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

2012

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

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; include room or suite number (employer, if for a 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.	10/15/2013	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

Preparer's name (including firm name, if applicable) and address; include room or suite number. (optional)
MITCHELL & TITUS, LLP

ONE BATTERY PARK PLAZA
NEW YORK, NY 10004

Preparer's telephone number (optional)
212-709-4500

3a Plan administrator's name and address [X] Same as Plan Sponsor Name [ ] Same as Plan Sponsor Address

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**	477
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**	289
b	Retired or separated participants receiving benefits	**6b**	28
c	Other retired or separated participants entitled to future benefits	**6c**	189
d	Subtotal. Add lines **6a**, **6b**, and **6c**	**6d**	506
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	
f	Total. Add lines **6d** and **6e**	**6f**	506
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**	11
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 Characteristics Codes in the instructions:
1A 1G

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics 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

2012

This Form is Open to Public Inspection

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

▶ **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 [X] 101-500 [ ] More than 500

Part I Basic Information

1	Enter the valuation date: Month 01 Day 01 Year 2012			
2	Assets:			
	a Market value	**2a**		16510972
	b Actuarial value	**2b**		16195462
3	Funding target/participant count breakdown:		**(1)** Number of participants	**(2)** Funding Target
	a For retired participants and beneficiaries receiving payment	**3a**	24	1721573
	b For terminated vested participants	**3b**	171	3543028
	c For active participants:			
	(1) Non-vested benefits	**3c(1)**		190071
	(2) Vested benefits	**3c(2)**		7822770
	(3) Total active	**3c(3)**	282	8012841
	d Total	**3d**	477	13277442
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**		7.17 %
6	Target normal cost	**6**		1102453

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary — Date: 10/03/2013

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 Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	1057646	450000
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	1057646	30819
9	Amount remaining (line 7 minus line 8)		419181
10	Interest on line 9 using prior year's actual return of 7.88%		33031
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		1527907
	b Interest on (a) using prior year's effective interest rate of 6.40% except as otherwise provided (see instructions)		113895
	c Total available at beginning of current plan year to add to prefunding balance		1641802
	d Portion of (c) to be added to prefunding balance		310000
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)		762212

Part III Funding Percentages

14	Funding target attainment percentage	14	116.23 %
15	Adjusted funding target attainment percentage	15	121.97 %
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	100.41 %
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
03/13/2013	900000				
09/11/2013	900000				
			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	1628982

20 Quarterly contributions and liquidity shortfalls:

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

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

c If line 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:	
5.54%	6.85%	7.52 %	☐ 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 subject to 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**	
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**	1102453
b Excess assets, if applicable, but not greater than line 31a	**31b**	1102453

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**	

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

36 Additional cash requirement (line 34 minus line 35)	**36**	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	1628982

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

a Total (excess, if any, of line 37 over line 36)	**38a**	1628982
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**	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 an election was made to use PRA 2010 funding relief for this plan:

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.**	**2012** **This Form is Open to Public Inspection.**

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

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 INT'L INVESTORS
780 THIRD AVE
NEW YORK, NY 10017

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

AEW CAPITAL MANAGEMENT, L.P.

04-3329433

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

AURELIUS CAPITAL MANAGEMENT, LP

33-1115695

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

BROOKSIDE CAPITAL, LLC

JOHN HANCOCK TOWER
200 CLARENDON STREET
BOSTON, MA 02116

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

CITY OF LONDON INV MGMT CO, LTD.

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

DAVIDSON KEMPNER INT'L ADVISORS,LLC

13-4021240

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

FARALLON CAPITAL INST PARTNERS, LP

94-3106323

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

GROSVENOR CAPITAL MANAGEMENT, L.P.

36-4336976

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

HOPLITE CAPITAL MANAGEMENT LLC

04-3753752

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

SEI TRUST COMPANY

06-1271230

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

YORK CAPITAL MANAGEMENT ADVISORS,LP

26-3971819

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

DAVIDSON KEMPNER INTERNATIONAL,LTD.

98-0685830

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

HOPLITE OFFSHORE FUND, LTD.

98-0399509

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

BROOKSIDE CAYMAN PA, LTD

98-0535008

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

GROSVENOR INSTITUTIONAL PARTNERS,LP

36-4336976

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

AEW GLOBAL PROPERTY SEC. FUND, LP

20-3166994

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

PARTRIDGE HILL OVERSEAS MGMT,LLC

13-3968110

(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	25478	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	20501	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NISA INVESTMENT ADVISORS,L.L.C.

