM8 - Newmont Mining 6.250% 10/01/39							
12/13/2011 060006871406	B	110,000.000	1.1731		- 129,040	129,040	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/13/2011 060006871406	S	- 85,000.000	1.1509		97,830	97,142	687
Issue: 17243V102 - Cinemark Hldgs Inc							
12/15/2011 060006871405	S	- 1,845.000	18.7500	50	34,543	33,062	1,481

MAJOR LEAGUE BASEBALL GROUP PENSION

Period from January 1, 2011 to December 31, 2011

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 124857AD5 - Cbs Corp 5.750% 4/15/20							
12/16/2011 060006871402	B	10,000.000	1.1338		- 11,338	11,338	
Issue: 655044105 - Noble Energy Inc							
12/16/2011 060006871405	S	- 265.000	89.8200	2	23,800	19,849	3,951
Issue: 912828QR4 - U S Treasury Nt 1.500% 6/30/16							
12/20/2011 060006871402	S	- 90,000.000	1.0331		92,981	90,780	2,201
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
12/29/2011 060006871402	B	17,900.000	1.0086		- 18,054	18,054	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
12/29/2011 060006871402	B	17,100.000	1.0089		- 17,253	17,253	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/30/2011 060006871406	B	860,000.000	1.1750		- 1,010,534	1,010,534	
Total For Morgan Stanley & Co., Incorpor				**8,909**	**51,201,770**	**50,407,978**	**793,786**
GRAND TOTAL				**172,268**	**489,028,370**	**480,391,404**	**8,636,977**

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 and ending

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

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

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

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

Part II Basic Plan Information - enter all requested information

1a Name of plan

MAJOR LEAGUE BASEBALL PENSION PLAN
FOR NON-UNIFORMED PERSONNEL

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 05/01/1996

2a Plan sponsor's name and address, including room or suite number (Employer, if for single-employer plan)

TAMPA BAY RAYS BASEBALL LTD.
ONE TROPICANA DRIVE
ST. PETERSBURG FL 33075

2b Employer Identification Number (EIN) 59-3300424

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

2d Business code (see instructions) 711210

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

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

SIGN HERE	[signature]	10/4/12	JONATHAN MARINER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

3b Administrator's EIN

3c Administrator's telephone number

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

4b EIN

4c PN

5	Total number of participants at the beginning of the plan year	**5**	453
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**	282
b	Retired or separated participants receiving benefits	**6b**	24
c	Other retired or separated participants entitled to future benefits	**6c**	171
d	Subtotal. Add lines **6a, 6b,** and **6c**	**6d**	477
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	0
f	Total. Add lines **6d** and **6e.**	**6f**	477
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	0
h	Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested.	**6h**	17
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

Aspect of the Valuation	2010 Plan Year	2011 Plan Year
Funding Interest Rate for Contributions	IRS prescribed segment rates without 3-year transition, as of January 2010	IRS prescribed segment rates without 3-year transition, as of September 2010

Summary of plan provisions

Effective Date	January 1, 1996. Amended and restated effective January 1, 2007. Most recent amendment December 13, 2010.
Covered Employees	Any person employed by a participating Major League Baseball Club (excluding any person who is an active participant in the Major League Baseball Players Benefit Plan, a member of a collective bargaining unit not participating, a person compensated on a per-day or per-game basis, employed full-time in Canada, a self-employed partner, proprietor or shareholder-employee, or a member of a group designated not eligible for participation), and who has attained age 21 and completed one year of eligibility service. Effective January 1, 2008, all active minor league employees are covered under the Minor League Players Pension Plan. Effective December 1, 2010, all inactive minor league participants are covered under the Minor League Players Pension Plan.
Participation Date	Date of becoming a covered employee.

Definitions

Eligibility service	The 12-consecutive month period, starting at date of employment, in which an employee completes 1,000 hours of service.
Baseball service	Employment in baseball with any Major League Baseball Club, as designated by the Pension Committee.
Vesting service	Completed years from a participant's employment date to the termination of baseball service.
Pension service	Years and months of service as a covered employee but not before April 1, 1995.
Pensionable pay	W-2 earnings, expressed on an annual basis.
Average earnings	The greater of 1) or 2): 1) The average of an employee's highest five consecutive plan years of annual earnings, during the ten-year period which ends on the earlier of the participant's termination date or retirement date. If the employee does not have five consecutive plan years of annual earnings, the average earnings will be determined by using the greatest number of consecutive plan years in which the employee accrued pension service.

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

Eligibility for Benefits

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

Monthly Benefits Paid Upon the Following Events

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

Other Plan Provisions

Forms of payment	Preretirement death benefits are payable only as described above. Monthly pension benefits are paid as described above, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of the 50% joint and survivor annuity option or, if the participant elects and the spouse consents, another actuarially equivalent optional form offered by the plan. Optional forms are a 50%, 75% or 100% joint and survivor annuity, a ten-year certain and life annuity, or (for married participants) a life annuity. The normal form of payment is converted to an optional form using an interest rate of 6% and GAR-94 Mortality (unisex).
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective.

Future Plan Changes

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

Changes in Benefits Valued Since Prior Year

Effective December 1, 2010, all assets and liabilities attributable to previously terminated minor league participants were transferred from the Plan to the Minor League Players Pension Plan. Note this transfer is classified as a de minimis transfer.

2011 Form 5500, Schedule SB, Line 22 - Description of Weighted Average Retirement Age
Major League Baseball Pension Plan for Non-Uniformed Personnel
Tampa Bay Rays Baseball Ltd.
EIN: 59-3300424 PN: 001

DEVELOPMENT OF WEIGHTED AVERAGE RETIREMENT AGE

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

Average Retirement Age 61.8317

The methodology used to calculate the average retirement age shown on the 2011 Schedule SB assumes that all front office employees meet the retirement eligibility service requirements.

Attachment to 2011 Form 5500
Schedule SB, line 19 - Discounted Employer Contributions

Plan Name MLB Pension Plan for Non-Uniformed Personnel **EIN:** 59-3300424
Plan Sponsor's Name Tampa Bay Rays Baseball Ltd. **PN:** 001

Date of Contributon	Amount	Year Applied	Effective Interest Rate	Interest Adjusted Contribution:
03/12/2012	1,000,000	2011	6.40	928,734
09/12/2012	800,000	2011	6.40	720,112

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

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: MLB Pension Plan for Non-Uniformed Personnel

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF: Tampa Bay Rays Baseball Ltd.

D Employer Identification Number (EIN): 59-3300424

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

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

Part I Basic Information

1 Enter the valuation date: Month 1 Day 1 Year 2011

2	Assets:			
	a Market value		**2a**	13,961,184
	b Actuarial value		**2b**	13,479,867
3	Funding target/participant count breakdown:		(1) Number of participants	(2) Funding Target
	a For retired participants and beneficiaries receiving payment	**3a**	20	1,596,002
	b For terminated vested participants	**3b**	162	3,641,864
	c For active participants:			
	(1) Non-vested benefits	**3c(1)**		269,513
	(2) Vested benefits	**3c(2)**		7,469,024
	(3) Total active	**3c(3)**	271	7,738,537
	d Total	**3d**	453	12,976,403
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**	6.40 %
6	Target normal cost		**6**	1,209,404

Statement by Enrolled Actuary

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

SIGN HERE

Mark Gengenbach MBG — Signature of actuary

10/10/12 — Date

Mark Gengenbach — Type or print name of actuary

11-07102 — Most recent enrollment number

Towers Watson Pennsylvania, Inc. — Firm name

(212) 309-3400 — Telephone number (including area code)

335 MADISON AVENUE

NEW YORK NY 10017-4605 — Address of the firm

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

Part II Beginning of year carryover and prefunding balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	938,295	0
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)	938,295	0
10	Interest on line 9 using prior year's actual return of 12.72 %	119,351	
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38 from prior year)		718,064
b	Interest on (a) using prior year's effective rate of 6.66 % except as otherwise provided (see instructions)		47,823
c	Total available at beginning of current plan year to add to prefunding balance		765,887
d	Portion of (c) to be added to prefunding balance		450,000
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	1,057,646	450,000

Part III Funding percentages

14	Funding target attainment percentage	14	92.26 %
15	Adjusted funding target attainment percentage	15	103.87 %
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	105.59 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and liquidity shortfalls

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
03/12/2012	1,000,000				
09/12/2012	800,000				
			Totals • 18(b)	1,800,000	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a	Contributions allocated toward unpaid minimum required 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	1,648,846

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
3.78 %	6.31 %	6.57 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment	☐ Yes	☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment	☒ Yes	☐ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment	☒ Yes	☐ No

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

Part VII Reconciliation of unpaid minimum required contributions for prior years

28 Unpaid minimum required 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**	1,209,404
b Excess assets, if applicable, but not greater than 31a	**31b**	0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	1,209,404

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	1,057,646	30,819	1,088,465

36 Additional cash requirement (line 34 minus line 35)	**36**	120,939
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	1,648,846
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	1,527,907
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	1,088,465
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**	0
43 Excess installment acceleration amount to be carried over to future plan years	**43**	0

Schedule SB - Statement by Enrolled Actuary

Plan Sponsor	Tampa Bay Rays Baseball Ltd.
EIN/PN	59-3300424 / 001
Plan Name	MLB Pension Plan for Non-Uniformed Personnel
Valuation Date	January 1, 2011
Enrolled Actuary	Mark Gengenbach, F.S.A, E.A.
Enrollment Number	11-07102

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

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

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

Actuarial assumptions and methods

Economic Assumptions

Interest rate basis:

▸ Applicable month	September 2010
▸ Yield curve basis	Segment rates
▸ Transition from current liability rates	No

Interest rates:

▸ First segment rate	3.78%
▸ Second segment rate	6.31%
▸ Third segment rate	6.57%
▸ Effective interest rate	6.40%

Annual rates of increase

▸ Salaries:	4.50%
▸ Statutory limits on compensation	N/A

Demographic Assumptions

Mortality

Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2026 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2018 using Scale AA). This is the IRS-prescribed static mortality table for 2011.

Termination

Rates varying by service

Sample rates per 1,000 participants:

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

Retirement	Rates varying by age, average retirement age 62

Representative rates:

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

Benefit commencement date:

▸ Preretirement death benefit	The later of the death of the active participant or the date the participant would have attained age 55
▸ Deferred vested benefit	Age 65
▸ Retirement benefit	Upon termination of employment
Form of payment	100% assumed to elect a life annuity
Percent married	100%
Spouse age	Wife three years younger than husband
Covered pay	January 1, 2011 base salary increased by 7.50% to reflect overtime, commissions, World Series share bonuses, etc.
Administrative expense	Expense load equal to 0.75% of fair value of assets with a minimum of $75,000; included in target normal cost.

Methods

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

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

2011 Form 5500, Schedule SB, Line 26 - Schedule of Active Participant Data
Major League Baseball Pension Plan for Non-Uniformed Personnel
Tampa Bay Rays Baseball Ltd.
EIN: 59-3300424 PN: 001

		Total Years of Credited Service									
Attained Age		**<1**	**1 to 4**	**5 to 9**	**10 to 14**	**15 to 19**	**20 to 24**	**25 to 29**	**30 to 34**	**35 to 39**	**40 & up**
<25	**Count**	0	13	1	0	0	0	0	0	0	0
25 to 29	**Count**	0	43	5	0	0	0	0	0	0	0
30 to 34	**Count**	0	22	21	3	0	0	0	0	0	0
35 to 39	**Count**	0	14	4	6	1	0	0	0	0	0
40 to 44	**Count**	0	12	8	8	2	0	0	0	0	0
45 to 49	**Count**	0	11	7	9	0	1	0	0	0	0
50 to 54	**Count**	1	7	5	10	3	0	0	0	0	0
55 to 59	**Count**	0	8	3	11	4	0	0	0	0	0
60 to 64	**Count**	2	4	5	5	0	1	0	0	0	0
65 to 69	**Count**	0	1	3	1	0	0	0	0	0	0
70 & up	**Count**	0	2	3	1	0	0	0	0	0	0

SUPPLEMENTAL SCHEDULES

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Money Markets			
FIRST AMERICAN PRIME OBLIGATIONS FUND		$ 21,097,468.27	$ 21,097,468.27
FIRST AMERICAN PRIME OBLIGATIONS FUND		1,171,675.58	1,171,675.58
FIRST AMERICAN PRIME OBLIGATIONS FUND		6,223,754.19	6,223,754.19
FIRST AMERICAN PRIME OBLIGATIONS FUND		467,385.97	467,385.97
FIRST AMERICAN PRIME OBLIGATIONS FUND		1,816,168.26	1,816,168.26
FIRST AMERICAN PRIME OBLIGATIONS FUND		687,153.53	687,153.53
FIRST AMERICAN PRIME OBLIGATIONS FUND		4,949,854.96	4,949,854.96
FIRST AMERICAN PRIME OBLIGATIONS FUND		710,861.88	710,861.88
FIRST AMERICAN PRIME OBLIGATIONS FUND		20,000,000.00	20,000,000.00
FIRST AMERICAN PRIME OBLIGATIONS FUND		49,772.24	49,772.24
FIRST AMERICAN PRIME OBLIGATIONS FUND		458.45	458.45
FIRST AMERICAN PRIME OBLIGATIONS FUND		440,768.00	440,768.00
FIRST AMERICAN PRIME OBLIGATIONS FUND		32,634.87	32,634.87
Total Money Markets		**$ 57,647,956.20**	**$ 57,647,956.20**
Government Obligations - Treasury and Federal Agencies			
F H L M C GOLD PARTN CERT POOL #G03205	5.500 07/01/2035	$ 16,881.96	$ 18,757.61
F H L M C GOLD PARTN CERT POOL #A89385	4.500 10/01/2039	229,053.31	234,816.28
FEDERAL FARM CREDIT BKS	VAR 11/13/2012	199,849.88	200,178.00
FEDERAL FARM CREDIT BKS	VAR 09/20/2012	99,959.60	100,092.00
FEDERAL FARM CREDIT BKS	VAR 10/12/2012	174,965.18	175,159.25
FEDERAL FARM CREDIT BKS	VAR 06/26/2013	200,000.00	200,352.00
FEDERAL FARM CREDIT BKS	09/29/2014	194,940.92	195,111.15
F N M A DEB	6.250 05/15/2029	124,316.54	147,826.35
F N M A DEB	6.625 11/15/2030	85,480.31	103,680.50
F N M A M T N	4.375 10/15/2015	331,191.60	338,997.00
F N M A PARTN CERT POOL #254693	5.500 04/01/2033	32,444.53	35,174.17
F N M A PARTN CERT POOL #255364	6.000 09/01/2034	47,206.78	52,575.42
F H L M C M T N	5.500 07/18/2016	141,672.84	143,101.20
F N M A PARTN CERT POOL #AL0300	4.500 06/01/2026	193,010.97	192,248.35
F N M A M T N	VAR 09/17/2012	239,903.04	240,218.40
F N M A M T N	VAR 10/18/2012	99,959.65	100,101.00
F N M A PARTN CERT POOL #725424	5.500 04/01/2034	18,183.79	19,715.22
F N M A PARTN CERT POOL #725027	5.000 11/01/2033	17,205.43	19,483.40
F N M A PARTN CERT POOL #725946	5.500 11/01/2034	47,578.25	52,566.45
F N M A PARTN CERT POOL #735224	5.500 02/01/2035	92,963.86	100,799.33
F N M A PARTN CERT POOL #745275	5.000 02/01/2036	87,560.76	98,058.29
F N M A PARTN CERT POOL #745044	4.500 08/01/2035	51,747.12	58,696.12
F N M A PARTN CERT POOL #745418	5.500 04/01/2036	83,980.68	93,926.39
F N M A PARTN CERT POOL #889190	6.000 03/01/2038	11,267.51	11,453.00
F N M A PARTN CERT POOL #888789	5.000 07/01/2036	19,998.75	22,718.11
F N M A PARTN CERT POOL #888794	4.500 09/01/2035	42,028.07	47,917.04

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
F N M A PARTN CERT POOL #889139	5.500 03/01/2037	$ 67,318.92	$ 73,968.47
F N M A PARTN CERT POOL #889361	6.000 03/01/2038	67,000.79	67,868.69
F N M A PARTN CERT POOL #889369	6.000 02/01/2038	56,612.49	58,012.24
F N M A PARTN CERT POOL #889544	5.500 05/01/2038	26,660.79	27,259.63
F N M A PARTN CERT POOL #889579	6.000 05/01/2038	71,712.00	72,776.96
F N M A PARTN CERT POOL #889750	6.000 05/01/2038	35,420.71	35,993.24
F N M A PARTN CERT POOL #995018	5.500 06/01/2038	109,795.96	112,473.33
F N M A PARTN CERT POOL #995051	6.000 03/01/2037	115,982.50	124,310.76
F N M A PARTN CERT POOL #MA0614	4.000 01/01/2041	85,983.56	90,767.35
F N M A PARTN CERT POOL #MA0932	3.500 11/01/2041	163,012.64	164,280.43
F N M A PARTN CERT POOL #AE0061	6.000 02/01/2040	25,854.83	26,166.27
F N M A PARTN CERT POOL #AE0480	6.000 07/01/2039	21,593.03	21,961.04
RESOLUTION FDG STRIP GENERIC PRIN PMT	07/15/2020	167,875.39	200,047.20
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.500 02/15/2036	69,280.53	103,416.60
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.750 02/15/2037	391,426.52	605,421.00
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.375 02/15/2038	1,183,385.98	1,386,602.80
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.500 05/15/2038	1,066,627.86	1,577,857.05
U S TREASURY BOND STRIPPED INTEREST	02/15/2039	333,229.60	335,502.00
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.250 05/15/2039	4,727,271.60	7,610,639.10
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.500 08/15/2039	9,070,985.33	11,658,536.00
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.375 11/15/2039	8,538,072.78	12,715,294.50
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.625 02/15/2040	4,641,989.98	6,406,268.00
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.375 05/15/2040	13,045,986.04	19,609,258.75
U S TREASURY BOND STRIPPED PRINC PAYMENT	3.875 08/15/2040	1,951,015.40	2,046,289.00
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.250 11/15/2040	5,513,511.40	7,873,942.00
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.370 02/15/2041	2,078,960.68	2,289,774.90
U S TREASURY BOND STRIPPED PRINC PAYMENT	4.375 05/15/2041	2,337,980.65	2,406,919.20
U S TREASURY BOND	4.500 02/15/2036	260,441.39	350,702.12
U S TREASURY BOND	4.375 02/15/2038	0.29	93,082.32
U S TREASURY BOND	4.375 11/15/2039	328,674.22	577,734.60
U S TREASURY NOTE	4.625 02/15/2040	220,840.74	249,518.75
U S TREASURY BOND	4.375 05/15/2041	1,575,067.65	1,622,197.65
U S TREASURY BOND	3.750 08/15/2041	3,041,801.31	3,093,116.70
U S TREASURY INFLATION PROTECTION SECURITY	1.875 07/15/2013	322,211.14	322,305.67
U S TREASURY NOTE	2.625 04/30/2016	556,808.78	578,843.25
U S TREASURY NOTE	3.625 02/15/2020	380,932.64	423,316.05
U S TREASURY NOTE	2.625 11/15/2020	524,193.71	568,746.65
U S TREASURY NOTE	0.750 03/31/2013	1.00	1,832,649.00
U S TREASURY NOTE	1.000 08/31/2016	719,050.59	724,540.70
U S TREASURY NOTE	2.000 11/15/2021	35,306.79	35,399.35
U S TREASURY NOTE	2.000 11/15/2021	2,032,957.01	2,063,276.40
U S TREASURY NOTE	0.875 11/30/2016	199,550.79	200,610.00
U S TREASURY BOND STRIPPED INTEREST	02/15/2032	794,966.14	1,007,697.60
U S TREASURY BOND STRIPPED INTEREST	08/15/2032	1,483,649.40	2,451,681.10

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
U S TREASURY BOND STRIPPED INTEREST	02/15/2033	$ 1,408,880.63	$ 1,685,527.20
U S TREASURY BOND STRIPPED INTEREST	08/15/2033	913,924.55	1,410,985.70
U S TREASURY BOND STRIPPED INTEREST	02/15/2034	1,197,574.31	1,299,415.50
U S TREASURY BOND STRIPPED INTEREST	08/15/2034	1,031,431.09	1,600,247.70
U S TREASURY BOND STRIPPED INTEREST	08/15/2035	736,864.35	1,116,632.25
U S TREASURY BOND STRIPPED INTEREST	08/15/2036	1,356,526.05	2,126,976.25
U S TREASURY BOND STRIPPED INTEREST	02/15/2037	1,785,018.71	2,186,919.00
U S TREASURY BOND STRIPPED INTEREST	11/15/2032	1,290,086.40	1,833,348.00
U S TREASURY BOND STRIPPED INTEREST	05/15/2033	539,199.50	833,805.00
U S TREASURY BOND STRIPPED INTEREST	11/15/2033	180,070.80	262,463.65
U S TREASURY BOND STRIPPED INTEREST	05/15/2034	106,089.00	178,437.00
U S TREASURY BOND STRIPPED INTEREST	11/15/2034	1,029,405.63	1,193,835.60
U S TREASURY BOND STRIPPED INTEREST	05/15/2035	2,448,890.28	3,857,019.00
U S TREASURY BOND STRIPPED INTEREST	11/15/2035	231,698.45	342,461.40
U S TREASURY BOND STRIPPED INTEREST	05/15/2036	1,833,857.35	2,882,709.00
U S TREASURY BOND STRIPPED INTEREST	11/15/2036	1,860,189.20	2,731,447.80
U S TREASURY BOND STRIPPED INTEREST	05/15/2037	766,527.78	1,208,437.35
U S TREASURY BOND STRIPPED INTEREST	08/15/2037	934,300.80	1,445,628.00
U S TREASURY BOND STRIPPED INTEREST	02/15/2038	1,220,173.75	2,001,664.00
U S TREASURY BOND STRIPPED INTEREST	11/15/2037	1,428,566.29	2,139,875.00
U S TREASURY BOND STRIPPED INTEREST	05/15/2038	1,240,175.68	2,016,616.50
U S TREASURY BOND STRIPPED INTEREST	08/15/2038	393,865.51	648,660.75
U S TREASURY BOND STRIPPED INTEREST	11/15/2038	220,441.00	338,388.25
Total Government Bonds		**$ 95,478,109.99**	**$ 132,242,246.35**
Corporate Bonds			
ABB TREASURY CENTER USA SER 144A	4.000 06/15/2021	$ 270,616.50	$ 282,504.75
A O L TIME WARNER INC	7.625 04/15/2031	20,169.40	25,817.60
A O L TIME WARNER INC	7.625 04/15/2031	135,692.32	148,451.20
AOL TIME WARNER	7.700 05/01/2032	1,408,816.04	1,533,010.75
AT&T CORP	8.000 11/15/2031	6,186.10	7,062.80
AT&T CORP	8.000 11/15/2031	422,254.10	437,893.60
AT & T INC	6.800 05/15/2036	193,149.00	208,908.15
AT&T INC	6.500 09/01/2037	81,585.84	105,832.65
AT&T INC	6.300 01/15/2038	356,428.56	417,431.60
AT & T WIRELESS SVCS INC SR NTS	8.750 03/01/2031	1,335,095.74	1,417,874.50
ABBOTT LABS	6.150 11/30/2037	238,098.06	255,274.50
AETNA INC	6.750 12/15/2037	99,322.00	125,040.00
AGILENT TECHNOLOGIES INC	5.000 07/15/2020	4,976.75	5,598.65
ALABAMA PWR CO	3.950 06/01/2021	33,927.24	37,293.24
ALLEGHENY ENERGY SUPPLY SER 144A	6.750 10/15/2039	320,463.70	343,816.20
ALLTEL CORP	7.875 07/01/2032	356,313.50	371,597.20
ALTRIA GROUP INC	9.950 11/10/2038	638,443.87	676,836.10
ALTRIA GROUP INC	10.200 02/06/2039	377,977.25	427,933.00

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
AMERADA HESS CORP	7.875 10/01/2029	$ 248,763.95	$ 248,541.95
AMERADA HESS CORP	7.300 08/15/2031	221,322.90	237,399.40
AMERICAN INTL GROUP	8.175 05/15/2058	611,599.27	498,400.00
AMERICAN TOWER CORP	5.050 09/01/2020	19,976.00	20,036.20
AMERICAN TRANSMISSION SY SER 144A	5.250 01/15/2022	199,828.00	225,366.00
AMGEN INC	4.950 10/01/2041	355,791.05	356,432.40
AMGEN INC	5.650 06/15/2042	458,296.95	478,346.00
ANADARKO PETROLEUM CORP	6.200 03/15/2040	84,745.85	94,595.65
ANADARKO PETROLEUM CORP SR NT	6.450 09/15/2036	288,686.70	307,827.00
ANHEUSER BUSCH	6.500 05/01/2042	159,908.75	167,132.50
ANHEUSER BUSCH COS INC	6.450 09/01/2037	408,960.00	482,018.40
AON CORP	8.205 01/01/2027	117,002.60	128,210.50
AON CORP	6.250 09/30/2040	287,508.85	326,273.30
ARCHER DANIELS MIDLAND C	4.479 03/01/2021	11,080.19	12,460.69
ARISTOTLE HOLDING INC SER 144A	6.125 11/15/2041	213,321.00	221,641.90
ASSET BACKED FUNDING CERIFICATES	VAR 12/25/2032	7,557.04	6,578.10
ASSURANT INC SR NOTES	6.750 02/15/2034	178,745.97	187,077.60
BANC ONE CORP SUB DEB	7.625 10/15/2026	324,358.50	332,606.40
BANK OF AMERICA	5.650 05/01/2018	15,687.45	14,291.25
BANK OF AMERICA	7.375 05/15/2014	10,266.70	10,368.60
BANK OF AMERICA CORP	5.625 07/01/2020	36,359.40	32,330.55
BARRICK NA FINANCE LLC	5.700 05/30/2041	363,335.60	432,397.25
BEAR STEARNS CO INC GLOBAL NT	5.700 11/15/2014	18,966.78	21,750.60
BEAR STEARNS CO INC	5.300 10/30/2015	9,053.30	10,753.90
BELLSOUTH CORP DEB	6.550 06/15/2034	278,677.60	327,351.75
BELLSOUTH TELECOMMUNICAT	0.000 12/15/2095	484,409.45	873,406.80
BESTFOODS MEDIUM TERM NOTE	6.625 04/15/2028	257,048.00	269,164.00
BUNGE LTD FIN CORP	5.100 07/15/2015	8,285.76	9,420.03
BURLINGTON NORTH SANTA FE	5.750 05/01/2040	584,377.90	675,971.65
BURLINGTON NORTH SANTA FE	5.400 06/01/2041	57,453.55	63,580.55
BURLINGTON NORTH SANTA FE	4.950 09/15/2041	153,578.65	170,989.80
CBS CORP	5.750 04/15/2020	11,338.30	11,242.80
CIGNA CORP	5.875 03/07/2011	231,971.85	243,344.60
CNA FINANCIAL CORP	5.875 08/15/2020	165,173.53	169,496.25
CSX CORP	6.150 05/01/2037	255,223.20	288,612.00
CVS CAREMARK CORP	5.750 05/15/2041	458,706.96	553,689.45
CALENERGY INC - MIDAMERICAN ENERGY UNSECD SR BDS	8.480 09/15/2028	328,983.10	347,176.80
CAPITAL ONE FINANCIAL CO	4.750 07/15/2021	19,907.40	20,582.20
CAPITAL ONE CAPITAL V	10.250 08/15/2039	145,937.50	129,687.50
CAPITAL ONE CAPITAL VI	8.875 05/15/2040	249,746.53	259,472.50
CARGILL INC SER 144A	3.250 11/15/2021	248,750.00	251,612.50
PROGRESS ENERGY CAR	6.300 04/01/2038	187,597.50	203,803.50
CATERPILLAR INC	5.200 05/27/2041	994,913.30	1,143,889.45
CENTERPOINT ENERGY RESOU	4.500 01/15/2021	9,992.80	10,591.20

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
CENTURYTEL INC	7.600 09/15/2039	$ 217,226.35	$ 215,877.20
CHEVRON PHILLIPS CHEM CO SER 144A	4.750 02/01/2021	296,077.30	315,794.55
CINCINNATI FINL CORP	6.920 05/15/2028	384,937.15	387,386.65
CISCO SYSTEMS INC	5.500 01/15/2040	390,186.21	477,188.40
CITIGROUP INC	6.625- 01/15/2028	79,396.50	79,749.75
CITIGROUP INC	6.625 06/15/2032	103,896.75	106,654.45
CITIGROUP INC	5.850 12/11/2034	155,942.40	152,799.00
CITIGROUP INC	6.125 08/25/2036	322,583.38	320,053.70
CITIGROUP INC	6.875 03/05/2038	87,529.33	87,888.80
CITIGROUP INC	6.500 08/19/2013	24,218.25	26,024.00
CITIGROUP INC	8.125 07/15/2039	463,291.26	471,367.05
CITIGROUP INC	5.375 08/09/2020	32,668.35	33,932.91
CITIGROUP INC	4.500 01/14/2022	306,931.00	298,226.20
CITIGROUP COMMERCIAL MORTGAGE TRUST	5.292 04/15/2040	24,519.53	26,750.00
CLIFFS NATURAL RESOURCES	6.250 10/01/2040	146,697.75	142,813.40
COMCAST CORP NOTE	5.650 06/15/2035	497,296.10	568,935.95
COMCAST CORP	6.450 03/15/2037	285,831.41	315,182.40
COMCAST CORP	6.950 08/15/2037	488,526.48	572,539.50
COMPASS BANK	5.500 04/01/2020	29,312.10	29,008.20
COMPUTER SCIENCES	5.500 03/15/2013	10,145.80	9,950.00
CONOCOPHILLPS	5.900 05/15/2038	308,607.79	341,525.70
CONOCOPHILLIPS	6.500 02/01/2039	287,353.00	304,319.40
CONOCO FDG COMPANY GUARNT	7.250 10/15/2031	111,203.10	124,912.80
CONSTELLATION ENERGY GRO	5.150 12/01/2020	19,988.00	21,672.80
CS FIRST BOSTON MTG	VAR 01/15/2037	23,396.48	26,188.25
CREDIT SUISSE MORTGAGE CAPITAL	VAR 06/15/2038	56,407.23	61,177.60
CUMMINS ENGINE INC DEB	7.125-03/01/2028	105,171.35	107,989.10
STATOIL PRIV PLACEMENT SER 144A	6.500 12/01/2028	429,143.80	497,902.60
DEVON ENERGY CORPORATION	5.600 07/15/2041	456,630.90	547,060.15
DEVON FING CORP U L C	7.875 09/30/2031	505,257.20	537,513.80
DIRECTV HOLDINGS FING	4.600 02/15/2021	24,365.75	25,993.75
DIRECTV HOLDINGS FING	6.000 08/15/2040	307,551.00	327,261.00
DOW CHEMICAL CO	5.250 11/15/2041	259,649.00	273,486.20
DR PEPPER SNAPPL	7.450 05/01/2038	329,759.50	371,628.05
DUKE ENERGY CAR	6.100 06/01/2037	87,668.00	101,918.40
DUKE ENERGY CAROLINAS	6.000 01/15/2038	449,788.80	571,824.00
DUKE ENERGY CAROLINAS	3.900 06/15/2021	26,972.46	29,631.15
DUKE ENERGY CAROLINAS	4.250 12/15/2041	189,678.90	198,785.60
ERP OPERATING LP NT	5.250 09/15/2014	28,269.30	31,926.00
ECOLAB INC	4.350 12/08/2021	139,910.40	149,504.60
ECOLAB INC	5.500 12/08/2041	226,418.10	238,250.10
EL PASO NAT GAS NT	8.375 06/15/2032	308,227.40	329,862.00
ELEC DATA SYSTEM	7.450 10/15/2029	15,051.15	18,694.50
EMBARQ CORP	7.995 06/01/2036	378,161.80	367,847.45

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
ENEGRY TRAN PTNR	6.700 07/01/2018	$ 27,538.25	$ 27,735.75
ENERGY TRANSFER PARTNERS	6.050 06/01/2041	229,278.70	225,526.50
ENTERGY TEXAS INC	7.125 02/01/2019	372,202.50	457,608.75
ENTERPRISE PRODUCTS OPER SR NT	6.650 10/15/2034	223,096.50	265,747.50
ENTERPRISE PRODUCTS OPER	6.125 10/15/2039	107,854.00	111,697.00
EXELON GENERATION CO LLC	6.250 10/01/2039	172,692.34	207,143.30
EXELIS INC SER 144A	5.550 10/01/2021	119,714.40	125,282.40
FIFTH THIRD BANK	8.250 03/01/2038	269,319.60	330,436.80
FIRST ENERGY CORP	7.375 11/15/2031	17,402.55	18,446.70
FLEETBOSTON FINL CORP	6.875 01/15/2028	419,793.70	368,245.60
FLORIDA POWER LIGHT	4.950 06/01/2035	135,746.00	149,429.80
FLORIDA POWER LIGHT	5.250 02/01/2041	139,652.80	170,906.40
FLORIDA POWER CORP	6.350 09/15/2037	70,787.40	80,570.40
G E GLOBAL INSURANCE NTS	7.750 06/15/2030	440,929.75	531,853.50
GS MORTGAGE SECURITIES CORP II	5.396 08/10/2038	34,243.95	37,476.95
GTE CORP	6.940 04/15/2028	549,526.01	653,910.40
GENERAL ELEC CAP CORP MEDIUM TERM NOTE	6.150 08/07/2037	1,019,192.94	1,181,401.20
GEN ELEC CAP CRP MEDIUM TERM NOTE	5.875 01/14/2038	25,445.00	26,489.75
GEN ELEC CAP CORP MEDIUM TERM NOTE	4.800 05/01/2013	53,982.50	57,578.40
GENERAL ELEC CAP CRP MEDIUM TERM NOTE	6.875 01/10/2039	51,890.40	53,911.35
GENERAL ELEC CAP CORP MEDIUM TERM NOTE	6.750 03/15/2032	55,777.00	58,547.00
GENWORTH FIN INC	6.515 05/22/2018	17,036.55	15,601.75
GILEAD SCIENCES INC	4.500 04/01/2021	242,897.90	259,758.80
GILEAD SCIENCES INC	5.650 12/01/2041	54,875.15	60,893.80
GLAXOSMITHKLINE CAP INC	6.375 05/15/2038	249,297.93	307,751.50
GOLDMAN SACHS GROUP INC MEDIUM TERM NOTE	7.500 02/15/2019	24,678.35	27,610.25
GOLDMAN SACHS GROUP INC MEDIUM TERM NOTE	6.000 06/15/2020	21,541.22	20,487.20
GOLDMAN SACHS GROUP INC	6.750 10/01/2037	435,857.07	428,034.60
GOLDMAN SACHS GROUP INC	6.250 02/01/2041	970,643.84	966,314.55
GOLDMAN SACHS GROUP INC	5.250 07/27/2021	13,004.08	12,682.02
GREENWICH CAPITAL COMMERCIAL FUNDING	4.799 08/10/2042	37,537.50	37,591.40
GAURDIAN LIFE INSURANCE SER 144A	7.375 09/30/2039	9,897.70	12,729.20
HCP INC	5.375 02/01/2021	21,057.00	20,967.80
HSBC BANK USA NA MEDIUM TERM NOTE	4.875 08/24/2020	108,091.59	102,073.40
HOUSEHOLD HOME EQUITY LN TR	VAR 07/21/2036	55,000.00	23,845.80
HALLIBURTON CO	6.700 09/15/2038	142,466.92	176,326.80
HALLIBURTON COMPANY	4.500 11/15/2041	311,050.15	317,967.00
HARRIS CORPORATION	6.150 12/15/2040	216,908.45	231,828.35
HARTFORD FINL SVCS GROUP INC SR NT	6.100 10/01/2041	14,512.50	14,037.60
HARTFORD FINL SVCS GRP	6.625 03/30/2040	74,321.40	74,431.50
HASBRO INC	6.350 03/15/2040	348,582.80	367,567.20
HESS CORP	6.000 01/15/2040	217,082.20	254,375.10
HEWLETT PACKARD CO	6.000 09/15/2041	79,890.40	88,529.60
HEWLETT PACKARD CO	4.650 12/09/2021	11,964.84	12,660.96

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

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

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HOME DEPOT INC SR NTS	5.875 12/16/2036	$ 140,584.95	$ 169,408.80
HONEYWELL INTERNATIONAL	5.700 03/15/2037	362,001.25	382,088.75
HONEYWELL INTERNATIONAL	5.375 03/01/2041	232,718.85	288,262.75
HUMANA INC	6.300 08/01/2018	9,474.32	11,181.20
HUMANA INC SR NT	6.450 06/01/2016	4,416.60	5,535.50
INTEL CORP	4.800 10/01/2041	518,434.95	577,165.65
IBM CORP	5.875 11/29/2032	167,462.40	177,774.80
IBM CORP	5.600 11/30/2039	214,976.00	256,936.00
INTERNATIONAL PAPER CO NT	5.300 04/01/2015	24,528.00	27,037.50
INTL PAPER CO	7.300 11/15/2039	260,311.13	291,955.20
JPMORGAN CHASE CO	4.400 07/22/2020	35,157.23	35,742.70
JPMORGAN CHASE CO	5.600 07/15/2041	637,241.60	670,060.80
JP MORGAN CHASE COMMERCIAL MORTGAGE	5.814 06/12/2043	51,308.59	54,081.00
JP MORGAN CHASE COMMERCIAL MTG SECS	5.420 01/15/2049	53,027.34	54,052.50
JPM CHASE CAPITAL XXV	6.800 10/01/2037	364,090.08	366,368.75
JOHNSON JOHNSON	4.950 05/15/2033	113,627.00	119,764.00
JOHNSON & JOHNSON	5.950 08/15/2037	442,924.70	530,414.50
JOHNSON CONTROLS INC	5.250 12/1/2041	164,876.25	174,900.00
JOY GLOBAL INC	5.125 10/15/2021	188,386.90	202,817.40
JPM CHASE CAPITAL XXVII	7.000 11/01/2039	353,391.16	347,156.25
JUNIPER NETWORKS INC	5.950 03/15/2041	137,387.90	142,182.30
KEYCORP MEDIUM TERM NOTE	5.100 03/24/2021	149,860.50	155,769.00
KIMBERLY CLARK	6.625 08/01/2037	330,890.00	355,287.50
KIMBERLY CLARK CORP	3.875 03/01/2021	24,851.18	27,640.25
KINDER MORGAN ENERGY PARTNERS L P SR NT	5.800 03/15/2035	425,106.15	458,545.80
KINDER MORGAN ENER PART	6.500 02/01/2037	128,463.75	137,645.00
KINDER MORGAN ENER PART	4.150 03/01/2022	10,992.79	11,188.54
KRAFT FOODS INC	7.000 08/11/2037	232,180.20	240,471.00
KRAFT FOODS INC	6.875 02/01/2038	399,553.55	430,355.25
KRAFT FOODS INC	6.500 02/09/2040	309,675.00	325,235.00
LB UBS COMMERCIAL MORTGAGE TRUST	VAR 06/15/2029	24,302.73	26,790.75
LB UBS COMMERCIAL MORTGAGE TRUST	4.166 05/15/2032	41,479.10	46,275.30
ELI LILLY & CO	5.500 03/15/2027	195,988.80	249,198.60
LINCOLN NATL CORP SR NT	6.150 04/07/2036	79,614.40	80,352.80
LINCOLN NATL CORP IND	6.300 10/09/2037	69,176.90	66,979.25
LINCOLN NATIONAL CORP	8.750 07/01/2019	7,922.64	9,730.88
LITTON INDUSTRIES INC	7.750 03/15/2026	333,650.00	337,612.50
LOCKHEED MARTIN CORP SER B	6.150 09/01/2036	124,738.90	125,859.80
LOCKHEED MARTIN CORP	5.720 06/01/2040 MULTI CPN	259,281.53	291,894.20
LORILLARD TOBACCO CO	7.000 08/04/2041	40,761.20	42,044.40
LOWES COMPANIES INC	6.650 09/15/2037	277,859.75	289,478.25
LOWES COMPANIES INC	5.125 11/15/2041	264,841.00	293,620.00
MAQUARIE GROUP LTD MEDIUM TERM NOTE SER 144A	4.875 08/10/2017	24,983.75	23,577.50
MACQUARIE BANK LTD MEDIUM TERM NOTE SER 144A	6.625 04/07/2021	119,766.00	110,635.20

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

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

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MARATHON PETROLEUM CORP	6.500 03/01/2041	$ 106,206.45	$ 118,989.15
MARKEL CORP	7.125 09/30/2019	14,151.41	15,094.69
MARSH MCLENNAN COS INC	4.800 07/15/2021	239,642.40	262,696.80
MASSACHUSETTS ELECTRIC SER 144A	5.900 11/15/2039	300,663.00	364,138.50
MASS MUTUAL LIFE INS CO SER 144A	8.875 06/01/2039	14,806.50	21,941.40
MEAD JOHNSON NUTRIRION C	5.900 11/01/2039	124,319.60	134,422.35
MEMORIAL SLOAN KETTERING	5.000 07/01/2042	230,000.00	241,118.20
MERCK & CO INC	6.400 03/01/2028	263,333.25	293,409.00
MERRILL LYNCH MORTGAGE INVESTORS TR	5.250 08/25/2036	10,431.79	10,412.28
MERRILL LYNCH MORTGAGE TRUST	VAR 11/12/2037	29,993.99	33,220.20
METLIFE CAP TR SER 144A	VAR 04/08/2038	232,750.00	217,075.00
METLIFE INC	7.717 02/15/2019	35,016.90	36,364.55
METLIFE INC	10.750 08/01/2039	240,813.49	231,000.00
MICROSOFT CORP	5.200 06/01/2039	148,526.00	173,357.80
MICROSOFT CORP	4.500 10/01/2040	164,444.80	180,564.80
MICROSOFT CORP	5.300 02/08/2041	248,429.03	316,495.00
MIDAMERICAN ENERGY CO	6.750 12/20/2031	222,169.60	219,704.60
MIDAMERICAN ENERGY HLDGS	5.950 05/15/2037	177,291.20	189,073.60
MORGAN STANLEY	6.625 04/01/2018	32,094.30	34,560.40
MORGAN STANLEY	5.750 01/25/2021	96,692.89	88,616.95
MORGAN STANLEY	5.500 07/28/2021	7,997.60	7,397.12
MOSAIC CO	4.875 11/15/2041	118,207.20	124,046.40
MOTIVA ENTERPRISES LLC SER 144A	6.850 01/15/2040	61,235.81	77,574.60
MOTOROLA INC	7.500 05/15/2025	5,614.95	5,899.00
NATIONAL RURAL UTILITIES	8.000 03/01/2032	686,114.75	725,140.60
NATIONWIDE MUTUAL INSURA SER 144A	9.375 08/15/2039	14,999.55	18,126.75
NATIONWIDE MUTUAL INSURA SER 144A	9.375 08/15/2039	246,797.99	283,985.75
NBCUNIVERSAL MEDIA LLC	6.400 04/30/2040	136,366.25	153,673.75
NEVADA POWER CO	5.375 09/15/2040	167,986.50	176,041.50
NEW ENG TEL & TEL	7.875 11/15/2029	362,235.90	412,899.40
NEWMONT MINING CORP	5.875 04/01/2035	312,282.40	333,996.05
NEWMONT MINING CORP	6.250 10/01/2039	129,039.90	130,241.10
NEWS AMERICA HOLDINGS	7.750 12/01/2045	171,402.42	269,361.40
NEWS AMER INC	6.200 12/15/2034	195,145.10	204,257.60
NEWS AMERICA INC	6.400 12/15/2035	179,516.70	180,805.35
NEWS AMER INC	6.150 03/01/2037	24,005.28	26,234.64
NEWS AMER INC	6.150 03/01/2037	966,861.30	1,016,592.30
NEWS AMERICA INC	7.850 03/01/2039	172,333.00	170,483.60
NISOURCE FINANCE CORP	6.800 01/15/2019	24,988.70	29,281.25
NISOURCE FINANCE CORP	6.250 12/15/2040	138,820.24	152,661.60
NORFOLK SOUTHERN CORP	6.000 05/23/2111	175,000.00	203,140.00
MORTHWESTERN MUTUAL LIFE SER 144A	6.063 03/30/2040	219,907.38	252,090.30
OGLETHORPE POWER CORP	5.375 11/01/2040	408,975.00	485,140.70
ONCOR ELECTRIC SR SECD NT	7.250 01/15/2033	351,903.15	403,251.00

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
ONCOR ELECTRIC DELIVERY	5.250 09/30/2040	$ 147,577.60	$ 181,651.20
ORACLE CORP	5.375 07/15/2040	735,070.25	834,521.80
PNC FUNDING CORP	5.125 02/08/2020	10,007.36	11,299.70
PPL ELECTRIC UTILITIES C	6.450 08/15/2037	333,537.70	396,627.20
PSEG POWER LLC	4.150 09/15/2021	104,906.55	109,050.90
PACIFIC BELL DEB	DTD 03-15-1993 7.125 03/15/2026	377,454.40	427,808.40
PACIFIC BELL DEB	6.625 10/15/2034	34,455.75	36,956.85
PACIFIC GAS & ELEC	6.050 03/01/2034	232,654.62	284,703.20
PACIFIC GAS & ELECTRIC SR NT	5.800 03/01/2037	112,866.00	121,792.00
PACIFIC GAS ELECTRIC	5.400 01/15/2040	230,220.00	261,677.25
PACIFICORP	6.250 10/15/2037	691,462.15	883,187.30
PACKAGING CORP SR NT	5.750 08/01/2013	14,685.15	15,807.45
PEPSI BOTTLING GROUP INC	7.000 03/01/2029	127,399.00	137,527.00
PEPSICO INC	4.875 11/01/2040	336,609.00	346,689.00
PFIZER INC	7.200 03/15/2039	126,257.45	140,246.60
PHILIP MORRIS INC	6.375 05/16/2038	376,288.81	423,699.25
PITNEY BOWES INC MEDIUM TERM NOTE	5.250 01/15/2037 PUT	93,195.00	91,715.40
POTOMAC ELEC PWR CO	6.500 11/15/2037	335,053.14	458,398.20
PRINCIPAL FINANCIAL GROU	7.875 05/15/2014	10,000.00	11,149.60
PRUDENTIAL FINANCIAL INC MEDIUM TERM NOTE	5.700 12/14/2036	93,215.00	99,286.00
PUBLIC SERVICE CO	6.500 08/01/2038	105,823.80	125,424.00
PUGET SOUND ENERGY INC	5.764 07/15/2040	186,154.50	216,412.00
PUGET SOUND ENERGY INC	5.638 04/15/2041	153,069.80	158,454.40
QUEST DIAGNOSTIC INC	6.950 07/01/2037	73,849.75	80,813.85
RALCORP HOLDINGS CORP	6.625 08/15/2039	253,281.05	252,271.60
RAYTHEON COMPANY	4.700 12/15/2041	129,376.00	133,510.00
REBUBLIC SERVICES INC	6.200 03/01/2040	259,050.75	296,175.60
RESIDENTIAL ASSET SECURITIES CORP	VAR 05/25/2033	907.67	726.59
ROCHE HLDGS INC SER 144A	7.000 03/01/2039	310,780.47	354,235.00
RYDER SYSTEM INC MEDIUM TERM NOTE	7.200 09/01/2015	11,332.30	11,818.20
STUDENT LN MARKETING ASSN MEDIUM TERM NOTE	5.375 01/15/2013	17,500.00	20,138.00
SAFEWAY INC	7.250 02/01/2031	385,227.00	397,062.60
CREDIT BASED ASSET SERVICING & SECUR	VAR 01/25/2033	16,105.27	15,331.44
SCANA CORPORATION MEDIUM TERM NOTE	4.750 05/15/2021	139,634.60	148,430.80
SCHERING PLOUGH CORP BONDS	6.500 12/01/2033	411,147.00	413,412.00
SCHERING PLOUGH	6.550 09/15/2037	211,093.40	243,965.75
SOUTH CAROLINA ELEC GAS	6.625 02/01/2032	436,366.20	440,473.40
SOUTHERN CAL ED	6.000 01/15/2034	270,251.49	315,709.45
SOUTHERN CAL EDISON	3.875 06/01/2021	11,930.76	13,245.24
SOUTHERN COPPER CORP	7.500 07/27/2035	431,661.22	442,381.50
SOUTHERN UNION CO	8.250 11/15/2029	140,472.00	142,498.80
SOUTHWEST AIR	5.250 10/01/2014	10,084.70	10,672.20
SOUTHWEST AIRLINES CO	5.750 12/15/2016	14,910.10	16,639.50
WELLS FARGO HOME EQUITY TRUST	VAR 04/25/2034	35,370.22	29,928.13

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
TELE-COMMUNICATIONS INC	7.875 02/15/2026	$ 183,489.66	$ 245,017.70
TARGET CORP	7.000 01/15/2038	577,756.66	622,025.45
TEACHERS INSUR ANNUITY SER 144A	6.850 12/16/2039	177,675.87	198,927.00
TIME WARNER INC	6.200 03/15/2040	80,482.40	94,232.00
TIME WARNER INC	4.700 01/15/2021	9,976.20	10,767.20
TIME WARNER INC	6.100 07/15/2040	162,044.85	193,436.10
TIME WARNER ENTMT CO LP SR DEB	DTD 09-15-1993 8.375 03/15/2023	35,220.00	39,072.00
TIME WARNER ENTMT CO LP SR DEB	DTD 09-15-1993 8.375 03/15/2023	399,118.80	403,744.00
TIME WARNER CABLE INC	6.550 05/01/2037	725,555.00	767,758.50
TIME WARNER CABLE	7.500 04/01/2014	9,953.40	11,196.50
TIME WARNER CABLE INC	6.750 06/15/2039	88,207.20	94,537.60
TOSCO CORP	7.800 01/01/2027	134,431.00	140,521.00
TRAVELERS COS INC	6.250 06/15/2037	129,113.60	136,781.70
USA WASTE SVCS INC	7.000 07/15/2028	125,598.34	169,264.35
UNILEVER CAPITAL CORP SR NTS	5.900 11/15/2032	161,067.50	163,992.50
UNION ELECTRIC CO AEE	6.700 02/01/2019	5,632.10	6,074.20
UNION ELECTRIC CO	8.450 03/15/2039	209,300.70	353,167.50
UNION PACIFIC CORP	5.780 07/15/2040	213,901.20	218,003.40
UNION PACIFIC CORP	4.750 09/15/2041	235,577.30	266,915.25
MEXICAN UTD STS MEDIUM TERM NOTE	6.050 01/11/2040	538,563.39	628,365.00
US CELLULAR CORP	6.700 12/15/2033	27,969.00	30,122.10
UNITED TECHNOLOGIES CORP SHELF 7	6.700 08/01/2028	160,003.75	162,145.00
UNITED TECH CORP	7.500 09/15/2029	207,340.50	211,035.00
UNITED TECHNOLOGIES CORP	5.700 04/15/2040	150,852.50	154,321.25
UNITEDHEALTH GROUP INC	5.800 03/15/2036	501,363.00	538,366.50
UNITEDHEALTH GROUP INC NT	6.500 06/15/2037	103,795.17	133,543.20
UNIV OF SOUTHERN CALIFORN	5.250 10/01/2111	190,000.00	238,393.00
VALERO ENERGY CORP	6.625 06/15/2037	441,757.15	471,785.60
VERIZON COMM INC	6.400 02/15/2038	324,291.00	380,820.00
VERIZON COMM INC	6.900 04/15/2038	601,331.00	634,880.25
VERIZON COMMUNICATIONS	4.750 11/01/2041	203,089.40	220,627.15
VERIZON GLOBAL FDG CORP NT	5.850 09/15/2035	237,967.40	262,847.20
VIACOM INC SR DEB	6.875 04/30/2036	267,310.40	275,343.20
VIRGINIA EL PWR	8.875 11/15/2038	500,339.71	578,277.00
WFRBS C M O SER 2011 C3 CL A2	3.240 03/15/2044	68,598.78	69,864.22
WACHOVIA BANK NA MEDIUM TERM NOTE	6.600 01/15/2038	49,645.35	51,031.80
WACHOVIA CORP MEDIUM TERM NOTE	5.500 05/01/2013	24,943.50	26,377.50
WAL MART STORES	5.250 09/01/2035	348,193.90	364,837.95
WAL MART STORES INC	6.500 08/15/2037	647,620.28	718,374.80
WALMART STORES	6.200 04/15/2038	380,781.16	443,166.90
WAL MART STORES INC	5.625 04/01/2040	312,920.85	373,664.70
WASTE MGMT INC DEL SR NT	7.750 05/15/2032	712,717.20	725,181.60
WELLPOINT INC NT	5.950 12/15/2034	83,428.49	101,613.30
WELLPOINT INC	6.375 06/15/2037	124,109.70	138,828.80