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	12815	Yes [X] No [ ]	Yes [X] No [ ]		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	9743	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SILCHESTER INT'L 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	8312	Yes [X] No [ ]	Yes [X] No [ ]		Yes [ ] No [X]

(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	6877	Yes [X] No [ ]	Yes [X] No [ ]		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)

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	6786	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	6660	Yes [X] No [ ]	Yes [X] No [ ]		Yes [ ] No [X]

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

GAMCO ASSET MANAGEMENT

13-4044521

(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	5540	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

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

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
ARTIO INTERNATIONAL EQUITY FUND LLC 42-1592160		INDIRECT COMPENSATION

(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

2012

This Form is Open to Public Inspection

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

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)	1800000	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)	1149878	672218
(2) U.S. Government securities	1c(2)	2808974	2946593
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	1870199	2165792
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	4943969	5948056
(5) Partnership/joint venture interests	1c(5)	2986802	4825150
(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)	1058958	1253632
(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	16618780	19611441
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	15254	24077
i Acquisition indebtedness	1i		
j Other liabilities	1j	49366	66304
k Total liabilities (add all amounts in lines 1g through1j)	1k	64620	90381
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	16554160	19521060

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)		
(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)		

		(a) Amount	(b) Total
(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		1533268
d Total income. Add all **income** amounts in column (b) and enter total	2d		3333268
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	225618	
(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)		225618
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)	55722	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	61529	
(4) Other	2i(4)	23498	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		140749
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		366367
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		2966901
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 lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 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	

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

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

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

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

Part V Trust Information (optional)

6a Name of trust	**6b** Trust's EIN

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

2012

This Form is Open to Public Inspection.

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

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 |

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 lines 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 lines 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 lines 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 lines 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 lines 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 lines 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 line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	0

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 lines (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 line 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, 2012 and 2011
With Report of Independent Auditors

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

Financial Statements and Supplemental Schedules

December 31, 2012 and 2011

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REPORT OF INDEPENDENT AUDITORS

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

We have audited the accompanying financial statements of the Major League Baseball Pension Plan for Non-Uniformed Personnel—Selected Retirement Plans (the Plans), listed in the accompanying table of contents, which comprise the statements of net assets available for benefits as of December 31, 2012 and 2011, the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in conformity with U.S. generally accepted accounting principles; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free of material misstatement, whether due to fraud or error.

Auditor's Responsibility

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.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the auditor's judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditor considers internal control relevant to the entity's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the entity's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Plans at December 31, 2012, 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, 2011, and the changes in its financial status for the year then ended, in conformity with U.S. generally accepted accounting principles**.**

Restatement of 2011 Financial Statements

As discussed in Note 2 to the financial statements, the 2011 financial statements of the Rangers Baseball, LLC have been restated to correct an understatement of contributions, contributions receivable and net assets available for benefits.

Supplemental Schedules

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, 2012, 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 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 11, 2013

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	Baltimore Orioles L.P.	The Baseball Club of Seattle, LLLP	Boston Red Sox Baseball Club Limited Partnership	Chicago White Sox, Ltd.	The Cincinnati Reds, LLC
Statements of Net Assets Available for Benefits December 31, 2012									
Assets									
Contributions receivable	$ 1,900,000	$ 2,000,000	$ 3,200,000	$ 1,900,000	$ 2,300,000	$ 3,200,000	$ 2,400,000	$ 3,200,000	$ 3,200,000
Investments-at fair value *(Note 4)* :									
Major League Baseball Group Pension Trust	21,025,328	25,146,750	36,812,468	16,595,140	27,932,593	36,677,998	40,688,204	41,232,399	21,143,256
Total assets	22,925,328	27,146,750	40,012,468	18,495,140	30,232,593	39,877,998	43,088,204	44,432,399	24,343,256
Liabilities									
Accrued expenses	27,679	30,852	41,625	25,143	33,403	44,083	45,013	61,741	38,928
Due to affiliate	65,414	74,764	67,736	53,989	83,849	109,914	84,103	113,837	139,133
Total liabilities	93,093	105,616	109,361	79,132	117,252	153,997	129,116	175,578	178,061
Net assets available for benefits	$ 22,832,235	$ 27,041,134	$ 39,903,107	$ 18,416,008	$ 30,115,341	$ 39,724,001	$ 42,959,088	$ 44,256,821	$ 24,165,195
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2012									
Additions									
Contributions	$ 1,900,000	$ 2,000,000	$ 3,200,000	$ 1,900,000	$ 2,300,000	$ 3,200,000	$ 2,400,000	$ 3,200,000	$ 4,130,000
Net investment gain from Major League Baseball Group Pension Trust	1,845,640	2,202,253	3,248,185	1,416,485	2,464,580	3,199,380	3,540,560	3,627,541	1,786,096
Other income	-	-	-	-	-	-	-	-	-
Total additions	3,745,640	4,202,253	6,448,185	3,316,485	4,764,580	6,399,380	5,940,560	6,827,541	5,916,096
Deductions									
Benefits paid	582,037	381,031	1,142,967	180,514	850,698	640,850	1,911,390	773,211	742,799
Administrative expenses	155,552	183,069	223,485	146,142	197,604	241,753	243,434	298,607	231,102
Total deductions	737,589	564,100	1,366,452	326,656	1,048,302	882,603	2,154,824	1,071,818	973,901
Increase in net assets available for benefits	3,008,051	3,638,153	5,081,733	2,989,829	3,716,278	5,516,777	3,785,736	5,755,723	4,942,195
Net assets available for benefits at beginning 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
Net assets available for benefits at end of year	$ 22,832,235	$ 27,041,134	$ 39,903,107	$ 18,416,008	$ 30,115,341	$ 39,724,001	$ 42,959,088	$ 44,256,821	$ 24,165,195

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.	Houston Astros, LLC	Kansas City Royals Baseball Corporation	Los Angeles Dodgers LLC	Miami Marlins, L.P.	New York Yankees Partnership	Padres, L.P.
Statements of Net Assets Available for Benefits December 31, 2012									
Assets									
Contributions receivable	$ 2,500,000	$ 2,200,000	$ 1,800,000	$ 2,600,000	$ 2,400,000	$ 2,100,000	$ 1,600,000	$ 3,300,000	$ 2,100,000
Investments-at fair value *(Note 4)* :									
Major League Baseball Group Pension Trust	27,224,562	22,200,207	17,029,811	42,863,573	30,174,463	11,833,809	15,409,382	35,793,588	27,853,158
Total assets	29,724,562	24,400,207	18,829,811	45,463,573	32,574,463	13,933,809	17,009,382	39,093,588	29,953,158
Liabilities									
Accrued expenses	32,850	28,160	25,317	47,335	35,336	18,761	21,989	40,821	33,180
Due to affiliate	97,390	49,704	83,310	118,419	97,872	17,315	94,297	118,237	94,239
Total liabilities	130,240	77,864	108,627	165,754	133,208	36,076	116,286	159,058	127,419
Net assets available for benefits	$ 29,594,322	$ 24,322,343	$ 18,721,184	$ 45,297,819	$ 32,441,255	$ 13,897,733	$ 16,893,096	$ 38,934,530	$ 29,825,739
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2012									
Additions									
Contributions	$ 2,500,000	$ 2,200,000	$ 1,800,000	$ 2,600,000	$ 2,400,000	$ 2,100,000	$ 1,600,000	$ 3,300,000	$ 2,100,000
Net investment gain from Major League Baseball Group Pension Trust	2,368,703	1,925,038	1,456,540	3,858,835	2,681,482	975,678	1,344,677	3,118,439	2,470,211
Other income	-	-	-	-	-	-	-	-	-
Total additions	4,868,703	4,125,038	3,256,540	6,458,835	5,081,482	3,075,678	2,944,677	6,418,439	4,570,211
Deductions									
Benefits paid	432,757	372,199	577,404	1,437,828	1,223,016	226,754	384,633	923,098	863,647
Administrative expenses	181,970	165,188	146,925	266,423	196,176	130,844	139,489	222,101	213,325
Total deductions	614,727	537,387	724,329	1,704,251	1,419,192	357,598	524,122	1,145,199	1,076,972
Increase in net assets available for benefits	4,253,976	3,587,651	2,532,211	4,754,584	3,662,290	2,718,080	2,420,555	5,273,240	3,493,239
Net assets available for benefits at beginning of year	25,340,346	20,734,692	16,188,973	40,543,235	28,778,965	11,179,653	14,472,541	33,661,290	26,332,500
Net assets available for benefits at end of year	$ 29,594,322	$ 24,322,343	$ 18,721,184	$ 45,297,819	$ 32,441,255	$ 13,897,733	$ 16,893,096	$ 38,934,530	$ 29,825,739

See accompanying notes.

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

	The Phillies	Pittsburgh Associates	Rangers Baseball, LLC	San Francisco Baseball Associates LLC	Sterling Mets, L.P.	St. Louis Cardinals, L.L.C.	Tampa Bay Rays Baseball, Ltd.	Washington Nationals Baseball Club, LLC
Statements of Net Assets Available for Benefits December 31, 2012								
Assets								
Contributions receivable	$ -	$ 2,500,000	$ 2,000,000	$ 3,900,000	$ 1,200,000	$ 1,800,000	$ 1,800,000	$ 1,200,000
Investments-at fair value *(Note 4)* :								
Major League Baseball Group Pension Trust	47,098,088	25,332,693	5,344,435	36,475,596	30,302,019	21,472,220	17,811,441	6,755,513
Total assets	47,098,088	27,832,693	7,344,435	40,375,596	31,502,019	23,272,220	19,611,441	7,955,513
Liabilities								
Accrued expenses	61,615	34,226	16,240	43,299	35,947	29,515	24,077	13,920
Due to affiliate	125,319	17,277	-	64,727	105,063	53,037	66,304	32,163
Total liabilities	186,934	51,503	16,240	108,026	141,010	82,552	90,381	46,083
Net assets available for benefits	$ 46,911,154	$ 27,781,190	$ 7,328,195	$ 40,267,570	$ 31,361,009	$ 23,189,668	$ 19,521,060	$ 7,909,430
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2012								
Additions								
Contributions	$ 1,871,217	$ 2,500,000	$ 2,800,000	$ 3,900,000	$ 1,200,000	$ 1,800,000	$ 1,800,000	$ 1,200,000
Net investment gain from Major League Baseball Group Pension Trust	4,104,784	2,247,804	220,411	3,202,750	2,689,323	1,887,605	1,533,268	554,563
Other income	-	-	-	-	-	-	-	68,560
Total additions	5,976,001	4,747,804	3,020,411	7,102,750	3,889,323	3,687,605	3,333,268	1,823,123
Deductions								
Benefits paid	1,078,973	729,576	25,193	839,245	724,785	460,839	225,618	62,511
Administrative expenses	316,171	217,869	154,015	225,170	210,234	154,181	140,749	128,344
Total deductions	1,395,144	947,445	179,208	1,064,415	935,019	615,020	366,367	190,855
Increase in net assets available for benefits	4,580,857	3,800,359	2,841,203	6,038,335	2,954,304	3,072,585	2,966,901	1,632,268
Net assets available for benefits at beginning of year	42,330,297	23,980,831	4,486,992	34,229,235	28,406,705	20,117,083	16,554,159	6,277,162
Net assets available for benefits at end of year	$ 46,911,154	$ 27,781,190	$ 7,328,195	$ 40,267,570	$ 31,361,009	$ 23,189,668	$ 19,521,060	$ 7,909,430