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WELLS FAGRO BANK NA	5.950 08/26/2036	$ 349,083.00	$ 360,349.50
WEYERHAEUSER CO DEB	7.375 03/15/2032	25,189.50	26,240.75
WILLIAMS COS SER A	7.500 01/15/2031	65,920.00	78,001.92
WILLIAMS COS INC NT	8.750 03/15/2032	56,226.80	56,340.75
WILLIAMS PARTNERS LP	4.000 11/15/2021	199,186.00	205,364.00
WYETH BD	6.500 02/01/2034	294,603.25	365,245.20
WYETH	5.950 04/01/2037	476,207.67	557,221.95
XCEL ENERGY INC	4.800 09/15/2041	319,241.60	348,713.60
XEROX CORPORATION	8.250 05/15/2014	15,199.80	16,925.70
Total Corporate Bonds		**$ 71,492,784.94**	**$ 78,605,931.54**
Foreign Bonds			
AGRIUM INC	6.125 01/15/2041	$ 203,528.10	$ 235,666.50
AMERICA MOVIL SAB DE CV	6.125 03/30/2040	542,938.67	582,590.40
ANADARKO FINANCE CO	7.500 05/01/2031	128,250.00	181,482.00
ANGLOGOLD HOLDINGS PLC	5.375 04/15/2020	14,977.50	14,901.90
BAE SYSTEMS PLC SER 144A	5.800 10/11/2041	258,645.40	266,931.60
BHP FIN USA LTD	7.250 03/01/2016	21,442.33	23,046.81
BHP BILLITON FIN USA LTD	3.250 11/21/2021	386,478.30	401,544.00
BP CAPITAL MARKETS PLC	3.561 11/01/2021	215,000.00	223,832.20
BARRICK AUSTRALIA FINANCE	5.950 10/15/2039	151,434.90	156,288.15
BRAZIL GLOBAL BD GOVT BD	8.875 04/15/2024	289,000.00	298,000.00
BRAZIL REP BDS	8.250 01/20/2034	956,162.50	1,183,387.50
FED REPUBLIC OF BRAZIL	8.750 02/04/2025	229,280.00	240,000.00
FED REPUBLIC OF BRAZIL GOVT BOND	7.125 01/20/2037	646,809.58	696,900.00
FED REPUBLIC OF BRAZIL	5.625 01/07/2041	276,720.00	278,400.00
CNPC HK OVERSEAS CAPITAL SER 144A	5.950 04/28/2041	195,624.00	221,874.00
CANADIAN NAT RES	6.500 02/15/2037	69,137.20	70,815.25
CANADIAN PACIFIC RAILWAY	5.750 01/15/2042	112,221.60	121,567.65
REPUBLIC OF COLOMBIA	4.375 07/12/2021	373,496.25	403,125.00
CODELCO INC SER 144A	3.750 11/04/2020	204,340.30	218,343.25
DEUTSCHE TELEKOM INTL FIN B V	9.250 06/01/2032	391,848.59	438,552.90
DIAGEO CAPITAL PLC	7.375 01/15/2014	21,939.56	22,573.00
ENCANA CORP	5.150 11/15/2041	148,933.50	153,132.00
FRANCE TELECOM	8.500 03/01/2031	134,484.00	142,592.00
GOLD FIELDS OROGEN HOLD SER 144A	4.875 10/07/2020	191,480.00	176,588.00
HSBC HOLDINGS PLC	7.625 05/17/2032	101,898.90	95,879.70
HYDRO QUEBEC	8.500 12/01/2029	274,557.65	322,582.00
ISRAEL ST BD	08/01/2014 ZERO CPN	100,000.00	99,998.00
ISRAEL ST DLR BD	4.000 08/01/2014	2,000,000.00	2,000,000.00
KINROSS GOLD CORP SER 144A	6.875 09/01/2041	163,648.65	168,375.90
PHILIPS ELECTRONICS NV	6.875 03/11/2038	150,789.60	163,927.40
LANDWIRTSCHAFTLICHE RENTENBANK	5.125 02/01/2017	10,337.20	11,673.80
NEXEN INC	6.400 05/15/2037	306,005.55	301,889.10

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NOBLE HOLDING INTL LTD	4.900 08/01/2020	$ 2,991.75	$ 3,177.96
STATOILHYDRO ASA	7.150 01/15/2029	369,947.25	412,986.00
NORSK HYDRO A S DEB	7.250 09/23/2027	132,155.00	136,877.00
REPUBLIC OF PANAMA	8.875 09/30/2027	363,627.60	390,000.00
REPUBLIC OF PANAMA	7.125 01/29/2026	310,800.00	312,600.00
PETRO CANADA SR NT	5.950 05/15/2035	225,564.75	258,876.00
PETROBRAS INTL FIN CO	6.875 01/20/2040	194,927.54	225,845.10
PETROBRAS INTL FIN CO	6.750 01/27/2041	210,071.18	241,317.30
PETROLEO MEXICANOS	6.500 06/02/2041	100,609.01	106,875.00
PETROLEOS MEXICANOS SER 144A	6.500 06/02/2041	612,786.00	675,000.00
REPUBLIC OF POLAND	3.875 07/16/2015	27,061.86	27,467.10
QUEBEC PROVINCE DEBS	7.500 09/15/2029	405,810.86	448,869.00
RIO TINTO FIN USA LTD	5.200 11/02/2040	214,798.50	240,515.10
RIO TINTO FIN USA LTD	3.750 09/20/2021	643,348.80	675,869.70
SHELL INTL FIN	6.375 12/15/2038	203,553.73	227,091.15
SIEMENS FINAN NT SER 144A	6.125 08/17/2026	245,287.50	303,482.50
SUNCOR ENERGY INC	6.500 06/15/2038	444,137.50	503,784.00
SUNCOR INC	6.850 06/01/2039	123,317.25	134,481.90
TELECOM ITALIA CAP	6.375 11/15/2033	4,896.50	3,786.70
TELECOM ITALIA CAPITAL	7.200 07/18/2036	182,643.41	140,411.50
TELECOM ITALIA CAPITAL	6.175 06/18/2014	20,000.00	19,237.20
TELEFONICA EMISIONES GTD SR NT	7.045 06/20/2036	45,030.23	39,002.80
TRANS CANADA PL	7.625 01/15/2039	229,766.70	295,657.15
TRANS CANADA PIPELINES	6.100 06/01/2040	478,632.60	518,829.30
TRANS CANADA PIPELINES	6.200 10/15/2037	267,568.41	361,450.20
TRANSOCEAN INC	6.800 03/15/2038	64,502.38	60,476.40
TRANSOCEAN INC	7.350 12/15/2041	124,995.00	138,853.75
UFJ FIN ARUBA AEC	6.750 07/15/2013	11,085.90	10,685.60
MEXICAN UTD STS MEDIUM TERM NOTE	7.500 04/08/2033	144,654.92	169,200.00
VALE OVERSEAS LTD	6.875 11/21/2036	71,269.75	79,698.50
VALE OVERSEAS LIMITED	6.875 11/10/2039	309,921.65	314,985.00
WPP FINANCE 2010 SER 144A	4.750 11/21/2021	14,571.38	15,883.36
WEATHERFORD INTL LTD	6.500 08/01/2036	527,084.60	544,540.00
XL GROUP PLC	5.250 09/15/2014	4,794.40	5,287.55
XL CAPITAL LTD	6.250 05/15/2027	23,458.75	25,333.25
Total Foreign Bonds		**$ 16,627,082.49**	**$ 17,984,893.08**
Municipal Bonds			
BAY AREA TOLL AUTH CA TOLL BRDG REV	6.918 04/01/2040	$ 136,264.34	$ 172,962.00
BAY AREA TOLL AUTH CA TOLL BRDG REV	7.043 04/01/2050	117,037.15	125,929.15
CALIFORNIA ST BUILD AMERICA BONDS	7.500 04/01/2034	225,303.75	233,354.55
CALIFORNIA ST BUILD AMERICA BONDS	7.550 04/01/2039	457,598.85	471,147.60
CALIFORNIA ST BUILD AMERICA BONDS	7.300 10/01/2039	812,246.74	959,117.25
CALIFORNIA ST BUILD AMERICA BONDS	7.625 03/01/2040	25,522.85	30,925.75

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

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

As of December 31, 2011

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CALIFORNIA ST BUILD AMERICA BONDS	7.600 11/01/2040	$ 66,257.98	$ 80,324.40
CHICAGO IL BRD ED BUILD AMERICA	6.138 12/01/2039	204,478.55	209,201.85
CHICAGO IL BRD ED QUALIFIED SCH	6.319 11/01/2029	205,000.00	227,129.75
CURATORS UNIV MO SYS FACS REV BUILD	5.960 11/01/2039	73,272.55	84,180.20
CURATORS UNIV MO SYS FACS REV BUILD	5.792 11/01/2041	232,819.80	275,737.00
DALLAS TX AREA RAPID TRAN SALES TAX	5.999 12/01/2044	75,632.40	79,024.80
DALLAS TX AREA RAPID TRAN SALES TAX	5.022 12/01/2048	176,656.00	182,740.80
DALLAS TX AREA RAPID TRAN SALES TAX	4.922 12/01/2041	99,861.64	113,342.00
DALLAS TX INDPT SCH DIST BUILD	6.450 02/15/2035	227,367.90	248,117.10
DENVER CO PUB SCHS CTFS PARTN REF	7.017 12/15/2037	235,870.84	299,425.25
DISTRICT COLUMBIA INCOME TAX REV	5.582 12/01/2035	160,000.00	192,344.00
EAST BAY CA MUNI UTIL DIST WTR SYS	5.874 06/01/2040	154,090.15	193,312.90
ILLINOIS ST PENSION	5.100 06/01/2033	714,085.65	721,017.20
LOS ANGELES CA UNI SCH DIST	5.981 05/01/2027	381,535.65	422,924.40
LOS ANGELES CA UNI SCH DIST	5.755 07/01/2029	108,064.00	110,469.00
LOS ANGELES CA UNI SCH DIST BUILD	5.750 07/01/2034	184,195.85	188,071.00
METROPOLITAN TRANSN AUTH NY REV	6.814 11/15/2040	411,524.65	496,005.45
NEW JERSEY ST TPK AUTH TPK REV BUILD	7.102 01/01/2041	566,514.60	686,990.00
NEW YORK NY BUILD AMERICA BONDS	5.206 10/01/2031	94,498.40	105,886.05
NEW YORK NY BUILD AMERICA BONDS	5.968 03/01/2036	198,359.31	231,328.50
NEW YORK NY BUILD AMER BONDS F 1	6.271 12/01/2037	198,785.60	228,902.35
NEW YORK NY CITY TRANSITIONAL FIN	5.508 08/01/2037	532,190.00	607,921.60
NEW YORK ST DORM AUTH ST PERS INCOME	5.600 03/15/2040	167,414.30	203,078.60
NEW YORK ST URBAN DEV CORP REV BUILD	5.770 03/15/2039	352,034.40	399,685.15
NEW YORK ST URBAN DEV CORP REV BUILD	5.838 03/15/2040	100,000.00	118,601.00
NORTH TX TWY AUTH REV BUILD AMERICA	6.718 01/01/2049	200,000.00	248,092.00
ORANGE CNTY CA LOC TRANSN AUTH SALES	6.908 02/15/2041	259,633.90	322,644.00
OREGON ST PENSION	5.892 06/01/2027	404,492.55	452,694.55
PORT AUTH NY NJ CONS ONE HUNDRED	5.647 11/01/2040	140,000.00	158,641.00
REGIONAL TRANSN DIST CO SALES TAX	5.844 11/01/2050	326,646.73	402,820.20
SAN ANTONIO TX ELEC GAS BUILD	5.718 02/01/2041	186,370.45	185,556.70
SAN DIEGO CNTY CA REGL TRANSN COMMN	5.911 04/01/2048	220,000.00	279,980.80
TEXAS ST BUILD AMERICA BONDS	5.517 04/01/2039	83,993.70	87,251.50
TEXAS ST BUILD AMERICA BONDS SER A	4.631 04/01/2033	385,496.73	419,307.35
TEXAS ST TRANSN COMMN REV FIRST TIER	5.178 04/01/2030	371,849.45	418,953.25
UNIVERSITY TX PERM UNIV FD BUILD	5.262 07/01/2039	75,923.90	79,476.80
UNIVERSITY TX UNIV REVS BUILD	5.134 08/15/2042	267,798.75	309,388.95
UNIVERSITY TX UNIV REVS BUILD	6.276 08/15/2041	180,283.25	199,218.25
UNIVERSITY VA UNIV REVS BUILD	6.200 09/01/2039	311,246.70	328,363.20
WASHINGTON ST BUILD AMERICA BONDS	5.140 08/01/2040	214,799.10	242,283.30
Total Municipal Bonds		**$ 11,323,019.11**	**$ 12,833,868.50**

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Domestic Common Stocks				
AFLAC INC	46,954	shares	$ 1,959,236.23	$ 2,031,230.04
ACTIVISION BLIZZARD INC	117,281	shares	1,293,682.54	1,444,901.92
ADVANCE AUTO PARTS INC	27,224	shares	1,427,435.27	1,895,607.12
AIRGAS INC	26,059	shares	1,753,394.18	2,034,686.72
ALEXION PHARMACEUTICALS INC	8,670	shares	415,258.01	619,905.00
ALLERGAN INC	8,040	shares	508,874.08	705,429.60
ALLERGAN INC	17,221	shares	1,205,033.46	1,510,970.54
ALLSTATE CORP	52,000	shares	1,514,452.54	1,425,320.00
AMAZON COM INC	7,430	shares	1,210,005.95	1,286,133.00
AMERICAN EXPRESS CO	18,070	shares	778,684.82	852,361.90
AMERICAN TOWER CORP	9,890	shares	426,131.02	593,498.90
AMERISOURCEBERGEN CORP	8,515	shares	337,493.91	316,672.85
AMERIPRISE FINL INC	28,241	shares	1,133,638.45	1,401,883.24
AMETEK INC	16,420	shares	747,032.78	691,282.00
AMGEN INC	14,555	shares	806,959.48	934,576.55
AMGEN INC	15,196	shares	965,433.79	975,735.16
ANADARKO PETROLEUM CORP	8,750	shares	718,914.00	667,887.50
ANNALY CAP MGMT INC	22,965	shares	400,902.04	366,521.40
APPLE INC	6,000	shares	1,204,076.83	2,430,000.00
APPLE INC	2,305	shares	818,258.99	933,525.00
APPLE INC	3,633	shares	577,396.90	1,471,365.00
ASSOCIATED BANC CORP	120,942	shares	1,563,816.77	1,350,922.14
ATMEL CORP	246,306	shares	1,601,719.49	1,995,078.60
AUTOLIV INC	8,560	shares	451,546.38	457,874.40
B M C SOFTWARE INC	5,310	shares	242,389.22	174,061.80
B M C SOFTWARE INC	7,255	shares	276,461.55	237,818.90
BAKER HUGHES INC	15,760	shares	1,017,937.89	766,566.40
BANK OF AMERICA CORP	110,408	shares	1,694,174.27	613,868.48
BAXTER INTL INC	16,220	shares	911,230.45	802,565.60
BED BATH & BEYOND INC	11,380	shares	664,078.01	659,698.60
BERKSHIRE HATHAWAY INC CL B	26,610	shares	2,195,479.75	2,030,343.00
BIOGEN IDEC INC	5,850	shares	621,004.69	643,792.50
BLOCK H R INC	32,900	shares	497,394.16	537,257.00
BROADCOM CORP CL A	19,370	shares	672,296.98	568,703.20
CBS CORP CLASS B NON VOTING	26,450	shares	650,136.67	717,853.00
CBS CORP CLASS B NON VOTING	43,375	shares	893,842.69	1,177,197.50
CF INDUSTRIES HOLDINGS INC	4,730	shares	699,070.14	685,755.40
CVS CAREMARK CORP	19,480	shares	689,022.74	794,394.40
CVS CAREMARK CORP	12,700	shares	413,489.23	517,906.00
CA INC	14,965	shares	333,461.02	302,517.48
CA INC	51,077	shares	1,119,695.38	1,032,521.56
CA INC	36	shares	1,014.84	727.74
CALPINE CORP	188,814	shares	2,578,351.16	3,083,332.62

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
CAPITAL ONE FINANCIAL CORP	12,790	shares	$ 593,666.30	$ 540,889.10
CAPITAL ONE FINANCIAL CORP	13,500	shares	528,523.66	570,915.00
CARDINAL HEALTH INC	16,350	shares	576,275.68	663,973.50
CAREFUSION CORPORATION	13,900	shares	349,411.94	353,199.00
CHEVRON CORPORATION	6,670	shares	493,450.88	709,688.00
CHEVRON CORPORATION	17,520	shares	1,231,947.48	1,864,128.00
CHIPOTLE MEXICAN GRILL CL A	2,190	shares	710,616.45	739,650.60
CHURCH AND DWIGHT CO INC	13,730	shares	552,474.61	628,284.80
CISCO SYS INC	74,170	shares	1,379,196.94	1,340,993.60
CITIGROUP INC	39,809	shares	1,664,523.77	1,047,374.79
CITIGROUP INC	16,795	shares	488,873.90	441,876.45
CITIGROUP INC	29,908	shares	1,086,044.47	786,879.48
CITRIX SYS INC	9,350	shares	560,220.94	567,732.00
COACH INC	11,110	shares	288,517.15	678,154.40
COCA COLA COMPANY	6,090	shares	390,799.94	426,117.30
COGNIZANT TECH SOLUTIONS CL A	9,650	shares	731,667.08	620,591.50
COMCAST CORP CL A	47,630	shares	922,102.33	1,129,307.30
COMCAST CORP SPECIAL CL A	44,400	shares	786,789.60	1,046,064.00
COMERICA INC	38,445	shares	963,974.29	991,881.00
CONOCOPHILLIPS	14,991	shares	995,541.82	1,092,394.17
CONOCOPHILLIPS	14,900	shares	765,656.96	1,085,763.00
CORNING INC	20,100	shares	268,834.36	260,898.00
COSTCO WHSL CORP	9,100	shares	575,457.01	758,212.00
CROWN HOLDINGS INC	62,700	shares	2,034,807.61	2,105,466.00
CUMMINS INC	5,900	shares	500,727.39	519,318.00
DFC GLOBAL CORPORATION	53,581	shares	1,158,911.46	967,672.86
DAVITA INC	10,420	shares	728,796.82	789,940.20
DENBURY RESOURCES INC	134,303	shares	2,413,798.06	2,027,975.30
DENTSPLY INTL INC NEW	19,770	shares	663,261.77	691,752.30
DISNEY WALT CO	25,912	shares	974,514.04	971,700.00
DISCOVER FINL SVCS	36,610	shares	869,931.83	878,640.00
DISCOVER FINL SVCS	13,695	shares	164,290.78	328,680.00
E M C CORPORATION	32,060	shares	465,028.86	690,572.40
E M C CORPORATION	70,804	shares	1,469,969.04	1,525,118.16
E O G RES INC	10,415	shares	904,889.96	1,025,981.65
E O G RES INC	5,060	shares	481,238.38	498,460.60
EASTMAN CHEM CO	47,754	shares	1,569,276.89	1,865,271.24
E BAY INC	23,700	shares	438,930.21	718,821.00
E BAY INC	27,185	shares	732,121.26	824,521.05
EDISON INTL	12,055	shares	481,310.74	499,077.00
EDISON INTL	14,600	shares	479,938.45	604,440.00
EXELON CORPORATION	28,200	shares	1,349,338.84	1,223,034.00
EXPEDIA INC	15,500	shares	669,859.58	449,810.00
EXPEDITORS INTL WASH INC	16,150	shares	701,965.15	661,504.00

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
EXXON MOBIL CORP	18,190	shares	$ 1,482,696.84	$ 1,541,784.40
F M C CORPORATION	31,346	shares	2,187,936.93	2,697,009.84
F5 NETWORKS INC	6,380	shares	711,060.07	677,045.60
FIFTH THIRD BANCORP	33,075	shares	389,482.41	420,714.00
FIFTH THIRD BANCORP	40,100	shares	455,135.00	510,072.00
FIFTH THIRD BANCORP	20,800	shares	202,565.43	264,576.00
FIRST HORIZON NATIONAL CORP	303,126	shares	3,195,812.30	2,425,008.00
FREEPORT MCMORAN COPPER GOLD	20,595	shares	917,641.59	757,690.05
FREEPORT MCMORAN COPPER GOLD	26,376	shares	1,108,631.83	970,373.04
GAMESTOP CORP CL A	108,613	shares	2,346,753.55	2,620,831.69
GAP INC	107,648	shares	2,022,362.28	1,996,870.40
GAP INC	51,100	shares	950,811.95	947,905.00
GENERAL ELECTRIC CO	120,560	shares	1,827,017.27	2,159,229.60
GENERAL ELECTRIC CO	92,820	shares	1,671,822.16	1,662,406.20
GOLDMAN SACHS GROUP INC	4,821	shares	625,007.21	435,963.03
GOOGLE INC CL A	3,790	shares	1,988,752.53	2,447,961.00
GREEN MOUNTAIN COFFEE ROASTERS INC	18,041	shares	1,095,549.14	809,138.85
HALLIBURTON CO	31,930	shares	1,460,445.45	1,101,904.30
HANSEN NATURAL CORP	7,600	shares	713,713.36	700,264.00
HARLEY DAVIDSON INC	4,700	shares	114,764.99	182,689.00
HARRIS CORP DEL	19,990	shares	875,247.86	720,439.60
THE HERSHEY COMPANY	7,270	shares	340,044.17	449,140.60
HERTZ GLOBAL HOLDINGS INC	148,438	shares	1,929,941.58	1,739,693.36
HEWLETT PACKARD CO	61,800	shares	2,369,287.38	1,591,968.00
HOME DEPOT INC	8,030	shares	259,490.35	337,581.20
HOME DEPOT INC	6,114	shares	192,053.76	257,032.56
HONEYWELL INTERNATIONAL INC	18,480	shares	899,438.25	1,004,388.00
HUMANA INC	9,345	shares	450,068.24	818,715.45
HUNTINGTON INGALLS INDUSTRIE	1,566	shares	54,506.02	48,984.48
IAC INTERACTIVECORP	3,830	shares	127,389.16	163,158.00
INTERPUBLIC GROUP COS INC	6,300	shares	51,234.26	61,299.00
J P MORGAN CHASE CO	52,550	shares	1,884,171.14	1,747,287.50
J P MORGAN CHASE CO	48,300	shares	1,772,286.34	1,605,975.00
JOHNSON JOHNSON	16,120	shares	1,046,463.77	1,057,149.60
JOHNSON JOHNSON	25,785	shares	1,619,108.62	1,690,980.30
JOHNSON JOHNSON	15,159	shares	1,002,551.00	994,127.22
JOHNSON JOHNSON	5,900	shares	352,700.97	386,922.00
JOHNSON CONTROLS INC	12,300	shares	341,308.97	384,498.00
JOY GLOBAL INC	8,280	shares	461,390.66	620,751.60
KEYCORP NEW	265,794	shares	1,882,157.71	2,043,955.86
KOHLS CORP	8,490	shares	452,369.74	418,981.50
KRAFT FOODS INC CL A	7,400	shares	229,219.35	276,464.00
LAUDER ESTEE COS INC CL A	4,010	shares	378,644.40	450,403.20
LEAR CORP W I	19,530	shares	894,233.36	777,294.00

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
LIBERTY MEDIA CORP	6,922	shares	$ 353,208.44	$ 540,262.10
LIFE TECHNOLOGIES CORP	60,500	shares	2,673,966.70	2,354,055.00
ELI LILLY CO	14,300	shares	557,199.74	594,308.00
LIMITED BRANDS	16,250	shares	622,435.72	655,687.50
LOCKHEED MARTIN CORP	15,000	shares	1,094,340.26	1,213,500.00
MACYS INC	21,535	shares	427,545.25	692,996.30
MANPOWER INC	6,900	shares	269,074.68	246,675.00
MARATHON OIL CORPORATION	25,320	shares	738,331.94	741,116.40
MARSH MCLENNAN COS INC	16,930	shares	486,912.15	535,326.60
MARTIN MARIETTA MATLS INC	39,639	shares	3,211,394.97	2,989,176.99
MCDONALDS CORP	19,200	shares	1,323,932.23	1,926,336.00
MCGRAW HILL COMPANIES INC	18,995	shares	795,420.90	854,205.15
MCGRAW HILL COMPANIES INC	26,362	shares	1,139,054.57	1,185,499.14
MCKESSON CORPORATION	12,480	shares	674,933.02	972,316.80
MEDQUIST HLDGS INC	109,549	shares	1,161,209.60	1,053,861.38
MERCK AND CO INC NEW	14,700	shares	505,148.62	554,190.00
METLIFE INC	24,465	shares	1,025,506.55	762,818.70
METLIFE INC	18,785	shares	651,206.06	585,716.30
MICROSOFT CORP	55,310	shares	1,510,470.00	1,435,847.60
MICROSOFT CORP	39,600	shares	1,026,121.34	1,028,016.00
MONSANTO CO	19,257	shares	1,396,298.36	1,349,337.99
MOSAIC CO	13,830	shares	889,954.64	697,446.90
NATIONAL OILWELL VARCO INC	10,540	shares	529,963.39	716,614.60
NATIONAL OILWELL VARCO INC	13,266	shares	938,613.38	901,955.34
NOBLE ENERGY INC	4,955	shares	371,139.89	467,702.45
NORDSTROM INC	18,620	shares	855,451.59	925,600.20
NORFOLK SOUTHN CORP	8,500	shares	538,584.60	619,310.00
NORTHROP GRUMMAN CORPORATION	8,170	shares	416,925.77	477,781.60
NORTHROP GRUMMAN CORPORATION	9,200	shares	501,040.08	538,016.00
NVIDIA CORP	44,630	shares	684,175.01	618,571.80
OCCIDENTAL PETROLEUM CORPORATION	7,190	shares	467,151.08	673,703.00
OCCIDENTAL PETROLEUM CORPORATION	15,985	shares	1,260,837.62	1,497,794.50
OIL STATES INTERANTIONAL INC	7,960	shares	565,383.68	607,905.20
OMNICOM GROUP INC	16,350	shares	688,506.37	728,883.00
ORACLE CORPORATION	63,360	shares	1,608,937.55	1,625,184.00
ORACLE CORPORATION	25,470	shares	564,239.98	653,305.50
P N C FINANCIAL SERVICES GROUP INC	20,690	shares	1,155,003.87	1,193,192.30
P N C FINANCIAL SERVICES GROUP INC	12,400	shares	567,716.90	715,108.00
P P L CORPORATION	10,100	shares	255,875.95	297,142.00
PACCAR INC	20,400	shares	881,859.63	764,388.00
PARKER HANNIFIN CORP	8,410	shares	698,014.21	641,262.50
PAYCHEX INC	33,556	shares	995,223.98	1,010,371.16
PEABODY ENERGY CORP	41,200	shares	1,839,341.42	1,364,132.00
J C PENNEY CO INC	24,300	shares	675,855.55	854,145.00

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
PFIZER INC	108,490	shares	$ 1,790,816.13	$ 2,347,723.60
PFIZER INC	26,800	shares	484,119.18	579,952.00
PHILIP MORRIS INTL	6,490	shares	342,619.65	509,335.20
PHILIP MORRIS INTL	4,170	shares	206,666.34	327,261.60
PIONEER NAT RES CO	10,806	shares	1,016,566.89	966,920.88
PRECISION CASTPARTS CORP	5,220	shares	824,118.71	860,203.80
T ROWE PRICE GROUP INC	15,180	shares	821,255.82	864,501.00
PRICELINE COM INC	1,530	shares	771,826.74	715,596.30
PUBLIC SVC ENTERPRISE GROUP INC	29,800	shares	945,814.52	983,698.00
QUALCOMM INC	25,710	shares	1,236,348.56	1,406,337.00
QUALCOMM INC	13,855	shares	787,345.06	757,868.50
QUESTAR CORP	100	shares	1,946.00	1,986.00
RAYMOND JAMES FINL INC	12,705	shares	368,814.08	393,346.80
RAYTHEON COMPANY	18,495	shares	937,390.92	894,788.10
RED HAT INC	15,380	shares	665,845.27	635,040.20
REGIONS FINL CORP	62,300	shares	329,556.30	267,890.00
REINSURANCE GROUP AMERICA	6,110	shares	294,194.88	319,247.50
RELIANCE STEEL ALUMINUM	4,845	shares	195,042.41	235,903.05
ROCK TENN CO CL A	7,645	shares	466,226.97	441,116.50
ROYAL GOLD INC	18,076	shares	1,383,892.11	1,218,864.68
RUSH ENTERPRISES INC	29,108	shares	517,209.13	608,939.36
SLM CORP	65,240	shares	634,562.06	874,216.00
SM ENERGY CO	3,735	shares	263,944.59	273,028.50
SAFEWAY INC	12,000	shares	277,101.77	252,480.00
SHERWIN WILLIAMS CO	8,320	shares	713,096.34	742,726.40
SIRIUS XM RADIO INC	172,225	shares	323,122.11	313,449.50
SKYWORKS SOLUTIONS INC	44,770	shares	897,622.58	726,169.40
SOUTHWESTERN ENERGY CO	69,573	shares	2,435,133.27	2,222,161.62
STARBUCKS CORP	16,300	shares	248,252.23	749,963.00
STARBUCKS CORP	35,636	shares	1,138,591.58	1,639,612.36
STERICYCLE INC	8,360	shares	729,803.97	651,411.20
STRYKER CORP	17,630	shares	994,954.95	876,387.30
SYMANTEC CORP	160,700	shares	2,384,560.60	2,514,955.00
SYNOPSYS INC	17,213	shares	385,950.32	468,193.60
TJX COMPANIES INC	11,610	shares	551,715.94	749,425.50
TARGET CORPORATION	11,555	shares	636,159.40	591,847.10
TEMPUR PEDIC INTL INC	12,330	shares	747,982.17	647,694.90
TERADATA CORP DEL	12,770	shares	611,782.58	619,472.70
TIFFANY & CO	10,150	shares	685,858.73	672,539.00
TIME WARNER INC	21,398	shares	545,912.22	773,323.72
TRAVELERS COS INC	6,755	shares	327,539.82	399,693.35
TRIPADVISOR INC	8,780	shares	-	221,343.80
US BANCORP	45,510	shares	1,138,055.72	1,231,045.50
UNITED CONTINENTAL HOLDINGS INC	75,537	shares	1,584,173.46	1,425,383.19

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
UNITED RENTALS INC	61,248	shares	$ 965,864.84	$ 1,809,878.40
UNITED TECHNOLOGIES CORP	4,735	shares	279,308.99	346,081.15
UNITED HEALTH GROUP INCORPORATED	13,355	shares	655,643.87	676,831.40
UNUM GROUP	15,700	shares	324,771.49	330,799.00
VIACOM INC CLASS B	17,485	shares	536,673.82	793,993.85
VISA INC CLASS A SHARES	6,970	shares	519,941.25	707,664.10
VISTEON CORP	4,195	shares	306,271.87	209,498.30
VMWARE INC CL A	7,880	shares	681,160.60	655,537.20
WAL MART STORES INC	17,010	shares	938,041.53	1,016,517.60
WAL MART STORES INC	10,780	shares	553,761.41	644,212.80
WAL MART STORES INC	11,500	shares	612,282.97	687,240.00
WELLS FARGO CO	94,330	shares	2,541,509.76	2,599,734.80
WELLS FARGO CO	36,335	shares	976,401.39	1,001,392.60
WELLS FARGO CO	54,877	shares	2,046,331.38	1,512,410.12
WESTERN UNION CO	34,625	shares	594,773.03	632,252.50
WHOLE FOODS MKT INC	10,230	shares	460,731.53	711,803.40
WYNN RESORTS LTD	5,590	shares	810,004.39	617,639.10
XEROX CORP	71,285	shares	677,232.97	567,428.60
XYLEM INC	26,745	shares	729,159.76	687,079.05
Total Domestic Common Stocks			**$ 208,927,518.95**	**$ 218,971,399.22**
Foreign Stocks				
ANHEUSER BUSCH INBEV NV A D R	8,285	shares	$ 427,293.30	$ 505,302.15
BARRICK GOLD CORP	11,666	shares	547,941.52	527,886.50
CARNIVAL CORP	5,500	shares	174,095.76	179,520.00
CHICAGO BRIDGE IRON NY SHS	15,670	shares	542,326.98	592,326.00
CHICAGO BRIDGE IRON NY SHS	37,111	shares	1,291,405.72	1,402,795.80
ELAN PLC A D R	129,813	shares	1,136,512.82	1,783,630.62
EMBRAER SA A D R	7,300	shares	177,788.69	184,106.00
GOLDCORP INC	22,119	shares	969,864.84	978,765.75
MAGNA INTL INC CL A	15,500	shares	639,050.88	516,305.00
NOVARTIS AG A D R	7,500	shares	428,375.16	428,775.00
POTASH CORP OF SASKATCHEWAN	26,871	shares	1,350,310.43	1,109,234.88
RANDGOLD RESOURCES LTD A D R	9,792	shares	923,395.07	999,763.20
ROYAL DUTCH SHELL A D R	19,000	shares	1,159,703.43	1,444,190.00
ROYAL DUTCH SHELL PLC A D R	12,565	shares	891,366.89	918,375.85
SANOFI A D R	12,300	shares	474,482.40	449,442.00
SCHLUMBERGER LTD	12,920	shares	1,079,393.28	882,565.20
TALISMAN ENERGY INC	180,239	shares	388,940.72	2,298,047.25
TOTAL S A A D R	16,800	shares	904,202.41	858,648.00
VODAFONE GROUP PLC A D R	22,630	shares	664,339.90	634,318.90
VODAFONE GROUP PLC A D R	40,600	shares	920,754.27	1,138,018.00
GROUPE AEROPLAN INC	117,581	shares	1,552,493.89	1,378,754.86
ARC RES LTD CDA NPV	77,900	shares	1,847,852.50	1,920,245.52

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
ACCENTURE PLC CL A	14,200	shares	$ 726,038.82	$ 755,866.00
COVIDIEN PLC	16,380	shares	798,037.88	737,263.80
COVIDIEN PLC	17,425	shares	851,092.32	784,299.25
RENAISSANCE RE HOLDINGS LTD	30,411	shares	2,060,737.87	2,261,666.07
SEAGATE TECHNOLOGY	42,015	shares	591,384.89	689,046.00
VALIDUS HOLDINGS LTD	15,030	shares	396,662.88	473,445.00
WARNER CHILCOTT PLC CLASS A	163,773	shares	3,430,523.93	2,477,885.49
WARNER CHILCOTT PLC CLASS A	28,380	shares	638,729.44	429,389.40
WILLIS GROUP HOLDINGS PLC	60,701	shares	2,334,463.81	2,355,198.80
XL GROUP PLC	33,800	shares	818,136.38	668,226.00
TE CONNECTIVITY LTD	18,245	shares	529,539.55	562,128.45
TE CONNECTIVITY LTD	11,100	shares	287,628.29	341,991.00
TYCO INTERNATIONAL LTD	16,780	shares	653,688.65	783,793.80
SODASTREAM INTERNATIONAL LTD	39,162	shares	1,705,084.62	1,280,205.78
AVAGO TECHNOLOGIES	22,180	shares	749,398.33	640,114.80
Total Foreign Stocks			**$ 35,063,038.52**	**$ 36,371,536.12**
Hedge Funds				
GROSVENOR INSTITUTIONAL PARTNERS L P FUND			$ 19,003,705.00	$ 22,259,305.72
SANSAR CAPITAL LTD CLASS A-17			135,452.15	110,032.09
THE NATURAL RESOURCE FUND			20,000,000.00	13,926,316.11
AEW GLOBAL PROPERTIES SECURITIES FUN			20,000,000.00	19,428,876.09
FARALLON CAPITAL INSTITUTIONAL PARTNERS LP			5,000,000.00	5,121,209.00
PROSPECT HARBOR CREDIT PARTNERS OFFSHORE PLAN ASSETS LP			5,000,000.00	4,326,256.27
BROOKSIDE CAYMAN PA LIMITED			5,000,000.00	4,456,881.00
YORK CREDIT OPPORTUNITIES UNIT TRUST			5,000,000.00	7,218,233.74
CERBERUS INTERNATIONAL SPV, LTD			3,114,481.89	3,025,064.43
DAVIDSON KEMPNER INTERNATIONAL, LTD.			5,000,000.00	5,431,979.55
Total Hedge Funds			**$ 87,253,639.04**	**$ 85,304,154.00**
Collective Investment Funds				
ARTIO INSITUTIONAL INTL EQUITY STRATEGY FUND			$ 34,010,270.28	$ 30,461,831.07
SILCHESTER INTERNATIONAL FUND			33,515,513.06	36,704,646.87
Total Collective Investment Funds			**$ 67,525,783.34**	**$ 67,166,477.94**
Mutual Funds				
VANGUARD INSTL INDEX INSTL			$ 54,219,961.31	$ 54,692,365.23
Total Mutual Funds			**$ 54,219,961.31**	**$ 54,692,365.23**

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

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

As of December 31, 2011

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Interest Rate Swaps			
DEUTSCHE BANK FI 2.600% SWAP		$ 10,000,000.00	$ 10,152,680.00
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(10,000,000.00)	(10,000,870.00)
DEUTSCHE BANK FI 2.720% SWAP		49,000,000.00	50,232,742.00
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(49,000,000.00)	(49,004,263.00)
DEUTSCHE BANK FI 2.620% SWAP		11,000,000.00	11,204,237.00
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(11,000,000.00)	(11,000,957.00)
DEUTSCHE BANK FI 2.592% SWAP 10/6/41		19,550,000.00	19,492,229.75
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(19,550,000.00)	(19,550,723.35)
DEUTSCHE BANK FI 2.51% SWAP 10/6/31		2,500,000.00	2,501,057.50
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(2,500,000.00)	(2,500,092.50)
BARCLAYS BANK FI 2.80750% SWAP		5,250,000.00	5,482,653.75
BARCLAYS BANK FL .43306% SWAP		(5,250,000.00)	(5,250,567.00)
DEUTSCHE BANK FI 2.70125% SWAP		1,000,000.00	1,031,789.00
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(1,000,000.00)	(1,000,108.00)
Total Interest Rate Swaps		**$ -**	**$ 1,789,808.15**
U.S. Treasury Bill			
U S TREASURY BILL	03/29/2012	$ 349,986.73	$ 349,982.50
U S TREASURY BILL	04/26/2012	1,314,975.90	1,314,907.95
Total U.S. Treasury Bill		**$ 1,664,962.63**	**$ 1,664,890.45**
Principal Cash			
Principal Cash		$ (2,368,930.87)	$ (2,368,930.87)
Total Principal Cash		**$ (2,368,930.87)**	**$ (2,368,930.87)**
Total Assets		704,854,925.65	762,906,595.91
Adjustment for Accrued Income		2,444,267.35	2,444,267.35
Grand Total		**$ 707,299,193.00**	**$ 765,350,863.26**

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

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

As of December 31, 2011

	Plan's Individual Ownership % in Group Trust	Cost	Current Value
Angels Baseball LP	2.35%	$ 16,621,531	$ 17,992,151
Athletics Investment Group, LLC	2.81	19,875,107	21,479,371
Atlanta National League Baseball Club, Inc.	4.14	29,282,187	31,700,198
AZPB Limited Partnership	1.77	12,519,196	13,581,198
The Baltimore Orioles Limited Partnership	3.16	22,350,654	24,184,160
The Baseball Club of Seattle, LLLP	4.07	28,787,077	31,117,931
The Boston Red Sox Baseball Club Limited Partnership	4.76	33,667,442	36,467,712
Chicago White Sox, Ltd.	4.63	32,747,953	35,427,690
Cincinnati Reds, LLC	2.15	15,206,933	16,491,859
Cleveland Indians Baseball Company Limited Partnership	3.00	21,218,976	22,935,002
Colorado Rockies Baseball Club, Ltd.	2.43	17,187,370	18,589,980
Detroit Tigers, Inc.	1.89	13,367,955	14,466,101
Houston Astros, LLC	4.97	35,152,770	38,065,943
Kansas City Royals Baseball Corporation	3.46	24,472,552	26,476,401
Los Angeles Dodgers LLC	1.18	8,346,130	9,040,610
Miami Marlins, L.P.	1.73	12,236,276	13,209,227
New York Yankees Partnership	3.98	28,150,508	30,477,308
Padres, L.P.	3.18	22,492,114	24,325,724
The Phillies	5.21	36,850,288	39,884,143
Pittsburgh Associates	2.85	20,158,027	21,814,434
Rangers Baseball LLC	0.18	1,273,139	1,391,199
San Francisco Baseball Associates L.P.	4.06	28,716,347	31,107,921
Sterling Mets, L.P.	3.43	24,260,362	26,258,917
St. Louis Cardinals, LLC	2.40	16,975,181	18,374,613
Tampa Bay Rays, Ltd.	1.94	13,721,604	14,818,858
Washington Nationals Baseball Club, LLC	0.68	4,809,635	5,209,442
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	12.26	86,714,881	93,824,580
Major League Baseball – Office Employees' Plan	10.34	73,134,737	79,167,989
Minor League Players' Pension Plan	0.99	7,002,262	7,470,201
Total Group Trust	100.00%	$707,299,193	$765,350,863

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

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

For the Year Ended December 31, 2011

(a) Identity of Party Involved	(b) Description of Assets	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
Category (i)—single transactions in excess of 5% of Plan Assets						
US Bank	N/A – No Transactions qualified for this section.					
Category (ii)—single transactions in excess of 5% of Plan Assets						
US Bank	See Attached.					
Category (iii)—series of transactions in excess of 5% of Plan Assets						
US Bank	Issue: 31846V435 - First American Prime Obligation Fund Investment, 1099 buys	various	various	$302,295,019	$302,295,019	$ -
	Issue: 31846V435 - First American Prime Obligation Fund Investment, 758 sells	various	various	271,382,941	271,382,941	-
	Issue: 912810QQ4 - US Treasury Bond 4.375% 5/15/41, 108 buys	various	various	24,704,722	24,704,722	-
	Issue: 912810QQ4 - US Treasury Bond 4.375% 5/15/41, 98 sells	various	various	23,161,232	23,161,232	-
	Issue: 99MSCY7A1 - Silchester International Fund, 2 buys	various	various	34,000,323	34,000,323	-
	Issue: 99MSCY7A1 - Silchester International Fund, 10 sells	various	various	210,573	203,555	-

Note 1: *The threshold for reporting transactions under Department of Labor provisions is five percent of the fair value of the Group Trust assets at the beginning of the year of $652,900,226. Five percent of this amount is $32,645,011.*

Note 2: *Columns '(e) Lease Rental' and '(f) Expense incurred with transaction' have been omitted, as there are no data to report in these columns. There were no category (iv) reportable transactions during the Plan year ended December 31, 2011.*

MAJOR LEAGUE BASEBALL GROUP PENSION

Period from January 1, 2011 to December 31, 2011

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE							
NO TRANSACTIONS QUALIFIED FOR THIS SECTION							
CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE							
Broker: Barclays Capital Inc. Fixed In							
Issue: 01F040610 - FNMA Tba 30Yr 4.000% 1/15/42							
01/01/2011 060006871402	B	95,000.000	1.0017		- 95,163	95,163	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/06/2011 060006871406	B	650,000.000	.9341		- 607,141	607,141	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/06/2011 060006871406	S	- 205,000.000	.9357		191,811	191,432	379
Issue: 55608JAE8 - MacQuarie Group Mtn 6.250% 1/14/21							
01/06/2011 060006871406	B	225,000.000	.9894		- 222,617	222,617	
Issue: 31417YVG9 - F N M A #Ma0614 4.000% 1/01/41							
01/07/2011 060006871402	B	94,810.160	.9960		- 94,432	94,432	
Issue: 01F040610 - FNMA Tba 30Yr 4.000% 1/15/42							
01/07/2011 060006871402	S	- 95,000.000	.9959		94,614	95,163	- 549
Issue: 912828JE1 - U S Treasury I P S 1.375% 7/15/18							
01/18/2011 060006871402	S	- 106,521.450	1.0602		112,933	112,368	565

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25179SAD2 - Devon Fing Corp U L 7.875% 9/30/31							
01/19/2011 060006871406	S	- 45,000.000	1.2981		58,413	55,932	2,480
Issue: 251799AA0 - Devon Energy Corp 7.950% 4/15/32							
01/19/2011 060006871406	S	- 105,000.000	1.3116		137,719	131,798	5,921
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/19/2011 060006871406	B	105,000.000	.8905		- 93,499	93,499	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/19/2011 060006871406	B	45,000.000	.8905		- 40,071	40,071	
Issue: 925524AX8 - Viacom Inc 6.875% 4/30/36							
01/20/2011 060006871406	S	- 150,000.000	1.1127		166,902	167,077	- 175
Issue: 00184AAG0 - Aol Time Warner 7.700% 5/01/32							
01/20/2011 060006871406	B	150,000.000	1.1996		- 179,940	179,940	
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
01/31/2011 060006871406	B	110,000.000	1.3875		- 152,625	152,625	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/31/2011 060006871406	B	2,855,000.000	.2436		- 695,564	695,564	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/31/2011 060006871406	S	- 110,000.000	.8855		97,406	98,190	- 785
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/31/2011 060006871406	S	- 645,000.000	.9377		604,788	604,365	423
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/02/2011 060006871406	B	490,000.000	.8764		- 429,439	429,439	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
02/02/2011 060006871406	S	- 200,000.000	.2974		59,482	65,562	- 6,080
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
02/09/2011 060006871406	S	- 185,000.000	.9166		169,564	169,506	58
Issue: 026874BW6 - Amer Intl Group 6.400% 12/15/20							
02/09/2011 060006871406	B	185,000.000	1.0629		- 196,642	196,642	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/14/2011 060006871406	S	- 530,000.000	.8706		461,431	462,870	- 1,439
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
02/14/2011 060006871406	B	505,000.000	.9307		- 469,978	469,978	
Issue: 878091BC0 - Teachers Ins Ann 6.850% 12/16/39							
02/15/2011 060006871406	B	285,000.000	1.1241		- 320,380	320,380	
Issue: 668131AA3 - Northwestern Mut 6.063% 3/30/40							
02/15/2011 060006871406	S	- 290,000.000	1.0565		306,391	290,124	16,266
Issue: 225458DM7 - Cs First Boston Mtg 5.014% 2/15/38							
02/18/2011 060006871402	S	- 100,000.000	1.0603		106,031	93,324	12,707
Issue: 25459HAW5 - Directv Hldgs Fn 4.600% 2/15/21							
02/23/2011 060006871402	B	25,000.000	.9746		- 24,366	24,366	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
02/28/2011 060006871406	B	1,650,000.000	.2488		- 410,471	410,471	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/01/2011 060006871406	S	- 220,000.000	.9595		211,088	208,569	2,519

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
03/01/2011 060006871406	B	205,000.000	1.0430		- 213,817	213,817	
Issue: 38060AAA2 - Gold Fields Orogen 4.875% 10/07/20							
03/02/2011 060006871406	B	200,000.000	.9574		- 191,480	191,480	
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
03/02/2011 060006871406	S	- 170,000.000	1.0128		172,178	172,075	103
Issue: 887317AE5 - Time Warner Inc 6.200% 3/15/40							
03/03/2011 060006871406	B	80,000.000	1.0060		- 80,482	80,482	
Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37							
03/03/2011 060006871406	S	- 85,000.000	1.0301		87,559	85,833	1,725
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
03/11/2011 060006871406	B	115,000.000	1.0800		- 124,200	124,200	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/11/2011 060006871406	S	- 90,000.000	.9499		85,493	85,130	363
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
03/14/2011 060006871406	B	1,240,000.000	.2884		- 357,554	357,554	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
03/14/2011 060006871406	B	1,240,000.000	.3086		- 382,652	382,652	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
03/14/2011 060006871406	S	- 2,415,000.000	.3052		736,986	791,660	- 54,675
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
03/16/2011 060006871406	B	810,000.000	.2967		- 240,335	240,335	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/17/2011 060006871406	B	95,000.000	.9684		- 92,002	92,002	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
03/17/2011 060006871406	S	- 780,000.000	.3138		244,795	255,692	- 10,896
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
03/24/2011 060006871406	S	- 195,000.000	1.1489		224,028	216,835	7,193
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/24/2011 060006871406	B	190,000.000	.9639		- 183,142	183,142	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/25/2011 060006871406	S	- 140,000.000	.9647		135,056	134,088	968
Issue: 31410KJY1 - F N M A #889579 6.000% 5/01/38							
04/01/2011 060006871402	B	35,134.120	1.0862		- 38,164	38,164	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/05/2011 060006871406	S	- 755,000.000	.2591		195,590	203,835	- 8,244
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/05/2011 060006871406	B	760,000.000	.2556		- 194,256	194,256	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/05/2011 060006871406	S	- 3,105,000.000	.2551		792,117	834,662	- 42,545
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/05/2011 060006871406	B	3,135,000.000	.2426		- 760,582	760,582	
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
04/13/2011 060006871406	B	50,000.000	1.1046		- 55,230	55,230	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/13/2011 060006871406	S	- 40,000.000	.9509		38,034	37,950	85
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
04/15/2011 060006871406	B	110,000.000	1.1038		- 121,413	121,413	
Issue: 026874BW6 - Amer Intl Group 6.400% 12/15/20							
04/15/2011 060006871406	S	- 40,000.000	1.0802		43,209	41,511	1,698
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
04/15/2011 060006871406	B	40,000.000	1.0166		- 40,663	40,663	
Issue: 668131AA3 - Northwestern Mut 6.063% 3/30/40							
04/27/2011 060006871406	B	75,000.000	1.0741		- 80,561	80,561	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/27/2011 060006871406	S	- 70,000.000	.9681		67,769	67,010	759
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
05/04/2011 060006871406	B	245,000.000	1.0420		- 255,283	255,283	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
05/04/2011 060006871406	S	- 245,000.000	1.1599		284,171	272,433	11,737
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
05/06/2011 060006871406	B	850,000.000	.3130		- 266,059	266,059	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
05/06/2011 060006871406	B	2,170,000.000	.3091		- 670,769	670,769	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
05/06/2011 060006871406	S	- 2,915,000.000	.3297		954,529	954,529	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/09/2011 060006871406	S	- 130,000.000	.9912		128,852	125,469	3,384
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/09/2011 060006871406	S	- 255,000.000	.9884		252,032	246,112	5,920
Issue: 126650BX7 - Cvs Caremark 5.750% 5/15/41							
05/09/2011 060006871406	B	300,000.000	.9833		- 294,987	294,987	
Issue: 641423CA4 - Nevada Power Co 5.450% 5/15/41							
05/09/2011 060006871406	B	145,000.000	.9997		- 144,957	144,957	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
05/10/2011 060006871406	B	380,000.000	.3145		- 119,494	119,494	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
05/10/2011 060006871406	S	- 370,000.000	.3270		121,001	121,158	- 157
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
05/12/2011 060006871406	S	- 500,000.000	.2692		134,580	134,990	- 410
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
05/12/2011 060006871406	B	155,000.000	1.1592		- 179,676	179,676	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/12/2011 060006871406	B	505,000.000	.2591		- 130,830	130,830	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/12/2011 060006871406	B	835,000.000	.2611		- 218,019	218,019	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
05/12/2011 060006871406	S	- 845,000.000	.2521		206,030	206,030	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
05/12/2011 060006871406	S	- 155,000.000	1.0405		161,271	158,130	3,142
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
05/16/2011 060006871406	S	- 205,000.000	1.0497		215,184	211,795	3,389
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
05/16/2011 060006871406	B	205,000.000	1.1678		- 239,403	239,403	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/16/2011 060006871406	S	- 425,000.000	.9883		420,020	411,923	8,096
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
05/16/2011 060006871406	S	- 1,015,000.000	1.0395		1,055,085	1,042,134	12,951
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/16/2011 060006871406	B	400,000.000	1.0743		- 429,700	429,700	
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
05/16/2011 060006871406	B	1,020,000.000	.9950		- 1,014,900	1,014,900	
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
05/17/2011 060006871406	B	215,000.000	.3012		- 64,762	64,762	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
05/17/2011 060006871406	S	- 210,000.000	.3138		65,672	65,672	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/18/2011 060006871406	B	1,120,000.000	.2616		- 292,970	292,970	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/18/2011 060006871406	B	145,000.000	1.0833		- 157,076	157,076	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
05/18/2011 060006871406	S	- 1,125,000.000	.2586		274,300	274,300	
Issue: 92343VAR5 - Verizon Comm Inc 8.950% 3/01/39							
05/18/2011 060006871406	S	- 140,000.000	1.4442		202,189	158,701	43,489
Issue: 652482CC2 - News Amer Inc 6.150% 2/15/41							
05/20/2011 060006871406	B	95,000.000	1.0339		- 98,219	98,219	
Issue: 652482BJ8 - News Amer Inc 6.200% 12/15/34							
05/20/2011 060006871406	S	- 100,000.000	1.0555		105,550	103,745	1,805
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
05/25/2011 060006871406	S	- 730,000.000	.2763		197,085	197,085	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
05/25/2011 060006871406	B	735,000.000	.2725		- 200,265	200,265	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/25/2011 060006871406	B	565,000.000	.2603		- 147,070	147,070	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
05/25/2011 060006871406	S	- 565,000.000	.2573		137,760	137,760	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/27/2011 060006871406	B	3,170,000.000	.2628		- 833,013	833,013	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/27/2011 060006871406	S	- 150,000.000	1.0850		162,750	163,462	- 712
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
05/27/2011 060006871406	S	- 3,170,000.000	.2599		772,918	772,918	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 126650BX7 - Cvs Caremark 5.750% 5/15/41							
05/27/2011 060006871406	B	190,000.000	.9867		- 187,479	187,479	
Issue: 912828KR0 - U S Treasury Nt 2.625% 4/30/16							
05/31/2011 060006871402	B	21,600.000	1.0465		- 22,604	22,604	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/31/2011 060006871406	S	- 665,000.000	.2742		178,760	178,760	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/31/2011 060006871406	B	670,000.000	.2703		- 181,094	181,094	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/31/2011 060006871406	B	1,005,000.000	1.0919		- 1,097,334	1,097,334	
Issue: 652482CC2 - News Amer Inc 6.150% 2/15/41							
06/01/2011 060006871406	S	- 95,000.000	1.0340		98,232	98,219	13
Issue: 652482BJ8 - News Amer Inc 6.200% 12/15/34							
06/01/2011 060006871406	B	105,000.000	1.0464		- 109,869	109,869	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/03/2011 060006871406	B	1,850,000.000	.2610		- 482,776	482,776	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
06/03/2011 060006871406	S	- 1,855,000.000	.2580		452,291	452,291	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/07/2011 060006871406	B	190,000.000	1.0856		- 206,269	206,269	
Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39							
06/09/2011 060006871406	B	75,000.000	.9538		- 71,533	71,533	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 478160AN4 - Johnson & Johnson 5.950% 8/15/37							
06/09/2011 060006871406	B	165,000.000	1.1530		- 190,248	190,248	
Issue: 87612EAU0 - Target Corp 7.000% 1/15/38							
06/09/2011 060006871406	S	- 100,000.000	1.2234		122,339	122,836	- 497
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/09/2011 060006871406	B	90,000.000	1.0953		- 98,578	98,578	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/09/2011 060006871406	S	- 45,000.000	1.0898		49,041	49,029	13
Issue: 478160BA1 - Johnson And Johnson 4.850% 5/15/41							
06/09/2011 060006871406	S	- 170,000.000	1.0008		170,129	168,885	1,244
Issue: 11778BAA0 - Bskyb Fin U K Plc 5.625% 10/15/15							
06/14/2011 060006871402	S	- 20,000.000	1.1177		22,354	19,644	2,711
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/16/2011 060006871406	B	55,000.000	1.1017		- 60,595	60,595	
Issue: 038222AG0 - Applied Material 5.850% 6/15/41							
06/16/2011 060006871406	S	- 65,000.000	1.0302		66,961	64,735	2,226
Issue: 53079EAC8 - Liberty Mutual Group 5.750% 3/15/14							
06/21/2011 060006871402	S	- 5,000.000	1.0722		5,361	4,863	498
Issue: 53079EAC8 - Liberty Mutual Group 5.750% 3/15/14							
06/22/2011 060006871402	S	- 10,000.000	1.0731		10,731	9,727	1,005
Issue: 64966HMV9 - New York Ny Build 5.206% 10/01/31							
06/22/2011 060006871406	B	95,000.000	.9947		- 94,498	94,498	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/22/2011 060006871406	S	- 60,000.000	1.0959		65,756	65,454	303
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
06/22/2011 060006871406	B	130,000.000	1.0127		- 131,645	131,645	
Issue: 428236BM4 - Hewlett Pack Co 4.300% 6/01/21							
06/22/2011 060006871406	S	- 135,000.000	1.0181		137,445	134,729	2,716
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
06/24/2011 060006871406	S	- 165,000.000	1.4000		231,000	227,053	3,947
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/24/2011 060006871406	S	- 870,000.000	.2758		233,867	233,867	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
06/24/2011 060006871406	S	- 105,000.000	1.0551		110,780	95,364	15,417
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/24/2011 060006871406	B	875,000.000	.2719		- 237,948	237,948	
Issue: 59156CAB7 - Metlife Cap Tr 9.250% 4/08/38							
06/24/2011 060006871406	B	190,000.000	1.2250		- 232,750	232,750	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
06/24/2011 060006871406	B	95,000.000	1.1484		- 109,101	109,101	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/27/2011 060006871406	B	90,000.000	1.0897		- 98,072	98,072	
Issue: 94973VAH0 - Wellpoint Inc 5.950% 12/15/34							
06/27/2011 060006871406	S	- 120,000.000	1.0525		126,299	116,412	9,887

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
06/29/2011 060006871406	S	- 110,000.000	1.0053		110,584	110,274	310
Issue: 534187BB4 - Lincoln Natl Crp 4.850% 6/24/21							
06/29/2011 060006871406	B	120,000.000	.9928		- 119,137	119,137	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
06/30/2011 060006871402	B	20,000.000	.9607		- 19,215	19,215	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/30/2011 060006871406	B	3,630,000.000	.2525		- 916,575	916,575	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/07/2011 060006871406	B	170,000.000	1.0648		- 181,023	181,023	
Issue: 92343VAW4 - Verizon Comm Inc 6.000% 4/01/41							
07/07/2011 060006871406	S	- 190,000.000	1.0699		203,285	187,546	15,739
Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36							
07/11/2011 060006871406	B	270,000.000	1.0692		- 288,687	288,687	
Issue: 032510AC3 - Anadarko Petro 6.200% 3/15/40							
07/11/2011 060006871406	S	- 260,000.000	1.0430		271,177	252,524	18,654
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/12/2011 060006871406	S	- 570,000.000	.2771		153,223	153,223	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
07/12/2011 060006871406	B	575,000.000	.2733		- 157,119	157,119	
Issue: 14040HAY1 - Capital One Finl 4.750% 7/15/21							
07/14/2011 060006871402	B	35,000.000	.9954		- 34,838	34,838	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 652482BU3 - News Amer Inc 7.850% 3/01/39							
07/14/2011 060006871406	B	140,000.000	1.2310		- 172,333	172,333	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/14/2011 060006871406	S	- 120,000.000	1.0966		131,588	130,446	1,142
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
07/15/2011 060006871406	S	- 45,000.000	1.0363		46,633	45,021	1,611
Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37							
07/15/2011 060006871406	B	75,000.000	.9948		- 74,611	74,611	
Issue: 172967FF3 - Citigroup Inc 5.375% 8/09/20							
07/15/2011 060006871406	S	- 45,000.000	1.0584		47,629	44,548	3,081
Issue: 594918AM6 - Microsoft Corp 5.300% 2/08/41							
07/15/2011 060006871406	S	- 105,000.000	1.0601		111,314	104,340	6,973
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/15/2011 060006871406	B	40,000.000	1.0831		- 43,325	43,325	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/15/2011 060006871406	B	95,000.000	1.0833		- 102,912	102,912	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/15/2011 060006871406	S	- 55,000.000	1.0819		59,503	59,774	- 271
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
07/15/2011 060006871406	B	40,000.000	1.0158		- 40,631	40,631	
Issue: 9127953M1 - U S Treasury Bill 10/06/11							
07/19/2011 060006871406	B	145,000.000	.0000		- 144,998	144,998	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/21/2011 060006871406	B	415,000.000	.2690		- 111,643	111,643	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/21/2011 060006871406	S	- 415,000.000	.2661		110,427	111,557	- 1,130
Issue: 52108H2U7 - Lb Ubs Coml Mtg Tr 4.742% 2/15/30							
07/22/2011 060006871402	S	- 35,000.000	1.0716		37,505	35,175	2,330
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
07/27/2011 060006871406	B	95,000.000	1.0117		- 96,109	96,109	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/27/2011 060006871406	S	- 75,000.000	1.0805		81,035	81,330	- 295
Issue: 9127953D1 - U S Treasury Bill 8/11/11							
07/28/2011 060006871402	B	160,000.000	.9999		- 159,991	159,991	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
07/28/2011 060006871406	S	- 75,000.000	.9941		74,561	70,889	3,672
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/28/2011 060006871406	B	65,000.000	1.0858		- 70,576	70,576	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/28/2011 060006871406	S	- 125,000.000	1.0826		135,327	135,555	- 228
Issue: 86765BAK5 - Sunoco Logistics 6.100% 2/15/42							
07/28/2011 060006871406	B	160,000.000	.9996		- 159,928	159,928	
Issue: 912828QR4 - U S Treasury Nt 1.500% 6/30/16							
07/29/2011 060006871402	B	90,000.000	1.0087		- 90,780	90,780	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828LY4 - U S Treasury Nt 3.375% 11/15/19							
08/02/2011 060006871402	S	- 65,000.000	1.0862		70,601	63,471	7,130
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/02/2011 060006871406	B	1,100,000.000	.2770		- 304,722	304,722	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/02/2011 060006871406	B	820,000.000	1.1307		- 927,209	927,209	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
08/02/2011 060006871406	S	- 2,200,000.000	.2742		572,933	572,933	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/02/2011 060006871406	B	1,100,000.000	.2710		- 298,122	298,122	
Issue: 9127953D1 - U S Treasury Bill 8/11/11							
08/03/2011 060006871402	S	- 398,500.000	1.0000		398,479	398,479	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/03/2011 060006871406	S	- 1,030,000.000	.3004		276,876	276,876	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
08/03/2011 060006871406	B	1,035,000.000	.2965		- 306,836	306,836	
Issue: 9127952F7 - U S Treasury Bill 9/22/11							
08/03/2011 060006871415	B	295,000.000	.0000		- 294,996	294,996	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/10/2011 060006871406	S	- 560,000.000	.3348		149,276	149,276	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/10/2011 060006871406	B	560,000.000	.3309		- 185,287	185,287	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/10/2011 060006871406	S	- 235,000.000	1.2373		290,767	264,262	26,504
Issue: 29379VAV5 - Enterprise Products 5.700% 2/15/42							
08/10/2011 060006871406	B	345,000.000	.9989		- 344,610	344,610	
Issue: 233835AT4 - Daimlerchrysler N A 7.300% 1/15/12							
08/12/2011 060006871402	S	- 6,000.000	1.0269		6,162	6,593	- 431
Issue: 91324PBJ0 - United Health Grp 6.000% 2/15/18							
08/12/2011 060006871402	S	- 15,000.000	1.1743		17,614	15,652	1,962
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/15/2011 060006871406	S	- 775,000.000	1.1858		918,980	878,045	40,936
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/15/2011 060006871406	S	- 1,070,000.000	1.1878		1,270,959	1,212,268	58,691
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/15/2011 060006871406	B	1,115,000.000	1.1188		- 1,247,484	1,247,484	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/15/2011 060006871406	B	805,000.000	1.1168		- 898,990	898,990	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/15/2011 060006871406	S	- 105,000.000	1.1120		116,755	117,784	- 1,029
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
08/15/2011 060006871406	B	140,000.000	.9934		- 139,070	139,070	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
08/16/2011 060006871402	B	25,000.000	1.0430		- 26,074	26,074	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 235241LW4 - Dallas Tx Area Rapid 5.022% 12/01/48							
08/16/2011 060006871406	S	- 65,000.000	1.0362		67,356	66,811	545
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/16/2011 060006871406	S	- 580,000.000	1.2045		698,583	657,117	41,465
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/16/2011 060006871406	B	605,000.000	1.1350		- 686,687	686,687	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/16/2011 060006871406	B	55,000.000	1.1338		- 62,356	62,356	
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
08/24/2011 060006871406	B	95,000.000	1.0659		- 101,261	101,261	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/24/2011 060006871406	S	- 65,000.000	1.1336		73,684	73,415	269
Issue: 441812JY1 - Household Fin Co 7.000% 5/15/12							
08/25/2011 060006871402	S	- 15,000.000	1.0366		15,549	16,744	- 1,195
Issue: 92334NAB9 - Veolia Envrnmt 6.000% 6/01/18							
08/25/2011 060006871402	S	- 3,000.000	1.1394		3,418	3,000	418
Issue: 59156RAY4 - Metlife Inc 5.875% 2/06/41							
08/26/2011 060006871406	S	- 105,000.000	1.0261		107,738	103,419	4,320
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/26/2011 060006871406	B	75,000.000	1.1525		- 86,438	86,438	
Issue: 92334NAB9 - Veolia Envrnmt 6.000% 6/01/18							
08/29/2011 060006871402	S	- 3,000.000	1.1379		3,414	3,000	414

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128334S6 - U S Treas Bd Strip 8/15/31							
08/31/2011 060006871406	S	- 1,505,000.000	.4839		570,004	570,004	
Issue: 9128337R5 - U S Treas Bd Strip 5/15/32							
08/31/2011 060006871406	S	- 1,255,000.000	.4670		447,096	447,096	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
08/31/2011 060006871406	S	- 1,075,000.000	.4023		335,358	335,358	
Issue: 01F040693 - FNMA Tba 30Yr 4.000% 9/15/40							
09/01/2011 060006871402	B	163,071.000	1.0406		- 169,696	169,696	
Issue: 01F040693 - FNMA Tba 30Yr 4.000% 9/15/40							
09/01/2011 060006871402	B	151,929.000	1.0405		- 158,077	158,077	
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
09/02/2011 060006871406	B	580,000.000	.3701		- 214,629	214,629	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/02/2011 060006871406	S	- 470,000.000	1.1700		549,900	537,138	12,762
Issue: 01F040693 - FNMA Tba 30Yr 4.000% 9/15/40							
09/07/2011 060006871402	S	- 315,000.000	1.0427		328,437	327,773	664
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/07/2011 060006871406	S	- 235,000.000	1.1988		281,706	269,358	12,348
Issue: 98389BAN0 - Xcel Energy Inc 4.800% 9/15/41							
09/07/2011 060006871406	B	320,000.000	.9976		- 319,242	319,242	
Issue: 61980AAD5 - Motiva Enterpr 6.850% 1/15/40							
09/08/2011 060006871406	S	- 80,000.000	1.2797		102,377	81,648	20,729

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/08/2011 060006871406	B	1,020,000.000	.3502		- 357,235	357,235	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
09/08/2011 060006871406	S	- 1,020,000.000	.3475		297,852	297,852	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/08/2011 060006871406	B	115,000.000	1.2058		- 138,665	138,665	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/08/2011 060006871406	B	70,000.000	1.2036		- 84,252	84,252	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/13/2011 060006871406	S	- 145,000.000	1.1995		173,932	167,131	6,801
Issue: 428236BR3 - Hewlett Packard Co 6.000% 9/15/41							
09/13/2011 060006871406	B	225,000.000	.9986		- 224,692	224,692	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
09/14/2011 060006871406	S	- 100,000.000	1.0096		100,961	99,787	1,174
Issue: 69362BAY8 - Pseg Power LLC 4.150% 9/15/21							
09/14/2011 060006871406	B	105,000.000	.9991		- 104,907	104,907	
Issue: 74432QBG9 - Prudential Fin Mtn 7.375% 6/15/19							
09/19/2011 060006871402	S	- 10,000.000	1.2049		12,049	10,000	2,050
Issue: 50179MAE1 - Lb Ubs Coml Mtg Tr 5.372% 9/15/39							
09/19/2011 060006871402	S	- 14,304.000	1.0853		15,524	14,164	1,360
Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40							
09/21/2011 060006871402	S	- 15,000.000	1.3193		19,789	16,614	3,175

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 949746NX5 - Wells Fargo Co 5.625% 12/11/17							
09/22/2011 060006871402	S	- 10,000.000	1.1394		11,394	9,745	1,649
Issue: 796253U91 - San Antonio Tx Elec 5.718% 2/01/41							
09/27/2011 060006871406	B	155,000.000	1.2024		- 186,370	186,370	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/27/2011 060006871406	S	- 120,000.000	1.2522		150,263	140,191	10,071
Issue: 74432QBF1 - Prudential Fin Mtn 6.200% 1/15/15							
09/28/2011 060006871402	S	- 5,000.000	1.0978		5,489	4,997	492
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/30/2011 060006871406	S	- 11,955,000.000	.4261		3,251,597	3,251,597	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
09/30/2011 060006871406	S	- 2,565,000.000	.4642		787,458	787,458	
Issue: 9151375F6 - University Tx Univ 5.134% 8/15/42							
09/30/2011 060006871406	B	75,000.000	1.1707		- 87,799	87,799	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
09/30/2011 060006871406	S	- 3,075,000.000	.4490		1,054,922	1,054,922	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/30/2011 060006871406	S	- 55,000.000	1.2816		70,486	68,362	2,124
Issue: 01F0406A0 - FNMA Tba 30Yr 4.000% 10/15/39							
10/01/2011 060006871402	B	315,000.000	1.0397		- 327,502	327,502	
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/40							
10/01/2011 060006871402	B	160,000.000	1.0316		- 165,050	165,050	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 915217RY1 - University Va Univ 6.200% 9/01/39							
10/04/2011 060006871406	B	70,000.000	1.3588		- 95,117	95,117	
Issue: 9128334X5 - U S Treas Bd Strip 2/15/34							
10/04/2011 060006871406	B	2,000,000.000	.5161		- 1,032,280	1,032,280	
Issue: 9127952P5 - U S Treasury Bill 11/17/11							
10/04/2011 060006871406	S	- 9,430,000.000	1.0000		9,429,787	9,429,787	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/04/2011 060006871406	S	- 60,000.000	1.3244		79,463	76,099	3,364
Issue: 9127953U3 - U S Treasury Bill 11/25/11							
10/04/2011 060006871406	S	- 95,000.000	1.0000		94,999	94,999	
Issue: 01F0406A0 - FNMA Tba 30Yr 4.000% 10/15/39							
10/05/2011 060006871402	S	- 315,000.000	1.0475		329,950	327,502	2,449
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/40							
10/05/2011 060006871402	S	- 160,000.000	1.0256		164,100	165,050	- 950
Issue: 806605AH4 - Schering Plough 6.550% 9/15/37							
10/05/2011 060006871406	S	- 100,000.000	1.4135		141,346	120,625	20,721
Issue: 806605AG6 - Schering Plough Corp 6.750% 12/01/33							
10/05/2011 060006871406	B	300,000.000	1.3705		- 411,147	411,147	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/05/2011 060006871406	B	85,000.000	1.3013		- 110,606	110,606	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/05/2011 060006871406	S	- 230,000.000	1.3013		299,288	291,786	7,502

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 961548AV6 - Westvaco Corp 8.200% 1/15/30							
10/06/2011 060006871402	S	- 5,000.000	1.0270		5,135	5,457	- 322
Issue: 438516AT3 - Honeywell Intl 5.700% 3/15/37							
10/06/2011 060006871406	B	125,000.000	1.2278		- 153,471	153,471	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
10/06/2011 060006871406	B	100,000.000	1.3343		- 133,428	133,428	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
10/06/2011 060006871406	B	150,000.000	1.3343		- 200,142	200,142	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/06/2011 060006871406	S	- 120,000.000	1.2833		153,994	152,236	1,758
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/06/2011 060006871406	S	- 80,000.000	1.2833		102,663	101,491	1,172
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/06/2011 060006871406	S	- 95,000.000	1.2848		122,060	120,520	1,540
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/07/2011 060006871406	B	1,105,000.000	.4140		- 457,426	457,426	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/07/2011 060006871406	S	- 1,100,000.000	.4076		297,770	297,770	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
10/11/2011 060006871406	B	145,000.000	.8875		- 128,692	128,692	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 30,000.000	1.2468		37,405	38,059	- 654

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 60,000.000	1.2469		74,815	76,118	- 1,303
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 65,000.000	1.2456		80,966	82,461	- 1,496
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/11/2011 060006871406	B	150,000.000	.9961		- 149,408	149,408	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
10/11/2011 060006871406	B	30,000.000	1.1232		- 33,695	33,695	
Issue: 544646XY3 - Los Angeles Ca Uni 5.755% 7/01/29							
10/12/2011 060006871406	B	100,000.000	1.0806		- 108,064	108,064	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/12/2011 060006871406	S	- 55,000.000	1.2288		67,581	69,775	- 2,194
Issue: 167505KH8 - Chicago Il Brd Ed 6.138% 12/01/39							
10/14/2011 060006871406	B	80,000.000	1.0503		- 84,026	84,026	
Issue: 167505KH8 - Chicago Il Brd Ed 6.138% 12/01/39							
10/14/2011 060006871406	B	115,000.000	1.0474		- 120,452	120,452	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/14/2011 060006871406	S	- 975,000.000	.3837		276,633	276,633	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
10/14/2011 060006871406	B	975,000.000	.3765		- 367,049	367,049	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/14/2011 060006871406	S	- 50,000.000	1.2244		61,219	63,407	- 2,189

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/14/2011 060006871406	S	- 70,000.000	1.2241		85,684	88,770	- 3,086
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/18/2011 060006871406	B	80,000.000	1.2459		- 99,675	99,675	
Issue: 428236BR3 - Hewlett Packard Co 6.000% 9/15/41							
10/18/2011 060006871406	S	- 105,000.000	1.1358		119,255	104,856	14,399
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/21/2011 060006871406	B	225,000.000	.9944		- 223,734	223,734	
Issue: 714264AD0 - Pernod Ricard Sa 4.450% 1/15/22							
10/21/2011 060006871406	S	- 235,000.000	1.0241		240,659	234,403	6,256
Issue: 007924AF0 - Aegon Nv 4.750% 6/01/13							
10/25/2011 060006871402	S	- 10,000.000	1.0282		10,282	9,819	463
Issue: 25459HAX3 - Directv Hldngs Fn 6.000% 8/15/40							
10/26/2011 060006871406	B	75,000.000	1.1409		- 85,568	85,568	
Issue: 25459HAZ8 - Directv Hldg Fin 6.375% 3/01/41							
10/26/2011 060006871406	S	- 75,000.000	1.2031		90,233	84,996	5,237
Issue: 9127952P5 - U S Treasury Bill 11/17/11							
10/31/2011 060006871406	S	- 580,000.000	1.0000		579,987	579,987	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/31/2011 060006871406	B	2,795,000.000	.3717		- 1,038,929	1,038,929	
Issue: 01F0406B8 - FNMA Tba 30Yr 4.000% 11/15/39							
11/01/2011 060006871402	B	315,000.000	1.0445		- 329,027	329,027	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0326B5 - FNMA Tba 30Yr 3.500% 11/15/40							
11/01/2011 060006871402	B	160,000.000	1.0227		- 163,625	163,625	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
11/01/2011 060006871406	S	- 860,000.000	.4615		264,021	264,021	
Issue: 01F0406B8 - FNMA Tba 30Yr 4.000% 11/15/39							
11/08/2011 060006871402	S	- 315,000.000	1.0416		328,092	329,027	- 935
Issue: 01F0326B5 - FNMA Tba 30Yr 3.500% 11/15/40							
11/08/2011 060006871402	S	- 160,000.000	1.0212		163,394	163,625	- 231
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/08/2011 060006871406	S	- 40,000.000	1.2586		50,344	50,590	- 246
Issue: 26138EAJ8 - Dr Pepper Snappl 7.450% 5/01/38							
11/08/2011 060006871406	B	50,000.000	1.3832		- 69,158	69,158	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
11/10/2011 060006871406	S	- 375,000.000	.3966		107,820	107,820	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
11/10/2011 060006871406	B	375,000.000	.3779		- 141,701	141,701	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
11/14/2011 060006871406	S	- 630,000.000	.4088		171,703	171,703	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
11/14/2011 060006871406	B	635,000.000	.3823		- 242,748	242,748	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/14/2011 060006871406	S	- 775,000.000	1.2597		976,258	980,464	- 4,206

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/14/2011 060006871406	B	830,000.000	1.1352		- 942,233	942,233	
Issue: 912828BD1 - U S Treasury I P S 1.875% 7/15/13							
11/21/2011 060006871402	B	69,888.550	1.0453		- 73,055	73,055	
Issue: 912828BD1 - U S Treasury I P S 1.875% 7/15/13							
11/22/2011 060006871402	B	69,769.020	1.0453		- 72,930	72,930	
Issue: 001957BD0 - AT&T Corp 8.000% 11/15/31							
11/29/2011 060006871406	B	310,000.000	1.3621		- 422,254	422,254	
Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38							
11/29/2011 060006871406	S	- 310,000.000	1.1739		363,894	324,979	38,915
Issue: 539830AW9 - Lockheed Martin Corp 5.720% 6/01/40							
11/29/2011 060006871406	B	80,000.000	1.0836		- 86,687	86,687	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/29/2011 060006871406	S	- 60,000.000	1.1559		69,356	68,567	790
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
11/30/2011 060006871406	S	- 1,565,000.000	.4340		470,675	470,675	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
11/30/2011 060006871406	S	- 500,000.000	.4552		153,501	153,501	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
11/30/2011 060006871406	B	500,000.000	.3881		- 194,050	194,050	
Issue: 01F0406C6 - FNMA Pl Tba 4.000% 12/15/39							
12/01/2011 060006871402	B	315,000.000	1.0394		- 327,403	327,403	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0326C3 - FNMA Tba 30Yr 3.500% 12/15/40							
12/01/2011 060006871402	B	160,000.000	1.0188		- 163,000	163,000	
Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38							
12/01/2011 060006871406	B	475,000.000	1.2660		- 601,331	601,331	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/01/2011 060006871406	S	- 390,000.000	1.1317		441,370	445,661	- 4,291
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/02/2011 060006871406	S	- 365,000.000	.4191		99,478	99,478	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/02/2011 060006871406	S	- 675,000.000	.4059		186,115	186,115	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/02/2011 060006871406	B	365,000.000	.3891		- 142,014	142,014	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/02/2011 060006871406	B	675,000.000	.3916		- 264,310	264,310	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/05/2011 060006871406	S	- 150,000.000	1.1443		171,650	171,376	274
Issue: 26442CAM6 - Duke Energy Car 4.250% 12/15/41							
12/05/2011 060006871406	B	190,000.000	.9983		- 189,679	189,679	
Issue: 01F0406C6 - FNMA Pl Tba 4.000% 12/15/39							
12/06/2011 060006871402	S	- 315,000.000	1.0439		328,830	327,403	1,427
Issue: 01F0326C3 - FNMA Tba 30Yr 3.500% 12/15/40							
12/06/2011 060006871402	S	- 160,000.000	1.0209		163,350	163,000	350

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/06/2011 060006871406	S	- 35,000.000	1.1325		39,636	39,982	- 345
Issue: 375558AS2 - Gilead Sciences Inc 5.650% 12/01/41							
12/06/2011 060006871406	B	55,000.000	.9977		- 54,875	54,875	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/07/2011 060006871406	S	- 470,000.000	.4186		128,096	128,096	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/07/2011 060006871406	B	470,000.000	.4103		- 192,827	192,827	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/08/2011 060006871406	S	- 1,185,000.000	.4073		326,736	326,736	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/08/2011 060006871406	B	1,185,000.000	.4029		- 477,484	477,484	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/09/2011 060006871406	S	- 55,000.000	1.1319		62,253	62,869	- 616
Issue: 278865AM2 - Ecolab Inc 5.500% 12/08/41							
12/09/2011 060006871406	B	75,000.000	1.0453		- 78,398	78,398	
Issue: 94973VAT4 - Wellpoint Inc 5.800% 8/15/40							
12/12/2011 060006871406	S	- 150,000.000	1.1579		173,682	176,082	- 2,400
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/12/2011 060006871406	B	125,000.000	1.1398		- 142,480	142,480	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/20/2011 060006871406	S	- 1,015,000.000	.4352		276,632	276,632	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/20/2011 060006871406	B	255,000.000	.4142		- 105,631	105,631	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
12/20/2011 060006871406	B	760,000.000	.4385		- 333,230	333,230	
Issue: 9127955F4 - U S Treasury Bill 3/29/12							
12/28/2011 060006871406	B	350,000.000	.0000		- 349,987	349,987	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/29/2011 060006871406	S	- 2,665,000.000	.4375		726,329	726,329	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/29/2011 060006871406	S	- 1,765,000.000	.4254		545,844	545,844	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/29/2011 060006871406	B	1,770,000.000	.4206		- 744,444	744,444	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/29/2011 060006871406	B	2,670,000.000	.4072		- 1,087,331	1,087,331	
Total For Barclays Capital Inc. Fixed In				**0**	**89,483,770**	**89,034,694**	**449,080**
Broker: Bny Convergex / Ljr							
Issue: 826197501 - Siemens Ag A D R							
01/11/2011 060006871408	B	9,246.000	118.7221	462	- 1,098,167	1,098,167	
Issue: 617446448 - Morgan Stanley							
01/21/2011 060006871408	B	37,571.000	29.7496	1,879	- 1,119,601	1,119,601	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 067901108 - Barrick Gold Corp							
01/24/2011 060006871408	S	- 12,111.000	46.6513	616	564,377	568,843	- 4,465
Issue: 395259104 - Greenhill Co Inc							
01/27/2011 060006871408	S	- 12,963.000	73.4553	666	951,535	1,002,500	- 50,965
Issue: 254687106 - Disney Walt Co							
01/28/2011 060006871404	B	6,230.000	38.8324	125	- 242,050	242,050	
Issue: 254687106 - Disney Walt Co							
01/31/2011 060006871404	B	1,350.000	38.9114	27	- 52,557	52,557	
Issue: 192446102 - Cognizant Tech Solutions Cl A							
02/01/2011 060006871404	B	4,360.000	75.4326	87	- 328,973	328,973	
Issue: 192446102 - Cognizant Tech Solutions Cl A							
02/02/2011 060006871404	B	500.000	75.6608	10	- 37,840	37,840	
Issue: 231021106 - Cummins Inc							
02/03/2011 060006871408	S	- 5,661.000	106.1965	295	600,884	388,649	212,235
Issue: 441060100 - Hospira Inc							
02/07/2011 060006871404	B	4,000.000	52.8190	80	- 211,356	211,356	
Issue: 48203R104 - Juniper Networks Inc							
02/08/2011 060006871404	B	2,650.000	40.2368	53	- 106,681	106,681	
Issue: 254687106 - Disney Walt Co							
02/09/2011 060006871404	B	7,550.000	43.2959	151	- 327,035	327,035	
Issue: 254687106 - Disney Walt Co							
02/10/2011 060006871404	B	2,660.000	43.1860	53	- 114,928	114,928	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 17275R102 - Cisco Sys Inc							
02/11/2011 060006871404	S	- 18,930.000	18.6812	385	353,250	346,374	6,876
Issue: 949746101 - Wells Fargo Co							
02/11/2011 060006871404	S	- 25,950.000	33.7571	536	875,461	647,799	227,662
Issue: 244199105 - Deere & Co							
02/16/2011 060006871404	B	5,250.000	95.6627	105	- 502,334	502,334	
Issue: 931142103 - Wal Mart Stores Inc							
02/16/2011 060006871404	S	- 6,190.000	54.5856	130	337,755	313,334	24,421
Issue: 307000109 - Family Dollar Stores							
02/16/2011 060006871404	S	- 7,660.000	53.5532	161	410,056	373,060	36,997
Issue: 17275R102 - Cisco Sys Inc							
02/16/2011 060006871404	S	- 22,410.000	18.5887	456	416,117	410,049	6,067
Issue: 307000109 - Family Dollar Stores							
02/17/2011 060006871404	S	- 6,330.000	52.7752	133	333,934	308,286	25,648
Issue: 617446448 - Morgan Stanley							
02/22/2011 060006871404	B	9,910.000	30.0309	198	- 297,804	297,804	
Issue: 931142103 - Wal Mart Stores Inc							
02/24/2011 060006871408	S	- 15,021.000	52.0300	766	780,777	819,011	- 38,234
Issue: 855244109 - Starbucks Corp							
02/24/2011 060006871408	B	35,636.000	31.9006	1,782	- 1,138,592	1,138,592	
Issue: 678026105 - Oil States International Inc							
02/24/2011 060006871408	B	7,960.000	70.9781	398	- 565,384	565,384	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 038222105 - Applied Matls Inc							
03/01/2011 060006871404	B	34,920.000	16.2319	698	- 567,516	567,516	
Issue: 779376102 - Rovi Corp							
03/02/2011 060006871404	S	- 5,720.000	55.1499	120	315,337	293,104	22,233
Issue: 779376102 - Rovi Corp							
03/03/2011 060006871404	S	- 3,540.000	56.4468	75	199,747	181,396	18,351
Issue: 747525103 - Qualcomm Inc							
03/03/2011 060006871408	B	19,727.000	58.6705	986	- 1,158,379	1,158,379	
Issue: 049513104 - Atmel Corp							
03/03/2011 060006871408	S	- 39,815.000	14.4698	1,604	574,511	335,450	239,061
Issue: 302182100 - Express Scripts Inc							
03/03/2011 060006871408	S	- 9,667.000	56.9528	494	550,069	469,032	81,036
Issue: 896818101 - Triumph Group Inc							
03/03/2011 060006871408	S	- 4,943.000	89.1481	256	440,403	359,950	80,453
Issue: 22943F100 - Ctrip Com International A D R							
03/03/2011 060006871408	S	- 6,952.000	38.9614	353	270,507	324,129	- 53,622
Issue: 35671D857 - Freeport McMoran Copper Gold							
03/10/2011 060006871408	S	- 9,894.000	46.8152	504	462,686	345,551	117,135
Issue: 966837106 - Whole Foods Mkt Inc							
03/17/2011 060006871404	S	- 2,690.000	60.3983	57	162,415	102,796	59,618
Issue: 369604103 - General Electric Co							
03/17/2011 060006871408	B	12,087.000	19.3406	483	- 234,253	234,253	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38259P508 - Google Inc Cl A							
03/17/2011 060006871408	S	- 1,812.000	564.8723	110	1,023,438	900,369	123,070
Issue: 172967101 - Citigroup Inc							
03/29/2011 060006871408	S	- 98,164.000	4.4200	4,917	428,968	468,262	- 39,294
Issue: 42805T105 - Hertz Global Holdings Inc							
03/29/2011 060006871408	B	30,125.000	15.4859	1,506	- 468,019	468,019	
Issue: 40412C101 - Hca Holdings Inc							
03/31/2011 060006871408	B	7,964.000	33.8451	398	- 269,941	269,941	
Issue: 629491101 - NYSE Euronext							
04/01/2011 060006871408	S	- 9,165.000	39.1530	465	358,372	283,478	74,894
Issue: 928563402 - Vmware Inc Cl A							
04/04/2011 060006871404	S	- 850.000	80.4640	18	68,376	66,970	1,407
Issue: 88076W103 - Teradata Corp Del							
04/04/2011 060006871404	S	- 1,780.000	50.4870	37	89,830	70,425	19,405
Issue: 92826C839 - Visa Inc Class A Shares							
04/04/2011 060006871404	B	5,280.000	74.7550	106	- 394,812	394,812	
Issue: 928563402 - Vmware Inc Cl A							
04/05/2011 060006871404	S	- 1,360.000	79.0403	29	107,466	107,151	314
Issue: 92826C839 - Visa Inc Class A Shares							
04/05/2011 060006871404	B	660.000	75.6006	13	- 49,910	49,910	
Issue: 928563402 - Vmware Inc Cl A							
04/06/2011 060006871404	S	- 2,170.000	79.0687	47	171,532	170,969	563

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 629491101 - NYSE Euronext							
04/06/2011 060006871408	S	- 9,165.000	39.5164	465	361,703	283,478	78,225
Issue: 928563402 - Vmware Inc Cl A							
04/07/2011 060006871404	S	- 1,470.000	80.0759	32	117,680	115,818	1,862
Issue: 458140100 - Intel Corp							
04/12/2011 060006871404	S	- 24,910.000	19.7467	508	491,383	525,760	- 34,378
Issue: 140781105 - Carbo Ceramics Inc							
04/12/2011 060006871408	S	- 4,911.000	126.5548	257	621,253	387,873	233,380
Issue: 896818101 - Triumph Group Inc							
04/12/2011 060006871408	S	- 6,433.000	83.1525	332	534,588	468,452	66,136
Issue: 256664103 - Dollar Finl Corp							
04/12/2011 060006871408	B	28,861.000	20.4902	1,443	- 592,811	592,811	
Issue: 458140100 - Intel Corp							
04/13/2011 060006871404	S	- 4,230.000	19.8541	86	83,897	89,280	- 5,383
Issue: 316773100 - Fifth Third Bancorp							
04/15/2011 060006871408	S	- 31,054.000	13.7719	1,561	426,112	462,875	- 36,764
Issue: 867914103 - Suntrust Bks Inc							
04/15/2011 060006871408	S	- 18,031.000	28.2281	911	508,070	522,395	- 14,326
Issue: 172967101 - Citigroup Inc							
04/15/2011 060006871408	S	- 130,336.000	4.4132	6,528	568,671	621,729	- 53,058
Issue: 91307C102 - United Therapeutics Corp							
04/15/2011 060006871408	B	17,431.000	66.2066	872	- 1,154,919	1,154,919	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 832696405 - Jm Smucker Co The							
04/25/2011 060006871408	S	- 8,199.000	72.9969	421	598,080	503,811	94,269
Issue: 244199105 - Deere & Co							
04/27/2011 060006871408	B	15,485.000	96.1289	774	- 1,489,330	1,489,330	
Issue: 008474108 - Agnico Eagle Mines Ltd							
04/27/2011 060006871408	S	- 7,888.000	65.5448	404	516,613	555,097	- 38,484
Issue: 637071101 - National Oilwell Varco Inc							
04/27/2011 060006871408	S	- 8,255.000	76.4004	425	630,260	541,081	89,179
Issue: 617446448 - Morgan Stanley							
04/27/2011 060006871408	S	- 21,392.000	25.4664	1,080	543,697	637,473	- 93,776
Issue: 032095101 - Amphenol Corp Cl A							
04/27/2011 060006871408	S	- 20,003.000	55.6523	1,022	1,112,191	962,498	149,693
Issue: 91307C102 - United Therapeutics Corp							
04/27/2011 060006871408	B	8,033.000	70.3369	402	- 565,418	565,418	
Issue: 40412C101 - Hca Holdings Inc							
04/27/2011 060006871408	B	10,551.000	32.5683	528	- 344,156	344,156	
Issue: 007903107 - Advanced Micro Devices Inc							
04/28/2011 060006871408	B	65,931.000	9.0399	2,637	- 598,647	598,647	
Issue: 140781105 - Carbo Ceramics Inc							
05/02/2011 060006871408	S	- 4,560.000	155.8665	242	710,510	360,151	350,359
Issue: 165167107 - Chesapeake Energy Corp							
05/09/2011 060006871408	B	37,033.000	31.3716	1,852	- 1,163,636	1,163,636	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 723787107 - Pioneer Nat Res Co							
05/09/2011 060006871408	B	12,364.000	94.0243	618	- 1,163,135	1,163,135	
Issue: 037833100 - Apple Inc							
05/12/2011 060006871408	S	- 3,342.000	344.4484	189	1,150,957	531,148	619,809
Issue: 17275R102 - Cisco Sys Inc							
05/12/2011 060006871408	S	- 31,731.000	16.9594	1,597	536,542	568,385	- 31,843
Issue: 20605P101 - Concho Res Inc							
05/12/2011 060006871408	S	- 5,670.000	91.1411	293	516,477	364,571	151,905
Issue: 478160104 - Johnson Johnson							
05/17/2011 060006871408	B	8,012.000	66.3630	401	- 532,101	532,101	
Issue: 478366107 - Johnson Controls Inc							
05/17/2011 060006871408	S	- 13,352.000	38.3161	677	510,919	475,139	35,780
Issue: 17275R102 - Cisco Sys Inc							
05/17/2011 060006871408	S	- 34,387.000	16.5501	1,730	567,378	615,961	- 48,583
Issue: 911363109 - United Rentals Inc							
05/17/2011 060006871408	S	- 2,394.000	25.0959	121	59,959	35,620	24,339
Issue: 22943F100 - Ctrip Com International A D R							
05/17/2011 060006871408	S	- 1,651.000	43.4142	84	71,593	76,976	- 5,383
Issue: G54050102 - Lazard Ltd Cl A							
05/17/2011 060006871408	S	- 27,672.000	38.2918	1,404	1,058,207	982,465	75,742
Issue: 284131208 - Elan Plc A D R							
05/18/2011 060006871408	B	129,813.000	8.7050	6,491	- 1,136,513	1,136,513	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06652K103 - Bankunited Inc							
05/31/2011 060006871408	B	10,696.000	28.4228	535	- 304,545	304,545	
Issue: 682128103 - Omni Vision Technologies Inc							
06/22/2011 060006871408	B	15,111.000	31.0725	756	- 470,292	470,292	
Issue: 747525103 - Qualcomm Inc							
06/28/2011 060006871408	B	8,996.000	55.3966	450	- 498,798	498,798	
Issue: 768573107 - Riverbed Technology Inc							
06/28/2011 060006871408	B	29,532.000	37.5788	1,477	- 1,111,254	1,111,254	
Issue: 747525103 - Qualcomm Inc							
07/15/2011 060006871404	S	- 7,310.000	54.8949	154	401,128	324,798	76,330
Issue: 59156R108 - Metlife Inc							
07/15/2011 060006871404	S	- 7,080.000	41.4875	147	293,584	317,130	- 23,545
Issue: 857477103 - State Str Corp							
07/19/2011 060006871408	S	- 23,647.000	41.3106	1,201	975,671	1,082,168	- 106,498
Issue: 752344309 - Randgold Resources Ltd A D R							
07/20/2011 060006871408	B	6,567.000	89.2426	328	- 586,385	586,385	
Issue: 91307C102 - United Therapeutics Corp							
07/27/2011 060006871408	S	- 9,443.000	53.9465	482	508,935	637,965	- 129,030
Issue: 40412C101 - Hca Holdings Inc							
07/27/2011 060006871408	S	- 36,491.000	27.5062	1,844	1,001,885	1,173,105	- 171,220
Issue: 628530107 - Mylan Inc							
08/02/2011 060006871404	S	- 3,790.000	20.8535	77	78,957	84,869	- 5,912

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 594918104 - Microsoft Corp							
08/02/2011 060006871404	B	18,240.000	27.1307	365	- 495,229	495,229	
Issue: 56585A102 - Marathon Petroleum Corp							
08/02/2011 060006871404	S	- 3,610.000	42.3984	75	152,983	146,204	6,780
Issue: 244199105 - Deere & Co							
08/09/2011 060006871408	S	- 15,485.000	66.6321	794	1,031,004	1,489,330	- 458,326
Issue: 22943F100 - Ctrip Com International A D R							
08/09/2011 060006871408	S	- 13,032.000	37.1619	661	483,633	607,602	- 123,969
Issue: 482480100 - Kla Tencor Corporation							
08/11/2011 060006871404	S	- 7,570.000	35.6342	157	269,594	266,978	2,616
Issue: 941848103 - Waters Corp							
08/11/2011 060006871404	S	- 6,550.000	75.2023	140	492,435	508,003	- 15,568
Issue: 73755L107 - Potash Corp Of Saskatchewan							
08/12/2011 060006871408	B	6,294.000	54.9804	315	- 346,361	346,361	
Issue: 254709108 - Discover Finl Svcs							
08/15/2011 060006871404	B	8,850.000	23.8097	177	- 210,893	210,893	
Issue: 03076C106 - Ameriprise Finl Inc							
08/15/2011 060006871404	S	- 6,280.000	45.0574	131	282,829	404,910	- 122,081
Issue: 68389X105 - Oracle Corporation							
08/24/2011 060006871404	S	- 13,820.000	26.3927	283	364,464	319,227	45,237
Issue: 023135106 - Amazon Com Inc							
08/24/2011 060006871404	S	- 560.000	190.7282	13	106,795	67,888	38,907

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 111320107 - Broadcom Corp Cl A							
08/24/2011 060006871404	B	6,470.000	33.1498	129	- 214,609	214,609	
Issue: 928563402 - Vmware Inc Cl A							
08/24/2011 060006871404	B	2,950.000	81.9233	59	- 241,733	241,733	
Issue: 872540109 - Tjx Companies Inc							
08/25/2011 060006871404	S	- 2,250.000	54.0162	47	121,489	103,595	17,894
Issue: 478366107 - Johnson Controls Inc							
08/30/2011 060006871404	S	- 11,810.000	31.2492	243	368,810	269,563	99,247
Issue: 654106103 - Nike Inc							
08/30/2011 060006871404	S	- 2,850.000	86.9646	62	247,787	239,739	8,048
Issue: 30231G102 - Exxon Mobil Corp							
08/30/2011 060006871404	S	- 8,800.000	73.9718	189	650,763	633,773	16,991
Issue: 478366107 - Johnson Controls Inc							
08/31/2011 060006871404	S	- 2,450.000	32.1952	51	78,828	55,921	22,907
Issue: 654106103 - Nike Inc							
08/31/2011 060006871404	S	- 4,180.000	87.0052	91	363,591	351,617	11,974
Issue: 863667101 - Stryker Corp							
08/31/2011 060006871404	B	3,060.000	48.8245	61	- 149,464	149,464	
Issue: 004764106 - Acme Packet Inc							
08/31/2011 060006871408	S	- 7,316.000	46.5776	372	340,389	405,078	- 64,689
Issue: 478366107 - Johnson Controls Inc							
09/01/2011 060006871404	S	- 960.000	31.5240	20	30,243	21,912	8,331