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	Baltimore Orioles L.P.	The Baseball Club of Seattle, LLLP	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.	Houston Astros, LLC	Kansas City Royals Baseball Corporation	Los Angeles Dodgers LLC	Miami Marlins, L.P.	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	$ 2,600,000	$ 2,400,000	$ 2,163,000	$ 1,350,000	$ 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	38,065,740	26,476,260	9,040,561	13,209,157	30,477,145	24,325,594
Total assets	25,434,879	20,789,880	16,266,024	40,665,740	28,876,260	11,203,561	14,559,157	33,777,145	26,425,594
Liabilities									
Accrued expenses	21,653	18,172	14,734	33,511	23,999	11,000	16,042	27,501	22,423
Due to affiliate	72,880	37,016	62,317	88,994	73,296	12,908	70,574	88,354	70,671
Total liabilities	94,533	55,188	77,051	122,505	97,295	23,908	86,616	115,855	93,094
Net assets available for benefits	$ 25,340,346	$ 20,734,692	$ 16,188,973	$ 40,543,235	$ 28,778,965	$ 11,179,653	$ 14,472,541	$ 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	$ 2,600,000	$ 2,400,000	$ 2,163,000	$ 1,350,000	$ 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	2,881,929	1,979,714	636,221	984,312	2,268,706	1,835,905
Total additions	4,191,821	3,566,065	2,862,236	5,481,929	4,379,714	2,799,221	2,334,312	5,568,706	3,935,905
Deductions									
Benefits paid	387,854	344,048	198,464	1,663,958	729,725	155,757	258,479	634,009	831,010
Administrative expenses	173,961	147,042	130,090	232,584	182,095	111,733	137,194	219,697	175,804
Total deductions	561,815	491,090	328,554	1,896,542	911,820	267,490	395,673	853,706	1,006,814
Increase in net assets available for benefits	3,630,006	3,074,975	2,533,682	3,585,387	3,467,894	2,531,731	1,938,639	4,715,000	2,929,091
Net assets available for benefits at beginning of year	21,710,340	17,659,717	13,655,291	36,957,848	25,311,071	8,647,922	12,533,902	28,946,290	23,403,409
Net assets available for benefits at end of year	$ 25,340,346	$ 20,734,692	$ 16,188,973	$ 40,543,235	$ 28,778,965	$ 11,179,653	$ 14,472,541	$ 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	Restated Rangers Baseball, LLC	San Francisco Baseball Associates LLC	Sterling Mets, L.P.	St. Louis Cardinals, L.L.C.	Tampa Bay Rays Baseball, Ltd.	Washington Nationals Baseball Club, LLC
Statements of Net Assets Available for Benefits December 31, 2011								
Assets								
Contributions receivable	$ 2,578,783	$ 2,200,000	$ 3,100,000	$ 3,200,000	$ 2,250,000	$ 1,800,000	$ 1,800,000	$ 1,100,000
Due from affiliate								
Investments-at fair value *(Note 4)* :								
Major League Baseball Group Pension Trust	39,883,930	21,814,318	1,391,192	31,107,755	26,258,777	18,374,515	14,818,779	5,209,415
Total assets	42,462,713	24,014,318	4,491,192	34,307,755	28,508,777	20,174,515	16,618,779	6,309,415
Liabilities								
Accrued expenses	38,535	20,542	4,200	30,241	23,614	17,868	15,254	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	4,200	78,520	102,072	57,432	64,620	32,253
Net assets available for benefits	$ 42,330,297	$ 23,980,831	$ 4,486,992	$ 34,229,235	$ 28,406,705	$ 20,117,083	$ 16,554,159	$ 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	$ 4,441,000	$ 3,200,000	$ 2,250,000	$ 1,800,000	$ 1,800,000	$ 1,100,000
Net investment gain from Major League Baseball								
Group Pension Trust	2,995,327	1,616,942	79,873	2,300,917	1,981,603	1,363,795	1,086,786	368,546
Total additions	7,445,327	3,816,942	4,520,873	5,500,917	4,231,603	3,163,795	2,886,786	1,468,546
Deductions								
Benefits paid	994,225	568,518	1,220	641,731	694,722	410,244	193,376	69,628
Administrative expenses	301,183	169,948	32,661	199,903	187,451	152,165	138,911	90,164
Total deductions	1,295,408	738,466	33,881	841,634	882,173	562,409	332,287	159,792
Increase in net assets available for benefits	6,149,919	3,078,476	4,486,992	4,659,283	3,349,430	2,601,386	2,554,499	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	$ 4,486,992	$ 34,229,235	$ 28,406,705	$ 20,117,083	$ 16,554,159	$ 6,277,162