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 654106103 - Nike Inc							
09/01/2011 060006871404	S	- 1,520.000	87.0218	33	132,240	127,861	4,379
Issue: 628530107 - Mylan Inc							
09/01/2011 060006871404	S	- 2,870.000	20.3256	59	58,276	64,268	- 5,992
Issue: 628530107 - Mylan Inc							
09/02/2011 060006871404	S	- 4,140.000	19.7747	84	81,783	92,707	- 10,924
Issue: 532716107 - Limited Brands							
09/06/2011 060006871404	B	9,180.000	35.6106	184	- 327,089	327,089	
Issue: 478366107 - Johnson Controls Inc							
09/07/2011 060006871404	S	- 2,790.000	30.5116	57	85,070	63,682	21,388
Issue: 628530107 - Mylan Inc							
09/07/2011 060006871404	S	- 4,100.000	19.7154	84	80,750	91,811	- 11,062
Issue: 24702R101 - Dell Inc							
09/07/2011 060006871404	S	- 3,810.000	14.4639	77	55,030	59,231	- 4,201
Issue: 459200101 - International Business Machines Corp							
09/08/2011 060006871404	S	- 7,290.000	165.6833	169	1,207,662	916,621	291,041
Issue: 68389X105 - Oracle Corporation							
09/08/2011 060006871404	B	9,880.000	26.7499	198	- 264,487	264,487	
Issue: 747525103 - Qualcomm Inc							
09/08/2011 060006871404	B	7,280.000	51.6585	146	- 376,219	376,219	
Issue: 780287108 - Royal Gold Inc							
09/13/2011 060006871408	B	5,825.000	82.4149	291	- 480,358	480,358	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20825C104 - Conocophillips							
09/15/2011 060006871408	B	14,991.000	66.3593	750	- 995,542	995,542	
Issue: 38141G104 - Goldman Sachs Group Inc							
09/28/2011 060006871408	S	- 3,842.000	97.9346	199	376,065	498,087	- 122,022
Issue: 004764106 - Acme Packet Inc							
09/28/2011 060006871408	S	- 10,641.000	44.2440	541	470,259	589,179	- 118,920
Issue: 61945C103 - Mosaic Co							
09/28/2011 060006871408	S	- 14,582.000	57.0848	745	831,665	700,365	131,300
Issue: M9068E105 - Sodastream International Ltd							
10/06/2011 060006871408	B	8,966.000	35.5831	448	- 319,486	319,486	
Issue: 580135101 - McDonalds Corp							
10/12/2011 060006871404	S	- 2,700.000	88.7405	59	239,541	171,146	68,395
Issue: 594918104 - Microsoft Corp							
10/17/2011 060006871404	S	- 22,790.000	26.9145	468	612,914	618,908	- 5,994
Issue: 478160104 - Johnson Johnson							
10/24/2011 060006871408	S	- 10,431.000	64.2933	534	670,109	689,861	- 19,752
Issue: 165167107 - Chesapeake Energy Corp							
10/24/2011 060006871408	S	- 19,771.000	28.1759	999	556,066	621,236	- 65,170
Issue: 910047109 - United Continental Holdings Inc							
10/24/2011 060006871408	B	21,244.000	21.0932	1,062	- 449,166	449,166	
Issue: 35671D857 - Freeport McMoran Copper Gold							
10/27/2011 060006871408	B	23,276.000	42.7266	1,164	- 995,668	995,668	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 637071101 - National Oilwell Varco Inc							
10/27/2011 060006871408	B	6,070.000	74.1587	304	- 450,447	450,447	
Issue: 166764100 - Chevron Corporation							
10/28/2011 060006871404	S	- 1,160.000	108.8283	26	126,215	85,818	40,398
Issue: 580037109 - McDermott Intl Inc							
11/02/2011 060006871408	S	- 46,879.000	10.7159	1,885	500,466	733,630	- 233,164
Issue: 26875P101 - E O G Res Inc							
11/02/2011 060006871408	B	5,060.000	95.0564	253	- 481,238	481,238	
Issue: 966837106 - Whole Foods Mkt Inc							
11/11/2011 060006871404	B	2,290.000	68.6749	46	- 157,311	157,311	
Issue: 608753109 - Molycorp Inc							
11/11/2011 060006871408	S	- 15,854.000	33.9879	803	538,041	820,843	- 282,802
Issue: 655664100 - Nordstrom Inc							
12/01/2011 060006871404	B	3,800.000	47.1593	76	- 179,281	179,281	
Issue: 863667101 - Stryker Corp							
12/01/2011 060006871404	B	2,420.000	49.5897	48	- 120,055	120,055	
Issue: 718172109 - Philip Morris Intl							
12/01/2011 060006871404	S	- 13,180.000	75.9029	283	1,000,117	695,798	304,320
Issue: G2554F113 - Covidien Plc							
12/01/2011 060006871404	B	1,840.000	46.4988	37	- 85,595	85,595	
Issue: 74144T108 - T Rowe Price Group Inc							
12/02/2011 060006871404	B	2,640.000	57.8034	53	- 152,654	152,654	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 200340107 - Comerica Inc							
12/07/2011 060006871408	B	19,434.000	26.1669	972	- 509,499	509,499	
Issue: 949746101 - Wells Fargo Co							
12/09/2011 060006871408	B	36,335.000	26.8222	1,817	- 976,401	976,401	
Issue: 647581107 - New Oriental Education Sp A D R							
12/09/2011 060006871408	S	- 19,917.000	23.9522	1,005	476,051	556,179	- 80,128
Issue: 35671D857 - Freeport McMoran Copper Gold							
12/29/2011 060006871408	B	3,100.000	36.3899	155	- 112,964	112,964	
Issue: 780287108 - Royal Gold Inc							
12/29/2011 060006871408	B	5,503.000	66.0941	275	- 363,991	363,991	
Issue: 254687106 - Disney Walt Co							
12/30/2011 060006871408	B	25,912.000	37.5586	1,296	- 974,514	974,514	
Total For Bny Convergex / Ljr				**88,788**	**71,316,986**	**69,481,905**	**1,835,080**
Broker: Citigroup Global Markets Inc.							
Issue: 049513104 - Atmel Corp							
01/04/2011 060006871403	S	- 5,084.000	12.6468	204	64,092	28,350	35,742
Issue: 867914103 - Suntrust Bks Inc							
01/07/2011 060006871408	B	20,000.000	28.5173	1,000	- 571,346	571,346	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
01/13/2011 060006871405	B	990.000	18.0847	40	- 17,943	17,943	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 779382AK6 - Rowan Companies Inc 7.875% 8/01/19							
01/13/2011 060006871406	S	- 115,000.000	1.1709		134,648	114,242	20,406
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/13/2011 060006871406	S	- 150,000.000	.8984		134,766	134,835	- 70
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
01/13/2011 060006871406	B	175,000.000	1.0290		- 180,070	180,070	
Issue: 893830AY5 - Transocean Inc 6.500% 11/15/20							
01/13/2011 060006871406	S	- 275,000.000	1.0973		301,758	274,808	26,950
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/13/2011 060006871406	B	275,000.000	.9438		- 259,531	259,531	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/13/2011 060006871406	B	105,000.000	.9434		- 99,061	99,061	
Issue: 14040H105 - Capital One Financial Corp							
01/14/2011 060006871405	B	1,155.000	48.1487	8	- 55,620	55,620	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
01/14/2011 060006871405	B	1,190.000	17.9497	48	- 21,408	21,408	
Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20							
01/18/2011 060006871402	B	105,000.000	1.0336		- 108,531	108,531	
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
01/19/2011 060006871406	S	- 135,000.000	1.0196		137,642	133,462	4,180
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/19/2011 060006871406	B	100,000.000	.8888		- 88,883	88,883	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/19/2011 060006871406	B	135,000.000	.8900		- 120,150	120,150	
Issue: 594918104 - Microsoft Corp							
01/21/2011 060006871405	S	- 2,780.000	28.1018	21	78,102	75,919	2,183
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/21/2011 060006871406	S	- 350,000.000	.8849		309,723	312,828	- 3,105
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/21/2011 060006871406	S	- 200,000.000	.9336		186,719	187,244	- 525
Issue: 12621VAA3 - Cnoon Fin 2011 4.250% 1/26/21							
01/21/2011 060006871406	B	200,000.000	.9859		- 197,180	197,180	
Issue: 12621VAB1 - Cnoon Fin 2011 5.750% 1/26/41							
01/21/2011 060006871406	B	370,000.000	.9945		- 367,958	367,958	
Issue: 14040H105 - Capital One Financial Corp							
01/21/2011 060006871409	S	- 1,900.000	49.2911	97	93,556	72,405	21,151
Issue: 020002AX9 - Allstate Corp 7.450% 5/16/19							
01/26/2011 060006871402	B	25,000.000	1.2112		- 30,280	30,280	
Issue: 002824100 - Abbott Laboratories							
01/26/2011 060006871405	S	- 5,320.000	47.0813	218	250,255	260,255	- 10,000
Issue: 494368BF9 - Kimberly Clark 3.875% 3/01/21							
01/27/2011 060006871402	B	7,000.000	.9938		- 6,956	6,956	
Issue: 14040H105 - Capital One Financial Corp							
01/28/2011 060006871405	B	2,750.000	48.5160	110	- 133,529	133,529	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 494368BF9 - Kimberly Clark 3.875% 3/01/21							
01/31/2011 060006871402	B	8,000.000	.9975		- 7,980	7,980	
Issue: 36467W109 - Gamestop Corp Cl A							
01/31/2011 060006871403	B	1,117.000	20.9954	45	- 23,497	23,497	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/31/2011 060006871406	B	1,475,000.000	.2685		- 396,067	396,067	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/02/2011 060006871406	S	- 145,000.000	.8809		127,736	128,517	- 781
Issue: 84265VAA3 - Southern Copper Corp 7.500% 7/27/35							
02/02/2011 060006871406	B	165,000.000	1.0971		- 181,023	181,023	
Issue: 744573106 - Public Svc Enterprise Group Inc							
02/02/2011 060006871409	B	1,000.000	32.5845	50	- 32,635	32,635	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
02/10/2011 060006871406	B	170,000.000	.9792		- 166,459	166,459	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
02/10/2011 060006871406	S	- 155,000.000	1.1073		171,624	169,709	1,914
Issue: 92839U206 - Visteon Corp							
02/15/2011 060006871405	B	340.000	71.4704	7	- 24,307	24,307	
Issue: 92839U206 - Visteon Corp							
02/16/2011 060006871405	B	160.000	71.6000	6	- 11,462	11,462	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
02/16/2011 060006871406	B	120,000.000	.9316		- 111,788	111,788	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 767201AD8 - Rio Tinto Financ 7.125% 7/15/28							
02/16/2011 060006871406	S	- 145,000.000	1.1945		173,198	166,132	7,066
Issue: 30161N101 - Exelon Corporation							
02/16/2011 060006871409	B	300.000	41.2889	15	- 12,402	12,402	
Issue: 052769106 - Autodesk Inc							
02/17/2011 060006871404	B	4,420.000	43.6163	177	- 192,961	192,961	
Issue: 46630JAC3 - Jp Morgan Chase 5.420% 1/15/49							
02/18/2011 060006871402	B	50,000.000	1.0605		- 53,027	53,027	
Issue: 052769106 - Autodesk Inc							
02/18/2011 060006871404	B	2,650.000	43.6949	106	- 115,897	115,897	
Issue: 124857202 - Cbs Corp Class B Non Voting							
02/18/2011 060006871405	B	6,105.000	22.7755	244	- 139,289	139,289	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
02/22/2011 060006871406	S	- 125,000.000	.9494		118,679	109,990	8,689
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
02/22/2011 060006871406	B	115,000.000	.9966		- 114,606	114,606	
Issue: 693506107 - P P G Inds Inc							
02/22/2011 060006871409	S	- 400.000	87.4849	21	34,973	17,561	17,412
Issue: 718172109 - Philip Morris Intl							
02/22/2011 060006871409	S	- 1,600.000	61.5586	82	98,412	80,830	17,582
Issue: 55608JAE8 - MacQuarie Group Mtn 6.250% 1/14/21							
02/23/2011 060006871406	S	- 95,000.000	1.0163		96,545	93,994	2,551

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
02/23/2011 060006871406	B	85,000.000	1.0156		- 86,328	86,328	
Issue: 693506107 - P P G Inds Inc							
02/23/2011 060006871409	S	- 800.000	86.4047	41	69,082	35,122	33,961
Issue: 718172109 - Philip Morris Intl							
02/23/2011 060006871409	S	- 200.000	61.6974	10	12,329	10,104	2,225
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
02/24/2011 060006871406	B	135,000.000	1.0724		- 144,774	144,774	
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
02/24/2011 060006871406	S	- 135,000.000	1.1176		150,875	165,086	- 14,211
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
02/28/2011 060006871406	B	115,000.000	.9928		- 114,166	114,166	
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
02/28/2011 060006871406	B	140,000.000	.9928		- 138,985	138,985	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
02/28/2011 060006871406	B	630,000.000	.9591		- 604,234	604,234	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
02/28/2011 060006871406	S	- 95,000.000	.9594		91,141	90,064	1,077
Issue: 172967FJ5 - Citigroup Inc 4.750% 5/19/15							
02/28/2011 060006871406	S	- 439,000.000	1.0545		462,930	407,377	55,553
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
03/01/2011 060006871406	S	- 205,000.000	1.0414		213,488	213,817	- 328

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 836205AP9 - Republic So Africa 6.250% 3/08/41							
03/01/2011 060006871406	B	260,000.000	.9944		- 258,536	258,536	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/02/2011 060006871406	S	- 180,000.000	.9467		170,402	170,911	- 508
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
03/02/2011 060006871406	S	- 155,000.000	1.3929		215,892	214,762	1,130
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
03/02/2011 060006871406	B	155,000.000	1.4186		- 219,881	219,881	
Issue: 718172109 - Philip Morris Intl							
03/04/2011 060006871409	S	- 600.000	63.0416	31	37,794	30,311	7,483
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
03/07/2011 060006871406	S	- 105,000.000	1.2432		130,538	122,416	8,123
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/07/2011 060006871406	B	105,000.000	.9409		- 98,798	98,798	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/09/2011 060006871406	B	215,000.000	.9340		- 200,807	200,807	
Issue: 36467W109 - Gamestop Corp Cl A							
03/11/2011 060006871403	B	26.000	19.4848	1	- 508	508	
Issue: 36467W109 - Gamestop Corp Cl A							
03/15/2011 060006871403	B	11.000	19.5000		- 215	215	
Issue: 500472303 - Philips Electronics Ny Shr							
03/15/2011 060006871405	B	11,730.000	30.6503	469	- 359,997	359,997	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/16/2011 060006871406	B	45,000.000	.9778		- 44,002	44,002	
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
03/16/2011 060006871406	S	- 55,000.000	1.1035		60,692	56,064	4,628
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/28/2011 060006871406	B	95,000.000	.9601		- 91,211	91,211	
Issue: 87938WAC7 - Telefonica Emisiones 7.045% 6/20/36							
03/29/2011 060006871406	S	- 135,000.000	1.0818		146,040	151,977	- 5,937
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/29/2011 060006871406	B	115,000.000	.9566		- 110,005	110,005	
Issue: 260543BY8 - Dow Chemical Co 9.400% 5/15/39							
03/30/2011 060006871406	S	- 60,000.000	1.4784		88,701	78,466	10,236
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/30/2011 060006871406	B	70,000.000	.9538		- 66,763	66,763	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/30/2011 060006871406	B	40,000.000	.9531		- 38,125	38,125	
Issue: 652482CC2 - News Amer Inc 6.150% 2/15/41							
03/30/2011 060006871406	S	- 45,000.000	.9839		44,277	44,704	- 428
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
03/31/2011 060006871406	S	- 725,000.000	.2964		214,876	221,899	- 7,023
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/05/2011 060006871406	S	- 540,000.000	.2544		137,371	145,159	- 7,788

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/05/2011 060006871406	B	550,000.000	.2417		- 132,952	132,952	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/06/2011 060006871406	S	- 1,515,000.000	.2562		388,204	409,019	- 20,816
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/06/2011 060006871406	B	1,525,000.000	.2528		- 385,505	385,505	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/07/2011 060006871406	B	105,000.000	.9405		- 98,749	98,749	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/11/2011 060006871406	S	- 175,000.000	.9343		163,502	166,135	- 2,633
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
04/11/2011 060006871406	B	190,000.000	.9808		- 186,360	186,360	
Issue: H84989104 - Te Connectivity Ltd							
04/12/2011 060006871409	B	400.000	33.6425	20	- 13,477	13,477	
Issue: H84989104 - Te Connectivity Ltd							
04/13/2011 060006871409	B	600.000	34.6028	30	- 20,792	20,792	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/15/2011 060006871406	S	- 90,000.000	.9587		86,284	85,454	830
Issue: 786514208 - Safeway Inc							
04/18/2011 060006871409	S	- 400.000	24.9985	20	9,979	9,237	742
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/20/2011 060006871406	S	- 170,000.000	.9616		163,479	162,230	1,249

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12622NAC6 - Cnpc Hk Overseas Cap 5.950% 4/28/41							
04/20/2011 060006871406	B	200,000.000	.9781		- 195,624	195,624	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/21/2011 060006871403	S	- 1,682.000	12.0080	68	20,130	21,762	- 1,632
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/25/2011 060006871403	S	- 1,367.000	12.0507	55	16,418	17,686	- 1,268
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/26/2011 060006871403	S	- 3,154.000	12.2181	127	38,409	40,806	- 2,397
Issue: 30231G102 - Exxon Mobil Corp							
04/29/2011 060006871405	B	3,365.000	87.8217	67	- 295,587	295,587	
Issue: 166764100 - Chevron Corporation							
04/29/2011 060006871405	S	- 3,070.000	109.4599	68	335,974	215,872	120,102
Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36							
04/29/2011 060006871406	B	105,000.000	1.0857		- 113,996	113,996	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/29/2011 060006871406	S	- 80,000.000	.9741		77,925	76,840	1,085
Issue: 450911102 - I T T Corporation							
05/04/2011 060006871405	B	3,125.000	57.1796	63	- 178,749	178,749	
Issue: 72447XAB3 - Pitney Bowes Inc Mtn 5.250% 1/15/37							
05/04/2011 060006871406	B	90,000.000	1.0355		- 93,195	93,195	
Issue: 912828QF0 - U S Treasury Nt 2.000% 4/30/16							
05/04/2011 060006871406	S	- 95,000.000	1.0034		95,327	95,256	71

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 450911102 - I T T Corporation							
05/05/2011 060006871405	B	2,425.000	57.6511	49	- 139,852	139,852	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
05/06/2011 060006871406	B	695,000.000	.2866		- 199,208	199,208	
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
05/06/2011 060006871406	B	175,000.000	1.1186		- 195,759	195,759	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
05/06/2011 060006871406	B	645,000.000	.2796		- 180,323	180,323	
Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38							
05/06/2011 060006871406	S	- 175,000.000	1.1603		203,046	198,598	4,448
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
05/06/2011 060006871406	S	- 1,305,000.000	.2937		383,265	440,507	- 57,242
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/09/2011 060006871403	S	- 6,314.000	11.4609	254	72,110	81,690	- 9,580
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/10/2011 060006871403	S	- 2,105.000	11.4542	85	24,026	27,234	- 3,208
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/11/2011 060006871406	B	25,000.000	.9866		- 24,664	24,664	
Issue: 580645109 - McGraw Hill Companies Inc							
05/12/2011 060006871405	B	1,600.000	42.0297	64	- 67,312	67,312	
Issue: 247916208 - Denbury Resources Inc							
05/13/2011 060006871403	B	1,068.000	20.5154	43	- 21,953	21,953	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 580645109 - McGraw Hill Companies Inc							
05/13/2011 060006871405	B	1,720.000	42.0454	69	- 72,387	72,387	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
05/16/2011 060006871406	B	1,310,000.000	.3066		- 401,672	401,672	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
05/16/2011 060006871406	S	- 1,265,000.000	.3269		413,503	414,230	- 727
Issue: 136385101 - Canadian Natural Resources Ltd							
05/17/2011 060006871405	B	3,090.000	40.7201	83	- 125,909	125,909	
Issue: 136385101 - Canadian Natural Resources Ltd							
05/18/2011 060006871405	B	1,160.000	41.4155	31	- 48,073	48,073	
Issue: 14040H105 - Capital One Financial Corp							
05/20/2011 060006871409	S	- 500.000	55.4850	26	27,717	19,054	8,663
Issue: 364760108 - Gap Inc							
05/23/2011 060006871403	B	2,577.000	19.4255	103	- 50,163	50,163	
Issue: 364760108 - Gap Inc							
05/24/2011 060006871403	B	7,491.000	19.2097	300	- 144,200	144,200	
Issue: 544646A69 - Los Angeles Ca Uni 5.981% 5/01/27							
05/25/2011 060006871406	B	225,000.000	1.0585		- 238,160	238,160	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
05/25/2011 060006871406	S	- 215,000.000	1.1611		249,641	247,254	2,387
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/25/2011 060006871406	S	- 70,000.000	1.0838		75,863	75,917	- 55

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/25/2011 060006871406	S	- 135,000.000	1.0863		146,644	146,412	232
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
05/25/2011 060006871406	B	210,000.000	1.0409		- 218,585	218,585	
Issue: 149123BS9 - Caterpillar Inc 5.200% 5/27/41							
05/25/2011 060006871406	B	80,000.000	1.0014		- 80,108	80,108	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
05/31/2011 060006871406	S	- 1,660,000.000	.3186		508,072	508,072	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
05/31/2011 060006871406	B	1,705,000.000	.3107		- 529,692	529,692	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
05/31/2011 060006871406	S	- 2,400,000.000	.3368		791,777	791,777	
Issue: 01F042467 - FNMA Pl Tba 4.500% 6/01/20							
06/01/2011 060006871402	B	200,000.000	1.0561		- 211,227	211,227	
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
06/06/2011 060006871406	B	60,000.000	1.0151		- 60,906	60,906	
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
06/06/2011 060006871406	S	- 55,000.000	1.1410		62,756	60,118	2,638
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
06/07/2011 060006871406	S	- 60,000.000	.9848		59,086	61,614	- 2,529
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/07/2011 060006871406	B	40,000.000	1.0791		- 43,163	43,163	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: H84989104 - Te Connectivity Ltd							
06/07/2011 060006871409	S	- 400.000	36.6976	20	14,659	9,647	5,012
Issue: 01F042467 - FNMA Pl Tba 4.500% 6/01/20							
06/10/2011 060006871402	S	- 200,000.000	1.0622		212,438	211,332	1,105
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/14/2011 060006871405	S	- 1,900.000	22.5912	77	42,846	31,244	11,602
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/15/2011 060006871405	S	- 90.000	22.5125	2	2,024	1,480	544
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/17/2011 060006871405	S	- 705.000	22.2028	29	15,624	11,593	4,031
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/17/2011 060006871406	S	- 1,275,000.000	.2810		344,224	344,224	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/17/2011 060006871406	B	1,280,000.000	.2771		- 354,739	354,739	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/17/2011 060006871406	S	- 600,000.000	.2728		161,287	161,287	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/17/2011 060006871406	B	605,000.000	.2624		- 158,770	158,770	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/21/2011 060006871405	S	- 40.000	22.5004	1	899	658	241
Issue: 655044105 - Noble Energy Inc							
06/21/2011 060006871405	B	1,470.000	85.6805	10	- 125,961	125,961	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/22/2011 060006871405	S	- 2,370.000	22.5759	72	53,433	38,973	14,459
Issue: 655044105 - Noble Energy Inc							
06/22/2011 060006871405	B	625.000	86.6261	4	- 54,146	54,146	
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
06/22/2011 060006871406	S	- 235,000.000	1.0083		236,958	233,382	3,575
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
06/22/2011 060006871406	S	- 75,000.000	1.1244		84,328	75,000	9,328
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/22/2011 060006871406	B	60,000.000	1.0963		- 65,775	65,775	
Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34							
06/22/2011 060006871406	B	245,000.000	1.0061		- 246,490	246,490	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/23/2011 060006871405	S	- 670.000	22.5037	20	15,057	11,018	4,039
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
06/23/2011 060006871406	S	- 145,000.000	1.0798		156,570	145,049	11,520
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/23/2011 060006871406	B	115,000.000	1.1000		- 126,500	126,500	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/27/2011 060006871405	S	- 310.000	22.5006	6	6,969	5,098	1,871
Issue: 39945C109 - Group Cgi Inc Cl A Com							
06/28/2011 060006871405	S	- 2,640.000	22.6327	107	59,644	43,413	16,230

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
06/28/2011 060006871406	S	- 45,000.000	1.2366		55,647	54,151	1,496
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
06/28/2011 060006871406	B	50,000.000	1.0966		- 54,829	54,829	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/29/2011 060006871406	S	- 60,000.000	1.0620		63,720	65,305	- 1,586
Issue: 878742AW5 - Teck Resources Ltd 6.250% 7/15/41							
06/29/2011 060006871406	B	75,000.000	.9972		- 74,786	74,786	
Issue: 94707VAB6 - Weatherford Berm 6.750% 9/15/40							
06/30/2011 060006871406	B	105,000.000	1.0708		- 112,437	112,437	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/30/2011 060006871406	S	- 85,000.000	1.0628		90,339	92,393	- 2,054
Issue: 01F042475 - FNMA Pl Tba 4.500% 7/01/19							
07/01/2011 060006871402	B	200,000.000	1.0594		- 211,875	211,875	
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
07/01/2011 060006871406	S	- 120,000.000	.9931		119,175	120,299	- 1,124
Issue: 534187BB4 - Lincoln Natl Crp 4.850% 6/24/21							
07/01/2011 060006871406	B	130,000.000	.9955		- 129,419	129,419	
Issue: 086516AL5 - Best Buy Co Inc 5.500% 3/15/21							
07/06/2011 060006871406	S	- 125,000.000	.9932		124,148	124,619	- 471
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
07/06/2011 060006871406	B	110,000.000	1.0028		- 110,309	110,309	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 925524AX8 - Viacom Inc 6.875% 4/30/36							
07/11/2011 060006871406	S	- 80,000.000	1.1618		92,943	89,108	3,836
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/11/2011 060006871406	B	65,000.000	1.0884		- 70,748	70,748	
Issue: 577081102 - Mattel Inc							
07/12/2011 060006871403	S	- 4,865.000	27.2648	197	132,446	109,881	22,565
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
07/12/2011 060006871406	S	- 220,000.000	1.0173		223,807	221,146	2,661
Issue: 571748AR3 - Marsh McLennan 4.800% 7/15/21							
07/12/2011 060006871406	B	240,000.000	.9985		- 239,642	239,642	
Issue: 01F042475 - FNMA Pl Tba 4.500% 7/01/19							
07/13/2011 060006871402	S	- 200,000.000	1.0642		212,844	211,781	1,063
Issue: 969457BG4 - Williams Co 7.875% 9/01/21							
07/14/2011 060006871402	S	- 5,000.000	1.2578		6,289	4,875	1,414
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
07/15/2011 060006871406	S	- 90,000.000	1.0328		92,954	90,043	2,911
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/15/2011 060006871406	B	75,000.000	1.0863		- 81,469	81,469	
Issue: 89151E109 - Total S A A D R							
07/15/2011 060006871409	B	2,200.000	54.2707	88	- 119,484	119,484	
Issue: 072024ND0 - Bay Area Toll Ca 6.263% 4/01/49							
07/18/2011 060006871406	S	- 115,000.000	1.1316		130,132	115,310	14,822

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/18/2011 060006871406	B	110,000.000	1.0803		- 118,834	118,834	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/20/2011 060006871406	B	765,000.000	.2792		- 213,573	213,573	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/20/2011 060006871406	S	- 770,000.000	.2760		207,884	207,884	
Issue: 38141GGQ1 - Goldman Sachs Gp 5.250% 7/27/21							
07/25/2011 060006871402	B	3,000.000	1.0032		- 3,009	3,009	
Issue: 396789JU4 - Greenwich Capital 4.799% 8/10/42							
07/28/2011 060006871402	B	35,000.000	1.0725		- 37,538	37,538	
Issue: 01F042483 - FNMA Pl Tba 4.500% 8/15/23							
08/01/2011 060006871402	B	200,000.000	1.0622		- 212,438	212,438	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/01/2011 060006871406	B	125,000.000	1.1184		- 139,805	139,805	
Issue: 86765BAK5 - Sunoco Logistics 6.100% 2/15/42							
08/01/2011 060006871406	S	- 160,000.000	1.0371		165,936	159,928	6,008
Issue: 494550BJ4 - Kinder Morgan Ener 4.150% 3/01/22							
08/03/2011 060006871402	B	8,000.000	.9991		- 7,993	7,993	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
08/03/2011 060006871406	B	580,000.000	.2981		- 172,915	172,915	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/03/2011 060006871406	S	- 80,000.000	1.1557		92,456	88,894	3,562

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
08/03/2011 060006871406	B	210,000.000	1.0443		- 219,302	219,302	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/03/2011 060006871406	S	- 585,000.000	.2858		158,547	158,547	
Issue: 494550BK1 - Kinder Morgan Ener 5.625% 9/01/41							
08/03/2011 060006871406	B	110,000.000	.9951		- 109,459	109,459	
Issue: 786514BA6 - Safeway Inc 7.250% 2/01/31							
08/04/2011 060006871406	S	- 160,000.000	1.2227		195,638	188,864	6,774
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/04/2011 060006871406	B	115,000.000	1.1600		- 133,400	133,400	
Issue: 571748102 - Marsh McLennan Cos Inc							
08/05/2011 060006871405	B	6,500.000	28.2452	260	- 183,854	183,854	
Issue: 025816109 - American Express Co							
08/08/2011 060006871405	S	- 3,055.000	43.5478	24	133,015	92,528	40,486
Issue: 39945C109 - Group Cgi Inc Cl A Com							
08/08/2011 060006871405	S	- 1,825.000	19.1066	74	34,796	30,011	4,785
Issue: 39945C109 - Group Cgi Inc Cl A Com							
08/09/2011 060006871405	S	- 900.000	19.6055	36	17,609	14,800	2,809
Issue: 39945C109 - Group Cgi Inc Cl A Com							
08/10/2011 060006871405	S	- 265.000	19.7191	5	5,220	4,358	862
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/10/2011 060006871406	B	890,000.000	.3381		- 300,865	300,865	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
08/10/2011 060006871406	B	935,000.000	.3640		- 340,359	340,359	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/10/2011 060006871406	S	- 895,000.000	.3343		238,575	238,575	
Issue: 913017BS7 - United Tech Corp 5.700% 4/15/40							
08/10/2011 060006871406	B	125,000.000	1.2068		- 150,853	150,853	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
08/10/2011 060006871406	S	- 145,000.000	1.0622		154,015	137,051	16,964
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
08/10/2011 060006871406	S	- 930,000.000	.3688		270,539	270,539	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/10/2011 060006871406	B	115,000.000	1.2245		- 140,821	140,821	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/10/2011 060006871406	S	- 110,000.000	1.2225		134,475	123,697	10,778
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
08/10/2011 060006871406	S	- 275,000.000	1.0884		299,299	283,165	16,134
Issue: 94973VAW7 - Wellpoint Inc 3.700% 8/15/21							
08/10/2011 060006871406	B	305,000.000	.9988		- 304,646	304,646	
Issue: 01F042483 - FNMA Pl Tba 4.500% 8/15/23							
08/11/2011 060006871402	S	- 200,000.000	1.0688		213,750	212,438	1,313
Issue: 364760108 - Gap Inc							
08/11/2011 060006871405	S	- 7,555.000	16.4543	305	124,008	152,058	- 28,051

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 39945C109 - Group Cgi Inc Cl A Com							
08/11/2011 060006871405	S	- 255.000	19.5523	8	4,978	4,193	785
Issue: 00206RAB8 - At T Inc 6.800% 5/15/36							
08/11/2011 060006871406	B	165,000.000	1.1706		- 193,149	193,149	
Issue: 032510AC3 - Anadarko Petro 6.200% 3/15/40							
08/11/2011 060006871406	B	85,000.000	.9970		- 84,746	84,746	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/11/2011 060006871406	B	95,000.000	1.2200		- 115,900	115,900	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/11/2011 060006871406	S	- 55,000.000	1.1831		65,072	62,197	2,875
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/11/2011 060006871406	S	- 125,000.000	1.1763		147,031	141,356	5,675
Issue: 406216AY7 - Halliburton Co 7.450% 9/15/39							
08/11/2011 060006871406	S	- 105,000.000	1.3502		141,769	132,418	9,351
Issue: 31412N6C5 - F N M A #930667 4.500% 3/01/24							
08/12/2011 060006871402	S	- 200,000.340	1.0691		213,813	212,500	1,313
Issue: 39945C109 - Group Cgi Inc Cl A Com							
08/12/2011 060006871405	S	- 565.000	19.7530	23	11,138	9,291	1,847
Issue: 072024NU2 - Bay Area Toll Ca 6.918% 4/01/40							
08/17/2011 060006871406	S	- 110,000.000	1.2220		134,417	111,030	23,387
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/17/2011 060006871406	B	85,000.000	1.1525		- 97,963	97,963	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 009363102 - Airgas Inc							
08/18/2011 060006871403	B	2,617.000	59.4769	105	- 155,756	155,756	
Issue: 009363102 - Airgas Inc							
08/19/2011 060006871403	B	700.000	59.6876	28	- 41,809	41,809	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
08/19/2011 060006871405	S	- 6,095.000	18.9810	246	115,443	100,229	15,214
Issue: 594918104 - Microsoft Corp							
08/19/2011 060006871409	S	- 3,400.000	24.1198	172	81,836	88,239	- 6,403
Issue: 86722TAB8 - Suncor Inc 6.850% 6/01/39							
08/23/2011 060006871406	B	105,000.000	1.1745		- 123,317	123,317	
Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34							
08/23/2011 060006871406	S	- 90,000.000	.9541		85,869	90,547	- 4,678
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/23/2011 060006871406	B	50,000.000	1.1763		- 58,813	58,813	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/23/2011 060006871406	S	- 80,000.000	1.1663		93,300	90,302	2,998
Issue: 912828RF9 - U S Treasury Nt 1.000% 8/31/16							
08/25/2011 060006871402	B	60,000.000	1.0007		- 60,042	60,042	
Issue: 74432QAQ8 - Prudential Fin Mtn 5.700% 12/14/36							
08/26/2011 060006871406	S	- 275,000.000	.9570		263,170	253,639	9,530
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/26/2011 060006871406	B	50,000.000	1.1553		- 57,766	57,766	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/26/2011 060006871406	B	170,000.000	1.1591		- 197,041	197,041	
Issue: 59156RAM0 - Metlife 5.700% 6/15/35							
08/26/2011 060006871406	S	- 80,000.000	1.0120		80,963	81,874	- 911
Issue: 01F042491 - FNMA Pl Tba 4.500% 9/01/19							
09/01/2011 060006871402	B	200,000.000	1.0667		- 213,344	213,344	
Issue: 01F042491 - FNMA Pl Tba 4.500% 9/01/19							
09/01/2011 060006871402	S	- 150,000.000	1.0625		159,375	160,008	- 633
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
09/02/2011 060006871406	B	1,615,000.000	.3276		- 529,090	529,090	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
09/07/2011 060006871406	S	- 295,000.000	1.0076		297,236	294,372	2,864
Issue: 806854AB1 - Schlumberger Invest 3.300% 9/14/21							
09/07/2011 060006871406	B	315,000.000	.9968		- 313,989	313,989	
Issue: 01F042491 - FNMA Pl Tba 4.500% 9/01/19							
09/14/2011 060006871402	S	- 50,000.000	1.0692		53,461	53,336	125
Issue: 50179MAE1 - Lb Ubs Coml Mtg Tr 5.372% 9/15/39							
09/19/2011 060006871402	S	- 32,996.000	1.0846		35,788	32,674	3,114
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/21/2011 060006871406	B	100,000.000	1.2703		- 127,031	127,031	
Issue: 539830AZ2 - Lockheed Martin Corp 4.850% 9/15/41							
09/21/2011 060006871406	S	- 140,000.000	1.0349		144,890	138,991	5,900

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12673P105 - Ca Inc							
09/22/2011 060006871409	S	- 400.000	19.9958	20	7,978	8,769	- 791
Issue: 46630EAC4 - J P Morgan Chase 5.429% 12/12/43							
09/23/2011 060006871402	S	- 55,000.000	1.0531		57,922	55,907	2,015
Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40							
09/27/2011 060006871402	B	5,000.000	1.3000		- 6,500	6,500	
Issue: 235241LW4 - Dallas Tx Area Rapid 5.022% 12/01/48							
09/27/2011 060006871406	B	160,000.000	1.1041		- 176,656	176,656	
Issue: 646139X83 - New Jersey ST Tpk 7.102% 1/01/41							
09/27/2011 060006871406	B	140,000.000	1.3235		- 185,296	185,296	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/27/2011 060006871406	S	- 135,000.000	1.2509		168,877	157,715	11,161
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/27/2011 060006871406	S	- 115,000.000	1.2541		144,217	134,350	9,867
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
09/28/2011 060006871406	B	60,000.000	1.2298		- 73,786	73,786	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/28/2011 060006871406	S	- 45,000.000	1.2500		56,250	52,484	3,766
Issue: 00751Y106 - Advance Auto Parts Inc							
09/29/2011 060006871403	S	- 903.000	59.3319	37	53,540	45,945	7,594
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/30/2011 060006871406	S	- 180,000.000	1.2839		231,103	223,730	7,373

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
09/30/2011 060006871406	B	220,000.000	1.3062		- 287,353	287,353	
Issue: 01F0424A8 - FNMA Pl Tba 4.500% 10/01/21							
10/01/2011 060006871402	B	50,000.000	1.0678		- 53,391	53,391	
Issue: 055921100 - B M C Software Inc							
10/04/2011 060006871405	B	7,090.000	38.0654	284	- 270,167	270,167	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
10/04/2011 060006871406	B	2,400,000.000	.4652		- 1,116,408	1,116,408	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
10/04/2011 060006871406	B	1,250,000.000	.4609		- 576,163	576,163	
Issue: 01F0424A8 - FNMA Pl Tba 4.500% 10/01/21							
10/05/2011 060006871402	S	- 50,000.000	1.0625		53,127	53,391	- 264
Issue: 416515AP9 - Hartford Finl Svcs 6.100% 10/01/41							
10/06/2011 060006871402	S	- 10,000.000	.8273		8,273	9,675	- 1,402
Issue: 31410KJY1 - F N M A #889579 6.000% 5/01/38							
10/06/2011 060006871402	B	8,462.600	1.0950		- 9,267	9,267	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
10/06/2011 060006871406	B	205,000.000	1.0308		- 211,316	211,316	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/06/2011 060006871406	S	- 115,000.000	1.3000		149,500	145,893	3,607
Issue: 31403C6L0 - F N M A #745275 5.000% 2/01/36							
10/07/2011 060006871402	S	- 34,631.090	1.0748		37,223	33,433	3,790

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 228368106 - Crown Holdings Inc							
10/10/2011 060006871403	B	3,700.000	31.8700	148	- 118,067	118,067	
Issue: 36467W109 - Gamestop Corp Cl A							
10/10/2011 060006871403	S	- 1,108.000	24.5917	45	27,203	23,658	3,545
Issue: 915217RY1 - University Va Univ 6.200% 9/01/39							
10/11/2011 060006871406	B	50,000.000	1.3433		- 67,163	67,163	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/11/2011 060006871406	B	2,305,000.000	.4011		- 924,536	924,536	
Issue: 037389AU7 - Aon Corp 6.250% 9/30/40							
10/11/2011 060006871406	B	125,000.000	1.1903		- 148,791	148,791	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
10/11/2011 060006871406	S	- 2,305,000.000	.3943		638,801	638,801	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 95,000.000	1.2481		118,572	120,520	- 1,948
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 45,000.000	1.2463		56,081	57,089	- 1,007
Issue: 74005P104 - Praxair Inc							
10/12/2011 060006871403	S	- 1,216.000	102.2927	51	124,337	93,484	30,853
Issue: 74005P104 - Praxair Inc							
10/13/2011 060006871403	S	- 1,459.000	100.1399	61	146,043	112,165	33,878
Issue: 74005P104 - Praxair Inc							
10/14/2011 060006871403	S	- 1,216.000	101.7290	51	123,651	93,484	30,168

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 544646XZ0 - Los Angeles Ca Uni 5.750% 7/01/34							
10/14/2011 060006871406	B	210,000.000	1.0826		- 227,350	227,350	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/14/2011 060006871406	S	- 130,000.000	1.2225		158,925	164,859	- 5,934
Issue: 235241LS3 - Dallas Tx Area Rapid 5.999% 12/01/44							
10/17/2011 060006871406	B	60,000.000	1.2605		- 75,632	75,632	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/17/2011 060006871406	S	- 50,000.000	1.2358		61,789	63,407	- 1,618
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/20/2011 060006871406	B	95,000.000	1.2272		- 116,587	116,587	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/20/2011 060006871406	S	- 235,000.000	.9947		233,752	239,020	- 5,269
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
10/21/2011 060006871406	S	- 110,000.000	1.1735		129,085	129,587	- 502
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
10/21/2011 060006871406	B	105,000.000	1.3275		- 139,388	139,388	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
10/25/2011 060006871405	S	- 1,560.000	19.9393	63	31,042	25,653	5,389
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/25/2011 060006871406	S	- 280,000.000	.9955		278,731	282,656	- 3,924
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
10/25/2011 060006871406	B	310,000.000	.9901		- 306,931	306,931	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 39945C109 - Group Cgi Inc Cl A Com							
10/26/2011 060006871405	S	- 4,090.000	19.8653	165	81,084	67,258	13,826
Issue: 39945C109 - Group Cgi Inc Cl A Com							
10/26/2011 060006871405	S	- 825.000	19.8793	33	16,367	13,567	2,800
Issue: 39945C109 - Group Cgi Inc Cl A Com							
10/27/2011 060006871405	S	- 690.000	20.4936	28	14,113	11,347	2,766
Issue: 302491303 - F M C Corporation							
10/28/2011 060006871403	S	- 770.000	82.4556	32	63,459	53,247	10,212
Issue: 045487105 - Associated Banc Corp							
10/31/2011 060006871403	S	- 1,800.000	11.3384	72	20,337	23,503	- 3,166
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/31/2011 060006871406	B	4,640,000.000	.3870		- 1,795,494	1,795,494	
Issue: 01F0424B6 - FNMA Pl Tba 4.500% 11/01/19							
11/01/2011 060006871402	B	50,000.000	1.0616		- 53,078	53,078	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
11/01/2011 060006871406	B	165,000.000	1.0134		- 167,217	167,217	
Issue: 500255AR5 - Kohls Corporation 4.000% 11/01/21							
11/01/2011 060006871406	S	- 175,000.000	1.0340		180,957	174,150	6,807
Issue: 247916208 - Denbury Resources Inc							
11/03/2011 060006871403	S	- 4,100.000	16.9933	165	69,507	73,688	- 4,181
Issue: 534187AR0 - Lincoln Natl Corp 6.150% 4/07/36							
11/03/2011 060006871406	B	80,000.000	.9952		- 79,614	79,614	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 472319AE2 - Jefferies Group 6.450% 6/08/27							
11/03/2011 060006871406	S	- 90,000.000	.7700		69,300	72,339	- 3,039
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/03/2011 060006871406	S	- 120,000.000	.3943		32,474	32,474	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/03/2011 060006871406	B	120,000.000	.3901		- 46,811	46,811	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/03/2011 060006871406	S	- 45,000.000	1.2481		56,166	56,989	- 823
Issue: 534187BB4 - Lincoln Natl Crp 4.850% 6/24/21							
11/03/2011 060006871406	S	- 135,000.000	.9845		132,913	134,220	- 1,307
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
11/03/2011 060006871406	B	115,000.000	1.0063		- 115,719	115,719	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/04/2011 060006871406	S	- 1,985,000.000	.3942		613,881	613,881	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/04/2011 060006871406	B	1,985,000.000	.3903		- 774,825	774,825	
Issue: 472319AC6 - Jefferies Group Inc 6.250% 1/15/36							
11/04/2011 060006871406	S	- 65,000.000	.7900		51,350	59,937	- 8,587
Issue: 718172AC3 - Philip Morris Inc 6.375% 5/16/38							
11/08/2011 060006871406	S	- 140,000.000	1.2741		178,373	152,338	26,035
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/08/2011 060006871406	B	115,000.000	1.2500		- 143,750	143,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 472319AC6 - Jefferies Group Inc 6.250% 1/15/36							
11/08/2011 060006871406	S	- 40,000.000	.7975		31,900	36,884	- 4,984
Issue: 39945C109 - Group Cgi Inc Cl A Com							
11/10/2011 060006871405	S	- 3,060.000	19.9792	124	61,013	50,320	10,693
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
11/10/2011 060006871406	B	25,000.000	1.0178		- 25,445	25,445	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/10/2011 060006871406	S	- 15,000.000	1.2472		18,708	18,977	- 269
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
11/10/2011 060006871406	B	35,000.000	1.0081		- 35,284	35,284	
Issue: 36962G5J9 - General Elec Cap Mtn 4.650% 10/17/21							
11/10/2011 060006871406	S	- 40,000.000	1.0229		40,915	39,914	1,001
Issue: 39945C109 - Group Cgi Inc Cl A Com							
11/11/2011 060006871405	S	- 460.000	19.9088	19	9,139	7,564	1,575
Issue: 39945C109 - Group Cgi Inc Cl A Com							
11/11/2011 060006871405	S	- 795.000	19.7560	16	15,690	13,073	2,616
Issue: 01F0424B6 - FNMA Pl Tba 4.500% 11/01/19							
11/14/2011 060006871402	S	- 50,000.000	1.0636		53,182	53,078	104
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/14/2011 060006871406	S	- 100,000.000	1.1271		112,711	113,522	- 811
Issue: 04044TAB2 - Aristotle Holding 6.125% 11/15/41							
11/14/2011 060006871406	B	160,000.000	.9977		- 159,632	159,632	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 39945C109 - Group Cgi Inc Cl A Com							
11/15/2011 060006871405	S	- 450.000	19.2593	9	8,658	7,400	1,258
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
11/15/2011 060006871406	B	250,000.000	1.2387		- 309,675	309,675	
Issue: 50075NAR5 - Kraft Foods Inc 7.000% 8/11/37							
11/15/2011 060006871406	B	180,000.000	1.2899		- 232,180	232,180	
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
11/15/2011 060006871406	S	- 180,000.000	1.2846		231,233	209,340	21,893
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
11/15/2011 060006871406	S	- 250,000.000	1.2868		321,695	290,750	30,945
Issue: H89128104 - Tyco International Ltd							
11/16/2011 060006871405	B	2,210.000	47.3061	15	- 104,562	104,562	
Issue: 39945C109 - Group Cgi Inc Cl A Com							
11/16/2011 060006871405	S	- 2,660.000	19.2153	54	51,059	43,742	7,316
Issue: 472319AH5 - Jefferies Group 6.875% 4/15/21							
11/17/2011 060006871402	S	- 10,000.000	.7700		7,700	9,957	- 2,257
Issue: 39945C109 - Group Cgi Inc Cl A Com							
11/17/2011 060006871405	S	- 460.000	18.6274	19	8,550	7,564	986
Issue: 472319AE2 - Jefferies Group 6.450% 6/08/27							
11/17/2011 060006871406	S	- 55,000.000	.7200		39,600	44,207	- 4,607
Issue: 072024NU2 - Bay Area Toll Ca 6.918% 4/01/40							
11/17/2011 060006871406	S	- 65,000.000	1.2867		83,635	65,609	18,026

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/17/2011 060006871406	B	50,000.000	1.1581		- 57,906	57,906	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/21/2011 060006871406	B	115,000.000	1.1630		- 133,750	133,750	
Issue: 228368106 - Crown Holdings Inc							
11/23/2011 060006871403	B	784.000	30.1856	31	- 23,697	23,697	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/29/2011 060006871406	S	- 115,000.000	1.1563		132,973	132,263	710
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/29/2011 060006871406	S	- 95,000.000	1.1613		110,319	108,558	1,760
Issue: 755111BW0 - Raytheon Company 4.700% 12/15/41							
11/29/2011 060006871406	B	130,000.000	.9952		- 129,376	129,376	
Issue: 478366BB2 - Johnson Controls Inc 5.250% 12/01/41							
11/29/2011 060006871406	B	165,000.000	.9993		- 164,876	164,876	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/30/2011 060006871406	B	2,495,000.000	1.1406		- 2,845,762	2,845,762	
Issue: 01F0424C4 - FNMA Tba 15Yr 4.500% 12/15/23							
12/01/2011 060006871402	B	50,000.000	1.0625		- 53,125	53,125	
Issue: 684273HC2 - Orange Cnty Ca Loc 6.908% 2/15/41							
12/01/2011 060006871406	B	65,000.000	1.3021		- 84,634	84,634	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/01/2011 060006871406	S	- 50,000.000	1.1322		56,609	57,136	- 527

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59259YGF0 - Metropolitan Ny 6.814% 11/15/40							
12/05/2011 060006871406	S	- 100,000.000	1.2445		124,447	104,183	20,264
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/05/2011 060006871406	B	80,000.000	1.1331		- 90,650	90,650	
Issue: 01F0424C4 - FNMA Tba 15Yr 4.500% 12/15/23							
12/07/2011 060006871402	S	- 50,000.000	1.0660		53,299	53,125	174
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
12/07/2011 060006871406	S	- 185,000.000	1.0135		187,496	183,726	3,769
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/07/2011 060006871406	B	120,000.000	1.1313		- 135,750	135,750	
Issue: 460146CF8 - Intl Paper Co 7.300% 11/15/39							
12/08/2011 060006871406	S	- 85,000.000	1.2060		102,509	92,194	10,316
Issue: 651639AE6 - Newmont Mining Corp 5.875% 4/01/35							
12/08/2011 060006871406	B	200,000.000	1.1131		- 222,610	222,610	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/08/2011 060006871406	B	65,000.000	1.1358		- 73,826	73,826	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/08/2011 060006871406	S	- 140,000.000	1.1373		159,228	159,967	- 739
Issue: 718172109 - Philip Morris Intl							
12/14/2011 060006871405	S	- 2,075.000	74.7621	65	155,066	102,838	52,229
Issue: 949746101 - Wells Fargo Co							
12/15/2011 060006871405	B	5,870.000	26.2185	176	- 154,079	154,079	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 98419M100 - Xylem Inc							
12/15/2011 060006871405	B	2,175.000	23.6426	65	- 51,488	51,488	
Issue: 30231G102 - Exxon Mobil Corp							
12/16/2011 060006871405	B	1,930.000	80.2010	33	- 154,821	154,821	
Issue: 912828RU6 - U S Treasury Nt 0.875% 11/30/16							
12/29/2011 060006871402	B	65,000.000	1.0014		- 65,094	65,094	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
12/30/2011 060006871406	S	- 1,780,000.000	.4549		547,936	547,936	
Total For Citigroup Global Markets Inc.				**8,476**	**56,160,041**	**55,253,136**	**906,896**
Broker: Deutsche Bank Securities, Inc.							
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/04/2011 060006871406	B	175,000.000	.9100		- 159,250	159,250	
Issue: 92344GAX4 - Verizon Global Fdg 5.850% 9/15/35							
01/04/2011 060006871406	S	- 200,000.000	1.0368		207,364	212,081	- 4,717
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/06/2011 060006871406	S	- 1,075,000.000	.2722		292,615	310,057	- 17,442
Issue: 539830AV1 - Lockheed Martin Corp 5.720% 6/01/40							
01/07/2011 060006871406	S	- 130,000.000	1.0369		134,793	124,651	10,142
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/07/2011 060006871406	B	130,000.000	.9005		- 117,061	117,061	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 099724106 - Borg Warner Inc							
01/11/2011 060006871403	S	- 26.000	71.4826	1	1,857	1,063	794
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
01/18/2011 060006871406	S	- 255,000.000	1.2125		309,188	313,980	- 4,793
Issue: 69351UAH6 - Ppl Electric Uti 6.450% 8/15/37							
01/19/2011 060006871406	B	290,000.000	1.1501		- 333,538	333,538	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/19/2011 060006871406	B	75,000.000	.8905		- 66,785	66,785	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/19/2011 060006871406	S	- 300,000.000	.8938		268,125	268,284	- 159
Issue: 008916AJ7 - Agrium Inc 6.125% 1/15/41							
01/19/2011 060006871406	S	- 75,000.000	1.0480		78,599	74,182	4,418
Issue: 37247D106 - Genworth Financial Inc Cl A							
01/20/2011 060006871403	B	1,142.000	13.3199	46	- 15,257	15,257	
Issue: 61747YCM5 - Morgan Stanley 5.500% 1/26/20							
01/20/2011 060006871406	S	- 130,000.000	.9909		128,811	128,292	519
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/20/2011 060006871406	B	115,000.000	.9309		- 107,058	107,058	
Issue: 00846U101 - Agilent Technologies Inc							
01/25/2011 060006871403	S	- 1,300.000	42.6846	53	55,437	31,495	23,942
Issue: 00846U101 - Agilent Technologies Inc							
01/26/2011 060006871403	S	- 1,700.000	42.5732	69	72,305	41,186	31,119