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, 2012, 26 separate single-employer plans (collectively referred to as the "Selected Retirement Plans" and individually as the "Plan") had been created:

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
- Baltimore Orioles, L.P.
- The Baseball Club of Seattle, LLLP
- 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 LLC
- Sterling Mets, L.P.
- St. Louis Cardinals, L.L.C.
- Tampa Bay Rays Baseball, 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 $200,000 and $195,000 for 2012 and 2011, respectively.

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 by U.S. Bank (the "Trustee"), for the various Participating Employers in the Major League Baseball Group Pension Trust (the "Group Trust") (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 2012 and 2011.

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 the 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 Players Pension Plan (the "Minor League 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, 2012 and 2011, approximately $2 million and $1.5 million of assets remains in due to affiliates related to this transfer, respectively. 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.

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 2012 and 2011 to the lesser of $16,667 and $16,250, respectively, 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)*

The Pension Committee is responsible for determining the Group Trust's valuation policies and analyzing information provided by the investment managers and issuers that is used to determine the fair value of the Group Trust's investments. Refer to Note 4 for the valuation techniques and inputs used by the Pension Committee for the instruments categorized within Level 3 of the fair value hierarchy.

Benefit Payments

Benefit payments to participants are recorded upon distribution.

New Accounting Pronouncement

In May 2011, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update 2011-04, *Amendments to Achieve Common Fair Value Measurements and Disclosure Requirements in U.S. GAAP and IFRSs*, (ASU 2011-04). ASU 2011-04 amended ASC 820, *Fair Value Measurement*, to converge the fair value measurement guidance in US generally accepted accounting principles (GAAP) and International Financial Reporting Standards (IFRSs). Some of the amendments clarify the application of existing fair value measurement requirements, while other amendments change a particular principle in ASC 820. In addition, ASU 2011-04 requires additional fair value disclosures, although certain of these new disclosures are not required for nonpublic entities, as defined in ASC 820. The amendments are to be applied prospectively and are effective for annual periods beginning after December 15, 2011. Adoption of ASU 2011-04 did not have an effect on the Plans' net assets available for benefits or its changes in net assets available for benefits.

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

Subsequent Events

Management evaluated subsequent events for the Selected Retirement Plans through October 11, 2013, the date the financial statements were available to be issued.

Prior Period Adjustment

The 2011 financial statements of the Rangers Baseball LLC have been restated to correct contributions receivable and net assets and contributions and the change in net assets previously reported as of and for the year ended December 31, 2011, respectively, which were understated by $1,314,000.

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, 2012 and 2011, 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,	
	2012	2011
Angels Baseball LP	2.33%	2.35%
Athletics Investment Group, LLC	2.79	2.81
Atlanta National League Baseball Club, Inc.	4.08	4.14
AZPB Limited Partnership	1.84	1.77
Baltimore Orioles L.P.	3.10	3.16
The Baseball Club of Seattle, LLLP	4.07	4.07
Boston Red Sox Baseball Club Limited Partnership	4.51	4.76
Chicago White Sox, Ltd.	4.58	4.63
The Cincinnati Reds, LLC	2.35	2.15
Cleveland Indians Baseball Company Limited Partnership	3.02	3.00
Colorado Rockies Baseball Club, Ltd.	2.46	2.43
Detroit Tigers, Inc.	1.89	1.89
Houston Astros, LLC	4.76	4.97
Kansas City Royals Baseball Corporation	3.35	3.46
Los Angeles Dodgers LLC	1.31	1.18
Miami Marlins, L.P.	1.71	1.73
New York Yankees Partnership	3.97	3.98
Padres, L.P.	3.09	3.18
The Phillies	5.23	5.21
Pittsburgh Associates	2.81	2.85
Rangers Baseball, LLC	0.59	0.18
San Francisco Baseball Associates LLC	4.05	4.06
Sterling Mets, L.P.	3.36	3.43
St. Louis Cardinals, L.L.C.	2.38	2.40
Tampa Bay Rays Baseball, Ltd.	1.98	1.94
Washington Nationals Baseball Club, LLC	0.75	0.68
The American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	11.85	12.26
Major League Baseball – Office Employees' Plan	10.91	10.34
Minor League Players' Pension Plan	0.88	0.99
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, 2012 and 2011, were as follows:

	Years Ended December 31,	
	2012	**2011**
Common stock	$ 31,024,984	$ (15,230,274)
U.S. equity mutual fund	7,382,608	(167,542)
Government obligations—		
Treasury and municipal agencies	(14,907,103)	38,756,718
Corporate bonds and notes	8,620,920	8,407,030
Hedge funds	6,488,055	(6,216,336)
Collective investment funds	14,016,211	(12,544,095)
Interest rate swaps	(6,010,327)	22,511,434
Cash and accrued income	(20,457)	(3,224)
Interest and dividend income	32,295,376	21,275,743
	$ 78,890,267	$ 56,789,454

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:

	2012	**2011**
Silchester International Funds	$ 65,213,590	*
Thornburg International Equity Fund	69,748,359	*
Vanguard Institutional Index Fund Institutional Shares	63,431,580	$ 54,692,365

*Less than 5% in 2011.

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.

NOTE 3 INVESTMENTS *(continued)*

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, 2012 and 2011, the Group Trust held less than 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.

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

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

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 investments measured at fair value pursuant to the fair value hierarchy, including associated inputs for level 3 investments:
Common stocks and equity mutual funds, government obligations, and corporate bonds and notes are determined by obtaining quoted prices in an active market.

Treasury securities are valued using the consensus and matrix pricing method. The inputs (quoted, spread, and data points for yield curves) to these methods can be considered to be observable market-based data.

Municipal securities are valued daily using institutional bid evaluations. Bid evaluations are an estimated price at which a dealer would pay for a security. Corrobborated, indicative market observable data such as reported sales of similar securities, broker and dealer quotes, market information, including live trading levels, are used when available to estimate the institutional bid evaluation. These investments are classified as Level 1 investments in the fair value hierarchy.

Hedge fund fair values are valued at the net asset value ("NAV") 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 six months and three 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, 2012 and 2011, the Group Trust had no unfunded commitments related to hedge funds. These investments are classified as Level 3 investments in the fair value hierarchy.

Collective investment funds are valued at the NAV 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.

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

*Limited partnership*s are valued at fair value using methods determined in good faith by General Partners of the funds and may require significant judgment. A variety of factors are reviewed and monitored to determine the fair value of investments including current operating performance and future expectations of the particular investment, discounted cash flow analysis, valuations of comparable public companies, comparable acquisition values, and changes in market outlook and the third-party finance environment over time. When observable prices are not available for these securities, the General Partners use one or more valuation techniques (e.g., the market approach and/or income approach) for which sufficient and reliable data is available. Limited partnerships are classified within Level 3 of 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.

Cash and cash equivalents include highly liquid investments with original maturities of 90 days or less. Treasury Bills are measured at institutional bond quotes which are based on various market and industry inputs. Actively traded money market funds are measured at their NAV and classified as Level 1.
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.

There were no transfers between levels in 2012 and 2011

The Selected Retirement Plans did not have any investments measured at fair value on a nonrecurring basis as of December 31, 2012 and 2011, and there were no changes noted in the valuation methodologies between these periods.

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, 2012:

	Level 1	Level 2	Level 3	Total Fair Value
Common stocks				
U.S. companies	$ 280,220,845	$ -	$ -	$ 280,220,845
International companies	20,740,317	-	-	20,740,317
U.S. equity mutual fund	63,431,580	-	-	63,431,580
Government obligations				
Treasury securities	134,212,852	-	-	134,212,852
Municipal securities	14,879,604	-	-	14,879,604
Corporate bonds and notes				
U.S. issues	89,064,009	-	-	89,064,009
International issues	20,521,276	-	-	20,521,276
Hedge funds	-	-	115,883,684	115,883,684
Collective investment funds	-	-	134,961,949	134,961,949
Interest rate swaps	-	-	(6,701,520)	(6,701,520)
Cash and cash equivalents	34,013,027	-	-	34,013,027
Total assets, at fair value	$ 657,083,510	$ -	$ 244,144,113	$ 901,227,623

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, 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
U.S. equity mutual fund	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)*

Fair Value of Investments in Entities that Use Net Asset Value

The following tables summarize investments measured at fair value based on net asset value per share:

	December 31, 2012			
Investment Class	**Fair Value**	**Unfunded Commitments**	**Redemption Frequency (if Currently Eligible)**	**Redemption Notice Period**
Hedge funds	$ 115,883,684	$ -	Monthly - Annually	30–180 days
Collective investment Funds	134,961,949	-	Monthly - Annually	30–180 days