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/26/2011 060006871406	B	135,000.000	.8919		- 120,403	120,403	
Issue: 00846U101 - Agilent Technologies Inc							
01/31/2011 060006871403	S	- 1,644.000	41.4867	67	68,137	39,829	28,308
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/31/2011 060006871406	B	2,300,000.000	.2493		- 573,436	573,436	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/31/2011 060006871406	B	2,495,000.000	.2408		- 600,696	600,696	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/31/2011 060006871406	B	90,000.000	.8889		- 80,002	80,002	
Issue: 652482BJ8 - News Amer Inc 6.200% 12/15/34							
01/31/2011 060006871406	S	- 100,000.000	1.0296		102,962	103,745	- 783
Issue: 00846U101 - Agilent Technologies Inc							
02/01/2011 060006871403	S	- 1,977.000	42.3103	81	83,567	47,897	35,670
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
02/02/2011 060006871406	B	110,000.000	.9325		- 102,576	102,576	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/02/2011 060006871406	S	- 85,000.000	.8759		74,455	75,338	- 883
Issue: 594918AJ3 - Microsoft Corp 4.500% 10/01/40							
02/04/2011 060006871406	S	- 160,000.000	.8858		141,723	158,258	- 16,534
Issue: 594918AM6 - Microsoft Corp 5.300% 2/08/41							
02/04/2011 060006871406	B	145,000.000	.9978		- 144,675	144,675	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 072730302 - Bayer Ag A D R							
02/04/2011 060006871408	B	15,263.000	74.7010	763	- 1,140,925	1,140,925	
Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36							
02/08/2011 060006871406	B	115,000.000	1.1289		- 129,818	129,818	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/08/2011 060006871406	B	120,000.000	.8606		- 103,275	103,275	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/08/2011 060006871406	S	- 105,000.000	.8606		90,366	92,672	- 2,306
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
02/08/2011 060006871406	S	- 135,000.000	1.0050		135,672	137,615	- 1,943
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/10/2011 060006871406	B	100,000.000	.8620		- 86,203	86,203	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/10/2011 060006871406	S	- 90,000.000	.8620		77,583	78,601	- 1,018
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
02/10/2011 060006871406	S	- 115,000.000	1.0112		116,289	117,228	- 939
Issue: 652482CC2 - News Amer Inc 6.150% 2/15/41							
02/10/2011 060006871406	B	95,000.000	.9893		- 93,986	93,986	
Issue: 50075NAL8 - Kraft Foods Inc 5.250% 10/01/13							
02/15/2011 060006871402	S	- 25,000.000	1.0841		27,104	24,484	2,620
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
02/16/2011 060006871406	S	- 85,000.000	.9325		79,263	79,154	109

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 594918AM6 - Microsoft Corp 5.300% 2/08/41							
02/16/2011 060006871406	B	85,000.000	.9937		- 84,467	84,467	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
02/18/2011 060006871406	S	- 225,000.000	.9242		207,949	209,612	- 1,662
Issue: 26138EAJ8 - Dr Pepper Snappl 7.450% 5/01/38							
02/18/2011 060006871406	B	215,000.000	1.2121		- 260,602	260,602	
Issue: 00846U101 - Agilent Technologies Inc							
02/25/2011 060006871403	S	- 2,571.000	42.3151	105	108,687	62,288	46,400
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
03/02/2011 060006871406	B	440,000.000	1.0121		- 445,345	445,345	
Issue: 140781105 - Carbo Ceramics Inc							
03/03/2011 060006871408	S	- 2,373.000	120.8652	124	286,689	187,421	99,268
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/07/2011 060006871406	B	170,000.000	.9436		- 160,411	160,411	
Issue: 03523TAC2 - Anheuser Busch 8.200% 1/15/39							
03/07/2011 060006871406	S	- 150,000.000	1.3468		202,019	201,131	888
Issue: 947075AB3 - Weatherford Intl Ltd 6.500% 8/01/36							
03/11/2011 060006871406	B	100,000.000	1.0111		- 101,111	101,111	
Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39							
03/11/2011 060006871406	S	- 90,000.000	1.1202		100,820	93,185	7,635
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
03/11/2011 060006871406	B	490,000.000	.2700		- 132,315	132,315	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
03/11/2011 060006871406	S	- 470,000.000	.2895		136,051	143,852	- 7,801
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/11/2011 060006871406	S	- 140,000.000	.9519		133,263	132,425	838
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
03/11/2011 060006871406	B	135,000.000	1.3924		- 187,975	187,975	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
03/11/2011 060006871406	S	- 805,000.000	.3048		245,332	263,887	- 18,555
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
03/11/2011 060006871406	B	830,000.000	.2956		- 245,373	245,373	
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
03/14/2011 060006871406	S	- 115,000.000	.9722		111,806	118,094	- 6,287
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/14/2011 060006871406	B	90,000.000	.9500		- 85,500	85,500	
Issue: 210371AF7 - Constellation Energy 7.600% 4/01/32							
03/16/2011 060006871406	S	- 115,000.000	1.1510		132,360	130,642	1,718
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/16/2011 060006871406	B	90,000.000	.9761		- 87,848	87,848	
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
03/25/2011 060006871406	B	835,000.000	.2959		- 247,093	247,093	
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
03/25/2011 060006871406	S	- 830,000.000	.3042		245,373	245,373	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29266MAF6 - Energy East Corp 6.750% 7/15/36							
03/30/2011 060006871406	S	- 180,000.000	1.0504		189,074	171,576	17,497
Issue: 00184AAC9 - A O L Time Warner 7.625% 4/15/31							
03/30/2011 060006871406	B	100,000.000	1.1540		- 115,395	115,395	
Issue: 494550AV8 - Kinder Morgan Ener 6.500% 2/01/37							
03/30/2011 060006871406	S	- 90,000.000	1.0220		91,981	92,494	- 513
Issue: 94707VAB6 - Weatherford Berm 6.750% 9/15/40							
03/30/2011 060006871406	B	85,000.000	1.0359		- 88,053	88,053	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/30/2011 060006871406	B	150,000.000	.9567		- 143,508	143,508	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/30/2011 060006871406	S	- 80,000.000	.9522		76,175	76,540	- 365
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/31/2011 060006871406	B	360,000.000	.2555		- 91,984	91,984	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/31/2011 060006871406	B	970,000.000	.2458		- 238,455	238,455	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
03/31/2011 060006871406	S	- 920,000.000	.2893		266,119	287,705	- 21,586
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/31/2011 060006871406	B	400,000.000	.9564		- 382,578	382,578	
Issue: 31419AB71 - F N M A #Ae0061 6.000% 2/01/40							
04/01/2011 060006871402	B	29,380.420	1.0900		- 32,025	32,025	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 418056AS6 - Hasbro Inc 6.350% 3/15/40							
04/05/2011 060006871406	B	130,000.000	1.0036		- 130,473	130,473	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/05/2011 060006871406	S	- 110,000.000	.9573		105,308	105,301	7
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
04/06/2011 060006871406	B	330,000.000	1.0136		- 334,481	334,481	
Issue: 94707VAB6 - Weatherford Berm 6.750% 9/15/40							
04/12/2011 060006871406	S	- 180,000.000	1.0553		189,945	187,139	2,806
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
04/12/2011 060006871406	S	- 210,000.000	.9168		192,522	203,092	- 10,570
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/12/2011 060006871406	B	160,000.000	.9463		- 151,400	151,400	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
04/12/2011 060006871406	B	195,000.000	.9981		- 194,637	194,637	
Issue: 744573106 - Public Svc Enterprise Group Inc							
04/12/2011 060006871409	B	600.000	30.5457	30	- 18,357	18,357	
Issue: 867229AE6 - Suncor Energy Inc 6.500% 6/15/38							
04/13/2011 060006871406	B	370,000.000	1.0809		- 399,937	399,937	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/13/2011 060006871406	S	- 340,000.000	.9486		322,522	322,574	- 52
Issue: 744573106 - Public Svc Enterprise Group Inc							
04/13/2011 060006871409	B	500.000	30.9171	25	- 15,484	15,484	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
04/19/2011 060006871406	B	370,000.000	1.0945		- 404,969	404,969	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
04/19/2011 060006871406	S	- 370,000.000	1.0165		376,094	367,810	8,284
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/20/2011 060006871406	S	- 85,000.000	.9670		82,198	81,043	1,155
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/20/2011 060006871406	S	- 155,000.000	.9669		149,866	147,784	2,082
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
04/20/2011 060006871406	B	165,000.000	1.0958		- 180,814	180,814	
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
04/20/2011 060006871406	B	100,000.000	1.0283		- 102,831	102,831	
Issue: 00846U101 - Agilent Technologies Inc							
04/21/2011 060006871403	S	- 1,900.000	49.2625	78	93,521	46,245	47,276
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/26/2011 060006871406	B	150,000.000	.9748		- 146,227	146,227	
Issue: 84755TAC1 - Spectra Energy 7.500% 9/15/38							
04/26/2011 060006871406	S	- 155,000.000	1.2076		187,181	154,719	32,462
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/27/2011 060006871406	S	- 85,000.000	1.0323		87,746	78,451	9,296
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
04/27/2011 060006871406	B	80,000.000	1.0215		- 81,717	81,717	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
04/28/2011 060006871406	S	- 105,000.000	1.0133		106,395	102,922	3,474
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
04/28/2011 060006871406	B	95,000.000	1.1417		- 108,462	108,462	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/29/2011 060006871406	B	570,000.000	.2477		- 141,200	141,200	
Issue: 362320BA0 - Gte Corp 6.940% 4/15/28							
05/09/2011 060006871406	S	- 120,000.000	1.1657		139,888	126,814	13,074
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/09/2011 060006871406	B	90,000.000	.9900		- 89,100	89,100	
Issue: 031162BE9 - Amgen Inc 4.950% 10/01/41							
05/11/2011 060006871406	B	145,000.000	.9319		- 135,118	135,118	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/11/2011 060006871406	S	- 125,000.000	.9820		122,754	120,977	1,777
Issue: M9068E105 - Sodastream International Ltd							
05/11/2011 060006871408	B	8,604.000	45.4790	430	- 391,732	391,732	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
05/12/2011 060006871406	S	- 290,000.000	1.1135		322,927	317,527	5,400
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
05/12/2011 060006871406	B	295,000.000	1.0339		- 305,003	305,003	
Issue: M9068E105 - Sodastream International Ltd							
05/12/2011 060006871408	B	17,208.000	45.4343	860	- 782,694	782,694	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37							
05/17/2011 060006871406	B	455,000.000	1.0412		- 473,751	473,751	
Issue: 652482CC2 - News Amer Inc 6.150% 2/15/41							
05/17/2011 060006871406	S	- 430,000.000	1.0408		447,535	428,731	18,805
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/19/2011 060006871406	S	- 125,000.000	1.0741		134,258	134,466	- 208
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
05/19/2011 060006871406	B	145,000.000	1.0414		- 150,996	150,996	
Issue: 364760108 - Gap Inc							
05/23/2011 060006871403	B	3,092.000	19.5851	124	- 60,681	60,681	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/24/2011 060006871406	S	- 425,000.000	.9997		424,884	411,923	12,961
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/24/2011 060006871406	B	680,000.000	1.0865		- 738,809	738,809	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/25/2011 060006871406	B	280,000.000	.2656		- 74,357	74,357	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
05/25/2011 060006871406	S	- 280,000.000	.2566		68,270	68,270	
Issue: 969457BB5 - Williams Cos 7.500% 1/15/31							
05/26/2011 060006871406	S	- 140,000.000	1.2425		173,943	144,200	29,743
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/26/2011 060006871406	B	110,000.000	1.0841		- 119,247	119,247	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: Y0486S104 - Avago Technologies							
05/31/2011 060006871404	B	16,800.000	33.9500		- 570,360	570,360	
Issue: 01F042467 - FNMA Pl Tba 4.500% 6/01/20							
06/01/2011 060006871402	B	200,000.000	1.0572		- 211,438	211,438	
Issue: 828807CF2 - Simon Proprty Grp LP 4.375% 3/01/21							
06/02/2011 060006871402	S	- 8,000.000	1.0068		8,054	7,978	76
Issue: 437076AS1 - Home Depot Inc 5.875% 12/16/36							
06/06/2011 060006871406	S	- 110,000.000	1.0375		114,126	104,682	9,444
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
06/06/2011 060006871406	B	105,000.000	1.0328		- 108,448	108,448	
Issue: 01F042467 - FNMA Pl Tba 4.500% 6/01/20							
06/10/2011 060006871402	S	- 200,000.000	1.0613		212,250	211,332	918
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
06/14/2011 060006871406	S	- 365,000.000	1.0022		365,798	365,287	512
Issue: 00038AAB9 - Abb Treasury USA 4.000% 6/15/21							
06/14/2011 060006871406	B	385,000.000	.9841		- 378,863	378,863	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
06/16/2011 060006871406	B	70,000.000	1.1333		- 79,329	79,329	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
06/16/2011 060006871406	S	- 70,000.000	1.0583		74,082	72,212	1,870
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/17/2011 060006871406	S	- 2,265,000.000	.2744		608,859	608,859	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/17/2011 060006871406	S	- 900,000.000	.2736		241,931	241,931	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/17/2011 060006871406	B	2,275,000.000	.2706		- 615,524	615,524	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/17/2011 060006871406	B	905,000.000	.2634		- 238,350	238,350	
Issue: 437076AS1 - Home Depot Inc 5.875% 12/16/36							
06/21/2011 060006871406	B	585,000.000	1.0414		- 609,201	609,201	
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
06/21/2011 060006871406	S	- 555,000.000	1.0413		577,910	566,080	11,830
Issue: 459200GS4 - IBM Corp 5.600% 11/30/39							
06/22/2011 060006871406	B	200,000.000	1.0749		- 214,976	214,976	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/22/2011 060006871406	S	- 175,000.000	1.0922		191,133	190,907	226
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
06/23/2011 060006871406	S	- 100,000.000	1.0614		106,142	104,209	1,933
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
06/23/2011 060006871406	S	- 100,000.000	1.0614		106,142	104,209	1,933
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
06/23/2011 060006871406	S	- 160,000.000	.9700		155,200	154,104	1,096
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
06/23/2011 060006871406	B	150,000.000	1.1373		- 170,595	170,595	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
06/23/2011 060006871406	B	100,000.000	1.0608		- 106,080	106,080	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
06/23/2011 060006871406	B	100,000.000	1.0608		- 106,080	106,080	
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
06/24/2011 060006871406	S	- 100,000.000	1.0641		106,405	104,209	2,196
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
06/24/2011 060006871406	B	100,000.000	1.0635		- 106,347	106,347	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
06/27/2011 060006871406	B	90,000.000	1.2366		- 111,293	111,293	
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
06/27/2011 060006871406	S	- 100,000.000	1.1036		110,362	109,305	1,057
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
06/28/2011 060006871406	B	150,000.000	1.0625		- 159,375	159,375	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
06/28/2011 060006871406	S	- 140,000.000	1.2385		173,390	170,038	3,352
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
06/29/2011 060006871406	B	85,000.000	1.0361		- 88,072	88,072	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/29/2011 060006871406	S	- 75,000.000	1.0703		80,273	81,632	- 1,358
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
06/30/2011 060006871406	S	- 105,000.000	1.0120		106,258	104,619	1,639

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/30/2011 060006871406	B	85,000.000	1.0600		- 90,100	90,100	
Issue: 01F042475 - FNMA Pl Tba 4.500% 7/01/19							
07/01/2011 060006871402	B	200,000.000	1.0584		- 211,688	211,688	
Issue: 099724106 - Borg Warner Inc							
07/01/2011 060006871403	S	- 1,079.000	81.2375	45	87,610	44,936	42,674
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/06/2011 060006871406	S	- 80,000.000	1.0672		85,375	86,594	- 1,219
Issue: 031162BH2 - Amgen Inc 5.650% 6/15/42							
07/06/2011 060006871406	B	95,000.000	1.0082		- 95,774	95,774	
Issue: 760759AK6 - Rebublic Svcs 6.200% 3/01/40							
07/07/2011 060006871406	B	245,000.000	1.0574		- 259,051	259,051	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/07/2011 060006871406	B	40,000.000	1.0647		- 42,588	42,588	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/07/2011 060006871406	B	140,000.000	1.0631		- 148,838	148,838	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/07/2011 060006871406	S	- 205,000.000	1.0633		217,973	221,292	- 3,320
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
07/07/2011 060006871406	S	- 175,000.000	.9645		168,786	158,513	10,273
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
07/07/2011 060006871406	S	- 50,000.000	.9699		48,497	45,290	3,208

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59156RAY4 - Metlife Inc 5.875% 2/06/41							
07/08/2011 060006871406	S	- 90,000.000	1.0451		94,060	88,645	5,415
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/08/2011 060006871406	B	75,000.000	1.0816		- 81,117	81,117	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/08/2011 060006871406	S	- 60,000.000	1.0816		64,894	64,775	119
Issue: 59156RAM0 - Metlife 5.700% 6/15/35							
07/08/2011 060006871406	B	80,000.000	1.0234		- 81,874	81,874	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/11/2011 060006871406	S	- 540,000.000	.2803		145,789	145,789	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/11/2011 060006871406	B	545,000.000	.2762		- 150,507	150,507	
Issue: 01F042475 - FNMA Pl Tba 4.500% 7/01/19							
07/13/2011 060006871402	S	- 200,000.000	1.0645		212,906	211,781	1,125
Issue: 94973VAN7 - Wellpoint Inc 6.375% 6/15/37							
07/13/2011 060006871406	B	110,000.000	1.1283		- 124,110	124,110	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/13/2011 060006871406	S	- 90,000.000	1.1008		99,070	97,832	1,238
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/14/2011 060006871406	S	- 75,000.000	1.0060		75,452	75,140	312
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/14/2011 060006871406	B	55,000.000	1.0881		- 59,847	59,847	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 969457BG4 - Williams Co 7.875% 9/01/21							
07/20/2011 060006871402	S	- 5,000.000	1.2596		6,298	4,875	1,423
Issue: 947075AB3 - Weatherford Intl Ltd 6.500% 8/01/36							
07/20/2011 060006871406	B	195,000.000	1.0623		- 207,150	207,150	
Issue: 947075AB3 - Weatherford Intl Ltd 6.500% 8/01/36							
07/20/2011 060006871406	B	205,000.000	1.0674		- 218,823	218,823	
Issue: 94707VAB6 - Weatherford Berm 6.750% 9/15/40							
07/20/2011 060006871406	S	- 180,000.000	1.1004		198,065	191,226	6,839
Issue: 969457BM1 - Williams Cos Inc 8.750% 3/15/32							
07/20/2011 060006871406	B	70,000.000	1.3076		- 91,532	91,532	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/20/2011 060006871406	S	- 155,000.000	1.0878		168,611	168,376	235
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/20/2011 060006871406	S	- 55,000.000	1.0878		59,830	59,746	83
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
07/29/2011 060006871406	B	1,020,000.000	.2557		- 260,814	260,814	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
07/29/2011 060006871406	S	- 945,000.000	.3328		311,762	311,762	
Issue: 31412N6C5 - F N M A #930667 4.500% 3/01/24							
08/01/2011 060006871402	B	200,000.340	1.0625		- 212,500	212,500	
Issue: 521865204 - Lear Corp W I							
08/04/2011 060006871405	B	120.000	44.0881	5	- 5,295	5,295	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 521865204 - Lear Corp W I							
08/04/2011 060006871405	B	3,740.000	44.0881	150	- 165,039	165,039	
Issue: 14040H105 - Capital One Financial Corp							
08/08/2011 060006871409	B	700.000	38.9978	35	- 27,333	27,333	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
08/10/2011 060006871406	S	- 50,000.000	1.0269		51,344	50,584	760
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
08/10/2011 060006871406	B	45,000.000	1.1531		- 51,890	51,890	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/11/2011 060006871406	S	- 95,000.000	1.1723		111,369	107,431	3,938
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/11/2011 060006871406	S	- 100,000.000	1.1764		117,641	113,085	4,556
Issue: 48203RAD6 - Juniper Networks 5.950% 3/15/41							
08/11/2011 060006871406	B	130,000.000	1.0568		- 137,388	137,388	
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
08/12/2011 060006871406	B	50,000.000	1.1155		- 55,777	55,777	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
08/12/2011 060006871406	S	- 45,000.000	1.0152		45,683	45,525	158
Issue: 75606N109 - Realpage Inc							
08/12/2011 060006871408	S	- 43,807.000	24.4070	2,211	1,066,987	1,034,385	32,602
Issue: 30161N101 - Exelon Corporation							
08/16/2011 060006871409	S	- 1,100.000	42.1357	45	46,304	52,634	- 6,329

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 247916208 - Denbury Resources Inc							
08/18/2011 060006871403	B	3,600.000	14.8281	144	- 53,525	53,525	
Issue: 694308GJ0 - Pacific Gas & Elec 5.800% 3/01/37							
08/24/2011 060006871406	B	100,000.000	1.1287		- 112,866	112,866	
Issue: 00209AAF3 - At & T Wireless 8.750% 3/01/31							
08/24/2011 060006871406	B	105,000.000	1.4209		- 149,199	149,199	
Issue: 9127952P5 - U S Treasury Bill 11/17/11							
08/24/2011 060006871406	S	- 220,000.000	1.0000		219,992	219,992	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
08/24/2011 060006871406	B	145,000.000	1.2008		- 174,109	174,109	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/24/2011 060006871406	B	65,000.000	1.1586		- 75,309	75,309	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/24/2011 060006871406	S	- 80,000.000	1.1447		91,575	90,357	1,218
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/24/2011 060006871406	S	- 80,000.000	1.1447		91,575	90,357	1,218
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/24/2011 060006871406	S	- 155,000.000	1.1570		179,340	175,066	4,274
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/24/2011 060006871406	S	- 120,000.000	1.1589		139,069	135,535	3,534
Issue: 92344GAX4 - Verizon Global Fdg 5.850% 9/15/35							
08/24/2011 060006871406	B	220,000.000	1.0817		- 237,967	237,967	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 131347304 - Calpine Corp							
08/25/2011 060006871403	S	- 500.000	13.4966	20	6,728	6,735	- 6
Issue: 58013MEF7 - McDonalds Corp Mtn 6.300% 3/01/38							
08/25/2011 060006871406	B	150,000.000	1.2467		- 187,005	187,005	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/25/2011 060006871406	S	- 130,000.000	1.1430		148,586	146,829	1,757
Issue: 548661CP0 - Lowes Companies 6.650% 9/15/37							
08/26/2011 060006871406	B	125,000.000	1.2048		- 150,594	150,594	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/26/2011 060006871406	S	- 100,000.000	1.1577		115,766	113,422	2,344
Issue: 189754104 - Coach Inc							
08/30/2011 060006871404	B	1,190.000	55.5550	48	- 66,158	66,158	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
08/31/2011 060006871402	B	70,000.000	1.0476		- 73,330	73,330	
Issue: 189754104 - Coach Inc							
08/31/2011 060006871404	B	960.000	56.2554	38	- 54,044	54,044	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/31/2011 060006871406	S	- 7,200,000.000	.3323		1,919,259	1,919,259	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
08/31/2011 060006871406	S	- 3,090,000.000	.3790		948,634	948,634	
Issue: 438516AT3 - Honeywell Intl 5.700% 3/15/37							
09/02/2011 060006871406	B	180,000.000	1.1585		- 208,530	208,530	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 494368BC6 - Kimberly Clark 6.625% 8/01/37							
09/02/2011 060006871406	B	250,000.000	1.3236		- 330,890	330,890	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
09/02/2011 060006871406	B	330,000.000	.4257		- 140,474	140,474	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/02/2011 060006871406	S	- 220,000.000	1.1925		262,350	251,831	10,519
Issue: 002824AV2 - Abbott Labs 6.000% 4/01/39							
09/02/2011 060006871406	B	120,000.000	1.2035		- 144,420	144,420	
Issue: 247916208 - Denbury Resources Inc							
09/06/2011 060006871403	B	1,600.000	14.1250	64	- 22,664	22,664	
Issue: 247916208 - Denbury Resources Inc							
09/08/2011 060006871403	B	190.000	14.7000	8	- 2,801	2,801	
Issue: 247916208 - Denbury Resources Inc							
09/09/2011 060006871403	B	5,039.000	14.1965	202	- 71,738	71,738	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/12/2011 060006871406	B	1,560,000.000	.3557		- 554,954	554,954	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
09/12/2011 060006871406	S	- 1,560,000.000	.3531		455,539	455,539	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/21/2011 060006871406	B	145,000.000	1.2675		- 183,782	183,782	
Issue: G96666105 - Willis Group Holdings Plc							
09/22/2011 060006871403	B	1,300.000	33.7948	52	- 43,985	43,985	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G96666105 - Willis Group Holdings Plc							
09/23/2011 060006871403	B	1,100.000	33.6975	44	- 37,111	37,111	
Issue: 652482BC3 - News Amer Inc 6.550% 3/15/33							
09/27/2011 060006871402	S	- 10,000.000	1.0685		10,685	10,241	444
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/04/2011 060006871406	B	7,750,000.000	.4403		- 3,412,558	3,412,558	
Issue: 9127952T7 - US Treasury Bill 12/15/11							
10/04/2011 060006871406	S	- 295,000.000	1.0000		295,000	295,000	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/04/2011 060006871406	B	3,650,000.000	1.3209		- 4,821,137	4,821,137	
Issue: 595620AB1 - Midamerican Ener 6.750% 12/30/31							
10/05/2011 060006871406	B	170,000.000	1.3069		- 222,170	222,170	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/05/2011 060006871406	B	20,000.000	1.3044		- 26,088	26,088	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/05/2011 060006871406	S	- 115,000.000	1.3070		150,309	145,893	4,416
Issue: 404280AF6 - Hsbc Hldgs Plc 7.625% 5/17/32							
10/05/2011 060006871406	S	- 45,000.000	1.0623		47,805	48,268	- 463
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/06/2011 060006871406	S	- 85,000.000	1.2886		109,530	107,834	1,697
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/06/2011 060006871406	B	215,000.000	1.0139		- 217,990	217,990	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/11/2011 060006871406	B	535,000.000	.4002		- 214,091	214,091	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/11/2011 060006871406	S	- 535,000.000	.3966		144,778	144,778	
Issue: 105756BS8 - Brazil Rep Of 4.875% 1/22/21							
10/11/2011 060006871406	S	- 160,000.000	1.0907		174,512	173,252	1,260
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
10/11/2011 060006871406	B	75,000.000	1.3300		- 99,750	99,750	
Issue: 002819AC4 - Abbott Labs 6.150% 11/30/37							
10/12/2011 060006871406	B	120,000.000	1.2791		- 153,490	153,490	
Issue: 478160AL8 - Johnson Johnson 4.950% 5/15/33							
10/12/2011 060006871406	B	100,000.000	1.1363		- 113,627	113,627	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/12/2011 060006871406	S	- 70,000.000	1.2277		85,936	88,804	- 2,868
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/12/2011 060006871406	S	- 100,000.000	1.2300		123,000	126,863	- 3,863
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/12/2011 060006871406	S	- 55,000.000	1.2254		67,394	69,748	- 2,354
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/12/2011 060006871406	S	- 550,000.000	1.2254		673,943	697,482	- 23,539
Issue: 71656LAK7 - Petroleos Mexicanos 6.500% 6/02/41							
10/12/2011 060006871406	B	90,000.000	1.0213		- 91,918	91,918	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71656LAK7 - Petroleos Mexicanos 6.500% 6/02/41							
10/12/2011 060006871406	B	890,000.000	1.0213		- 908,966	908,966	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/13/2011 060006871406	B	110,000.000	1.2360		- 135,957	135,957	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/13/2011 060006871406	S	- 280,000.000	.9943		278,392	284,790	- 6,398
Issue: 74005P104 - Praxair Inc							
10/17/2011 060006871403	S	- 1,581.000	101.1644	66	159,875	121,544	38,330
Issue: 74005P104 - Praxair Inc							
10/18/2011 060006871403	S	- 1,095.000	102.0336	46	111,681	84,181	27,499
Issue: 37247DAK2 - Genworth Fin Inc 6.515% 5/22/18							
10/25/2011 060006871402	S	- 4,000.000	.8925		3,570	4,009	- 439
Issue: 219350105 - Corning Inc							
10/25/2011 060006871409	B	4,200.000	13.7436	126	- 57,849	57,849	
Issue: 00507V109 - Activision Blizzard Inc							
10/26/2011 060006871403	S	- 3,067.000	13.3892	123	40,941	33,367	7,575
Issue: 219350105 - Corning Inc							
10/26/2011 060006871409	B	2,100.000	13.8214	63	- 29,088	29,088	
Issue: 493267108 - Keycorp New							
10/27/2011 060006871403	S	- 8,600.000	7.5879	345	64,911	60,979	3,932
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
10/31/2011 060006871406	B	755,000.000	.4141		- 312,615	312,615	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9127953T6 - U S Treasury Bill 11/10/11							
10/31/2011 060006871406	S	- 995,000.000	1.0000		995,000	995,000	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/31/2011 060006871406	S	- 2,345,000.000	1.2284		2,880,686	2,963,376	- 82,690
Issue: 9127953Z2 - U S Treasury Bill 12/29/11							
10/31/2011 060006871406	S	- 900,000.000	.0000		899,983	899,983	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
11/03/2011 060006871406	S	- 240,000.000	1.0055		241,331	242,262	- 930
Issue: 141781AZ7 - Cargill Inc 3.250% 11/15/21							
11/03/2011 060006871406	B	250,000.000	.9950		- 248,750	248,750	
Issue: 298785DV5 - Euro Inv Bank 4.875% 2/15/36							
11/09/2011 060006871402	S	- 15,000.000	1.1575		17,363	14,962	2,401
Issue: 168863AW8 - Republic Of Chile 3.250% 9/14/21							
11/14/2011 060006871406	S	- 155,000.000	1.0086		156,336	153,653	2,683
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
11/14/2011 060006871406	S	- 180,000.000	.9954		179,163	179,214	- 50
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
11/14/2011 060006871406	B	145,000.000	.9958		- 144,388	144,388	
Issue: 96950FAH7 - Williams Partners LP 4.000% 11/15/21							
11/14/2011 060006871406	B	200,000.000	.9959		- 199,186	199,186	
Issue: 168863AW8 - Republic Of Chile 3.250% 9/14/21							
11/15/2011 060006871406	S	- 70,000.000	1.0080		70,562	69,392	1,170

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
11/15/2011 060006871406	B	65,000.000	.9952		- 64,685	64,685	
Issue: 126650100 - Cvs Caremark Corp							
11/18/2011 060006871409	S	- 2,100.000	38.0994	107	79,902	68,372	11,530
Issue: 94973VAT4 - Wellpoint Inc 5.800% 8/15/40							
11/23/2011 060006871406	B	150,000.000	1.1739		- 176,082	176,082	
Issue: 718172AC3 - Philip Morris Inc 6.375% 5/16/38							
11/23/2011 060006871406	B	125,000.000	1.2693		- 158,664	158,664	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/23/2011 060006871406	S	- 115,000.000	1.1794		135,628	132,263	3,365
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/23/2011 060006871406	S	- 100,000.000	1.1742		117,422	115,011	2,411
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/23/2011 060006871406	S	- 110,000.000	1.1742		129,164	126,512	2,652
Issue: 035229CM3 - Anheuser Busch 6.500% 5/01/42							
11/23/2011 060006871406	B	125,000.000	1.2793		- 159,909	159,909	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
11/30/2011 060006871406	S	- 3,500,000.000	.4112		1,006,317	1,006,317	
Issue: 539830AR0 - Lockheed Martin Corp 6.150% 9/01/36							
12/05/2011 060006871406	B	110,000.000	1.1340		- 124,739	124,739	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/05/2011 060006871406	B	180,000.000	1.1444		- 205,988	205,988	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/05/2011 060006871406	S	- 80,000.000	1.1356		90,850	91,401	- 551
Issue: 05523RAC1 - Bae Systems Plc 5.800% 10/11/41							
12/05/2011 060006871406	S	- 250,000.000	1.0345		258,633	248,698	9,935
Issue: 904764AH0 - Unilever Capital 5.900% 11/15/32							
12/06/2011 060006871406	B	125,000.000	1.2885		- 161,068	161,068	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/06/2011 060006871406	S	- 100,000.000	1.1413		114,125	114,233	- 108
Total For Deutsche Bank Securities, Inc.				**6,843**	**65,150,464**	**64,606,385**	**544,090**
Broker: Goldman, Sachs & Co.							
Issue: 03076C106 - Ameriprise Finl Inc							
01/03/2011 060006871403	S	- 4,185.000	59.4126	172	248,470	163,875	84,595
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/04/2011 060006871406	S	- 250,000.000	.9095		227,373	227,045	328
Issue: 36962G4R2 - Gen Elec Cap Crp Mtn 4.375% 9/16/20							
01/04/2011 060006871406	S	- 135,000.000	.9854		133,022	133,943	- 921
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/04/2011 060006871406	B	130,000.000	.9417		- 122,423	122,423	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/04/2011 060006871406	B	475,000.000	.9404		- 446,704	446,704	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 708160106 - J C Penney Co Inc							
01/06/2011 060006871409	B	800.000	31.9824	40	- 25,626	25,626	
Issue: 281020107 - Edison Intl							
01/06/2011 060006871409	B	300.000	38.4026	15	- 11,536	11,536	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/07/2011 060006871406	S	- 85,000.000	.8973		76,274	76,398	- 124
Issue: 577081AU6 - Mattel Inc 6.200% 10/01/40							
01/07/2011 060006871406	B	100,000.000	.9765		- 97,654	97,654	
Issue: 62913F201 - N I I Holdings Inc							
01/07/2011 060006871408	S	- 25,629.000	42.7243	1,300	1,093,681	1,188,535	- 94,854
Issue: 708160106 - J C Penney Co Inc							
01/07/2011 060006871409	B	100.000	31.6600	5	- 3,171	3,171	
Issue: 281020107 - Edison Intl							
01/07/2011 060006871409	B	600.000	38.5054	30	- 23,133	23,133	
Issue: 94973VAN7 - Wellpoint Inc 6.375% 6/15/37							
01/10/2011 060006871406	S	- 205,000.000	1.0836		222,140	222,645	- 505
Issue: 94973VAN7 - Wellpoint Inc 6.375% 6/15/37							
01/10/2011 060006871406	S	- 120,000.000	1.0851		130,206	130,329	- 123
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/10/2011 060006871406	B	195,000.000	.9020		- 175,896	175,896	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/10/2011 060006871406	B	115,000.000	.9036		- 103,913	103,913	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 281020107 - Edison Intl							
01/10/2011 060006871409	B	100.000	38.0047	5	- 3,805	3,805	
Issue: 099724106 - Borg Warner Inc							
01/11/2011 060006871403	S	- 519.000	70.8579	21	36,754	21,223	15,531
Issue: 902671AA4 - Ufj Fin Aruba AEC 6.750% 7/15/13							
01/19/2011 060006871402	S	- 90,000.000	1.1096		99,860	99,773	86
Issue: 25459HAT2 - Directv Hldings LLC 5.200% 3/15/20							
01/21/2011 060006871406	S	- 180,000.000	1.0325		185,843	180,540	5,303
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/21/2011 060006871406	S	- 220,000.000	.8863		194,992	196,743	- 1,751
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/21/2011 060006871406	B	170,000.000	.9353		- 159,003	159,003	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
01/21/2011 060006871406	B	245,000.000	.9962		- 244,076	244,076	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/26/2011 060006871406	S	- 60,000.000	.9345		56,072	56,173	- 101
Issue: 026874BW6 - Amer Intl Group 6.400% 12/15/20							
01/26/2011 060006871406	B	60,000.000	1.0633		- 63,796	63,796	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/31/2011 060006871406	B	1,610,000.000	.2435		- 392,019	392,019	
Issue: 9128337R5 - U S Treas Bd Strip 5/15/32							
01/31/2011 060006871406	B	700,000.000	.3580		- 250,572	250,572	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128337T1 - U S Treas Bd Strip 5/15/33							
01/31/2011 060006871406	B	175,000.000	.3386		- 59,252	59,252	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
01/31/2011 060006871406	B	350,000.000	.3038		- 106,334	106,334	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/31/2011 060006871406	S	- 1,500,000.000	.3024		453,570	491,715	- 38,145
Issue: 37247D106 - Genworth Financial Inc Cl A							
02/02/2011 060006871403	B	581.000	12.6494	23	- 7,373	7,373	
Issue: 36467W109 - Gamestop Corp Cl A							
02/02/2011 060006871403	B	3,763.000	20.0942	151	- 75,765	75,765	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/11/2011 060006871406	B	310,000.000	.2473		- 76,654	76,654	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/11/2011 060006871406	B	710,000.000	.2459		- 174,596	174,596	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
02/11/2011 060006871406	S	- 315,000.000	.2441		76,885	85,044	- 8,158
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
02/11/2011 060006871406	S	- 1,430,000.000	.2427		347,104	386,071	- 38,967
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/11/2011 060006871406	B	720,000.000	.2391		- 172,159	172,159	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/11/2011 060006871406	S	- 45,000.000	.8627		38,820	39,300	- 481

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
02/11/2011 060006871406	B	50,000.000	.9966		- 49,830	49,830	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/14/2011 060006871406	B	315,000.000	.2494		- 78,558	78,558	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
02/14/2011 060006871406	S	- 635,000.000	.2462		156,312	171,437	- 15,125
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/14/2011 060006871406	B	320,000.000	.2425		- 77,606	77,606	
Issue: 50075NAR5 - Kraft Foods Inc 7.000% 8/11/37							
02/14/2011 060006871406	B	75,000.000	1.1220		- 84,153	84,153	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
02/14/2011 060006871406	S	- 70,000.000	.9331		65,319	65,152	167
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
02/15/2011 060006871406	S	- 1,580,000.000	.2472		390,608	426,568	- 35,960
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/15/2011 060006871406	B	1,590,000.000	.2436		- 387,276	387,276	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
02/15/2011 060006871406	B	1,575,000.000	.2839		- 447,143	447,143	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
02/15/2011 060006871406	S	- 1,580,000.000	.2806		443,364	494,103	- 50,739
Issue: 26875P101 - E O G Res Inc							
02/17/2011 060006871405	S	- 145.000	103.0054	3	14,933	13,251	1,681

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
02/23/2011 060006871406	B	90,000.000	.9822		- 88,394	88,394	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
02/23/2011 060006871406	S	- 80,000.000	1.1120		88,957	87,592	1,365
Issue: 36467W109 - Gamestop Corp Cl A							
02/24/2011 060006871403	B	671.000	19.5667	27	- 13,156	13,156	
Issue: 423074103 - Hj Heinz Co							
02/24/2011 060006871404	B	4,500.000	49.7797	180	- 224,189	224,189	
Issue: 912909108 - United States Steel Corp							
02/24/2011 060006871408	S	- 20,526.000	56.2365	1,048	1,153,262	1,032,860	120,402
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
02/28/2011 060006871406	B	3,785,000.000	.2697		- 1,020,966	1,020,966	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
02/28/2011 060006871406	B	1,980,000.000	.2485		- 492,070	492,070	
Issue: 912833XZ8 - U S Treas Bd Strip 2/15/31							
02/28/2011 060006871406	S	- 3,545,000.000	.3888		1,274,278	1,274,278	
Issue: 912803CK7 - U S Treas Bd Strip 2/15/31							
02/28/2011 060006871406	S	- 1,780,000.000	.4023		716,112	756,239	- 40,127
Issue: 020039DC4 - Alltel Corp 7.875% 7/01/32							
03/02/2011 060006871406	S	- 240,000.000	1.2999		311,983	294,451	17,532
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/02/2011 060006871406	B	230,000.000	.9556		- 219,794	219,794	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59156R108 - Metlife Inc							
03/03/2011 060006871405	B	10,610.000	43.2500		- 458,883	458,883	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
03/03/2011 060006871406	S	- 125,000.000	1.0071		125,888	115,369	10,519
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
03/03/2011 060006871406	B	115,000.000	.9970		- 114,649	114,649	
Issue: 59156R108 - Metlife Inc							
03/03/2011 060006871409	B	300.000	43.2500		- 12,975	12,975	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
03/07/2011 060006871406	S	- 85,000.000	1.0853		92,247	86,542	5,705
Issue: 020039DC4 - Alltel Corp 7.875% 7/01/32							
03/07/2011 060006871406	S	- 110,000.000	1.2865		141,518	134,957	6,562
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/07/2011 060006871406	B	75,000.000	.9427		- 70,699	70,699	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/07/2011 060006871406	B	105,000.000	.9386		- 98,552	98,552	
Issue: G94368100 - Warner Chilcott Plc Class A							
03/11/2011 060006871403	B	18,100.000	23.2500		- 420,825	420,825	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
03/11/2011 060006871406	S	- 1,365,000.000	.2872		392,001	426,867	- 34,867
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
03/11/2011 060006871406	B	1,410,000.000	.2782		- 392,206	392,206	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
03/14/2011 060006871406	S	- 45,000.000	.9735		43,805	46,211	- 2,405
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/14/2011 060006871406	B	35,000.000	.9484		- 33,195	33,195	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/16/2011 060006871406	B	135,000.000	.9763		- 131,794	131,794	
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
03/16/2011 060006871406	S	- 160,000.000	1.0953		175,246	163,097	12,150
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
03/17/2011 060006871406	S	- 175,000.000	1.0850		189,873	178,324	11,550
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
03/17/2011 060006871406	B	175,000.000	1.1288		- 197,545	197,545	
Issue: 423074103 - Hj Heinz Co							
03/18/2011 060006871404	S	- 2,710.000	48.9775	111	132,618	123,047	9,571
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
03/21/2011 060006871406	S	- 3,200,000.000	.2532		810,176	860,199	- 50,023
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/21/2011 060006871406	B	3,220,000.000	.2497		- 803,937	803,937	
Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38							
03/21/2011 060006871406	S	- 225,000.000	1.0216		229,858	248,288	- 18,431
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/21/2011 060006871406	B	185,000.000	.9666		- 178,814	178,814	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
03/25/2011 060006871406	B	50,000.000	1.2303		- 61,513	61,513	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/25/2011 060006871406	S	- 45,000.000	.9628		43,327	43,100	227
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
03/28/2011 060006871406	S	- 580,000.000	.2548		147,807	155,911	- 8,104
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/28/2011 060006871406	B	585,000.000	.2513		- 147,022	147,022	
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
03/28/2011 060006871406	S	- 145,000.000	1.0142		147,056	148,496	- 1,440
Issue: 437076AW2 - Home Depot Inc 4.400% 4/01/21							
03/28/2011 060006871406	B	155,000.000	.9982		- 154,727	154,727	
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
03/31/2011 060006871406	B	115,000.000	1.0719		- 123,270	123,270	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/31/2011 060006871406	S	- 85,000.000	.9566		81,308	81,324	- 16
Issue: 026874BW6 - Amer Intl Group 6.400% 12/15/20							
03/31/2011 060006871406	S	- 175,000.000	1.0699		187,234	181,612	5,623
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
03/31/2011 060006871406	B	160,000.000	1.0145		- 162,325	162,325	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
04/04/2011 060006871406	S	- 670,000.000	.2801		187,674	191,249	- 3,575

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/05/2011 060006871406	S	- 1,050,000.000	.2544		267,110	282,253	- 15,143
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/05/2011 060006871406	S	- 160,000.000	.9563		153,013	153,165	- 152
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/05/2011 060006871406	B	1,065,000.000	.2419		- 257,624	257,624	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
04/06/2011 060006871406	S	- 1,020,000.000	.2967		302,624	312,189	- 9,565
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
04/06/2011 060006871406	B	110,000.000	1.0196		- 112,156	112,156	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/06/2011 060006871406	S	- 190,000.000	.9550		181,450	181,458	- 8
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/06/2011 060006871406	S	- 65,000.000	.9509		61,811	62,078	- 267
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/06/2011 060006871406	S	- 105,000.000	.9500		99,750	100,279	- 529
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/06/2011 060006871406	B	1,090,000.000	.2402		- 261,796	261,796	
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
04/06/2011 060006871406	B	215,000.000	1.0011		- 215,232	215,232	
Issue: 249218AK4 - Denver Co Pub Schs 7.017% 12/15/37							
04/06/2011 060006871406	B	225,000.000	1.0000		- 225,000	225,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 249218AK4 - Denver Co Pub Schs 7.017% 12/15/37							
04/06/2011 060006871406	B	90,000.000	1.0130		- 91,167	91,167	
Issue: 17275R102 - Cisco Sys Inc							
04/06/2011 060006871408	B	66,118.000	17.8726	2,645	- 1,184,345	1,184,345	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/15/2011 060006871403	S	- 4,206.000	12.2532	169	51,368	54,417	- 3,049
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
04/15/2011 060006871406	S	- 55,000.000	1.2500		68,752	57,761	10,990
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/15/2011 060006871406	B	50,000.000	.9583		- 47,914	47,914	
Issue: 656531AM2 - Norsk Hydro A S 7.250% 9/23/27							
04/20/2011 060006871406	S	- 140,000.000	1.2440		174,164	169,106	5,058
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
04/20/2011 060006871406	S	- 45,000.000	1.2604		56,716	47,259	9,457
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/20/2011 060006871406	B	40,000.000	.9664		- 38,656	38,656	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/20/2011 060006871406	B	115,000.000	.9650		- 110,975	110,975	
Issue: 708160106 - J C Penney Co Inc							
04/20/2011 060006871409	S	- 700.000	37.7087	36	26,361	19,240	7,120
Issue: 708160106 - J C Penney Co Inc							
04/21/2011 060006871409	S	- 1,100.000	37.3588	56	41,039	30,235	10,804

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 872287AF4 - Tele-Communications 7.875% 2/15/26							
04/28/2011 060006871406	S	- 175,000.000	1.2545		219,543	173,571	45,971
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
04/28/2011 060006871406	B	245,000.000	1.0245		- 251,010	251,010	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/29/2011 060006871406	B	405,000.000	.9724		- 393,815	393,815	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
04/29/2011 060006871406	S	- 1,900,000.000	.2889		548,834	641,351	- 92,517
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/29/2011 060006871406	B	1,985,000.000	.2482		- 492,737	492,737	
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/03/2011 060006871403	S	- 431.000	46.8913	18	20,193	18,795	1,398
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
05/05/2011 060006871406	B	250,000.000	.3170		- 79,260	79,260	
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
05/05/2011 060006871406	B	195,000.000	1.4566		- 284,035	284,035	
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
05/05/2011 060006871406	S	- 195,000.000	1.4848		289,534	268,020	21,514
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
05/05/2011 060006871406	S	- 240,000.000	.3297		78,589	78,589	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/09/2011 060006871406	B	135,000.000	.9875		- 133,313	133,313	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/12/2011 060006871403	S	- 4,209.000	11.4525	169	48,034	54,456	- 6,422
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
05/12/2011 060006871406	B	165,000.000	1.0111		- 166,823	166,823	
Issue: 68389XAL9 - Oracle Corp 5.375% 7/15/40							
05/12/2011 060006871406	S	- 165,000.000	1.0106		166,741	163,507	3,233
Issue: 247916208 - Denbury Resources Inc							
05/13/2011 060006871403	B	2,481.000	20.5345	99	- 51,045	51,045	
Issue: 247916208 - Denbury Resources Inc							
05/16/2011 060006871403	B	1,820.000	20.4744	73	- 37,336	37,336	
Issue: 010392FE3 - Alabama Pwr Co 3.950% 6/01/21							
05/18/2011 060006871402	B	34,000.000	.9979		- 33,927	33,927	
Issue: 257867AR2 - Donnelley & Sons Co 5.500% 5/15/15							
05/18/2011 060006871402	S	- 20,000.000	1.0200		20,400	18,664	1,736
Issue: 247916208 - Denbury Resources Inc							
05/18/2011 060006871403	B	917.000	20.7895	37	- 19,101	19,101	
Issue: 364760108 - Gap Inc							
05/20/2011 060006871403	B	7,914.000	19.3309	317	- 153,301	153,301	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/20/2011 060006871406	B	555,000.000	.2564		- 142,296	142,296	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
05/20/2011 060006871406	S	- 555,000.000	.2535		135,322	135,322	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 478366107 - Johnson Controls Inc							
05/24/2011 060006871408	S	- 14,861.000	37.4760	754	556,177	528,838	27,339
Issue: 018490102 - Allergan Inc							
05/24/2011 060006871408	B	2,211.000	82.2294	111	- 181,920	181,920	
Issue: 060505104 - Bank Of America Corp							
05/24/2011 060006871409	B	3,100.000	11.3599	31	- 35,247	35,247	
Issue: 828807CF2 - Simon Proprty Grp LP 4.375% 3/01/21							
05/25/2011 060006871402	S	- 12,000.000	.9999		11,999	11,967	32
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
05/25/2011 060006871406	B	95,000.000	1.0246		- 97,337	97,337	
Issue: 68389XAL9 - Oracle Corp 5.375% 7/15/40							
05/25/2011 060006871406	S	- 95,000.000	1.0259		97,460	94,141	3,319
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
06/01/2011 060006871406	B	80,000.000	1.1026		- 88,207	88,207	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/01/2011 060006871406	S	- 765,000.000	.2843		206,534	206,534	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/01/2011 060006871406	B	770,000.000	.2804		- 215,908	215,908	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
06/01/2011 060006871406	B	60,000.000	1.0732		- 64,389	64,389	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/01/2011 060006871406	S	- 110,000.000	1.0964		120,605	120,043	562

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/01/2011 060006871406	S	- 175,000.000	1.1022		192,890	190,977	1,912
Issue: 401617105 - Guess Inc							
06/06/2011 060006871405	S	- 3,485.000	41.2483	142	143,608	128,467	15,141
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
06/14/2011 060006871406	B	155,000.000	1.1255		- 174,453	174,453	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/14/2011 060006871406	S	- 100,000.000	1.0790		107,902	108,997	- 1,095
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
06/14/2011 060006871406	S	- 155,000.000	1.0482		162,473	159,897	2,575
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
06/14/2011 060006871406	B	205,000.000	1.0034		- 205,689	205,689	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/16/2011 060006871406	B	100,000.000	1.0969		- 109,688	109,688	
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
06/16/2011 060006871406	S	- 105,000.000	1.4222		149,330	150,185	- 855
Issue: 446413106 - Huntington Ingalls Industrie							
06/20/2011 060006871405	B	3,620.000	35.9994	145	- 130,463	130,463	
Issue: 06647F102 - Bankrate Inc							
06/20/2011 060006871408	B	17,528.000	15.4103	701	- 270,813	270,813	
Issue: 500472AC9 - Philips Electronics 6.875% 3/11/38							
06/22/2011 060006871406	B	130,000.000	1.1599		- 150,790	150,790	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/22/2011 060006871406	S	- 110,000.000	1.0944		120,381	119,999	383
Issue: 247916208 - Denbury Resources Inc							
06/23/2011 060006871403	B	3,587.000	18.7768	143	- 67,496	67,496	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
06/28/2011 060006871406	B	105,000.000	.9964		- 104,619	104,619	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
06/28/2011 060006871406	S	- 95,000.000	1.1271		107,078	109,101	- 2,023
Issue: 035229DC4 - Anheuser Busch 6.450% 9/01/37							
06/29/2011 060006871406	B	360,000.000	1.1360		- 408,960	408,960	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
06/29/2011 060006871406	B	330,000.000	.9452		- 311,909	311,909	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/29/2011 060006871406	S	- 315,000.000	1.0703		337,148	342,852	- 5,704
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
06/29/2011 060006871406	S	- 330,000.000	1.0341		341,256	350,076	- 8,820
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/30/2011 060006871406	S	- 140,000.000	1.0627		148,772	152,379	- 3,607
Issue: 74005P104 - Praxair Inc							
07/05/2011 060006871403	S	- 900.000	108.6346	38	97,733	67,544	30,190
Issue: 544152AC5 - Lorillard Tobacco Co 8.125% 5/01/40							
07/06/2011 060006871406	S	- 75,000.000	1.1316		84,869	75,542	9,327

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/06/2011 060006871406	B	60,000.000	1.0663		- 63,975	63,975	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/06/2011 060006871406	B	125,000.000	1.0659		- 133,237	133,237	
Issue: 126408GS6 - Csx Corp 6.220% 4/30/40							
07/07/2011 060006871406	B	170,000.000	1.0882		- 184,994	184,994	
Issue: 105756BS8 - Brazil Rep Of 4.875% 1/22/21							
07/07/2011 060006871406	B	220,000.000	1.0535		- 231,766	231,766	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/07/2011 060006871406	S	- 150,000.000	1.0647		159,703	161,921	- 2,218
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
07/07/2011 060006871406	S	- 210,000.000	.9984		209,664	210,794	- 1,130
Issue: 02209SAD5 - Altria Group Inc 9.700% 11/10/18							
07/11/2011 060006871402	S	- 4,000.000	1.3412		5,365	4,653	712
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
07/11/2011 060006871406	B	55,000.000	1.0902		- 59,959	59,959	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/11/2011 060006871406	S	- 35,000.000	1.0934		38,268	37,847	421
Issue: 02209SAD5 - Altria Group Inc 9.700% 11/10/18							
07/12/2011 060006871402	S	- 11,000.000	1.3402		14,742	12,795	1,947
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/12/2011 060006871406	S	- 530,000.000	.2826		143,089	143,089	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/12/2011 060006871406	B	535,000.000	.2785		- 148,998	148,998	
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
07/12/2011 060006871406	B	75,000.000	1.1425		- 85,691	85,691	
Issue: 50075NAR5 - Kraft Foods Inc 7.000% 8/11/37							
07/12/2011 060006871406	S	- 75,000.000	1.2026		90,195	84,153	6,042
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
07/14/2011 060006871406	B	615,000.000	.3214		- 197,655	197,655	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/14/2011 060006871406	S	- 100,000.000	1.0942		109,418	108,705	713
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
07/14/2011 060006871406	S	- 605,000.000	.3390		199,594	199,594	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
07/15/2011 060006871406	B	115,000.000	1.1809		- 135,798	135,798	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
07/15/2011 060006871406	S	- 115,000.000	1.1408		131,189	128,472	2,717
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/15/2011 060006871406	S	- 60,000.000	1.0831		64,988	65,208	- 221
Issue: 652482BJ8 - News Amer Inc 6.200% 12/15/34							
07/15/2011 060006871406	B	85,000.000	1.0033		- 85,276	85,276	
Issue: 072024NU2 - Bay Area Toll Ca 6.918% 4/01/40							
07/18/2011 060006871406	S	- 55,000.000	1.1444		62,940	55,515	7,425

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 54438CPA4 - Los Angeles Ca Cmnty 6.750% 8/01/49							
07/18/2011 060006871406	S	- 170,000.000	1.1758		199,886	171,403	28,484
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/18/2011 060006871406	B	45,000.000	1.0772		- 48,473	48,473	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/18/2011 060006871406	B	165,000.000	1.0856		- 179,128	179,128	
Issue: 06738E204 - Barclays Plc A D R							
07/20/2011 060006871405	S	- 4,430.000	14.3214	178	63,265	90,568	- 27,303
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
07/20/2011 060006871406	S	- 210,000.000	1.0786		226,506	216,203	10,303
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/20/2011 060006871406	B	180,000.000	1.0866		- 195,581	195,581	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/20/2011 060006871406	S	- 25,000.000	1.0864		27,161	27,157	4
Issue: 71654QAY8 - Petroleos Mexicanos 6.500% 6/02/41							
07/20/2011 060006871406	B	35,000.000	1.0325		- 36,138	36,138	
Issue: 38141GGQ1 - Goldman Sachs Gp 5.250% 7/27/21							
07/22/2011 060006871402	B	10,000.000	.9995		- 9,995	9,995	
Issue: 009363102 - Airgas Inc							
07/22/2011 060006871403	B	539.000	69.8722	22	- 37,683	37,683	
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
07/22/2011 060006871406	S	- 120,000.000	1.0141		121,688	121,229	458

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GGQ1 - Goldman Sachs Gp 5.250% 7/27/21							
07/22/2011 060006871406	B	135,000.000	.9995		- 134,927	134,927	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/25/2011 060006871406	B	195,000.000	1.0741		- 209,442	209,442	
Issue: 25156PAD5 - Deutsche Telekom 9.250% 6/01/32							
07/25/2011 060006871406	S	- 205,000.000	1.4641		300,130	272,302	27,829
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
07/29/2011 060006871406	B	3,000,000.000	.2620		- 786,090	786,090	
Issue: 9127953M1 - U S Treasury Bill 10/06/11							
07/29/2011 060006871406	S	- 560,000.000	.9999		559,928	559,995	- 67
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
07/29/2011 060006871406	S	- 2,865,000.000	.3020		817,803	817,803	
Issue: 144141CY2 - Progress Energy Car 6.300% 4/01/38							
08/03/2011 060006871406	S	- 150,000.000	1.2733		190,998	187,598	3,401
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/03/2011 060006871406	B	140,000.000	1.1572		- 162,006	162,006	
Issue: 573284106 - Martin Marietta Matls Inc							
08/05/2011 060006871403	B	619.000	67.8296	25	- 42,011	42,011	
Issue: 573284106 - Martin Marietta Matls Inc							
08/08/2011 060006871403	B	652.000	66.4719	26	- 43,366	43,366	
Issue: 573284106 - Martin Marietta Matls Inc							
08/09/2011 060006871403	B	200.000	64.3324	8	- 12,874	12,874	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
08/09/2011 060006871406	S	- 485,000.000	.3669		151,671	151,671	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
08/09/2011 060006871406	B	495,000.000	.3477		- 172,102	172,102	
Issue: 573284106 - Martin Marietta Matls Inc							
08/10/2011 060006871403	B	1,200.000	63.3464	48	- 76,064	76,064	
Issue: 33766JAF0 - Firstenergy Solu 6.800% 8/15/39							
08/10/2011 060006871406	S	- 70,000.000	1.1295		79,064	70,260	8,803
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/10/2011 060006871406	B	50,000.000	1.2280		- 61,398	61,398	
Issue: 235308RA3 - Dallas Tx Indpt 6.450% 2/15/35							
08/11/2011 060006871406	S	- 180,000.000	1.1557		208,030	183,330	24,700
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/11/2011 060006871406	B	105,000.000	1.2133		- 127,395	127,395	
Issue: 42805T105 - Hertz Global Holdings Inc							
08/11/2011 060006871408	B	24,676.000	10.6119	987	- 262,846	262,846	
Issue: 369604103 - General Electric Co							
08/12/2011 060006871408	B	20,918.000	15.9131	837	- 333,707	333,707	
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
08/15/2011 060006871406	S	- 1,330,000.000	1.0892		1,448,661	1,374,723	73,938
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
08/15/2011 060006871406	B	1,370,000.000	.9975		- 1,366,575	1,366,575	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 125509BM0 - Cigna Corp 5.125% 6/15/20							
08/16/2011 060006871402	S	- 10,000.000	1.1123		11,123	10,029	1,094
Issue: 001055AE2 - Aflac Inc 3.450% 8/15/15							
08/16/2011 060006871402	S	- 5,000.000	1.0466		5,233	4,996	237
Issue: 14170T101 - Carefusion Corporation							
08/24/2011 060006871403	S	- 3,400.000	24.4819	138	83,101	82,765	336
Issue: 493267108 - Keycorp New							
08/25/2011 060006871403	S	- 2,413.000	6.3889	97	15,320	17,349	- 2,029
Issue: 278642103 - E Bay Inc							
08/26/2011 060006871403	S	- 5,711.000	29.2995	232	167,098	125,106	41,991
Issue: 278642103 - E Bay Inc							
08/29/2011 060006871403	S	- 5,749.000	30.1240	233	172,950	125,939	47,011
Issue: 125509BM0 - Cigna Corp 5.125% 6/15/20							
08/30/2011 060006871402	S	- 7,000.000	1.0959		7,671	7,021	651
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/31/2011 060006871406	B	4,635,000.000	1.1459		- 5,311,239	5,311,239	
Issue: 126650100 - Cvs Caremark Corp							
09/06/2011 060006871409	S	- 2,000.000	35.7036	81	71,326	65,116	6,209
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/07/2011 060006871406	B	855,000.000	.3477		- 297,284	297,284	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
09/07/2011 060006871406	S	- 855,000.000	.3449		249,670	249,670	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38259P508 - Google Inc Cl A							
09/08/2011 060006871404	B	850.000	534.9881	34	- 454,774	454,774	
Issue: 105756BS8 - Brazil Rep Of 4.875% 1/22/21							
09/12/2011 060006871406	B	260,000.000	1.1025		- 286,650	286,650	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
09/12/2011 060006871406	S	- 130,000.000	1.1580		150,540	134,862	15,678
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/12/2011 060006871406	B	105,000.000	1.2200		- 128,100	128,100	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
09/12/2011 060006871406	S	- 240,000.000	1.0184		244,425	239,489	4,936
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/14/2011 060006871406	B	55,000.000	1.1968		- 65,824	65,824	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/14/2011 060006871406	S	- 285,000.000	1.2133		345,796	328,499	17,298
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
09/14/2011 060006871406	B	390,000.000	.9926		- 387,106	387,106	
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
09/15/2011 060006871406	S	- 215,000.000	1.0829		232,821	215,103	17,719
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/15/2011 060006871406	B	160,000.000	1.1998		- 191,975	191,975	
Issue: 031162BE9 - Amgen Inc 4.950% 10/01/41							
09/19/2011 060006871406	S	- 130,000.000	1.0582		137,562	128,480	9,082

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 031162BH2 - Amgen Inc 5.650% 6/15/42							
09/19/2011 060006871406	B	120,000.000	1.1552		- 138,625	138,625	
Issue: 9127952T7 - US Treasury Bill 12/15/11							
09/21/2011 060006871415	B	295,000.000	1.0000		- 295,000	295,000	
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
09/22/2011 060006871406	S	- 100,000.000	1.1423		114,225	100,048	14,177
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/22/2011 060006871406	B	75,000.000	1.3059		- 97,945	97,945	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/22/2011 060006871406	S	- 90,000.000	1.3059		117,534	104,967	12,567
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
09/22/2011 060006871406	B	125,000.000	1.0506		- 131,329	131,329	
Issue: 06051GEC9 - Bank Of Amer Crp 5.625% 7/01/20							
09/27/2011 060006871402	S	- 15,000.000	.9393		14,090	15,583	- 1,493
Issue: 023551AF1 - Amerada Hess Corp 7.875% 10/01/29							
09/30/2011 060006871402	S	- 15,000.000	1.3409		20,114	17,438	2,676
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
09/30/2011 060006871406	B	20,000.000	1.1350		- 22,700	22,700	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/30/2011 060006871406	B	4,810,000.000	1.2921		- 6,215,046	6,215,046	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/30/2011 060006871406	S	- 95,000.000	1.2831		121,893	118,080	3,814

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 418056107 - Hasbro Inc							
10/04/2011 060006871403	S	- 7,049.000	31.9643	286	225,030	240,146	- 15,116
Issue: 052769106 - Autodesk Inc							
10/04/2011 060006871404	S	- 11,690.000	25.4318	473	296,824	473,273	- 176,449
Issue: 521865204 - Lear Corp W I							
10/04/2011 060006871405	B	2,505.000	40.8302	50	- 102,330	102,330	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/04/2011 060006871406	B	3,200,000.000	.4376		- 1,400,288	1,400,288	
Issue: 418056107 - Hasbro Inc							
10/05/2011 060006871403	S	- 4,699.000	33.3460	191	156,502	160,086	- 3,584
Issue: 521865204 - Lear Corp W I							
10/05/2011 060006871405	B	770.000	43.4453	15	- 33,468	33,468	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/06/2011 060006871406	S	- 155,000.000	1.0122		156,889	158,217	- 1,328
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/06/2011 060006871406	S	- 10,000.000	1.0122		10,122	10,208	- 86
Issue: 481165AJ7 - Joy Global Inc 5.125% 10/15/21							
10/06/2011 060006871406	B	180,000.000	.9915		- 178,472	178,472	
Issue: 481165AJ7 - Joy Global Inc 5.125% 10/15/21							
10/06/2011 060006871406	B	10,000.000	.9915		- 9,915	9,915	
Issue: 167250109 - Chicago Bridge Iron Ny Shs							
10/06/2011 060006871408	B	9,275.000	30.3993	464	- 282,417	282,417	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37							
10/13/2011 060006871406	B	400,000.000	1.0463		- 418,500	418,500	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/13/2011 060006871406	S	- 245,000.000	1.2395		303,685	310,697	- 7,011
Issue: 58506K102 - Medquist Hldgs Inc							
10/14/2011 060006871408	B	11,270.000	8.8792	451	- 100,519	100,519	
Issue: 698299AD6 - Panama 8.875% 9/30/27							
10/17/2011 060006871406	B	20,000.000	1.4848		- 29,696	29,696	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/17/2011 060006871406	S	- 15,000.000	1.2430		18,645	19,022	- 378
Issue: 58506K102 - Medquist Hldgs Inc							
10/17/2011 060006871408	B	17,477.000	8.8829	699	- 155,946	155,946	
Issue: 548661CR6 - Lowes Companies 5.800% 4/15/40							
10/19/2011 060006871406	S	- 100,000.000	1.1666		116,662	109,085	7,577
Issue: 548661CP0 - Lowes Companies 6.650% 9/15/37							
10/19/2011 060006871406	B	100,000.000	1.2727		- 127,266	127,266	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
10/24/2011 060006871406	S	- 2,035,000.000	.3896		554,627	554,627	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/24/2011 060006871406	B	2,035,000.000	.3861		- 785,638	785,638	
Issue: 459506101 - Intl Flavors Fragrances							
10/24/2011 060006871408	S	- 17,944.000	60.5575	918	1,085,726	1,139,071	- 53,345

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 228368106 - Crown Holdings Inc							
10/26/2011 060006871403	B	786.000	32.6039	31	- 25,658	25,658	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/31/2011 060006871406	B	2,400,000.000	.3728		- 894,672	894,672	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/04/2011 060006871406	B	25,000.000	1.2424		- 31,060	31,060	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/08/2011 060006871406	B	15,000.000	1.2561		- 18,841	18,841	
Issue: 228368106 - Crown Holdings Inc							
11/09/2011 060006871403	B	6,028.000	32.4623	241	- 195,924	195,924	
Issue: 94973VAW7 - Wellpoint Inc 3.700% 8/15/21							
11/17/2011 060006871406	S	- 305,000.000	1.0211		311,442	304,646	6,795
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
11/17/2011 060006871406	B	275,000.000	1.0030		- 275,816	275,816	
Issue: 53217V109 - Life Technologies Corp							
11/25/2011 060006871403	B	601.000	36.6489	24	- 22,050	22,050	
Issue: 009363102 - Airgas Inc							
11/28/2011 060006871403	S	- 2,503.000	72.7729	104	182,047	168,416	13,631
Issue: 9128334Y3 - U S Treas Bd Strip 8/15/34							
11/30/2011 060006871406	S	- 1,225,000.000	.4870		398,581	398,581	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/01/2011 060006871406	S	- 170,000.000	1.1251		191,263	194,263	- 2,999

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 586054AA6 - Memorial Sloan 5.000% 7/01/42							
12/01/2011 060006871406	B	230,000.000	1.0000		- 230,000	230,000	
Issue: 37247DAK2 - Genworth Fin Inc 6.515% 5/22/18							
12/05/2011 060006871402	S	- 4,000.000	.9300		3,720	4,009	- 289
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
12/05/2011 060006871406	B	175,000.000	1.0762		- 188,330	188,330	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/05/2011 060006871406	S	- 115,000.000	1.1494		132,178	131,388	790
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
12/06/2011 060006871406	S	- 1,350,000.000	.4555		414,452	414,452	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
12/06/2011 060006871406	B	110,000.000	1.0698		- 117,676	117,676	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/06/2011 060006871406	B	1,350,000.000	.3888		- 524,894	524,894	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/06/2011 060006871406	S	- 70,000.000	1.1406		79,844	79,963	- 119
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
12/07/2011 060006871406	B	235,000.000	.8672		- 203,794	203,794	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/07/2011 060006871406	S	- 115,000.000	1.1316		130,130	131,413	- 1,284
Issue: 9127955K3 - U S Treasury Bill 4/26/12							
12/14/2011 060006871406	B	1,315,000.000	.0000		- 1,314,976	1,314,976	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29273RAH2 - Enegry Tran Ptnr 6.700% 7/01/18							
12/19/2011 060006871402	B	25,000.000	1.1015		- 27,538	27,538	
Total For Goldman, Sachs & Co.				**15,708**	**74,322,909**	**74,274,930**	**47,977**
Broker: Investment Technology Group, I							
Issue: 049513104 - Atmel Corp							
01/03/2011 060006871403	S	- 305.000	12.5013	9	3,804	1,701	2,103
Issue: 049513104 - Atmel Corp							
01/03/2011 060006871403	S	- 1,305.000	12.5635	39	16,356	7,277	9,079
Issue: 03076C106 - Ameriprise Finl Inc							
01/03/2011 060006871403	S	- 2,068.000	59.3638	64	122,700	80,978	41,722
Issue: 049513104 - Atmel Corp							
01/04/2011 060006871403	S	- 637.000	12.6559	19	8,043	3,552	4,490
Issue: G94368100 - Warner Chilcott Plc Class A							
01/04/2011 060006871403	B	870.000	22.9734	26	- 20,013	20,013	
Issue: 03076C106 - Ameriprise Finl Inc							
01/04/2011 060006871403	S	- 1,201.000	59.1266	37	70,974	47,028	23,945
Issue: G94368100 - Warner Chilcott Plc Class A							
01/05/2011 060006871403	B	982.000	22.8219	29	- 22,441	22,441	
Issue: 03076C106 - Ameriprise Finl Inc							
01/05/2011 060006871403	S	- 1,009.000	58.8946	31	59,393	39,510	19,883

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G94368100 - Warner Chilcott Plc Class A							
01/06/2011 060006871403	B	467.000	22.9883	10	- 10,745	10,745	
Issue: 69331C108 - P G E Corp							
01/06/2011 060006871405	S	- 2,675.000	47.2122	74	126,218	102,784	23,434
Issue: 14040H105 - Capital One Financial Corp							
01/07/2011 060006871405	B	4,455.000	44.8603	31	- 199,884	199,884	
Issue: 759509102 - Reliance Steel Aluminum							
01/07/2011 060006871405	S	- 505.000	52.4534	4	26,485	19,362	7,123
Issue: 55616P104 - MacYs Inc							
01/07/2011 060006871405	S	- 3,075.000	23.3087	84	71,590	54,822	16,768
Issue: 049513104 - Atmel Corp							
01/10/2011 060006871403	S	- 1,327.000	13.3929	40	17,732	7,400	10,333
Issue: 478160104 - Johnson Johnson							
01/10/2011 060006871405	S	- 545.000	62.0597	15	33,807	34,456	- 649
Issue: 084670702 - Berkshire Hathaway Inc Cl B							
01/10/2011 060006871405	B	530.000	79.7614	4	- 42,277	42,277	
Issue: 049513104 - Atmel Corp							
01/11/2011 060006871403	S	- 2,635.000	13.8005	80	36,285	14,694	21,591
Issue: 099724106 - Borg Warner Inc							
01/11/2011 060006871403	S	- 1,575.000	70.8317	49	111,511	64,406	47,105
Issue: 049513104 - Atmel Corp							
01/12/2011 060006871403	S	- 5,354.000	13.7799	162	73,616	29,856	43,760

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 099724106 - Borg Warner Inc							
01/12/2011 060006871403	S	- 11.000	70.9568		780	450	330
Issue: G94368100 - Warner Chilcott Plc Class A							
01/12/2011 060006871403	B	400.000	23.9442	8	- 9,585	9,585	
Issue: 049513104 - Atmel Corp							
01/13/2011 060006871403	S	- 221.000	13.7374	3	3,033	1,232	1,800
Issue: 099724106 - Borg Warner Inc							
01/13/2011 060006871403	S	- 15.000	70.2587		1,053	613	440
Issue: G94368100 - Warner Chilcott Plc Class A							
01/13/2011 060006871403	B	1,148.000	23.9204	34	- 27,495	27,495	
Issue: 099724106 - Borg Warner Inc							
01/14/2011 060006871403	S	- 103.000	70.3645	3	7,244	4,212	3,032
Issue: 693475105 - P N C Financial Services Group Inc							
01/14/2011 060006871405	B	2,165.000	63.6789	15	- 137,880	137,880	
Issue: 37247D106 - Genworth Financial Inc Cl A							
01/18/2011 060006871403	B	2,722.000	14.1869	82	- 38,698	38,698	
Issue: 693475105 - P N C Financial Services Group Inc							
01/18/2011 060006871405	B	225.000	63.2601	2	- 14,235	14,235	
Issue: G94368100 - Warner Chilcott Plc Class A							
01/19/2011 060006871403	B	531.000	23.7527	14	- 12,627	12,627	
Issue: 759509102 - Reliance Steel Aluminum							
01/19/2011 060006871405	S	- 2,995.000	52.4741	24	157,136	114,831	42,305

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 436440101 - Hologic Inc							
01/19/2011 060006871405	S	- 2,865.000	19.3371	21	55,380	44,633	10,747
Issue: 857477103 - State Str Corp							
01/19/2011 060006871405	S	- 2,810.000	48.1330	22	135,231	123,991	11,241
Issue: G94368100 - Warner Chilcott Plc Class A							
01/20/2011 060006871403	B	2,456.000	23.5354	64	- 57,866	57,866	
Issue: G2554F105 - Covidien Plc							
01/20/2011 060006871405	B	2,770.000	48.0494	19	- 133,116	133,116	
Issue: 755111507 - Raytheon Company							
01/20/2011 060006871405	B	7,300.000	52.0864	51	- 380,282	380,282	
Issue: 693475105 - P N C Financial Services Group Inc							
01/21/2011 060006871405	B	3,360.000	60.5149	24	- 203,354	203,354	
Issue: 594918104 - Microsoft Corp							
01/21/2011 060006871405	S	- 1,980.000	28.1549	15	55,732	54,072	1,660
Issue: 755111507 - Raytheon Company							
01/21/2011 060006871405	B	520.000	52.1686	4	- 27,131	27,131	
Issue: 00846U101 - Agilent Technologies Inc							
01/25/2011 060006871403	S	- 900.000	42.6924	28	38,395	21,804	16,591
Issue: 00846U101 - Agilent Technologies Inc							
01/26/2011 060006871403	S	- 12,200.000	42.4247	454	517,127	295,569	221,558
Issue: 493267108 - Keycorp New							
01/27/2011 060006871403	S	- 3,378.000	9.0106	110	30,328	23,596	6,732

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00846U101 - Agilent Technologies Inc							
01/27/2011 060006871403	S	- 1,699.000	42.6178	51	72,357	41,162	31,195
Issue: 493267108 - Keycorp New							
01/28/2011 060006871403	S	- 3,077.000	9.0207	80	27,676	21,494	6,183
Issue: 00846U101 - Agilent Technologies Inc							
01/28/2011 060006871403	S	- 940.000	42.2863	34	39,715	22,773	16,941
Issue: 413875105 - Harris Corp Del							
01/28/2011 060006871405	S	- 2,795.000	47.6418	78	133,081	122,377	10,704
Issue: 493267108 - Keycorp New							
01/31/2011 060006871403	S	- 342.000	9.0003	7	3,071	2,389	682
Issue: 049513104 - Atmel Corp							
01/31/2011 060006871403	S	- 400.000	13.7788	12	5,499	2,245	3,255
Issue: 00846U101 - Agilent Technologies Inc							
01/31/2011 060006871403	S	- 7,686.000	41.5195	307	318,812	186,208	132,604
Issue: 493267108 - Keycorp New							
02/01/2011 060006871403	S	- 966.000	9.0174	29	8,682	6,748	1,934
Issue: 049513104 - Atmel Corp							
02/01/2011 060006871403	S	- 3,640.000	13.7967	72	50,148	20,426	29,722
Issue: 00846U101 - Agilent Technologies Inc							
02/01/2011 060006871403	S	- 2,043.000	42.1385	80	86,009	49,496	36,513
Issue: 00846U101 - Agilent Technologies Inc							
02/02/2011 060006871403	S	- 329.000	41.5500	13	13,657	7,971	5,686

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36467W109 - Gamestop Corp Cl A							
02/02/2011 060006871403	B	537.000	20.0300	16	- 10,772	10,772	
Issue: G94368100 - Warner Chilcott Plc Class A							
02/04/2011 060006871403	B	4,600.000	23.3432	134	- 107,512	107,512	
Issue: 00846U101 - Agilent Technologies Inc							
02/04/2011 060006871403	S	- 989.000	42.1417	37	41,641	23,960	17,681
Issue: 36467W109 - Gamestop Corp Cl A							
02/04/2011 060006871403	B	1,000.000	19.9114	36	- 19,947	19,947	
Issue: 00507V109 - Activision Blizzard Inc							
02/10/2011 060006871403	B	11,232.000	10.8983	363	- 122,773	122,773	
Issue: G94368100 - Warner Chilcott Plc Class A							
02/11/2011 060006871403	B	5,700.000	23.4629	171	- 133,910	133,910	
Issue: G94368100 - Warner Chilcott Plc Class A							
02/14/2011 060006871403	B	2,348.000	23.6623	68	- 55,627	55,627	
Issue: 00507V109 - Activision Blizzard Inc							
02/14/2011 060006871403	B	1,700.000	10.9276	51	- 18,628	18,628	
Issue: 00507V109 - Activision Blizzard Inc							
02/15/2011 060006871403	B	1,400.000	10.9477	42	- 15,369	15,369	
Issue: 049513104 - Atmel Corp							
02/16/2011 060006871403	S	- 4,785.000	15.8169	131	75,553	26,851	48,702
Issue: 049513104 - Atmel Corp							
02/17/2011 060006871403	S	- 633.000	15.7068	15	9,928	3,552	6,375

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 26875P101 - E O G Res Inc							
02/17/2011 060006871405	S	- 695.000	102.6983	6	71,369	63,515	7,855
Issue: 049513104 - Atmel Corp							
02/18/2011 060006871403	S	- 1,411.000	15.7026	33	22,123	7,918	14,205
Issue: 36467W109 - Gamestop Corp Cl A							
02/18/2011 060006871403	B	1,600.000	19.9082	46	- 31,899	31,899	
Issue: 049513104 - Atmel Corp							
02/23/2011 060006871403	S	- 4,264.000	14.2402	109	60,611	23,928	36,684
Issue: 049513104 - Atmel Corp							
02/24/2011 060006871403	S	- 3,685.000	14.4796	93	53,264	20,678	32,585
Issue: 00846U101 - Agilent Technologies Inc							
02/24/2011 060006871403	S	- 416.000	41.1314	13	17,098	10,078	7,019
Issue: 36467W109 - Gamestop Corp Cl A							
02/24/2011 060006871403	B	863.000	19.5342	15	- 16,873	16,873	
Issue: 049513104 - Atmel Corp							
02/25/2011 060006871403	S	- 3,198.000	14.9722	87	47,794	17,946	29,848
Issue: 36467W109 - Gamestop Corp Cl A							
02/25/2011 060006871403	B	280.000	19.5241	4	- 5,471	5,471	
Issue: 049513104 - Atmel Corp							
02/28/2011 060006871403	S	- 1,035.000	14.6405	29	15,124	5,808	9,316
Issue: 302491303 - F M C Corporation							
03/01/2011 060006871403	B	1,198.000	76.8292	36	- 92,077	92,077	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 049513104 - Atmel Corp							
03/01/2011 060006871403	S	- 699.000	14.5255	18	10,135	3,922	6,213
Issue: 302491303 - F M C Corporation							
03/02/2011 060006871403	B	198.000	77.0011	6	- 15,252	15,252	
Issue: 049513104 - Atmel Corp							
03/02/2011 060006871403	S	- 2,535.000	14.5301	66	36,767	14,225	22,542
Issue: 302491303 - F M C Corporation							
03/03/2011 060006871403	B	608.000	78.6952	24	- 47,871	47,871	
Issue: 049513104 - Atmel Corp							
03/03/2011 060006871403	S	- 3,149.000	14.5539	88	45,742	17,671	28,072
Issue: 55616P104 - MacYs Inc							
03/03/2011 060006871405	B	2,995.000	23.6056	81	- 70,780	70,780	
Issue: 302491303 - F M C Corporation							
03/04/2011 060006871403	B	304.000	77.8992	9	- 23,690	23,690	
Issue: 049513104 - Atmel Corp							
03/04/2011 060006871403	S	- 190.000	14.5593	4	2,762	1,066	1,696
Issue: 36467W109 - Gamestop Corp Cl A							
03/07/2011 060006871403	B	281.000	19.7708	7	- 5,563	5,563	
Issue: 36467W109 - Gamestop Corp Cl A							
03/08/2011 060006871403	B	22.000	19.9070		- 438	438	
Issue: 857477103 - State Str Corp							
03/11/2011 060006871405	S	- 4,790.000	43.4314	133	207,903	211,358	- 3,455

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 294429105 - Equifax Inc							
03/14/2011 060006871405	S	- 1,660.000	36.2314	46	60,098	42,785	17,313
Issue: 68389X105 - Oracle Corporation							
03/14/2011 060006871405	S	- 2,145.000	31.3674	59	67,224	44,268	22,956
Issue: 857477103 - State Str Corp							
03/14/2011 060006871405	S	- 2,490.000	43.1385	69	107,346	109,871	- 2,525
Issue: 774341101 - Rockwell Collins Inc							
03/16/2011 060006871403	B	1,000.000	61.1313	40	- 61,171	61,171	
Issue: 001055102 - Aflac Inc							
03/17/2011 060006871403	B	370.000	50.8100	11	- 18,811	18,811	
Issue: 774341101 - Rockwell Collins Inc							
03/17/2011 060006871403	B	1,000.000	61.6824	40	- 61,722	61,722	
Issue: 36467W109 - Gamestop Corp Cl A							
03/25/2011 060006871403	B	3,700.000	21.7176	146	- 80,501	80,501	
Issue: 655044105 - Noble Energy Inc							
03/30/2011 060006871405	S	- 3,255.000	98.1639	94	319,429	201,893	117,537
Issue: G96666105 - Willis Group Holdings Plc							
03/31/2011 060006871403	B	200.000	39.9802	6	- 8,002	8,002	
Issue: 37247D106 - Genworth Financial Inc Cl A							
03/31/2011 060006871403	S	- 4,822.000	13.3687	146	64,318	62,387	1,931
Issue: 655044105 - Noble Energy Inc							
03/31/2011 060006871405	S	- 865.000	97.1223	25	83,986	53,652	30,334

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 126650100 - Cvs Caremark Corp							
04/01/2011 060006871405	B	2,130.000	34.9351	58	- 74,469	74,469	
Issue: 969904101 - Williams Sonoma Inc							
04/01/2011 060006871405	S	- 7,250.000	41.1411	201	298,072	196,959	101,112
Issue: 126650100 - Cvs Caremark Corp							
04/04/2011 060006871405	B	1,155.000	34.8919	31	- 40,331	40,331	
Issue: 969904101 - Williams Sonoma Inc							
04/04/2011 060006871405	S	- 1,360.000	40.8866	38	55,568	36,947	18,621
Issue: 532791100 - Lincare Hldgs Inc							
04/04/2011 060006871405	S	- 195.000	29.5987	1	5,770	5,130	640
Issue: 532791100 - Lincare Hldgs Inc							
04/05/2011 060006871405	S	- 320.000	29.9172	9	9,565	8,418	1,146
Issue: 532791100 - Lincare Hldgs Inc							
04/06/2011 060006871405	S	- 4,305.000	30.2050	119	129,914	113,255	16,659
Issue: 446413106 - Huntington Ingalls Industrie							
04/07/2011 060006871405	B	95.000	38.8449	1	- 3,691	3,691	
Issue: G96666105 - Willis Group Holdings Plc							
04/08/2011 060006871403	B	219.000	40.1580	8	- 8,802	8,802	
Issue: G96666105 - Willis Group Holdings Plc							
04/11/2011 060006871403	B	487.000	40.1698	19	- 19,582	19,582	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/11/2011 060006871403	S	- 1,051.000	12.7270	42	13,334	13,598	- 264

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 294429105 - Equifax Inc							
04/11/2011 060006871405	S	- 785.000	38.0816	6	29,888	20,233	9,655
Issue: G96666105 - Willis Group Holdings Plc							
04/12/2011 060006871403	B	4,101.000	40.1802	164	- 164,943	164,943	
Issue: 294429105 - Equifax Inc							
04/12/2011 060006871405	S	- 495.000	37.5373	4	18,577	12,758	5,819
Issue: G96666105 - Willis Group Holdings Plc							
04/13/2011 060006871403	B	5.000	40.2000		- 201	201	
Issue: 294429105 - Equifax Inc							
04/13/2011 060006871405	S	- 525.000	37.3194	4	19,589	13,532	6,057
Issue: 681904108 - Omnicare Inc							
04/14/2011 060006871405	S	- 2,545.000	30.4050	19	77,361	62,647	14,714
Issue: 23918K108 - Davita Inc							
04/14/2011 060006871405	S	- 1,395.000	86.6455	40	120,830	72,442	48,389
Issue: G96666105 - Willis Group Holdings Plc							
04/15/2011 060006871403	B	677.000	40.0627	25	- 27,147	27,147	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/15/2011 060006871403	S	- 2,434.000	12.2526	89	29,733	31,491	- 1,758
Issue: G96666105 - Willis Group Holdings Plc							
04/18/2011 060006871403	B	1,786.000	40.0503	71	- 71,601	71,601	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/18/2011 060006871403	S	- 8,411.000	11.9552	338	100,217	108,821	- 8,605

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G96666105 - Willis Group Holdings Plc							
04/19/2011 060006871403	B	767.000	40.1347	31	- 30,814	30,814	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/19/2011 060006871403	S	- 6,308.000	11.8373	254	74,416	81,613	- 7,197
Issue: 294429105 - Equifax Inc							
04/19/2011 060006871405	S	- 230.000	37.0500	2	8,520	5,928	2,592
Issue: 060505104 - Bank Of America Corp							
04/19/2011 060006871405	S	- 13,080.000	12.2969	356	160,487	178,301	- 17,814
Issue: 294429105 - Equifax Inc							
04/20/2011 060006871405	S	- 890.000	37.6125	7	33,468	22,939	10,529
Issue: 00846U101 - Agilent Technologies Inc							
04/21/2011 060006871403	S	- 8,700.000	49.1934	295	427,687	211,755	215,932
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/21/2011 060006871403	S	- 526.000	11.9937	16	6,293	6,805	- 513
Issue: 294429105 - Equifax Inc							
04/21/2011 060006871405	S	- 1,115.000	37.8710	9	42,218	28,738	13,479
Issue: 00846U101 - Agilent Technologies Inc							
04/25/2011 060006871403	S	- 2,500.000	48.1113	76	120,202	60,849	59,353
Issue: G96666105 - Willis Group Holdings Plc							
04/25/2011 060006871403	B	22.000	40.4100	1	- 890	890	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/25/2011 060006871403	S	- 421.000	11.9967	13	5,038	5,447	- 409

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00846U101 - Agilent Technologies Inc							
04/26/2011 060006871403	S	- 742.000	49.2113	17	36,498	18,060	18,438
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/26/2011 060006871403	S	- 367.000	12.2800	6	4,501	4,748	- 247
Issue: 693475105 - P N C Financial Services Group Inc							
04/26/2011 060006871405	B	2,685.000	61.9577	73	- 166,429	166,429	
Issue: G96666105 - Willis Group Holdings Plc							
04/27/2011 060006871403	B	175.000	40.8189	3	- 7,146	7,146	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/27/2011 060006871403	S	- 3,617.000	12.1556	109	43,857	46,797	- 2,939
Issue: 446413106 - Huntington Ingalls Industrie							
04/27/2011 060006871405	B	490.000	39.9650	3	- 19,586	19,586	
Issue: G96666105 - Willis Group Holdings Plc							
04/28/2011 060006871403	B	83.000	41.0370	2	- 3,409	3,409	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/28/2011 060006871403	S	- 351.000	12.2513	11	4,290	4,541	- 252
Issue: 446413106 - Huntington Ingalls Industrie							
04/28/2011 060006871405	B	15.000	39.9709		- 600	600	
Issue: 446413106 - Huntington Ingalls Industrie							
04/28/2011 060006871405	B	85.000	39.9977	1	- 3,400	3,400	
Issue: 37247D106 - Genworth Financial Inc Cl A							
04/29/2011 060006871403	S	- 990.000	12.2436	27	12,094	12,809	- 714

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 428236103 - Hewlett Packard Co							
04/29/2011 060006871405	S	- 525.000	40.3156	4	21,162	23,947	- 2,786
Issue: 931422109 - Walgreen Co							
04/29/2011 060006871405	S	- 3,105.000	42.7683	24	132,771	95,663	37,108
Issue: 278642103 - E Bay Inc							
04/29/2011 060006871405	B	545.000	34.2147	4	- 18,651	18,651	
Issue: 446413106 - Huntington Ingalls Industrie							
04/29/2011 060006871405	B	740.000	40.0433	20	- 29,652	29,652	
Issue: 931422109 - Walgreen Co							
05/02/2011 060006871405	S	- 4,600.000	42.5140	36	195,528	141,723	53,806
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/03/2011 060006871403	S	- 2,257.000	46.4513	69	104,772	98,420	6,351
Issue: 126650100 - Cvs Caremark Corp							
05/05/2011 060006871405	B	4,760.000	36.7187	129	- 174,910	174,910	
Issue: 254709108 - Discover Finl Svcs							
05/05/2011 060006871405	S	- 2,170.000	23.8136	60	51,616	26,032	25,584
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/09/2011 060006871403	B	3,165.000	69.0496	68	- 218,610	218,610	
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/09/2011 060006871403	S	- 1,053.000	11.5350	32	12,115	13,624	- 1,509
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/10/2011 060006871403	B	3,171.000	69.3151	123	- 219,922	219,922	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/10/2011 060006871403	S	- 13,257.000	11.3665	525	150,161	171,519	- 21,358
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/10/2011 060006871403	S	- 2,550.000	46.0354	73	117,317	111,197	6,120
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/11/2011 060006871403	B	4,198.000	69.2246	162	- 290,767	290,767	
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/11/2011 060006871403	S	- 7,367.000	11.5067	296	84,474	95,314	- 10,841
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/11/2011 060006871403	S	- 4.000	46.2550		185	174	10
Issue: 594918104 - Microsoft Corp							
05/11/2011 060006871405	S	- 8,225.000	25.3588	226	208,350	224,618	- 16,268
Issue: 617446448 - Morgan Stanley							
05/11/2011 060006871405	S	- 7,695.000	24.6129	211	189,185	207,683	- 18,498
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/12/2011 060006871403	B	549.000	69.1500	22	- 37,985	37,985	
Issue: 617446448 - Morgan Stanley							
05/12/2011 060006871405	S	- 3,405.000	24.3087	94	82,678	91,899	- 9,221
Issue: 247916208 - Denbury Resources Inc							
05/13/2011 060006871403	B	3,639.000	20.6596	146	- 75,326	75,326	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/13/2011 060006871403	B	894.000	69.6874	13	- 62,314	62,314	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00846U101 - Agilent Technologies Inc							
05/13/2011 060006871403	S	- 2,647.000	52.5566	82	139,035	64,427	74,608
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/13/2011 060006871403	S	- 722.000	46.0683	22	33,239	31,484	1,755
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/16/2011 060006871403	B	1,991.000	70.6985	76	- 140,837	140,837	
Issue: 00846U101 - Agilent Technologies Inc							
05/16/2011 060006871403	S	- 183.000	52.6547	4	9,632	4,454	5,177
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/16/2011 060006871403	S	- 1,052.000	11.2522	42	11,795	13,611	- 1,816
Issue: 247916208 - Denbury Resources Inc							
05/17/2011 060006871403	B	4,548.000	20.2087	173	- 92,082	92,082	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/17/2011 060006871403	B	2,170.000	70.0952	84	- 152,190	152,190	
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/17/2011 060006871403	S	- 56.000	46.2280	2	2,587	2,442	145
Issue: 166764100 - Chevron Corporation							
05/17/2011 060006871405	S	- 3,105.000	100.2992	90	311,339	218,333	93,006
Issue: 001055102 - Aflac Inc							
05/18/2011 060006871403	B	2,148.000	50.4029	32	- 108,298	108,298	
Issue: 00846U101 - Agilent Technologies Inc							
05/18/2011 060006871403	S	- 2,239.000	51.5312	83	115,295	54,497	60,798

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G96666105 - Willis Group Holdings Plc							
05/18/2011 060006871403	B	565.000	40.1200	17	- 22,685	22,685	
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/18/2011 060006871403	S	- 271.000	46.3050	8	12,540	11,817	723
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/19/2011 060006871403	S	- 2,717.000	46.3835	111	125,913	118,480	7,434
Issue: 364760108 - Gap Inc							
05/20/2011 060006871403	B	17,835.000	19.3646	611	- 345,979	345,979	
Issue: 60871R209 - Molson Coors Brewing Co Cl B							
05/20/2011 060006871403	S	- 3,210.000	46.5175	125	149,196	139,978	9,218
Issue: 364760108 - Gap Inc							
05/23/2011 060006871403	B	1,059.000	19.5034	27	- 20,681	20,681	
Issue: 247916208 - Denbury Resources Inc							
05/23/2011 060006871403	B	2,072.000	20.5359	62	- 42,613	42,613	
Issue: 364760108 - Gap Inc							
05/24/2011 060006871403	B	4,109.000	19.0889	120	- 78,557	78,557	
Issue: 401617105 - Guess Inc							
05/24/2011 060006871405	S	- 3,920.000	39.6451	109	155,300	144,503	10,797
Issue: 247916208 - Denbury Resources Inc							
05/25/2011 060006871403	B	933.000	20.5877	37	- 19,246	19,246	
Issue: 247916208 - Denbury Resources Inc							
06/03/2011 060006871403	B	2,907.000	20.6212	93	- 60,039	60,039	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 401617105 - Guess Inc							
06/03/2011 060006871405	S	- 1,205.000	42.1633	21	50,785	44,420	6,366
Issue: 247916208 - Denbury Resources Inc							
06/06/2011 060006871403	B	4,697.000	20.3944	174	- 95,967	95,967	
Issue: 247916208 - Denbury Resources Inc							
06/07/2011 060006871403	B	136.000	20.1971	4	- 2,751	2,751	
Issue: G2554F113 - Covidien Plc							
06/07/2011 060006871405	B	3,770.000	54.4587	102	- 205,411	205,411	
Issue: 247916208 - Denbury Resources Inc							
06/10/2011 060006871403	B	2,014.000	20.0435	60	- 40,428	40,428	
Issue: 247916208 - Denbury Resources Inc							
06/13/2011 060006871403	B	32.000	19.9548	1	- 640	640	
Issue: 438516106 - Honeywell International Inc							
06/13/2011 060006871405	B	2,940.000	55.8842	79	- 164,379	164,379	
Issue: 00751Y106 - Advance Auto Parts Inc							
06/14/2011 060006871403	B	2,554.000	57.1949	74	- 146,150	146,150	
Issue: 521865204 - Lear Corp W I							
06/14/2011 060006871405	B	430.000	49.9563	3	- 21,484	21,484	
Issue: 00751Y106 - Advance Auto Parts Inc							
06/15/2011 060006871403	B	133.000	57.0717	2	- 7,593	7,593	
Issue: 00751Y106 - Advance Auto Parts Inc							
06/16/2011 060006871403	B	27.000	57.2867		- 1,547	1,547	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 78454L100 - Sm Energy Co							
06/21/2011 060006871405	B	495.000	65.3977	3	- 32,375	32,375	
Issue: 247916208 - Denbury Resources Inc							
06/23/2011 060006871403	B	4,782.000	18.7780	143	- 89,940	89,940	
Issue: 247916208 - Denbury Resources Inc							
06/24/2011 060006871403	B	375.000	18.6360	15	- 7,004	7,004	
Issue: 233326107 - D S T Systems Inc							
06/28/2011 060006871403	B	932.000	51.9224	20	- 48,412	48,412	
Issue: 099724106 - Borg Warner Inc							
06/28/2011 060006871403	S	- 872.000	78.5086	30	68,430	36,316	32,114
Issue: 037833100 - Apple Inc							
06/28/2011 060006871405	B	930.000	335.5154	7	- 312,036	312,036	
Issue: 521865204 - Lear Corp W I							
06/28/2011 060006871405	B	210.000	51.6115	1	- 10,840	10,840	
Issue: 233326107 - D S T Systems Inc							
06/29/2011 060006871403	B	135.000	51.9887	3	- 7,021	7,021	
Issue: 099724106 - Borg Warner Inc							
06/29/2011 060006871403	S	- 436.000	79.9001	18	34,818	18,158	16,661
Issue: 681904108 - Omnicare Inc							
06/29/2011 060006871405	S	- 80.000	31.3327	1	2,506	1,969	537
Issue: 099724106 - Borg Warner Inc							
07/01/2011 060006871403	S	- 555.000	81.1956	12	45,052	23,114	21,938

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74005P104 - Praxair Inc							
07/05/2011 060006871403	S	- 300.000	108.9450	10	32,674	22,515	10,159
Issue: 099724106 - Borg Warner Inc							
07/05/2011 060006871403	S	- 2,716.000	80.7166	103	219,123	113,111	106,012
Issue: 74005P104 - Praxair Inc							
07/06/2011 060006871403	S	- 274.000	108.2543	9	29,653	20,563	9,090
Issue: 099724106 - Borg Warner Inc							
07/06/2011 060006871403	S	- 471.000	80.5298	15	37,915	19,615	18,299
Issue: 446413106 - Huntington Ingalls Industrie							
07/06/2011 060006871405	B	2,155.000	35.1452	15	- 75,753	75,753	
Issue: 577081102 - Mattel Inc							
07/07/2011 060006871403	S	- 18,193.000	28.0434	608	509,585	410,906	98,679
Issue: 099724106 - Borg Warner Inc							
07/07/2011 060006871403	S	- 379.000	81.1374	6	30,745	15,784	14,961
Issue: 577081102 - Mattel Inc							
07/08/2011 060006871403	S	- 1,511.000	27.6271	45	41,699	34,127	7,572
Issue: 099724106 - Borg Warner Inc							
07/08/2011 060006871403	S	- 706.000	80.0988	12	56,538	29,402	27,136
Issue: 577081102 - Mattel Inc							
07/11/2011 060006871403	S	- 1,664.000	27.1947	44	45,208	37,583	7,625
Issue: 099724106 - Borg Warner Inc							
07/11/2011 060006871403	S	- 257.000	78.9254	11	20,273	10,703	9,570

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 521865204 - Lear Corp W I							
07/11/2011 060006871405	B	990.000	53.1398	7	- 52,615	52,615	
Issue: 92553P201 - Viacom Inc Class B							
07/11/2011 060006871405	S	- 170.000	51.2327	1	8,708	5,218	3,490
Issue: 577081102 - Mattel Inc							
07/12/2011 060006871403	S	- 2,080.000	27.2634	49	56,659	46,979	9,680
Issue: 099724106 - Borg Warner Inc							
07/12/2011 060006871403	S	- 1,412.000	79.1344	59	111,679	58,805	52,875
Issue: 577081102 - Mattel Inc							
07/13/2011 060006871403	S	- 5,900.000	27.3332	214	161,052	133,257	27,795
Issue: 099724106 - Borg Warner Inc							
07/13/2011 060006871403	S	- 1,197.000	79.3211	48	94,900	49,851	45,049
Issue: 577081102 - Mattel Inc							
07/14/2011 060006871403	S	- 3,102.000	26.8696	78	83,271	70,062	13,210
Issue: 099724106 - Borg Warner Inc							
07/14/2011 060006871403	S	- 457.000	79.2755	17	36,212	19,032	17,179
Issue: 099724106 - Borg Warner Inc							
07/15/2011 060006871403	S	- 10.000	77.0433		770	416	354
Issue: 037833100 - Apple Inc							
07/18/2011 060006871405	B	360.000	373.9789	3	- 134,635	134,635	
Issue: 36467W109 - Gamestop Corp Cl A							
07/19/2011 060006871403	B	634.000	23.6358	25	- 15,010	15,010	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36467W109 - Gamestop Corp Cl A							
07/20/2011 060006871403	B	3,166.000	23.5423	122	- 74,657	74,657	
Issue: 099724106 - Borg Warner Inc							
07/21/2011 060006871403	S	- 210.000	76.5297	8	16,064	8,746	7,318
Issue: 03073E105 - Amerisourcebergen Corp							
07/21/2011 060006871405	B	1,680.000	38.8268	29	- 65,258	65,258	
Issue: 009363102 - Airgas Inc							
07/22/2011 060006871403	B	1,519.000	69.8595	45	- 106,162	106,162	
Issue: 74005P104 - Praxair Inc							
07/22/2011 060006871403	S	- 3,900.000	105.2379	148	410,280	292,689	117,591
Issue: 099724106 - Borg Warner Inc							
07/22/2011 060006871403	S	- 324.000	76.6464	10	24,823	13,493	11,330
Issue: 949746101 - Wells Fargo Co							
07/22/2011 060006871405	B	7,020.000	29.1621	119	- 204,837	204,837	
Issue: 009363102 - Airgas Inc							
07/25/2011 060006871403	B	2,642.000	70.1560	101	- 185,453	185,453	
Issue: 74005P104 - Praxair Inc							
07/25/2011 060006871403	S	- 600.000	105.1499	25	63,065	45,029	18,036
Issue: 099724106 - Borg Warner Inc							
07/25/2011 060006871403	S	- 323.000	76.2900	10	24,632	13,452	11,180
Issue: 53217V109 - Life Technologies Corp							
07/25/2011 060006871403	B	9,376.000	51.3831	339	- 482,107	482,107	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06738E204 - Barclays Plc A D R							
07/25/2011 060006871405	S	- 9,625.000	14.9709	263	143,832	196,776	- 52,944
Issue: 009363102 - Airgas Inc							
07/26/2011 060006871403	B	4,492.000	69.7118	139	- 313,285	313,285	
Issue: 53217V109 - Life Technologies Corp							
07/26/2011 060006871403	B	2,139.000	50.5823	47	- 108,242	108,242	
Issue: 681904108 - Omnicare Inc							
07/26/2011 060006871405	S	- 2,400.000	30.5574	18	73,320	59,078	14,241
Issue: 009363102 - Airgas Inc							
07/27/2011 060006871403	B	1,458.000	68.6541	47	- 100,145	100,145	
Issue: 269246401 - E Trade Financial Corp							
07/27/2011 060006871403	S	- 7,800.000	16.1082	236	125,408	116,462	8,945
Issue: 23918K108 - Davita Inc							
07/27/2011 060006871405	S	- 175.000	83.2404	2	14,566	9,088	5,478
Issue: 06652K103 - Bankunited Inc							
07/27/2011 060006871408	S	- 18,090.000	24.8277	551	448,582	516,611	- 68,029
Issue: 009363102 - Airgas Inc							
07/28/2011 060006871403	B	2,002.000	69.5105	80	- 139,240	139,240	
Issue: 099724106 - Borg Warner Inc							
07/28/2011 060006871403	S	- 653.000	78.1503	21	51,012	27,195	23,817
Issue: 53217V109 - Life Technologies Corp							
07/28/2011 060006871403	B	8,765.000	46.1179	266	- 404,490	404,490	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06652K103 - Bankunited Inc							
07/28/2011 060006871408	S	- 2,398.000	24.7536	73	59,286	68,482	- 9,196
Issue: 009363102 - Airgas Inc							
07/29/2011 060006871403	B	1,549.000	68.6598	40	- 106,394	106,394	
Issue: 009363102 - Airgas Inc							
08/01/2011 060006871403	B	2,149.000	68.3649	83	- 146,999	146,999	
Issue: 009363102 - Airgas Inc							
08/02/2011 060006871403	B	1,962.000	67.5796	75	- 132,666	132,666	
Issue: 009363102 - Airgas Inc							
08/03/2011 060006871403	B	218.000	66.8013	9	- 14,571	14,571	
Issue: 44919P508 - Iac Interactivecorp							
08/04/2011 060006871405	S	- 2,795.000	39.0806	78	109,153	92,964	16,189
Issue: 247916208 - Denbury Resources Inc							
08/05/2011 060006871403	B	6,200.000	15.9937	248	- 99,409	99,409	
Issue: 247916208 - Denbury Resources Inc							
08/08/2011 060006871403	B	8,200.000	15.0783	328	- 123,970	123,970	
Issue: 247916208 - Denbury Resources Inc							
08/09/2011 060006871403	B	500.000	14.9809	20	- 7,510	7,510	
Issue: 278642103 - E Bay Inc							
08/09/2011 060006871403	S	- 7,706.000	28.8706	270	222,207	168,809	53,398
Issue: 025816109 - American Express Co							
08/09/2011 060006871405	S	- 545.000	43.6151	15	23,755	16,507	7,248

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 571748102 - Marsh McLennan Cos Inc							
08/09/2011 060006871405	B	3,610.000	27.3939	97	- 98,989	98,989	
Issue: 871607107 - Synopsys Inc							
08/11/2011 060006871403	S	- 728.000	22.1594	22	16,110	15,914	196
Issue: 278642103 - E Bay Inc							
08/11/2011 060006871403	S	- 6,000.000	29.9452	216	179,455	131,437	48,018
Issue: G7496G103 - Renaissance Re Holdings Ltd							
08/11/2011 060006871403	B	2,100.000	61.2754	76	- 128,754	128,754	
Issue: 452308109 - Illinois Tool Works							
08/11/2011 060006871405	S	- 4,360.000	45.1336	78	196,705	199,719	- 3,014
Issue: 871607107 - Synopsys Inc							
08/12/2011 060006871403	S	- 894.000	22.2798	24	19,894	19,543	351
Issue: 278642103 - E Bay Inc							
08/12/2011 060006871403	S	- 231.000	30.5150	4	7,045	5,060	1,985
Issue: 302491303 - F M C Corporation							
08/15/2011 060006871403	B	2,800.000	75.0672	105	- 210,293	210,293	
Issue: 871607107 - Synopsys Inc							
08/15/2011 060006871403	S	- 713.000	22.6233	24	16,106	15,586	520
Issue: 278642103 - E Bay Inc							
08/15/2011 060006871403	S	- 761.000	30.7704	31	23,385	16,671	6,715
Issue: 14170T101 - Carefusion Corporation							
08/15/2011 060006871405	B	1,170.000	25.5115	8	- 29,857	29,857	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 278642103 - E Bay Inc							
08/16/2011 060006871403	S	- 312.000	30.3104	10	9,447	6,835	2,613
Issue: 278642103 - E Bay Inc							
08/17/2011 060006871403	S	- 81.000	30.4839	1	2,468	1,774	694
Issue: 049513104 - Atmel Corp							
08/18/2011 060006871403	B	817.000	9.0450	25	- 7,414	7,414	
Issue: 009363102 - Airgas Inc							
08/18/2011 060006871403	B	368.000	59.4440	11	- 21,886	21,886	
Issue: 247916208 - Denbury Resources Inc							
08/18/2011 060006871403	B	2,000.000	14.9312	60	- 29,922	29,922	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
08/18/2011 060006871403	B	1,300.000	61.9152	52	- 80,542	80,542	
Issue: 14170T101 - Carefusion Corporation							
08/18/2011 060006871403	S	- 1,100.000	24.2129	34	26,601	26,777	- 176
Issue: 53217V109 - Life Technologies Corp							
08/18/2011 060006871403	B	730.000	36.4018	21	- 26,594	26,594	
Issue: 36467W109 - Gamestop Corp Cl A							
08/18/2011 060006871403	B	2,061.000	20.0921	51	- 41,461	41,461	
Issue: 053807103 - Avnet Inc							
08/18/2011 060006871405	S	- 545.000	25.8450	4	14,081	17,299	- 3,217
Issue: 693475105 - P N C Financial Services Group Inc							
08/18/2011 060006871405	B	10.000	45.4094		- 454	454	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 887317303 - Time Warner Inc							
08/18/2011 060006871405	B	4,200.000	28.8250	113	- 121,178	121,178	
Issue: 320517105 - First Horizon National Corp							
08/19/2011 060006871403	B	2,600.000	6.5134	104	- 17,039	17,039	
Issue: 053807103 - Avnet Inc							
08/19/2011 060006871405	S	- 460.000	25.5545	13	11,742	14,601	- 2,858
Issue: 053807103 - Avnet Inc							
08/19/2011 060006871405	S	- 685.000	25.1391	19	17,201	21,743	- 4,541
Issue: 693475105 - P N C Financial Services Group Inc							
08/19/2011 060006871405	B	335.000	43.7861	2	- 14,671	14,671	
Issue: 124857202 - Cbs Corp Class B Non Voting							
08/22/2011 060006871405	B	6,155.000	22.8431	43	- 140,642	140,642	
Issue: 053807103 - Avnet Inc							
08/23/2011 060006871405	S	- 60.000	25.2850		1,517	1,904	- 388
Issue: 278642103 - E Bay Inc							
08/24/2011 060006871403	S	- 400.000	28.7617	8	11,497	8,762	2,734
Issue: G94368100 - Warner Chilcott Plc Class A							
08/24/2011 060006871403	B	1,700.000	16.3952	35	- 27,907	27,907	
Issue: 14170T101 - Carefusion Corporation							
08/24/2011 060006871403	S	- 1,500.000	24.4080	46	36,566	36,514	52
Issue: 269246401 - E Trade Financial Corp							
08/24/2011 060006871403	S	- 20,606.000	10.7788	820	221,287	305,669	- 84,381

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 53217V109 - Life Technologies Corp							
08/24/2011 060006871403	B	400.000	38.4290	8	- 15,379	15,379	
Issue: 418056107 - Hasbro Inc							
08/25/2011 060006871403	S	- 1,451.000	37.3224	45	54,110	49,329	4,781
Issue: 871503108 - Symantec Corp							
08/25/2011 060006871403	S	- 113.000	15.9581	3	1,800	1,630	170
Issue: 049513104 - Atmel Corp							
08/25/2011 060006871403	S	- 5,334.000	8.8536	192	47,033	31,504	15,529
Issue: 871607107 - Synopsys Inc							
08/25/2011 060006871403	S	- 1,929.000	24.7672	59	47,717	42,168	5,549
Issue: 278642103 - E Bay Inc							
08/25/2011 060006871403	S	- 3,412.000	28.5382	104	97,268	74,744	22,524
Issue: G94368100 - Warner Chilcott Plc Class A							
08/25/2011 060006871403	B	8,600.000	16.3742	338	- 141,157	141,157	
Issue: 14170T101 - Carefusion Corporation							
08/25/2011 060006871403	S	- 14.000	24.2350		339	341	- 2
Issue: 00751Y106 - Advance Auto Parts Inc							
08/25/2011 060006871403	B	1,179.000	58.4015	35	- 68,891	68,891	
Issue: 269246401 - E Trade Financial Corp							
08/25/2011 060006871403	S	- 24,967.000	10.9518	1,004	272,430	370,360	- 97,930
Issue: 00507V109 - Activision Blizzard Inc							
08/25/2011 060006871403	B	661.000	11.1392	20	- 7,383	7,383	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 278642103 - E Bay Inc							
08/26/2011 060006871403	S	- 2,284.000	29.2850	70	66,817	50,034	16,783
Issue: 269246401 - E Trade Financial Corp							
08/26/2011 060006871403	S	- 22,193.000	10.6957	892	236,477	329,210	- 92,733
Issue: 278642103 - E Bay Inc							
08/29/2011 060006871403	S	- 1,713.000	30.4863	70	52,154	37,525	14,628
Issue: 269246401 - E Trade Financial Corp							
08/29/2011 060006871403	S	- 6,325.000	11.2125	254	70,665	93,825	- 23,160
Issue: 364760108 - Gap Inc							
09/06/2011 060006871403	B	256.000	15.2492	7	- 3,911	3,911	
Issue: 037833100 - Apple Inc							
09/06/2011 060006871405	B	475.000	373.3558	13	- 177,357	177,357	
Issue: 035710409 - Annaly Cap Mgmt Inc							
09/09/2011 060006871405	B	2,235.000	17.7442	38	- 39,696	39,696	
Issue: 049513104 - Atmel Corp							
09/12/2011 060006871403	B	5,000.000	8.9725	200	- 45,063	45,063	
Issue: 247916208 - Denbury Resources Inc							
09/12/2011 060006871403	B	178.000	13.9350	5	- 2,486	2,486	
Issue: G94368100 - Warner Chilcott Plc Class A							
09/12/2011 060006871403	B	2,300.000	13.8900	86	- 32,033	32,033	
Issue: 00507V109 - Activision Blizzard Inc							
09/12/2011 060006871403	B	4,800.000	11.4193	192	- 55,005	55,005	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 14170T101 - Carefusion Corporation							
09/15/2011 060006871403	S	- 7,500.000	24.0780	277	180,308	182,393	- 2,085
Issue: 774341101 - Rockwell Collins Inc							
09/16/2011 060006871403	S	- 5,400.000	56.0265	189	302,354	271,112	31,241
Issue: 14170T101 - Carefusion Corporation							
09/20/2011 060006871403	S	- 5,519.000	24.7674	168	136,523	134,217	2,306
Issue: 369604103 - General Electric Co							
09/22/2011 060006871405	B	9,950.000	15.0266	70	- 149,584	149,584	
Issue: 14170T101 - Carefusion Corporation							
09/23/2011 060006871403	S	- 28.000	23.6183	1	660	681	- 20
Issue: 369604103 - General Electric Co							
09/23/2011 060006871405	B	15,025.000	15.1915	105	- 228,357	228,357	
Issue: 369604103 - General Electric Co							
09/23/2011 060006871405	B	12,520.000	15.0940	88	- 189,065	189,065	
Issue: 14170T101 - Carefusion Corporation							
09/26/2011 060006871403	S	- 3,300.000	23.7998	70	78,469	80,253	- 1,784
Issue: 369604103 - General Electric Co							
09/26/2011 060006871405	B	1,325.000	15.3616	9	- 20,363	20,363	
Issue: 14170T101 - Carefusion Corporation							
09/27/2011 060006871403	S	- 14,150.000	24.4955	546	346,066	344,115	1,951
Issue: 774341101 - Rockwell Collins Inc							
09/27/2011 060006871403	S	- 10,183.000	53.4209	412	543,574	511,703	31,870

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 493267108 - Keycorp New							
09/28/2011 060006871403	S	- 16,213.000	5.8986	488	95,146	115,034	- 19,888
Issue: 049513104 - Atmel Corp							
09/28/2011 060006871403	B	6,150.000	8.9283	246	- 55,155	55,155	
Issue: G94368100 - Warner Chilcott Plc Class A							
09/28/2011 060006871403	B	4,161.000	15.4735	146	- 64,531	64,531	
Issue: 446413106 - Huntington Ingalls Industrie							
09/28/2011 060006871405	S	- 4,530.000	24.8216	34	112,408	168,982	- 56,574
Issue: 446413106 - Huntington Ingalls Industrie							
09/28/2011 060006871405	S	- 1,465.000	25.3449	26	37,105	54,649	- 17,544
Issue: 00751Y106 - Advance Auto Parts Inc							
09/29/2011 060006871403	S	- 1,485.000	58.9779	36	87,546	75,558	11,988
Issue: 446413106 - Huntington Ingalls Industrie							
09/29/2011 060006871405	S	- 795.000	24.0790	6	19,137	29,656	- 10,519
Issue: 00751Y106 - Advance Auto Parts Inc							
09/30/2011 060006871403	S	- 1,179.000	59.1573	24	69,723	59,988	9,734
Issue: 446413106 - Huntington Ingalls Industrie							
09/30/2011 060006871405	S	- 175.000	24.3684	1	4,263	6,528	- 2,265
Issue: 00751Y106 - Advance Auto Parts Inc							
10/03/2011 060006871403	S	- 70.000	58.3535	1	4,084	3,562	522
Issue: 418056107 - Hasbro Inc							
10/04/2011 060006871403	S	- 2,261.000	31.9911	65	72,267	77,028	- 4,761

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00751Y106 - Advance Auto Parts Inc							
10/04/2011 060006871403	S	- 2,192.000	57.6975	43	126,430	111,530	14,900
Issue: 369604103 - General Electric Co							
10/04/2011 060006871405	B	875.000	14.3350	6	- 12,549	12,549	
Issue: 444859102 - Humana Inc							
10/04/2011 060006871405	S	- 670.000	65.7350	6	44,037	32,268	11,769
Issue: 26875P101 - E O G Res Inc							
10/04/2011 060006871405	B	2,250.000	70.1625	16	- 157,881	157,881	
Issue: 655044105 - Noble Energy Inc							
10/04/2011 060006871405	B	1,615.000	69.8145	44	- 112,794	112,794	
Issue: 418056107 - Hasbro Inc							
10/05/2011 060006871403	S	- 5,599.000	32.8157	143	183,592	190,747	- 7,155
Issue: 521865204 - Lear Corp W I							
10/05/2011 060006871405	B	5.000	43.9830		- 220	220	
Issue: 44919P508 - Iac Interactivecorp							
10/05/2011 060006871405	S	- 2,835.000	36.9785	22	104,812	94,295	10,518
Issue: 418056107 - Hasbro Inc							
10/06/2011 060006871403	S	- 1,639.000	33.4432	46	54,768	55,838	- 1,070
Issue: 36467W109 - Gamestop Corp Cl A							
10/06/2011 060006871403	S	- 4,274.000	24.0336	132	102,587	91,259	11,329
Issue: 418056107 - Hasbro Inc							
10/07/2011 060006871403	S	- 2,289.000	33.4721	80	76,538	77,982	- 1,444

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36467W109 - Gamestop Corp Cl A							
10/07/2011 060006871403	S	- 4,231.000	24.3971	148	103,076	90,341	12,736
Issue: 446413106 - Huntington Ingalls Industrie							
10/07/2011 060006871405	S	- 220.000	23.7450	2	5,222	8,207	- 2,984
Issue: 228368106 - Crown Holdings Inc							
10/10/2011 060006871403	B	600.000	31.9387	9	- 19,172	19,172	
Issue: 36467W109 - Gamestop Corp Cl A							
10/10/2011 060006871403	S	- 1,329.000	24.7256	54	32,807	28,377	4,430
Issue: 228368106 - Crown Holdings Inc							
10/11/2011 060006871403	B	5,982.000	32.2971	227	- 193,429	193,429	
Issue: 74005P104 - Praxair Inc							
10/12/2011 060006871403	S	- 243.000	100.8350	8	24,495	18,681	5,814
Issue: 228368106 - Crown Holdings Inc							
10/12/2011 060006871403	B	2,960.000	32.9698	84	- 97,675	97,675	
Issue: 36467W109 - Gamestop Corp Cl A							
10/12/2011 060006871403	S	- 664.000	25.7898	25	17,100	14,178	2,922
Issue: 228368106 - Crown Holdings Inc							
10/13/2011 060006871403	B	718.000	32.5320	11	- 23,369	23,369	
Issue: 228368106 - Crown Holdings Inc							
10/14/2011 060006871403	B	1,764.000	33.0389	53	- 58,334	58,334	
Issue: 228368106 - Crown Holdings Inc							
10/17/2011 060006871403	B	1,547.000	32.3075	23	- 50,003	50,003	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 228368106 - Crown Holdings Inc							
10/18/2011 060006871403	B	2,513.000	32.3852	52	- 81,436	81,436	
Issue: 74005P104 - Praxair Inc							
10/19/2011 060006871403	S	- 610.000	101.3306	26	61,786	46,896	14,890
Issue: 228368106 - Crown Holdings Inc							
10/19/2011 060006871403	B	1,193.000	33.3581	48	- 39,844	39,844	
Issue: 228368106 - Crown Holdings Inc							
10/20/2011 060006871403	B	1,290.000	32.6407	52	- 42,158	42,158	
Issue: 001055102 - Aflac Inc							
10/24/2011 060006871403	S	- 1,200.000	43.3650	37	52,001	50,074	1,927
Issue: 00507V109 - Activision Blizzard Inc							
10/24/2011 060006871403	S	- 3,447.000	13.5670	120	46,646	37,501	9,145
Issue: 00507V109 - Activision Blizzard Inc							
10/25/2011 060006871403	S	- 3,109.000	13.5430	87	42,018	33,823	8,195
Issue: 316773100 - Fifth Third Bancorp							
10/25/2011 060006871405	B	1,605.000	11.6815	43	- 18,792	18,792	
Issue: 035710409 - Annaly Cap Mgmt Inc							
10/25/2011 060006871405	B	6,205.000	16.6380	168	- 103,406	103,406	
Issue: 44919P508 - Iac Interactivecorp							
10/25/2011 060006871405	S	- 200.000	41.3603	2	8,271	6,652	1,618
Issue: 74005P104 - Praxair Inc							
10/26/2011 060006871403	S	- 247.000	102.1000	10	25,208	18,989	6,219

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00507V109 - Activision Blizzard Inc							
10/26/2011 060006871403	S	- 7,669.000	13.4674	268	103,014	83,433	19,581
Issue: 316773100 - Fifth Third Bancorp							
10/26/2011 060006871405	B	270.000	11.8850	2	- 3,211	3,211	
Issue: 254709108 - Discover Finl Svcs							
10/26/2011 060006871405	S	- 235.000	23.2550	4	5,461	2,819	2,642
Issue: 44919P508 - Iac Interactivecorp							
10/26/2011 060006871405	S	- 60.000	40.8275		2,449	1,996	454
Issue: 44919P508 - Iac Interactivecorp							
10/26/2011 060006871405	S	- 1,250.000	40.8574	10	51,062	41,576	9,486
Issue: 001055102 - Aflac Inc							
10/27/2011 060006871403	S	- 179.000	46.4871	3	8,318	7,469	849
Issue: 049513104 - Atmel Corp							
10/27/2011 060006871403	S	- 1,986.000	11.4110	60	22,602	12,635	9,968
Issue: 045487105 - Associated Banc Corp							
10/27/2011 060006871403	S	- 500.000	11.8650	15	5,917	6,529	- 611
Issue: 00507V109 - Activision Blizzard Inc							
10/27/2011 060006871403	S	- 4,353.000	13.5263	147	58,733	47,357	11,375
Issue: 03076C106 - Ameriprise Finl Inc							
10/27/2011 060006871403	S	- 7,800.000	48.9505	319	381,495	311,157	70,338
Issue: 44919P508 - Iac Interactivecorp							
10/27/2011 060006871405	S	- 2,090.000	40.8842	16	85,432	69,515	15,916

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 845467109 - Southwestern Energy Co							
10/28/2011 060006871403	S	- 100.000	44.0550	3	4,402	3,500	902
Issue: 302491303 - F M C Corporation							
10/28/2011 060006871403	S	- 260.000	82.6391	8	21,478	17,979	3,499
Issue: 049513104 - Atmel Corp							
10/28/2011 060006871403	S	- 888.000	11.1376	27	9,863	5,649	4,214
Issue: 045487105 - Associated Banc Corp							
10/28/2011 060006871403	S	- 400.000	11.5767	12	4,619	5,223	- 604
Issue: 00507V109 - Activision Blizzard Inc							
10/28/2011 060006871403	S	- 2,993.000	13.4716	88	40,232	32,561	7,671
Issue: 302491303 - F M C Corporation							
10/31/2011 060006871403	S	- 510.000	80.0569	21	40,808	35,267	5,541
Issue: 049513104 - Atmel Corp							
10/31/2011 060006871403	S	- 8,700.000	10.7073	320	92,833	55,348	37,485
Issue: 00507V109 - Activision Blizzard Inc							
10/31/2011 060006871403	S	- 1,556.000	13.4243	37	20,851	16,928	3,923
Issue: 302491303 - F M C Corporation							
11/01/2011 060006871403	S	- 226.000	80.1269	9	18,099	15,628	2,471
Issue: 46625H100 - J P Morgan Chase Co							
11/01/2011 060006871405	S	- 9,415.000	32.6228	72	307,072	337,573	- 30,501
Issue: 30212P105 - Expedia Inc							
11/01/2011 060006871405	B	8,020.000	27.2223	56	- 218,379	218,379	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 049513104 - Atmel Corp							
11/02/2011 060006871403	S	- 2,623.000	10.5212	89	27,508	16,687	10,821
Issue: 364760108 - Gap Inc							
11/03/2011 060006871403	S	- 2,700.000	19.6650	106	52,989	50,768	2,221
Issue: 845467109 - Southwestern Energy Co							
11/03/2011 060006871403	S	- 300.000	42.7612	12	12,816	10,500	2,316
Issue: 049513104 - Atmel Corp							
11/03/2011 060006871403	S	- 663.000	10.5003	24	6,937	4,218	2,719
Issue: 871607107 - Synopsys Inc							
11/03/2011 060006871403	S	- 467.000	27.2896	14	12,730	10,405	2,325
Issue: 00507V109 - Activision Blizzard Inc							
11/03/2011 060006871403	S	- 1,800.000	13.4017	54	24,069	19,583	4,486
Issue: 845467109 - Southwestern Energy Co							
11/04/2011 060006871403	S	- 200.000	42.7526	8	8,542	7,000	1,542
Issue: 049513104 - Atmel Corp							
11/04/2011 060006871403	S	- 1,429.000	10.5014	53	14,953	9,091	5,862
Issue: 871607107 - Synopsys Inc							
11/04/2011 060006871403	S	- 1,208.000	27.0913	33	32,693	26,915	5,779
Issue: 247916208 - Denbury Resources Inc							
11/04/2011 060006871403	S	- 1,185.000	17.1363	36	20,271	21,298	- 1,027
Issue: G94368100 - Warner Chilcott Plc Class A							
11/04/2011 060006871403	B	726.000	16.8048	22	- 12,222	12,222	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00751Y106 - Advance Auto Parts Inc							
11/04/2011 060006871403	S	- 1,030.000	65.5459	22	67,491	53,046	14,444
Issue: 00507V109 - Activision Blizzard Inc							
11/04/2011 060006871403	S	- 7,400.000	13.5161	263	99,756	80,506	19,250
Issue: H84989104 - Te Connectivity Ltd							
11/04/2011 060006871405	S	- 1,475.000	34.9950	41	51,577	42,810	8,767
Issue: 845467109 - Southwestern Energy Co							
11/07/2011 060006871403	S	- 100.000	42.9000	4	4,286	3,500	786
Issue: 871607107 - Synopsys Inc							
11/07/2011 060006871403	S	- 1,781.000	27.1271	46	48,268	39,682	8,586
Issue: G94368100 - Warner Chilcott Plc Class A							
11/07/2011 060006871403	B	8.000	16.7720		- 134	134	
Issue: 00507V109 - Activision Blizzard Inc							
11/07/2011 060006871403	S	- 165.000	13.6150	5	2,241	1,795	446
Issue: 871607107 - Synopsys Inc							
11/08/2011 060006871403	S	- 1,069.000	27.3133	21	29,177	23,818	5,359
Issue: 247916208 - Denbury Resources Inc							
11/08/2011 060006871403	S	- 89.000	17.1747	1	1,527	1,600	- 72
Issue: 00751Y106 - Advance Auto Parts Inc							
11/08/2011 060006871403	S	- 800.000	66.8707	24	53,473	41,201	12,272
Issue: 00507V109 - Activision Blizzard Inc							
11/08/2011 060006871403	S	- 2,935.000	13.9289	90	40,791	31,930	8,860

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 871607107 - Synopsys Inc							
11/09/2011 060006871403	S	- 329.000	27.1962	5	8,942	7,330	1,612
Issue: 049513104 - Atmel Corp							
11/10/2011 060006871403	B	4,300.000	9.5949	172	- 41,430	41,430	
Issue: 74005P104 - Praxair Inc							
11/10/2011 060006871403	S	- 1,233.000	99.8234	47	123,035	94,791	28,244
Issue: 871607107 - Synopsys Inc							
11/10/2011 060006871403	S	- 1.000	27.1500		27	22	5
Issue: 228368106 - Crown Holdings Inc							
11/10/2011 060006871403	B	96.000	32.2740	1	- 3,100	3,100	
Issue: 320517105 - First Horizon National Corp							
11/10/2011 060006871403	B	5,903.000	7.1964	177	- 42,657	42,657	
Issue: 871607107 - Synopsys Inc							
11/11/2011 060006871403	S	- 29.000	27.3162	1	792	646	145
Issue: 247916208 - Denbury Resources Inc							
11/11/2011 060006871403	S	- 593.000	17.1728	24	10,160	10,658	- 498
Issue: 247916208 - Denbury Resources Inc							
11/16/2011 060006871403	S	- 304.000	17.4959	9	5,310	5,464	- 154
Issue: 228368106 - Crown Holdings Inc							
11/16/2011 060006871403	B	692.000	32.4929	16	- 22,501	22,501	
Issue: 913017109 - United Technologies Corp							
11/16/2011 060006871405	S	- 390.000	78.0700	3	30,444	23,005	7,439

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: H89128104 - Tyco International Ltd							
11/16/2011 060006871405	B	1,125.000	48.1218	8	- 54,145	54,145	
Issue: 17275R102 - Cisco Sys Inc							
11/16/2011 060006871405	B	570.000	19.1020	4	- 10,892	10,892	
Issue: 759509102 - Reliance Steel Aluminum							
11/16/2011 060006871405	S	- 105.000	45.7350	1	4,801	4,227	574
Issue: 958102105 - Western Digital Corp							
11/17/2011 060006871405	S	- 3,635.000	26.0965	27	94,834	111,584	- 16,750
Issue: 17275R102 - Cisco Sys Inc							
11/17/2011 060006871405	B	4,840.000	18.3792	131	- 89,086	89,086	
Issue: 045487105 - Associated Banc Corp							
11/21/2011 060006871403	S	- 464.000	10.4136	14	4,818	6,000	- 1,182
Issue: 53217V109 - Life Technologies Corp							
11/21/2011 060006871403	B	1,408.000	36.5266	49	- 51,479	51,479	
Issue: 045487105 - Associated Banc Corp							
11/22/2011 060006871403	S	- 90.000	10.1718	1	914	1,164	- 250
Issue: 228368106 - Crown Holdings Inc							
11/23/2011 060006871403	B	248.000	30.2577	4	- 7,508	7,508	
Issue: 53217V109 - Life Technologies Corp							
11/23/2011 060006871403	B	977.000	36.6984	30	- 35,885	35,885	
Issue: 17275R102 - Cisco Sys Inc							
11/23/2011 060006871405	B	230.000	17.5950	2	- 4,048	4,048	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 278642103 - E Bay Inc							
11/23/2011 060006871405	S	- 5,175.000	28.8494	39	149,257	139,368	9,888
Issue: 98419M100 - Xylem Inc							
11/23/2011 060006871405	B	2,655.000	23.6642	19	- 62,847	62,847	
Issue: 30162A108 - Exelis Inc							
11/23/2011 060006871405	S	- 9,325.000	9.0615	67	84,432	116,086	- 31,654
Issue: 30162A108 - Exelis Inc							
11/25/2011 060006871405	S	- 1,170.000	8.9831	20	10,490	14,565	- 4,075
Issue: 009363102 - Airgas Inc							
11/28/2011 060006871403	S	- 1,597.000	72.5290	50	115,779	107,455	8,324
Issue: 045487105 - Associated Banc Corp							
11/28/2011 060006871403	S	- 338.000	9.9602	10	3,356	4,370	- 1,014
Issue: 98419M100 - Xylem Inc							
11/28/2011 060006871405	B	400.000	23.7825	3	- 9,516	9,516	
Issue: 302491303 - F M C Corporation							
11/29/2011 060006871403	S	- 200.000	80.0387	6	16,001	13,960	2,042
Issue: 045487105 - Associated Banc Corp							
11/29/2011 060006871403	S	- 688.000	9.8893	21	6,783	8,896	- 2,113
Issue: 655044105 - Noble Energy Inc							
11/29/2011 060006871405	S	- 2,955.000	92.3775	26	272,950	221,336	51,614
Issue: 871607107 - Synopsys Inc							
11/30/2011 060006871403	S	- 326.000	27.7282	8	9,032	7,310	1,722

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 247916208 - Denbury Resources Inc							
11/30/2011 060006871403	S	- 385.000	16.7767	13	6,446	6,920	- 473
Issue: 045487105 - Associated Banc Corp							
11/30/2011 060006871403	S	- 2,930.000	10.1819	88	29,744	37,886	- 8,141
Issue: 655044105 - Noble Energy Inc							
11/30/2011 060006871405	S	- 870.000	96.7964	8	84,205	65,165	19,040
Issue: 871607107 - Synopsys Inc							
12/01/2011 060006871403	S	- 250.000	27.7853	6	6,941	5,606	1,335
Issue: 247916208 - Denbury Resources Inc							
12/01/2011 060006871403	S	- 311.000	16.8851	13	5,239	5,590	- 351
Issue: 573284106 - Martin Marietta Matls Inc							
12/01/2011 060006871403	S	- 281.000	79.2608	9	22,264	22,766	- 502
Issue: 045487105 - Associated Banc Corp							
12/01/2011 060006871403	S	- 3,422.000	10.2730	111	35,044	44,248	- 9,204
Issue: 82967N108 - Sirius Xm Radio Inc							
12/01/2011 060006871405	B	21,575.000	1.8725	367	- 40,766	40,766	
Issue: 871607107 - Synopsys Inc							
12/02/2011 060006871403	S	- 452.000	27.7186	12	12,517	10,135	2,382
Issue: 573284106 - Martin Marietta Matls Inc							
12/02/2011 060006871403	S	- 251.000	77.6226	10	19,473	20,335	- 862
Issue: 045487105 - Associated Banc Corp							
12/02/2011 060006871403	S	- 3,712.000	10.4744	144	38,737	47,997	- 9,261

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 82967N108 - Sirius Xm Radio Inc							
12/02/2011 060006871405	B	33,980.000	1.8772	238	- 64,025	64,025	
Issue: 92553P201 - Viacom Inc Class B							
12/02/2011 060006871405	S	- 3,325.000	42.8110	26	142,321	102,056	40,265
Issue: 871607107 - Synopsys Inc							
12/05/2011 060006871403	S	- 439.000	27.6994	10	12,150	9,843	2,307
Issue: 573284106 - Martin Marietta Matls Inc							
12/05/2011 060006871403	S	- 103.000	77.0333	4	7,930	8,345	- 414
Issue: 045487105 - Associated Banc Corp							
12/05/2011 060006871403	S	- 2,659.000	10.6946	105	28,332	34,382	- 6,050
Issue: 92553P201 - Viacom Inc Class B							
12/05/2011 060006871405	S	- 4,765.000	42.2565	85	201,267	146,254	55,013
Issue: 871607107 - Synopsys Inc							
12/06/2011 060006871403	S	- 217.000	27.6849	5	6,003	4,866	1,137
Issue: 573284106 - Martin Marietta Matls Inc							
12/06/2011 060006871403	S	- 307.000	76.0971	13	23,349	24,872	- 1,523
Issue: 87425E103 - Talisman Energy Inc							
12/06/2011 060006871403	S	- 200.000	13.4500	6	2,684	417	2,267
Issue: 045487105 - Associated Banc Corp							
12/06/2011 060006871403	S	- 1,074.000	10.7668	42	11,521	13,887	- 2,366
Issue: 871607107 - Synopsys Inc							
12/07/2011 060006871403	S	- 324.000	27.5975	7	8,935	7,265	1,670

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 573284106 - Martin Marietta Matls Inc							
12/07/2011 060006871403	S	- 188.000	76.1449	8	14,307	15,231	- 924
Issue: 045487105 - Associated Banc Corp							
12/07/2011 060006871403	S	- 1,473.000	10.6400	45	15,628	19,046	- 3,418
Issue: 91324P102 - United Health Group Incorporated							
12/07/2011 060006871405	B	4,205.000	49.4380	29	- 207,916	207,916	
Issue: 045487105 - Associated Banc Corp							
12/08/2011 060006871403	S	- 489.000	10.6100	15	5,174	6,323	- 1,149
Issue: 91324P102 - United Health Group Incorporated							
12/08/2011 060006871405	B	1,535.000	48.6252	11	- 74,650	74,650	
Issue: 17243V102 - Cinemark Hldgs Inc							
12/12/2011 060006871405	S	- 4,400.000	19.6400	32	86,384	78,848	7,536
Issue: 17243V102 - Cinemark Hldgs Inc							
12/13/2011 060006871405	S	- 1,160.000	19.6336	9	22,766	20,787	1,979
Issue: 17243V102 - Cinemark Hldgs Inc							
12/14/2011 060006871405	S	- 3,580.000	18.6583	62	66,735	64,153	2,581
Issue: 17243V102 - Cinemark Hldgs Inc							
12/15/2011 060006871405	S	- 5,100.000	18.8147	140	95,815	91,392	4,424
Issue: 045487105 - Associated Banc Corp							
12/16/2011 060006871403	S	- 1,954.000	10.5211	64	20,494	25,266	- 4,771
Issue: 655044105 - Noble Energy Inc							
12/16/2011 060006871405	S	- 1,450.000	89.8698	13	130,299	108,608	21,691

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 98419M100 - Xylem Inc							
12/16/2011 060006871405	B	745.000	24.4844	5	- 18,246	18,246	
Issue: 045487105 - Associated Banc Corp							
12/19/2011 060006871403	S	- 225.000	10.4185	8	2,337	2,909	- 573
Issue: 045487105 - Associated Banc Corp							
12/20/2011 060006871403	S	- 765.000	10.5529	30	8,043	9,892	- 1,848
Issue: 748356102 - Questar Corp							
12/22/2011 060006871403	B	100.000	19.4200	4	- 1,946	1,946	
Issue: 87425E103 - Talisman Energy Inc							
12/22/2011 060006871403	B	900.000	11.9625	36	- 10,802	10,802	
Total For Investment Technology Group, I				**34,103**	**34,727,838**	**31,513,265**	**3,214,575**
Broker: J.P. Morgan Securities LLC							
Issue: 912828JU5 - U S Treasury Nt 1.750% 11/15/11							
01/04/2011 060006871402	S	- 335,000.000	1.0128		339,279	340,163	- 884
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/04/2011 060006871406	S	- 115,000.000	.9057		104,160	104,441	- 280
Issue: 29379VAT0 - Enterprise Products 5.950% 2/01/41							
01/04/2011 060006871406	B	130,000.000	.9932		- 129,112	129,112	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/05/2011 060006871406	S	- 155,000.000	.9302		144,174	144,741	- 567

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
01/05/2011 060006871406	B	490,000.000	.3062		- 150,014	150,014	
Issue: 80685QAA4 - Schlumberger Oil 4.200% 1/15/21							
01/05/2011 060006871406	B	155,000.000	.9989		- 154,836	154,836	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/05/2011 060006871406	S	- 475,000.000	.3051		144,913	155,710	- 10,797
Issue: 912803CK7 - U S Treas Bd Strip 2/15/31							
01/06/2011 060006871406	S	- 200,000.000	.3947		78,936	84,971	- 6,035
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
01/10/2011 060006871406	S	- 1,040,000.000	.2960		307,882	321,311	- 13,429
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
01/10/2011 060006871406	B	1,080,000.000	.2973		- 321,062	321,062	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
01/10/2011 060006871406	B	1,075,000.000	.2899		- 311,621	311,621	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/10/2011 060006871406	S	- 1,045,000.000	.3109		324,932	342,561	- 17,629
Issue: 742718DF3 - Procter & Gamble 5.550% 3/05/37							
01/12/2011 060006871406	S	- 90,000.000	1.0666		95,995	90,942	5,053
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/12/2011 060006871406	B	90,000.000	.8900		- 80,100	80,100	
Issue: 12673P105 - Ca Inc							
01/13/2011 060006871409	S	- 700.000	25.0343	35	17,489	15,293	2,196

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 099724106 - Borg Warner Inc							
01/14/2011 060006871403	S	- 1,453.000	70.2108	60	101,956	59,417	42,540
Issue: 12673P105 - Ca Inc							
01/14/2011 060006871409	S	- 1,100.000	25.1097	55	27,565	24,032	3,533
Issue: 12673P105 - Ca Inc							
01/18/2011 060006871409	S	- 1,400.000	25.3943	71	35,481	30,586	4,895
Issue: 12673P105 - Ca Inc							
01/19/2011 060006871409	S	- 1,300.000	25.5501	66	33,149	28,402	4,748
Issue: 12673P105 - Ca Inc							
01/20/2011 060006871409	S	- 900.000	25.5041	45	22,908	19,663	3,246
Issue: 12673P105 - Ca Inc							
01/21/2011 060006871409	S	- 700.000	25.3937	35	17,740	15,293	2,447
Issue: 9128334T4 - U S Treas Bd Strip 2/15/32							
01/25/2011 060006871406	S	- 1,595,000.000	.3628		578,634	696,687	- 118,053
Issue: 9128337Q7 - U S Treas Bd Strip 11/15/31							
01/25/2011 060006871406	B	885,000.000	.3674		- 325,167	325,167	
Issue: 9128337R5 - U S Treas Bd Strip 5/15/32							
01/25/2011 060006871406	B	710,000.000	.3578		- 254,003	254,003	
Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20							
01/26/2011 060006871402	S	- 40,000.000	1.0306		41,225	41,746	- 521
Issue: 565849106 - Marathon Oil Corporation							
01/28/2011 060006871409	S	- 2,600.000	44.8425	28	116,562	90,974	25,588

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/31/2011 060006871406	S	- 1,350,000.000	.8871		1,197,598	1,205,064	- 7,466
Issue: 565849106 - Marathon Oil Corporation							
01/31/2011 060006871409	S	- 1,900.000	45.1541	21	85,772	66,481	19,291
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
02/02/2011 060006871406	S	- 850,000.000	.2398		203,796	228,490	- 24,694
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
02/02/2011 060006871406	B	65,000.000	.9318		- 60,569	60,569	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/02/2011 060006871406	S	- 50,000.000	.8766		43,828	44,316	- 488
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/09/2011 060006871406	S	- 260,000.000	.8704		226,291	228,366	- 2,074
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
02/09/2011 060006871406	S	- 85,000.000	.9163		77,885	77,881	3
Issue: 126117AR1 - Cna Financial 5.750% 8/15/21							
02/09/2011 060006871406	B	85,000.000	.9963		- 84,682	84,682	
Issue: 652482CC2 - News Amer Inc 6.150% 2/15/41							
02/09/2011 060006871406	B	275,000.000	.9949		- 273,584	273,584	
Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37							
02/11/2011 060006871402	B	24,000.000	1.0002		- 24,005	24,005	
Issue: 912810FT0 - U S Treasury Bd 4.500% 2/15/36							
02/11/2011 060006871402	S	- 20,000.000	.9816		19,631	19,436	195

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
02/15/2011 060006871406	S	- 365,000.000	1.3528		493,757	484,331	9,426
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
02/15/2011 060006871406	B	365,000.000	1.3780		- 502,963	502,963	
Issue: 364760108 - Gap Inc							
02/16/2011 060006871409	S	- 1,900.000	22.9331	96	43,477	35,307	8,170
Issue: 364760108 - Gap Inc							
02/17/2011 060006871409	S	- 1,900.000	22.9676	96	43,543	35,307	8,235
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
02/22/2011 060006871406	B	155,000.000	1.3856		- 214,762	214,762	
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
02/22/2011 060006871406	S	- 155,000.000	1.4129		218,996	210,632	8,364
Issue: 681919106 - Omnicom Group Inc							
03/03/2011 060006871405	S	- 1,525.000	50.0018	43	76,210	62,196	14,014
Issue: 23918K108 - Davita Inc							
03/03/2011 060006871405	S	- 1,300.000	80.8418	37	105,057	67,509	37,549
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/16/2011 060006871406	B	85,000.000	.9744		- 82,822	82,822	
Issue: 92343VAR5 - Verizon Comm Inc 8.950% 3/01/39							
03/16/2011 060006871406	S	- 80,000.000	1.4035		112,282	90,686	21,596
Issue: 073302101 - B E Aerospace Inc							
03/17/2011 060006871408	S	- 29,082.000	33.4405	1,473	971,044	808,480	162,564

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25156PAC7 - Deutsche Telekom In 8.250% 6/15/30							
03/21/2011 060006871406	S	- 45,000.000	1.3220		59,491	55,693	3,798
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/21/2011 060006871406	B	40,000.000	.9639		- 38,556	38,556	
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
03/21/2011 060006871406	S	- 135,000.000	1.0261		138,517	136,648	1,869
Issue: 49326EED1 - Keycorp Mtn 5.100% 3/24/21							
03/21/2011 060006871406	B	150,000.000	.9991		- 149,861	149,861	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/23/2011 060006871406	S	- 610,000.000	.2655		161,949	165,484	- 3,535
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/23/2011 060006871406	S	- 540,000.000	.2620		141,464	145,789	- 4,325
Issue: 50066AAA1 - Korea Gas Corp Mtn 4.250% 11/02/20							
03/23/2011 060006871406	S	- 215,000.000	.9570		205,746	213,927	- 8,181
Issue: 780259107 - Royal Dutch Shell A D R							
03/23/2011 060006871409	S	- 400.000	71.7492	21	28,679	24,289	4,390
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/24/2011 060006871406	B	620,000.000	.2518		- 156,135	156,135	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/24/2011 060006871406	B	550,000.000	.2518		- 138,507	138,507	
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
03/24/2011 060006871406	B	190,000.000	1.0242		- 194,602	194,602	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/25/2011 060006871406	S	- 900,000.000	.2655		238,977	244,157	- 5,180
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/25/2011 060006871406	B	910,000.000	.2584		- 235,180	235,180	
Issue: 437076AS1 - Home Depot Inc 5.875% 12/16/36							
03/28/2011 060006871406	S	- 40,000.000	.9946		39,786	38,066	1,719
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/28/2011 060006871406	B	35,000.000	.9569		- 33,491	33,491	
Issue: 912828QJ2 - U S Treasury Nt 2.125% 2/29/16							
03/31/2011 060006871402	B	85,000.000	.9961		- 84,672	84,672	
Issue: 482480100 - Kla Tencor Corporation							
04/01/2011 060006871404	S	- 4,710.000	46.6790	193	219,665	144,091	75,575
Issue: 126650100 - Cvs Caremark Corp							
04/01/2011 060006871405	B	6,350.000	34.8528	171	- 221,487	221,487	
Issue: 126650100 - Cvs Caremark Corp							
04/04/2011 060006871405	B	2,405.000	34.9403	65	- 84,096	84,096	
Issue: 902917AH6 - USA Waste Svcs Inc 7.000% 7/15/28							
04/05/2011 060006871406	S	- 150,000.000	1.1709		175,640	139,554	36,086
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/05/2011 060006871406	B	120,000.000	.9566		- 114,788	114,788	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
04/07/2011 060006871406	S	- 120,000.000	1.0120		121,440	122,387	- 947

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29266MAF6 - Energy East Corp 6.750% 7/15/36							
04/08/2011 060006871406	S	- 45,000.000	1.0481		47,163	42,894	4,269
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/08/2011 060006871406	B	40,000.000	.9369		- 37,475	37,475	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
04/12/2011 060006871406	S	- 190,000.000	.9156		173,956	183,750	- 9,794
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
04/12/2011 060006871406	B	190,000.000	.9976		- 189,536	189,536	
Issue: 14170T101 - Carefusion Corporation							
04/14/2011 060006871404	B	2,500.000	28.8834	100	- 72,309	72,309	
Issue: 14170T101 - Carefusion Corporation							
04/15/2011 060006871404	B	7,770.000	29.2448	311	- 227,543	227,543	
Issue: 14170T101 - Carefusion Corporation							
04/18/2011 060006871404	B	400.000	28.8474	16	- 11,555	11,555	
Issue: 060505104 - Bank Of America Corp							
04/18/2011 060006871405	S	- 12,635.000	12.3675	256	156,008	172,235	- 16,228
Issue: 172967101 - Citigroup Inc							
04/19/2011 060006871405	B	60,960.000	4.4975	1,219	- 275,387	275,387	
Issue: 023551AF1 - Amerada Hess Corp 7.875% 10/01/29							
04/19/2011 060006871406	S	- 185,000.000	1.2581		232,743	236,058	- 3,315
Issue: 023551AJ3 - Amerada Hess Corp 7.300% 8/15/31							
04/19/2011 060006871406	B	185,000.000	1.1963		- 221,323	221,323	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 48020T101 - The Jones Group Inc							
04/20/2011 060006871409	S	- 200.000	14.5502	10	2,900	5,749	- 2,849
Issue: 48020T101 - The Jones Group Inc							
04/21/2011 060006871409	S	- 200.000	14.4534	10	2,881	5,749	- 2,869
Issue: 48020T101 - The Jones Group Inc							
04/25/2011 060006871409	S	- 400.000	14.6974	4	5,875	11,499	- 5,624
Issue: 48020T101 - The Jones Group Inc							
04/26/2011 060006871409	S	- 100.000	14.6855	1	1,468	2,875	- 1,407
Issue: 786514208 - Safeway Inc							
04/27/2011 060006871409	S	- 1,100.000	24.9100	12	27,389	25,401	1,988
Issue: 780259107 - Royal Dutch Shell A D R							
04/28/2011 060006871409	S	- 500.000	78.1924	26	39,070	30,361	8,709
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
04/29/2011 060006871406	B	100,000.000	1.0354		- 103,537	103,537	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
04/29/2011 060006871406	B	80,000.000	.9467		- 75,733	75,733	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
04/29/2011 060006871406	S	- 180,000.000	1.0359		186,466	178,935	7,531
Issue: 580645109 - McGraw Hill Companies Inc							
05/04/2011 060006871405	B	3,155.000	40.6120	85	- 128,216	128,216	
Issue: 674599105 - Occidental Petroleum Corporation							
05/04/2011 060006871405	S	- 1,275.000	108.7730	37	138,648	100,567	38,081

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 012653101 - Albemarle Corp							
05/04/2011 060006871405	S	- 1,920.000	66.2693	35	127,202	87,581	39,621
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
05/04/2011 060006871406	S	- 155,000.000	1.0264		159,090	151,932	7,159
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
05/04/2011 060006871406	B	140,000.000	1.1562		- 161,862	161,862	
Issue: 580645109 - McGraw Hill Companies Inc							
05/05/2011 060006871405	B	2,750.000	40.8118	74	- 112,307	112,307	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
05/06/2011 060006871406	B	165,000.000	1.0599		- 174,887	174,887	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
05/06/2011 060006871406	S	- 150,000.000	1.1585		173,769	172,548	1,221
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
05/12/2011 060006871406	S	- 590,000.000	.3092		180,580	180,580	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/12/2011 060006871406	B	625,000.000	.2598		- 162,381	162,381	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/17/2011 060006871406	S	- 150,000.000	1.0904		163,553	161,138	2,415
Issue: 478160BA1 - Johnson And Johnson 4.850% 5/15/41							
05/17/2011 060006871406	B	170,000.000	.9934		- 168,885	168,885	
Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40							
05/19/2011 060006871402	S	- 25,000.000	1.0557		26,394	27,955	- 1,561

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 247916208 - Denbury Resources Inc							
05/24/2011 060006871403	B	500.000	20.5345	20	- 10,287	10,287	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/24/2011 060006871406	S	- 345,000.000	1.0864		374,824	373,899	925
Issue: 149123BS9 - Caterpillar Inc 5.200% 5/27/41							
05/24/2011 060006871406	B	410,000.000	.9979		- 409,135	409,135	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/25/2011 060006871406	S	- 80,000.000	1.0791		86,328	87,180	- 851
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
05/25/2011 060006871406	S	- 130,000.000	.9996		129,944	129,527	417
Issue: 428236BM4 - Hewlett Pack Co 4.300% 6/01/21							
05/25/2011 060006871406	B	135,000.000	.9980		- 134,729	134,729	
Issue: 13342BAF2 - Cameron Internat 5.950% 6/01/41							
05/25/2011 060006871406	B	105,000.000	.9997		- 104,971	104,971	
Issue: 46625YGP2 - Jp Morgan Chase 5.038% 3/15/46							
05/26/2011 060006871402	S	- 80,000.000	1.0853		86,825	79,775	7,050
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/31/2011 060006871406	B	1,095,000.000	.2637		- 288,708	288,708	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
05/31/2011 060006871406	S	- 1,025,000.000	.3362		338,155	338,155	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/01/2011 060006871406	S	- 210,000.000	1.1048		232,017	229,246	2,771

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 038222AG0 - Applied Material 5.850% 6/15/41							
06/01/2011 060006871406	B	275,000.000	.9959		- 273,878	273,878	
Issue: 959802109 - Western Union Co							
06/06/2011 060006871405	B	7,135.000	19.9434	193	- 142,489	142,489	
Issue: H84989104 - Te Connectivity Ltd							
06/07/2011 060006871409	S	- 900.000	36.4200	46	32,732	21,705	11,028
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
06/10/2011 060006871406	B	280,000.000	1.0537		- 295,047	295,047	
Issue: 124857AF0 - Cbs Corp 5.900% 10/15/40							
06/10/2011 060006871406	S	- 70,000.000	.9852		68,966	67,822	1,144
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/10/2011 060006871406	B	50,000.000	1.1005		- 55,023	55,023	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
06/10/2011 060006871406	S	- 280,000.000	1.0546		295,282	288,847	6,436
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
06/16/2011 060006871406	S	- 100,000.000	1.1422		114,217	105,386	8,831
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
06/16/2011 060006871406	S	- 155,000.000	1.1422		177,036	163,349	13,688
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
06/16/2011 060006871406	B	100,000.000	1.1865		- 118,645	118,645	
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
06/16/2011 060006871406	B	155,000.000	1.1865		- 183,900	183,900	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 78454L100 - Sm Energy Co							
06/20/2011 060006871405	B	870.000	62.6829	6	- 54,540	54,540	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/22/2011 060006871406	S	- 70,000.000	1.0917		76,420	76,363	58
Issue: 681904108 - Omnicare Inc							
06/29/2011 060006871405	S	- 1,595.000	31.3895	12	50,054	39,262	10,792
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/30/2011 060006871406	B	1,345,000.000	.2520		- 338,927	338,927	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
06/30/2011 060006871406	S	- 1,250,000.000	.3242		405,263	412,384	- 7,122
Issue: 412822108 - Harley Davidson Inc							
07/01/2011 060006871409	S	- 1,000.000	42.0980	11	42,087	24,418	17,669
Issue: 46625H100 - J P Morgan Chase Co							
07/01/2011 060006871409	B	1,700.000	41.6022	17	- 70,741	70,741	
Issue: 780259107 - Royal Dutch Shell A D R							
07/01/2011 060006871409	S	- 300.000	72.2270	3	21,665	18,311	3,354
Issue: 780259107 - Royal Dutch Shell A D R							
07/05/2011 060006871409	S	- 600.000	72.6479	7	43,582	36,622	6,960
Issue: 02360FAB2 - Union Electric Co 5.300% 8/01/37							
07/06/2011 060006871406	S	- 195,000.000	1.0082		196,591	121,161	75,430
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/06/2011 060006871406	B	160,000.000	1.0677		- 170,825	170,825	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/08/2011 060006871406	S	- 505,000.000	.2741		136,340	136,340	
Issue: 50075NAZ7 - Kraft Foods Inc 6.500% 2/09/40							
07/08/2011 060006871406	S	- 110,000.000	1.1166		122,821	115,925	6,896
Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38							
07/08/2011 060006871406	B	110,000.000	1.1596		- 127,555	127,555	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
07/08/2011 060006871406	B	515,000.000	.2574		- 132,571	132,571	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
07/13/2011 060006871406	S	- 320,000.000	1.1611		371,555	357,487	14,068
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/13/2011 060006871406	B	285,000.000	1.1017		- 313,990	313,990	
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
07/14/2011 060006871406	S	- 355,000.000	.9913		351,908	353,094	- 1,186
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/14/2011 060006871406	S	- 225,000.000	1.0866		244,477	244,412	64
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
07/14/2011 060006871406	B	640,000.000	.9957		- 637,242	637,242	
Issue: 06738E204 - Barclays Plc A D R							
07/15/2011 060006871405	S	- 7,260.000	14.5251	198	105,254	148,426	- 43,171
Issue: 708160106 - J C Penney Co Inc							
07/26/2011 060006871409	B	1,700.000	30.9783	17	- 52,680	52,680	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12673P105 - Ca Inc							
07/28/2011 060006871405	B	8,740.000	22.2985	61	- 194,950	194,950	
Issue: 12673P105 - Ca Inc							
07/29/2011 060006871405	B	5,655.000	22.2414	40	- 125,815	125,815	
Issue: 92857W209 - Vodafone Group Plc A D R							
07/29/2011 060006871409	S	- 2,300.000	28.2511	24	64,953	52,161	12,792
Issue: 89151E109 - Total S A A D R							
08/04/2011 060006871409	B	300.000	49.7026	3	- 14,914	14,914	
Issue: 92857W209 - Vodafone Group Plc A D R							
08/04/2011 060006871409	S	- 2,800.000	27.4442	29	76,814	63,500	13,314
Issue: 693475105 - P N C Financial Services Group Inc							
08/05/2011 060006871405	B	3,545.000	51.4108	142	- 182,393	182,393	
Issue: 26875P101 - E O G Res Inc							
08/05/2011 060006871405	B	1,255.000	97.5213	50	- 122,439	122,439	
Issue: 166764100 - Chevron Corporation							
08/05/2011 060006871405	S	- 1,245.000	97.7707	52	121,672	87,544	34,128
Issue: 56418H100 - Manpower Inc							
08/05/2011 060006871409	B	1,200.000	43.6017	12	- 52,334	52,334	
Issue: 92857W209 - Vodafone Group Plc A D R							
08/05/2011 060006871409	S	- 200.000	27.2336	2	5,445	4,536	909
Issue: 931142103 - Wal Mart Stores Inc							
08/08/2011 060006871405	S	- 4,735.000	49.4274	132	233,906	243,234	- 9,327

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 56418H100 - Manpower Inc							
08/08/2011 060006871409	B	2,600.000	41.0380	26	- 106,725	106,725	
Issue: 025816109 - American Express Co							
08/09/2011 060006871405	S	- 3,355.000	43.1901	93	144,809	101,615	43,195
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
08/09/2011 060006871406	B	2,325,000.000	.3490		- 811,511	811,511	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
08/09/2011 060006871406	S	- 2,325,000.000	.3454		674,171	674,171	
Issue: 14170T101 - Carefusion Corporation							
08/11/2011 060006871405	B	5,255.000	24.7242	142	- 130,068	130,068	
Issue: 452308109 - Illinois Tool Works							
08/12/2011 060006871405	S	- 2,330.000	44.8354	42	104,425	106,731	- 2,306
Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20							
08/16/2011 060006871402	S	- 18,600.000	1.1266		20,954	19,412	1,542
Issue: H0023R105 - Ace Ltd							
08/16/2011 060006871405	S	- 2,605.000	63.2798	21	164,822	127,778	37,045
Issue: 548661CR6 - Lowes Companies 5.800% 4/15/40							
08/17/2011 060006871406	B	100,000.000	1.0909		- 109,085	109,085	
Issue: 744448BZ3 - Public Serv Colo 6.250% 9/01/37							
08/17/2011 060006871406	S	- 220,000.000	1.2776		281,081	267,289	13,792
Issue: 437076AW2 - Home Depot Inc 4.400% 4/01/21							
08/17/2011 060006871406	S	- 155,000.000	1.0618		164,573	154,727	9,846

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/17/2011 060006871406	B	205,000.000	1.1291		- 231,458	231,458	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/17/2011 060006871406	S	- 80,000.000	1.1333		90,663	89,856	807
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
08/17/2011 060006871406	B	145,000.000	.9889		- 143,391	143,391	
Issue: 02364WAW5 - America Movil Sab De 6.125% 3/30/40							
08/31/2011 060006871406	B	700,000.000	1.0892		- 762,412	762,412	
Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38							
08/31/2011 060006871406	B	140,000.000	1.1252		- 157,529	157,529	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/31/2011 060006871406	S	- 540,000.000	1.1397		615,452	617,137	- 1,685
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
08/31/2011 060006871406	S	- 140,000.000	1.0555		147,767	139,070	8,697
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/06/2011 060006871406	S	- 100,000.000	1.2182		121,820	114,620	7,200
Issue: 539830AZ2 - Lockheed Martin Corp 4.850% 9/15/41							
09/06/2011 060006871406	B	140,000.000	.9928		- 138,991	138,991	
Issue: 450911102 - I T T Corporation							
09/07/2011 060006871405	B	1,550.000	44.8966	42	- 69,632	69,632	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
09/07/2011 060006871406	B	390,000.000	1.0936		- 426,485	426,485	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/07/2011 060006871406	S	- 255,000.000	1.1942		304,526	292,282	12,244
Issue: 837004BV1 - South Carolina Elec 6.625% 2/01/32							
09/07/2011 060006871406	B	340,000.000	1.2834		- 436,366	436,366	
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
09/07/2011 060006871406	S	- 380,000.000	.9869		375,007	373,221	1,786
Issue: 9127953T6 - U S Treasury Bill 11/10/11							
09/09/2011 060006871406	B	995,000.000	1.0000		- 995,000	995,000	
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
09/13/2011 060006871406	S	- 95,000.000	.9525		90,488	103,753	- 13,266
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
09/14/2011 060006871406	S	- 120,000.000	.9500		114,000	131,057	- 17,057
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
09/15/2011 060006871406	S	- 100,000.000	1.0037		100,367	99,787	580
Issue: 30162AAA6 - Exelis Inc 5.550% 10/01/21							
09/15/2011 060006871406	B	120,000.000	.9976		- 119,714	119,714	
Issue: 617459AB8 - Morgan Stanley 3.476% 6/15/44							
09/19/2011 060006871402	S	- 100,000.000	1.0203		102,031	100,998	1,034
Issue: 31331KB58 - F F C B Deb 0.28944% 9/29/14							
09/21/2011 060006871402	B	195,000.000	.9997		- 194,941	194,941	
Issue: 826200AD9 - Siemens Finan 6.125% 8/17/26							
09/22/2011 060006871406	S	- 200,000.000	1.2393		247,860	196,230	51,630

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
09/22/2011 060006871406	B	280,000.000	1.0330		- 289,253	289,253	
Issue: 437076102 - Home Depot Inc							
09/22/2011 060006871409	S	- 2,700.000	32.9498	110	88,855	84,813	4,042
Issue: 29082A107 - Embraer Sa A D R							
09/23/2011 060006871409	S	- 1,100.000	25.1769	45	27,650	26,790	860
Issue: 912828RF9 - U S Treasury Nt 1.000% 8/31/16							
09/27/2011 060006871402	B	35,000.000	1.0026		- 35,092	35,092	
Issue: 058498106 - Ball Corp							
09/27/2011 060006871405	S	- 1,675.000	32.3741	46	54,180	50,783	3,398
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
09/30/2011 060006871402	B	50,000.000	1.0679		- 53,395	53,395	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/30/2011 060006871406	S	- 2,365,000.000	.4178		643,248	643,248	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/30/2011 060006871406	B	2,365,000.000	.4034		- 954,041	954,041	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/05/2011 060006871406	S	- 180,000.000	1.0195		183,509	183,857	- 348
Issue: 24422ERH4 - John Deere Cap Mtn 3.150% 10/15/21							
10/05/2011 060006871406	B	190,000.000	.9955		- 189,143	189,143	
Issue: 532716107 - Limited Brands							
10/06/2011 060006871404	B	4,110.000	40.4436	164	- 166,388	166,388	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 872540109 - Tjx Companies Inc							
10/06/2011 060006871404	B	2,340.000	54.9987	94	- 128,791	128,791	
Issue: 00209AAF3 - At & T Wireless 8.750% 3/01/31							
10/11/2011 060006871406	B	550,000.000	1.4645		- 805,464	805,464	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 395,000.000	1.2494		493,503	501,110	- 7,607
Issue: 913017109 - United Technologies Corp							
10/12/2011 060006871405	S	- 1,610.000	74.5012	14	119,933	94,971	24,962
Issue: 278642103 - E Bay Inc							
10/12/2011 060006871405	S	- 3,620.000	32.8690	28	118,958	97,490	21,468
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/12/2011 060006871406	S	- 35,000.000	.9925		34,739	35,672	- 933
Issue: 36962G5J9 - General Elec Cap Mtn 4.650% 10/17/21							
10/12/2011 060006871406	B	40,000.000	.9979		- 39,914	39,914	
Issue: 68389XAL9 - Oracle Corp 5.375% 7/15/40							
10/13/2011 060006871406	B	250,000.000	1.1716		- 292,888	292,888	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/13/2011 060006871406	S	- 205,000.000	1.2395		254,104	259,971	- 5,867
Issue: 9127953Z2 - U S Treasury Bill 12/29/11							
10/20/2011 060006871406	B	1,250,000.000	.0000		- 1,249,976	1,249,976	
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/20/2011 060006871406	S	- 215,000.000	.9950		213,925	218,678	- 4,753

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 714264AD0 - Pernod Ricard Sa 4.450% 1/15/22							
10/20/2011 060006871406	B	235,000.000	.9975		- 234,403	234,403	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/21/2011 060006871406	S	- 175,000.000	1.2228		213,992	221,352	- 7,359
Issue: 172062AF8 - Cincinnati Finl Corp 6.920% 5/15/28							
10/21/2011 060006871406	B	355,000.000	1.0843		- 384,937	384,937	
Issue: 571748102 - Marsh McLennan Cos Inc							
10/25/2011 060006871405	B	6,295.000	30.1091	126	- 189,663	189,663	
Issue: 364760108 - Gap Inc							
10/26/2011 060006871409	B	1,300.000	18.6200	13	- 24,219	24,219	
Issue: 437076102 - Home Depot Inc							
10/28/2011 060006871409	S	- 1,600.000	36.1883	49	57,852	50,259	7,593
Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40							
10/31/2011 060006871402	B	10,000.000	1.2859		- 12,859	12,859	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/08/2011 060006871406	S	- 100,000.000	1.2455		124,551	126,474	- 1,923
Issue: 292505AK0 - Encana Corp 5.150% 11/15/41							
11/08/2011 060006871406	B	150,000.000	.9929		- 148,934	148,934	
Issue: 17275R102 - Cisco Sys Inc							
11/16/2011 060006871405	B	12,870.000	19.0843	219	- 245,834	245,834	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/16/2011 060006871406	S	- 190,000.000	1.1400		216,607	215,972	636

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
11/16/2011 060006871406	S	- 365,000.000	.9991		364,686	363,404	1,282
Issue: 548661CU9 - Lowes Companies Inc 5.125% 11/15/41							
11/16/2011 060006871406	B	265,000.000	.9994		- 264,841	264,841	
Issue: 055451AL2 - Bhp Finance USA 3.250% 11/21/21							
11/16/2011 060006871406	B	390,000.000	.9910		- 386,478	386,478	
Issue: 30212P105 - Expedia Inc							
11/22/2011 060006871405	B	5,790.000	26.6767	98	- 154,557	154,557	
Issue: 17275R102 - Cisco Sys Inc							
11/23/2011 060006871405	B	8,335.000	17.5966	58	- 146,726	146,726	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/28/2011 060006871406	S	- 75,000.000	1.1636		87,267	86,258	1,008
Issue: 13645RAQ7 - Canadian Pacific 5.750% 1/15/42							
11/28/2011 060006871406	B	115,000.000	.9758		- 112,222	112,222	
Issue: 17275R102 - Cisco Sys Inc							
11/29/2011 060006871405	B	6,770.000	17.8562	47	- 120,934	120,934	
Issue: 82967N108 - Sirius Xm Radio Inc							
12/01/2011 060006871405	B	92,730.000	1.8498	1,576	- 173,108	173,108	
Issue: 786514BA6 - Safeway Inc 7.250% 2/01/31							
12/02/2011 060006871406	B	250,000.000	1.1632		- 290,795	290,795	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/02/2011 060006871406	S	- 150,000.000	1.1394		170,906	171,408	- 502

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
12/02/2011 060006871406	B	190,000.000	.9944		- 188,931	188,931	
Issue: 786514BU2 - Safeway Inc 4.750% 12/01/21							
12/02/2011 060006871406	S	- 195,000.000	1.0101		196,964	194,511	2,453
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
12/05/2011 060006871406	S	- 205,000.000	1.2331		252,786	217,453	35,332
Issue: 931142CB7 - Wal Mart Stores 5.250% 9/01/35							
12/05/2011 060006871406	B	205,000.000	1.1554		- 236,853	236,853	
Issue: 91324P102 - United Health Group Incorporated							
12/07/2011 060006871405	B	7,120.000	49.0478	50	- 349,270	349,270	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/07/2011 060006871406	S	- 95,000.000	1.1322		107,558	108,559	- 1,001
Issue: 717081103 - Pfizer Inc							
12/21/2011 060006871409	S	- 2,300.000	21.6092	70	49,631	41,548	8,084
Issue: 268648102 - E M C Corporation							
12/22/2011 060006871405	S	- 13,415.000	21.7683	368	291,654	218,489	73,165
Issue: 231021106 - Cummins Inc							
12/28/2011 060006871409	B	800.000	87.8207	8	- 70,265	70,265	
Issue: 231021106 - Cummins Inc							
12/29/2011 060006871409	B	600.000	88.9291	6	- 53,363	53,363	
Issue: 231021106 - Cummins Inc							
12/30/2011 060006871409	B	200.000	88.7033	2	- 17,743	17,743	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For J.P. Morgan Securities LLC				**9,441**	**46,664,592**	**45,819,111**	**845,493**
Broker: Morgan Stanley & Co., Incorpor							
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
01/04/2011 060006871406	S	- 555,000.000	1.0632		590,054	460,867	129,187
Issue: 072024NU2 - Bay Area Toll Ca 6.918% 4/01/40							
01/04/2011 060006871406	B	220,000.000	1.0232		- 225,106	225,106	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/04/2011 060006871406	B	515,000.000	.9095		- 468,409	468,409	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
01/04/2011 060006871406	S	- 175,000.000	.9114		159,496	158,931	565
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/04/2011 060006871406	S	- 570,000.000	.9416		536,691	536,203	488
Issue: 36962G4Y7 - Gen Elec Cap Crp Mtn 4.625% 1/07/21							
01/04/2011 060006871406	B	580,000.000	.9962		- 577,796	577,796	
Issue: G94368100 - Warner Chilcott Plc Class A							
01/13/2011 060006871403	B	4,133.000	23.9013	165	- 98,949	98,949	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
01/19/2011 060006871406	S	- 100,000.000	.9500		95,000	96,164	- 1,164
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/20/2011 060006871406	S	- 300,000.000	.9330		279,902	280,991	- 1,088

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 61747WAF6 - Morgan Stanley 5.750% 1/25/21							
01/20/2011 060006871406	B	320,000.000	.9958		- 318,656	318,656	
Issue: 26884L109 - Equitable Corp							
01/21/2011 060006871404	S	- 1,900.000	45.7882	78	86,920	71,937	14,983
Issue: 580135101 - McDonalds Corp							
01/24/2011 060006871404	B	4,130.000	75.2250	165	- 310,844	310,844	
Issue: 494368BF9 - Kimberly Clark 3.875% 3/01/21							
01/27/2011 060006871402	B	10,000.000	.9915		- 9,915	9,915	
Issue: 493267108 - Keycorp New							
01/27/2011 060006871403	S	- 7,097.000	9.0000	285	63,588	49,574	14,014
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
01/28/2011 060006871406	B	155,000.000	.9341		- 144,780	144,780	
Issue: 80685QAA4 - Schlumberger Oil 4.200% 1/15/21							
01/28/2011 060006871406	S	- 155,000.000	1.0023		155,357	154,836	521
Issue: 06652K103 - Bankunited Inc							
01/28/2011 060006871408	B	9,792.000	28.6007	490	- 280,548	280,548	
Issue: 912810FP8 - U S Treasury Bd 5.375% 2/15/31							
01/31/2011 060006871402	B	40,000.000	1.1377		- 45,510	45,510	
Issue: 912828PM6 - U S Treasury Nt 2.125% 12/31/15							
01/31/2011 060006871402	B	155,000.000	1.0096		- 156,484	156,484	
Issue: 493267108 - Keycorp New							
01/31/2011 060006871403	S	- 3,218.000	9.0000	129	28,833	22,478	6,354

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 493267108 - Keycorp New							
02/01/2011 060006871403	S	- 4,183.000	9.1263	168	38,007	29,219	8,788
Issue: 493267108 - Keycorp New							
02/02/2011 060006871403	S	- 644.000	9.2000	26	5,899	4,498	1,400
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
02/09/2011 060006871406	S	- 600,000.000	.2445		146,682	156,552	- 9,870
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
02/09/2011 060006871406	B	600,000.000	.2475		- 148,524	148,524	
Issue: 00507V109 - Activision Blizzard Inc							
02/10/2011 060006871403	B	5,368.000	10.9500	215	- 58,994	58,994	
Issue: 912810QK7 - US Treasury Bd 3.875% 8/15/40							
02/11/2011 060006871406	S	- 100,000.000	.8678		86,781	87,334	- 553
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
02/11/2011 060006871406	B	105,000.000	.9974		- 104,726	104,726	
Issue: 03076C106 - Ameriprise Finl Inc							
02/14/2011 060006871404	B	3,730.000	64.3649	149	- 240,230	240,230	
Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19							
02/15/2011 060006871406	S	- 285,000.000	1.0215		291,116	281,241	9,875
Issue: 61747WAF6 - Morgan Stanley 5.750% 1/25/21							
02/15/2011 060006871406	B	260,000.000	1.0181		- 264,714	264,714	
Issue: 126650100 - Cvs Caremark Corp							
02/16/2011 060006871409	B	3,200.000	32.7290	160	- 104,893	104,893	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128337U8 - U S Treas Bd Strip 11/15/33							
02/24/2011 060006871406	B	205,000.000	.3346		- 68,585	68,585	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
02/24/2011 060006871406	B	395,000.000	.3168		- 125,132	125,132	
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
02/24/2011 060006871406	B	295,000.000	.3003		- 88,600	88,600	
Issue: 912833XZ8 - U S Treas Bd Strip 2/15/31							
02/24/2011 060006871406	S	- 865,000.000	.3879		310,931	310,931	
Issue: 052769106 - Autodesk Inc							
02/25/2011 060006871404	B	10,820.000	42.9082	433	- 464,700	464,700	
Issue: 33766JAF0 - Firstenergy Solu 6.800% 8/15/39							
02/25/2011 060006871406	S	- 115,000.000	.9873		113,542	115,428	- 1,886
Issue: 56585AAC6 - Marathon Petro 6.500% 3/01/41							
02/25/2011 060006871406	B	105,000.000	1.0115		- 106,206	106,206	
Issue: 594918104 - Microsoft Corp							
03/02/2011 060006871404	S	- 3,770.000	26.2696	153	98,884	109,978	- 11,095
Issue: 706451BG5 - Pemex Proj Fdg 6.625% 6/15/35							
03/02/2011 060006871406	B	230,000.000	1.0048		- 231,104	231,104	
Issue: 594918104 - Microsoft Corp							
03/03/2011 060006871404	S	- 5,780.000	26.3392	234	152,006	168,614	- 16,607
Issue: 55616P104 - MacYs Inc							
03/03/2011 060006871405	B	4,585.000	23.5223	124	- 107,974	107,974	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 594918104 - Microsoft Corp							
03/07/2011 060006871404	S	- 590.000	26.0843	24	15,366	17,211	- 1,846
Issue: 594918104 - Microsoft Corp							
03/08/2011 060006871404	S	- 3,261.000	25.9185	132	84,388	95,130	- 10,742
Issue: 59156R108 - Metlife Inc							
03/16/2011 060006871405	B	1,040.000	42.9205	7	- 44,645	44,645	
Issue: 493267108 - Keycorp New							
03/18/2011 060006871403	B	27,500.000	8.8500		- 243,375	243,375	
Issue: 032510AC3 - Anadarko Petro 6.200% 3/15/40							
03/22/2011 060006871406	B	150,000.000	.9731		- 145,968	145,968	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/22/2011 060006871406	S	- 120,000.000	.9681		116,175	114,643	1,532
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
03/23/2011 060006871406	S	- 95,000.000	1.0627		100,954	96,840	4,113
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/23/2011 060006871406	B	80,000.000	.9652		- 77,213	77,213	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/23/2011 060006871406	S	- 345,000.000	.9633		332,332	330,108	2,224
Issue: 912828PX2 - U S Treasury Nt 3.625% 2/15/21							
03/23/2011 060006871406	S	- 230,000.000	1.0219		235,040	235,545	- 505
Issue: 375558AQ6 - Gilead Sciences Inc 4.500% 4/01/21							
03/23/2011 060006871406	B	245,000.000	.9914		- 242,898	242,898	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VAW4 - Verizon Comm Inc 6.000% 4/01/41							
03/23/2011 060006871406	B	405,000.000	.9833		- 398,249	398,249	
Issue: 437076AS1 - Home Depot Inc 5.875% 12/16/36							
03/28/2011 060006871406	S	- 40,000.000	.9928		39,713	38,066	1,647
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/28/2011 060006871406	B	35,000.000	.9578		- 33,523	33,523	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
03/29/2011 060006871406	S	- 105,000.000	1.2559		131,873	122,416	9,457
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
03/29/2011 060006871406	B	105,000.000	.9538		- 100,144	100,144	
Issue: 31410KJY1 - F N M A #889579 6.000% 5/01/38							
04/01/2011 060006871402	B	11,094.980	1.0864		- 12,054	12,054	
Issue: 969904101 - Williams Sonoma Inc							
04/01/2011 060006871405	S	- 405.000	41.1051	11	16,636	11,003	5,634
Issue: 969904101 - Williams Sonoma Inc							
04/04/2011 060006871405	S	- 190.000	40.9780	5	7,781	5,162	2,619
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
04/05/2011 060006871406	B	75,000.000	1.0286		- 77,147	77,147	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
04/05/2011 060006871406	S	- 70,000.000	1.1273		78,912	78,812	100
Issue: 87612EAU0 - Target Corp 7.000% 1/15/38							
04/06/2011 060006871406	B	100,000.000	1.1872		- 118,721	118,721	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/06/2011 060006871406	S	- 100,000.000	.9505		95,047	95,504	- 457
Issue: 92343VAW4 - Verizon Comm Inc 6.000% 4/01/41							
04/07/2011 060006871406	B	80,000.000	1.0061		- 80,486	80,486	
Issue: 92344GAX4 - Verizon Global Fdg 5.850% 9/15/35							
04/07/2011 060006871406	S	- 85,000.000	.9979		84,820	90,134	- 5,314
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/19/2011 060006871406	S	- 90,000.000	.9691		87,216	85,491	1,725
Issue: 652482CC2 - News Amer Inc 6.150% 2/15/41							
04/19/2011 060006871406	B	105,000.000	1.0082		- 105,865	105,865	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/20/2011 060006871406	B	155,000.000	.9650		- 149,575	149,575	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
04/20/2011 060006871406	S	- 165,000.000	1.0162		167,670	164,024	3,646
Issue: 94707VAB6 - Weatherford Berm 6.750% 9/15/40							
04/21/2011 060006871406	B	75,000.000	1.0505		- 78,789	78,789	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
04/21/2011 060006871406	S	- 65,000.000	.9630		62,593	61,974	619
Issue: 00846U101 - Agilent Technologies Inc							
04/25/2011 060006871403	S	- 300.000	48.1840	12	14,443	7,302	7,141
Issue: 00846U101 - Agilent Technologies Inc							
04/26/2011 060006871403	S	- 4,358.000	49.5982	178	215,970	106,072	109,898

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 460146CF8 - Intl Paper Co 7.300% 11/15/39							
05/03/2011 060006871406	B	160,000.000	1.1515		- 184,240	184,240	
Issue: 013817AJ0 - Alcoa Inc 5.900% 2/01/27							
05/03/2011 060006871406	S	- 105,000.000	1.0056		105,589	105,557	33
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/03/2011 060006871406	B	65,000.000	.9763		- 63,456	63,456	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/03/2011 060006871406	S	- 145,000.000	.9809		142,236	139,453	2,783
Issue: 91911TAK9 - Vale Overseas 6.875% 11/10/39							
05/05/2011 060006871406	B	45,000.000	1.0991		- 49,458	49,458	
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/05/2011 060006871406	S	- 40,000.000	.9925		39,700	38,470	1,230
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/10/2011 060006871406	S	- 115,000.000	.9883		113,652	110,992	2,661
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
05/10/2011 060006871406	B	130,000.000	1.0367		- 134,768	134,768	
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/11/2011 060006871403	S	- 4,210.000	11.4402	169	47,994	54,469	- 6,475
Issue: 61747YCJ2 - Morgan Stanley 5.625% 9/23/19							
05/11/2011 060006871406	S	- 305,000.000	1.0473		319,411	300,977	18,434
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
05/11/2011 060006871406	B	105,000.000	1.0267		- 107,805	107,805	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QL5 - U S Treasury Nt 4.250% 11/15/40							
05/11/2011 060006871406	S	- 85,000.000	.9897		84,123	82,265	1,859
Issue: 61747WAF6 - Morgan Stanley 5.750% 1/25/21							
05/11/2011 060006871406	B	275,000.000	1.0432		- 286,866	286,866	
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/13/2011 060006871403	S	- 8,419.000	11.2513	339	94,386	108,925	- 14,539
Issue: 37247D106 - Genworth Financial Inc Cl A							
05/16/2011 060006871403	S	- 4,315.000	11.2783	174	48,492	55,827	- 7,335
Issue: 247916208 - Denbury Resources Inc							
05/17/2011 060006871403	B	2,639.000	20.3968	106	- 53,933	53,933	
Issue: 704549104 - Peabody Energy Corp							
05/17/2011 060006871404	S	- 3,190.000	58.2504	131	185,688	142,938	42,750
Issue: 001055102 - Aflac Inc							
05/18/2011 060006871403	B	468.000	50.1164	19	- 23,473	23,473	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/18/2011 060006871406	S	- 165,000.000	1.0837		178,812	177,798	1,014
Issue: 655844BD9 - Norfolk Southern 6.000% 5/23/11							
05/18/2011 060006871406	B	175,000.000	1.0000		- 175,000	175,000	
Issue: 91159HHA1 - US Bancorp Mtn 4.125% 5/24/21							
05/19/2011 060006871402	B	25,000.000	.9962		- 24,905	24,905	
Issue: 037389AY9 - Aon Corp 3.125% 5/27/16							
05/24/2011 060006871402	B	10,000.000	.9996		- 9,996	9,996	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
05/24/2011 060006871406	S	- 290,000.000	1.0861		314,979	314,493	486
Issue: 06849RAE2 - Barrick Na Fin 5.700% 5/30/41							
05/24/2011 060006871406	B	365,000.000	.9954		- 363,336	363,336	
Issue: 912828KR0 - U S Treasury Nt 2.625% 4/30/16							
05/31/2011 060006871402	B	21,500.000	1.0465		- 22,499	22,499	
Issue: 912828KR0 - U S Treasury Nt 2.625% 4/30/16							
05/31/2011 060006871402	B	21,500.000	1.0464		- 22,499	22,499	
Issue: 9128337Q7 - U S Treas Bd Strip 11/15/31							
05/31/2011 060006871406	S	- 2,250,000.000	.4088		919,733	936,289	- 16,556
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
05/31/2011 060006871406	B	2,270,000.000	.3359		- 762,516	762,516	
Issue: 925524AH3 - Viacom Inc 7.875% 7/30/30							
06/06/2011 060006871406	S	- 125,000.000	1.2041		150,515	137,655	12,860
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/06/2011 060006871406	B	90,000.000	1.0823		- 97,411	97,411	
Issue: 3137EAAG4 - F H L M C M T N 5.500% 7/18/16							
06/08/2011 060006871402	B	120,000.000	1.1806		- 141,673	141,673	
Issue: 617459AB8 - Morgan Stanley 3.476% 6/15/44							
06/09/2011 060006871402	B	100,000.000	1.0100		- 100,998	100,998	
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
06/13/2011 060006871402	S	- 9,000.000	1.2776		11,499	9,227	2,271

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
06/13/2011 060006871402	S	- 3,000.000	1.2767		3,830	3,076	754
Issue: 902118BL1 - Tyco Intl Financ 8.500% 1/15/19							
06/16/2011 060006871402	S	- 4,000.000	1.2803		5,121	4,101	1,020
Issue: 655044105 - Noble Energy Inc							
06/21/2011 060006871405	B	150.000	85.3400	1	- 12,802	12,802	
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
06/21/2011 060006871406	B	775,000.000	.2844		- 220,441	220,441	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
06/21/2011 060006871406	S	- 770,000.000	.2883		205,611	205,611	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
06/23/2011 060006871402	B	25,000.000	.9815		- 24,538	24,538	
Issue: 681904108 - Omnicare Inc							
06/29/2011 060006871405	S	- 3,095.000	31.3503	24	97,006	76,186	20,819
Issue: 878091BC0 - Teachers Ins Ann 6.850% 12/16/39							
07/01/2011 060006871406	S	- 65,000.000	1.1514		74,841	74,509	332
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/01/2011 060006871406	B	60,000.000	1.0591		- 63,544	63,544	
Issue: 706451BG5 - Pemex Proj Fdg 6.625% 6/15/35							
07/06/2011 060006871406	S	- 170,000.000	1.0535		179,095	173,029	6,066
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/20/2011 060006871406	S	- 70,000.000	1.0855		75,983	76,041	- 58

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71654QAY8 - Petroleos Mexicanos 6.500% 6/02/41							
07/20/2011 060006871406	B	90,000.000	1.0294		- 92,646	92,646	
Issue: 61747WAL3 - Morgan Stanley 5.500% 7/28/21							
07/21/2011 060006871402	B	8,000.000	.9997		- 7,998	7,998	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
07/27/2011 060006871406	S	- 95,000.000	1.0474		99,502	87,712	11,790
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
07/27/2011 060006871406	B	75,000.000	1.0809		- 81,070	81,070	
Issue: 9127953D1 - U S Treasury Bill 8/11/11							
07/28/2011 060006871402	B	285,000.000	.9999		- 284,986	284,986	
Issue: 099724106 - Borg Warner Inc							
07/28/2011 060006871403	S	- 1,635.000	80.2097	68	131,075	68,092	62,983
Issue: 53217V109 - Life Technologies Corp							
07/28/2011 060006871403	B	4,456.000	46.4230	178	- 207,039	207,039	
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
07/28/2011 060006871406	B	125,000.000	1.0145		- 126,807	126,807	
Issue: 38141GGQ1 - Goldman Sachs Gp 5.250% 7/27/21							
07/28/2011 060006871406	S	- 135,000.000	1.0074		136,000	134,927	1,073
Issue: 269246401 - E Trade Financial Corp							
07/29/2011 060006871403	S	- 16,200.000	16.0080	653	258,677	241,883	16,794
Issue: 85590A401 - Starwood Hotels & Resorts							
08/01/2011 060006871404	S	- 2,110.000	53.8075	87	113,447	130,103	- 16,656

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/01/2011 060006871406	S	- 1,100,000.000	.2778		295,693	295,693	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
08/01/2011 060006871406	B	1,105,000.000	.2739		- 302,682	302,682	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/02/2011 060006871406	S	- 755,000.000	.2903		202,953	202,953	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
08/02/2011 060006871406	S	- 1,080,000.000	.3562		356,300	356,300	
Issue: 59156R108 - Metlife Inc							
08/05/2011 060006871405	B	3,365.000	36.6296	135	- 123,393	123,393	
Issue: 124857AF0 - Cbs Corp 5.900% 10/15/40							
08/09/2011 060006871406	S	- 55,000.000	1.0557		58,061	53,289	4,772
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/09/2011 060006871406	B	40,000.000	1.1934		- 47,738	47,738	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/09/2011 060006871406	S	- 60,000.000	1.1934		71,606	66,947	4,660
Issue: 25459HAZ8 - Directv Hldg Fin 6.375% 3/01/41							
08/09/2011 060006871406	B	75,000.000	1.1333		- 84,996	84,996	
Issue: 61747WAF6 - Morgan Stanley 5.750% 1/25/21							
08/10/2011 060006871406	S	- 255,000.000	1.0401		265,218	259,544	5,674
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/10/2011 060006871406	S	- 170,000.000	1.2263		208,463	191,168	17,294

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828QN3 - U S Treasury Nt 3.125% 5/15/21							
08/10/2011 060006871406	B	210,000.000	1.0866		- 228,178	228,178	
Issue: 914886AA4 - Univ Of Southern Ca 5.250% 10/01/11							
08/10/2011 060006871406	B	190,000.000	1.0000		- 190,000	190,000	
Issue: 191216100 - Coca Cola Company							
08/11/2011 060006871404	B	8,490.000	65.9622	340	- 560,359	560,359	
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
08/12/2011 060006871406	B	160,000.000	1.1835		- 189,354	189,354	
Issue: 544646XZ0 - Los Angeles Ca Uni 5.750% 7/01/34							
08/12/2011 060006871406	S	- 125,000.000	1.0825		135,309	126,334	8,975
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/12/2011 060006871406	B	85,000.000	1.1958		- 101,641	101,641	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
08/12/2011 060006871406	S	- 120,000.000	1.1958		143,494	135,955	7,538
Issue: 247916208 - Denbury Resources Inc							
08/18/2011 060006871403	B	400.000	14.7946	16	- 5,934	5,934	
Issue: 278642103 - E Bay Inc							
08/25/2011 060006871403	S	- 10,306.000	28.4849	418	293,148	225,765	67,382
Issue: 269246401 - E Trade Financial Corp							
08/25/2011 060006871403	S	- 2,219.000	10.7537	89	23,773	32,917	- 9,143
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/25/2011 060006871406	S	- 135,000.000	1.1488		155,081	152,477	2,605

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12189LAG6 - Burlington North 4.950% 9/15/41							
08/25/2011 060006871406	B	180,000.000	.9908		- 178,349	178,349	
Issue: 871607107 - Synopsys Inc							
08/26/2011 060006871403	S	- 5,062.000	24.8656	205	125,665	110,656	15,009
Issue: 269246401 - E Trade Financial Corp							
08/29/2011 060006871403	S	- 5,548.000	11.2066	223	61,951	82,299	- 20,348
Issue: 12189LAA9 - Burlington North 5.750% 5/01/40							
08/29/2011 060006871406	B	130,000.000	1.0927		- 142,052	142,052	
Issue: 12189LAC5 - Burlington North 5.050% 3/01/41							
08/29/2011 060006871406	S	- 190,000.000	.9994		189,884	189,299	585
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
08/29/2011 060006871406	S	- 80,000.000	.9379		75,034	80,149	- 5,115
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/29/2011 060006871406	B	50,000.000	1.1413		- 57,063	57,063	
Issue: 12189LAE1 - Burlington North 5.400% 6/01/41							
08/29/2011 060006871406	B	55,000.000	1.0446		- 57,454	57,454	
Issue: 124857202 - Cbs Corp Class B Non Voting							
08/30/2011 060006871404	B	6,070.000	24.9151	243	- 151,477	151,477	
Issue: 124857202 - Cbs Corp Class B Non Voting							
08/31/2011 060006871404	B	18,140.000	25.2336	726	- 458,463	458,463	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/31/2011 060006871406	S	- 2,895,000.000	.3287		783,677	783,677	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
08/31/2011 060006871406	B	30,000.000	1.1040		- 33,119	33,119	
Issue: 008916AJ7 - Agrium Inc 6.125% 1/15/41							
08/31/2011 060006871406	B	100,000.000	1.1451		- 114,510	114,510	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/31/2011 060006871406	S	- 20,000.000	1.1584		23,169	22,857	312
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
08/31/2011 060006871406	S	- 80,000.000	1.1541		92,325	91,428	897
Issue: 9127953U3 - U S Treasury Bill 11/25/11							
09/01/2011 060006871415	B	95,000.000	.0000		- 94,999	94,999	
Issue: 9127952P5 - U S Treasury Bill 11/17/11							
09/06/2011 060006871415	B	9,430,000.000	.0000		- 9,429,795	9,429,795	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/07/2011 060006871406	S	- 80,000.000	1.2000		96,000	91,696	4,304
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
09/07/2011 060006871406	B	100,000.000	1.4353		- 143,533	143,533	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
09/13/2011 060006871406	B	260,000.000	.3778		- 98,215	98,215	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/13/2011 060006871406	S	- 525,000.000	.3697		139,946	139,946	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/13/2011 060006871406	B	260,000.000	.3613		- 93,943	93,943	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02364WAW5 - America Movil Sab De 6.125% 3/30/40							
09/13/2011 060006871406	B	120,000.000	1.1077		- 132,924	132,924	
Issue: 71654QAY8 - Petroleos Mexicanos 6.500% 6/02/41							
09/13/2011 060006871406	S	- 130,000.000	1.0788		140,238	137,675	2,562
Issue: 767201AL0 - Rio Tinto Financ 5.200% 11/02/40							
09/14/2011 060006871406	B	210,000.000	1.0229		- 214,799	214,799	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/14/2011 060006871406	S	- 150,000.000	1.2086		181,289	172,894	8,395
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
09/14/2011 060006871406	S	- 595,000.000	1.0108		601,438	593,733	7,705
Issue: 767201AQ9 - Rio Tinto Fin USA 3.750% 9/20/21							
09/14/2011 060006871406	B	645,000.000	.9974		- 643,349	643,349	
Issue: 706451BG5 - Pemex Proj Fdg 6.625% 6/15/35							
09/21/2011 060006871406	S	- 100,000.000	1.0940		109,400	103,794	5,606
Issue: 13063A5E0 - California ST 7.500% 4/01/34							
09/27/2011 060006871406	B	115,000.000	1.1845		- 136,212	136,212	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
09/27/2011 060006871406	S	- 70,000.000	1.2469		87,281	81,778	5,503
Issue: 774341101 - Rockwell Collins Inc							
09/28/2011 060006871403	S	- 1,165.000	53.3906	48	62,152	58,542	3,610
Issue: 066048AA7 - Bankamerica Cap II 8.000% 12/15/26							
09/29/2011 060006871402	S	- 11,000.000	.9203		10,123	11,383	- 1,260

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/04/2011 060006871406	B	1,550,000.000	1.0279		- 1,593,170	1,593,170	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
10/05/2011 060006871406	S	- 365,000.000	.4607		137,890	137,890	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
10/05/2011 060006871406	S	- 25,000.000	.4607		9,445	9,445	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
10/05/2011 060006871406	B	25,000.000	.4647		- 11,617	11,617	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
10/05/2011 060006871406	B	365,000.000	.4647		- 169,612	169,612	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/05/2011 060006871406	S	- 300,000.000	1.3061		391,840	380,590	11,250
Issue: 05523RAC1 - Bae Systems Plc 5.800% 10/11/41							
10/05/2011 060006871406	B	510,000.000	.9948		- 507,343	507,343	
Issue: 907818DF2 - Union Pac Corp 5.780% 7/15/40							
10/06/2011 060006871406	B	180,000.000	1.1883		- 213,901	213,901	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/06/2011 060006871406	S	- 135,000.000	1.2980		175,226	171,266	3,960
Issue: 912828KR0 - U S Treasury Nt 2.625% 4/30/16							
10/11/2011 060006871402	S	- 115,000.000	1.0716		123,229	119,688	3,541
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
10/11/2011 060006871406	B	50,000.000	1.1550		- 57,750	57,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 646139X83 - New Jersey ST Tpk 7.102% 1/01/41							
10/11/2011 060006871406	B	75,000.000	1.2829		- 96,219	96,219	
Issue: 59259YGF0 - Metropolitan Ny 6.814% 11/15/40							
10/11/2011 060006871406	B	105,000.000	1.1972		- 125,708	125,708	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 70,000.000	1.2538		87,763	88,804	- 1,042
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/11/2011 060006871406	S	- 60,000.000	1.2591		75,544	76,118	- 574
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
10/12/2011 060006871406	S	- 150,000.000	.9899		148,488	152,880	- 4,392
Issue: 500255AR5 - Kohls Corporation 4.000% 11/01/21							
10/12/2011 060006871406	B	160,000.000	.9945		- 159,122	159,122	
Issue: 228368106 - Crown Holdings Inc							
10/19/2011 060006871403	B	478.000	32.8162	19	- 15,705	15,705	
Issue: 74005P104 - Praxair Inc							
10/20/2011 060006871403	S	- 616.000	100.8091	26	62,073	47,357	14,716
Issue: 228368106 - Crown Holdings Inc							
10/20/2011 060006871403	B	848.000	32.5563	34	- 27,642	27,642	
Issue: 105756BF6 - Fed Republic Brazil 8.750% 2/04/25							
10/20/2011 060006871406	B	160,000.000	1.4330		- 229,280	229,280	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
10/20/2011 060006871406	S	- 115,000.000	1.3200		151,800	145,884	5,916

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74005P104 - Praxair Inc							
10/21/2011 060006871403	S	- 247.000	102.8497	10	25,394	18,989	6,405
Issue: 228368106 - Crown Holdings Inc							
10/21/2011 060006871403	B	606.000	33.0681	24	- 20,064	20,064	
Issue: 228368106 - Crown Holdings Inc							
10/24/2011 060006871403	B	92.000	32.9500	4	- 3,035	3,035	
Issue: 228368106 - Crown Holdings Inc							
10/25/2011 060006871403	B	485.000	32.8979	19	- 15,975	15,975	
Issue: 126650BX7 - Cvs Caremark 5.750% 5/15/41							
10/26/2011 060006871406	S	- 150,000.000	1.1521		172,815	147,970	24,845
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
10/26/2011 060006871406	B	120,000.000	1.2228		- 146,738	146,738	
Issue: 481165108 - Joy Global Inc							
10/28/2011 060006871404	S	- 1,480.000	90.8477	62	134,393	71,505	62,888
Issue: 023135106 - Amazon Com Inc							
10/31/2011 060006871404	B	1,010.000	214.0923	40	- 216,274	216,274	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
10/31/2011 060006871406	S	- 1,725,000.000	.3914		470,138	470,138	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
10/31/2011 060006871406	S	- 500,000.000	.4261		153,501	153,501	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
10/31/2011 060006871406	B	1,735,000.000	.3694		- 640,909	640,909	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
10/31/2011 060006871406	B	505,000.000	.3686		- 186,118	186,118	
Issue: 228368106 - Crown Holdings Inc							
11/01/2011 060006871403	B	1,212.000	32.7692	48	- 39,765	39,765	
Issue: 637071101 - National Oilwell Varco Inc							
11/01/2011 060006871404	B	3,250.000	67.9396	130	- 220,934	220,934	
Issue: 02364WAW5 - America Movil Sab De 6.125% 3/30/40							
11/01/2011 060006871406	S	- 170,000.000	1.1988		203,791	185,618	18,172
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/01/2011 060006871406	B	130,000.000	1.2725		- 165,425	165,425	
Issue: 698299AV6 - Republic Of Panama 7.125% 1/29/26							
11/01/2011 060006871406	B	240,000.000	1.2950		- 310,800	310,800	
Issue: 037833100 - Apple Inc							
11/02/2011 060006871404	B	1,440.000	397.1296	29	- 571,895	571,895	
Issue: 55608XAA5 - MacQuarie Bk Ltd Mtn 6.625% 4/07/21							
11/04/2011 060006871406	S	- 65,000.000	.9686		62,962	64,873	- 1,912
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
11/04/2011 060006871406	S	- 170,000.000	1.2545		213,257	215,141	- 1,884
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
11/04/2011 060006871406	B	50,000.000	1.0078		- 50,391	50,391	
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
11/04/2011 060006871406	B	260,000.000	.9987		- 259,649	259,649	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828RC6 - U S Treasury Nt 2.125% 8/15/21							
11/07/2011 060006871406	B	190,000.000	1.0105		- 191,989	191,989	
Issue: 24422ERH4 - John Deere Cap Mtn 3.150% 10/15/21							
11/07/2011 060006871406	S	- 190,000.000	1.0338		196,428	189,143	7,285
Issue: 228368106 - Crown Holdings Inc							
11/09/2011 060006871403	B	10.000	32.7463		- 328	328	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/15/2011 060006871406	B	55,000.000	1.1339		- 62,365	62,365	
Issue: 04044TAB2 - Aristotle Holding 6.125% 11/15/41							
11/15/2011 060006871406	S	- 80,000.000	1.0158		81,262	79,816	1,446
Issue: H89128104 - Tyco International Ltd							
11/16/2011 060006871405	B	750.000	47.7049	5	- 35,784	35,784	
Issue: 71656LAK7 - Petroleos Mexicanos 6.500% 6/02/41							
11/16/2011 060006871406	S	- 380,000.000	1.1090		421,420	388,098	33,322
Issue: 912828KR0 - U S Treasury Nt 2.625% 4/30/16							
11/21/2011 060006871402	S	- 115,000.000	1.0808		124,290	119,688	4,602
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/21/2011 060006871406	S	- 100,000.000	1.1633		116,328	114,027	2,301
Issue: 822582AD4 - Shell Intl Fin 6.375% 12/15/38							
11/21/2011 060006871406	B	110,000.000	1.3409		- 147,498	147,498	
Issue: 437076AS1 - Home Depot Inc 5.875% 12/16/36							
11/23/2011 060006871406	S	- 250,000.000	1.1844		296,105	260,343	35,763

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
11/23/2011 060006871406	B	185,000.000	1.1831		- 218,878	218,878	
Issue: 573284106 - Martin Marietta Matls Inc							
12/01/2011 060006871403	S	- 564.000	78.7251	23	44,378	45,693	- 1,316
Issue: 82967N108 - Sirius Xm Radio Inc							
12/01/2011 060006871405	B	23,940.000	1.8620	646	- 45,223	45,223	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/02/2011 060006871406	S	- 90,000.000	1.1466		103,191	102,845	346
Issue: 04044TAB2 - Aristotle Holding 6.125% 11/15/41							
12/02/2011 060006871406	B	125,000.000	1.0680		- 133,505	133,505	
Issue: 428236BV4 - Hewlett Pack Co 4.650% 12/09/21							
12/06/2011 060006871402	B	12,000.000	.9971		- 11,965	11,965	
Issue: 17243V102 - Cinemark Hldgs Inc							
12/12/2011 060006871405	S	- 260.000	19.4223	2	5,048	4,659	389
Issue: 17243V102 - Cinemark Hldgs Inc							
12/13/2011 060006871405	S	- 120.000	18.9350	1	2,271	2,150	121
Issue: 651639AM8 - Newmont Mining 6.250% 10/01/39							
12/13/2011 060006871406	B	110,000.000	1.1731		- 129,040	129,040	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/13/2011 060006871406	S	- 85,000.000	1.1509		97,830	97,142	687
Issue: 17243V102 - Cinemark Hldgs Inc							
12/15/2011 060006871405	S	- 1,845.000	18.7500	50	34,543	33,062	1,481

MAJOR LEAGUE BASEBALL GROUP PENSION

Period from January 1, 2011 to December 31, 2011

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 124857AD5 - Cbs Corp 5.750% 4/15/20							
12/16/2011 060006871402	B	10,000.000	1.1338		- 11,338	11,338	
Issue: 655044105 - Noble Energy Inc							
12/16/2011 060006871405	S	- 265.000	89.8200	2	23,800	19,849	3,951
Issue: 912828QR4 - U S Treasury Nt 1.500% 6/30/16							
12/20/2011 060006871402	S	- 90,000.000	1.0331		92,981	90,780	2,201
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
12/29/2011 060006871402	B	17,900.000	1.0086		- 18,054	18,054	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
12/29/2011 060006871402	B	17,100.000	1.0089		- 17,253	17,253	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
12/30/2011 060006871406	B	860,000.000	1.1750		- 1,010,534	1,010,534	
Total For Morgan Stanley & Co., Incorpor				**8,909**	**51,201,770**	**50,407,978**	**793,786**
GRAND TOTAL				**172,268**	**489,028,370**	**480,391,404**	**8,636,977**