	December 31, 2011			
Investment Class	**Fair Value**	**Unfunded Commitments**	**Redemption Frequency (if currently eligible)**	**Redemption Notice Period**
Hedge funds	$ 85,304,154	$ -	Monthly - Annually	30–180 days
Collective investment funds	67,166,478	-	Monthly - Annually	30–180 days

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

Changes in Level 3 Investments

The following table presents the change in fair value of the Group Trust's Level 3 assets for the year ended December 31, 2012:

	Hedge Funds	Collective Investment Funds	Interest Rate Swaps
Fair value, January 1, 2012	$ 85,304,154	$ 67,166,478	$ 1,789,808
Realized gains (losses)	47,009	(670,654)	2,481,001
Unrealized gains (losses)	6,441,046	14,686,865	(8,491,328)
Purchases	28,300,000	87,500,000	-
Sales	(4,208,525)	(33,720,740)	(2,481,001)
Fair value, December 31, 2012	$ 115,883,684	$ 134,961,949	$ (6,701,520)

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 (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 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 investments to gain exposure to certain markets and as economic hedges to manage interest rate, equity price, foreign currency exchange rate risk and credit risk associated with the Group Trust's investments and obligations. 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.

The following table presents the interest rate swaps held by the Group Trust at December 31, 2012. 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)	11/6/2032	$ 33,100,000	$ 11,281,500
Fixed/3-month LIBOR	(A)	11/6/2042	11,500,000	32,772,310
Fixed/3-month LIBOR	(A)	10/4/2032	11,700,000	56,668,980
Fixed/3-month LIBOR	(A)	10/4/2042	58,700,000	11,429,730
Fixed/3-month LIBOR	(A)	12/6/2032	5,400,000	81,111,200
Fixed/3-month LIBOR	(A)	12/6/2042	84,800,000	5,234,760
Liabilities				
Interest rate contracts				
3-month LIBOR/Fixed	(A)	11/6/2032	$ (33,100,000)	(11,500,000)
3-month LIBOR/Fixed	(A)	11/6/2042	(11,500,000)	(33,100,000)
3-month LIBOR/Fixed	(A)	10/4/2032	(11,700,000)	(58,700,000)
3-month LIBOR/Fixed	(A)	10/4/2042	(58,700,000)	(11,700,000)
3-month LIBOR/Fixed	(A)	12/6/2032	(5,400,000)	(84,800,000)
3-month LIBOR/Fixed	(A)	12/6/2042	(84,800,000)	(5,400,000)
Total				$ (6,701,520)

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

NOTE 5 DERIVATIVE INSTRUMENTS *(continued)*

The following table presents the interest rate swaps held by the Group Trust at December 31, 2011.

	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 seven 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:

	2012					2011				
	Vested Benefits					Vested Benefits				
	Participants Receiving Benefits	Other Participants	Total Vested Benefits	Nonvested Benefits	2012 Total	Participants Receiving Benefits	Other Participants	Total Vested Benefits	Nonvested Benefits	2011 Total
Angels Baseball LP	$ 6,225,696	$ 17,463,798	$ 23,689,494	$ 144,506	$ 23,834,000	$ 4,143,162	$ 13,930,230	$ 18,073,392	$ 235,385	$ 18,308,777
Athletics Investment Group, LLC	3,486,076	26,270,404	29,756,480	-	29,756,480	3,116,490	19,900,134	23,016,624	139,138	23,155,762
Atlanta National League Baseball Club, Inc.	12,137,439	28,934,392	41,071,831	244,460	41,316,291	9,384,982	23,146,757	32,531,739	222,318	32,754,057
AZPB Limited Partnership	1,668,512	17,816,194	19,484,706	281,370	19,766,076	1,342,473	12,607,513	13,949,986	275,658	14,225,644
Baltimore Orioles L.P.	7,728,346	24,866,093	32,594,439	478	32,594,917	6,123,464	19,692,549	25,816,013	128,068	25,944,081
The Baseball Club of Seattle, LLLP	7,726,036	33,643,207	41,369,243	120,700	41,489,943	4,994,013	27,103,508	32,097,521	276,372	32,373,893
Boston Red Sox Baseball Club Limited Partnership	19,997,545	25,951,160	45,948,705	386,546	46,335,251	19,165,720	18,644,890	37,810,610	416,356	38,226,966
Chicago White Sox, Ltd.	7,812,250	39,804,159	47,616,409	36,707	47,653,116	6,467,658	30,692,725	37,160,383	302,168	37,462,551
The Cincinnati Reds, LLC	7,245,699	18,852,326	26,098,025	376,658	26,474,683	5,161,542	15,267,430	20,428,972	481,445	20,910,417
Cleveland Indians Baseball Company Limited Partnership	3,017,380	28,213,550	31,230,930	272,520	31,503,450	2,406,316	21,480,657	23,886,973	251,422	24,138,395
Colorado Rockies Baseball Club, Ltd.	3,682,595	21,767,145	25,449,740	31,384	25,481,124	2,470,043	17,485,586	19,955,629	161,533	20,117,162
Detroit Tigers, Inc.	674,253	17,000,062	17,674,315	58,625	17,732,940	462,503	12,808,045	13,270,548	123,042	13,393,590
Houston Astros, LLC	13,528,227	35,893,812	49,422,039	23,859	49,445,898	9,928,071	30,116,020	40,044,091	131,239	40,175,330
Kansas City Royals Baseball Corporation	9,060,103	24,917,807	33,977,910	173,738	34,151,648	6,569,390	20,566,107	27,135,497	196,905	27,332,402
Los Angeles Dodgers LLC	595,960	13,986,388	14,582,348	210,983	14,793,331	401,831	9,278,550	9,680,381	316,522	9,996,903
Miami Marlins, L.P.	2,385,313	15,965,384	18,350,697	82,645	18,433,342	1,781,589	12,012,028	13,793,617	164,638	13,958,255
New York Yankees Partnership	4,963,166	35,482,113	40,445,279	308,449	40,753,728	3,716,445	27,127,818	30,844,173	314,945	31,159,118
Padres, L.P.	8,839,924	25,097,008	33,936,932	141,070	34,078,002	7,428,462	19,548,401	26,976,863	183,588	27,160,451
The Phillies	8,605,854	45,716,878	54,322,732	313,470	54,636,202	6,228,489	36,587,550	42,816,039	265,609	43,081,648
Pittsburgh Associates	5,944,507	25,385,468	31,329,975	246,681	31,576,656	4,895,395	18,678,439	23,573,834	188,674	23,762,508
Rangers Baseball, LLC	27,236	5,530,035	5,557,271	259,021	5,816,292	-	2,965,502	2,965,502	194,950	3,160,452
San Francisco Baseball Associates LLC	5,798,847	37,374,487	43,173,334	161,060	43,334,394	5,171,770	27,600,984	32,772,754	270,681	33,043,435
Sterling Mets, L.P.	6,113,017	29,287,968	35,400,905	212,533	35,613,458	5,275,496	22,226,327	27,501,823	276,388	27,778,211
St. Louis Cardinals, L.L.C.	3,814,517	20,720,677	24,535,194	79,332	24,614,526	3,397,182	15,471,935	18,869,117	168,492	19,037,609
Tampa Bay Rays Baseball, Ltd.	2,044,962	17,901,390	19,946,352	164,535	20,110,887	1,665,349	12,945,288	14,610,637	278,275	14,888,912
Washington Nationals Baseball Club, LLC	571,303	6,566,988	7,138,291	541,859	7,680,150	556,536	4,038,646	4,595,182	462,552	5,057,734

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, 2011	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, 2012
Angels Baseball LP	$ 18,308,777	$ 1,760,869	$ 993,235	$ (506,707)	$ 3,277,826	$ 23,834,000
Athletics Investment Group, LLC	23,155,762	1,384,313	1,284,175	(454,317)	4,386,547	29,756,480
Atlanta National League Baseball Club, Inc.	32,754,057	2,408,871	1,771,035	(1,121,875)	5,504,203	41,316,291
AZPB Limited Partnership	14,225,644	1,264,726	806,102	(169,357)	3,638,961	19,766,076
Baltimore Orioles L.P.	25,944,081	1,655,001	1,406,678	(746,218)	4,335,375	32,594,917
The Baseball Club of Seattle, LLLP	32,373,893	2,584,854	1,759,791	(765,621)	5,537,026	41,489,943
Boston Red Sox Baseball Club Limited Partnership	38,226,966	2,478,084	2,052,501	(1,842,180)	5,419,880	46,335,251
Chicago White Sox, Ltd.	37,462,551	2,438,900	2,040,187	(746,464)	6,457,942	47,653,116
The Cincinnati Reds, LLC	20,910,417	1,783,213	1,126,278	(877,014)	3,531,789	26,474,683
Cleveland Indians Baseball Company Limited Partnership	24,138,395	1,517,862	1,341,042	(387,731)	4,893,882	31,503,450
Colorado Rockies Baseball Club, Ltd.	20,117,162	726,515	1,117,075	(343,453)	3,863,825	25,481,124
Detroit Tigers, Inc.	13,393,590	1,234,107	744,562	(198,388)	2,559,069	17,732,940
Houston Astros, LLC	40,175,330	2,811,220	2,125,146	(1,663,433)	5,997,635	49,445,898
Kansas City Royals Baseball Corporation	27,332,402	1,731,511	1,483,487	(729,583)	4,333,831	34,151,648
Los Angeles Dodgers LLC	9,996,903	1,987,407	555,530	(155,567)	2,409,058	14,793,331
Miami Marlins, L.P.	13,958,255	1,253,932	774,528	(258,327)	2,704,954	18,433,342
New York Yankees Partnership	31,159,118	2,801,379	1,696,518	(635,168)	5,731,881	40,753,728
Padres, L.P.	27,160,451	1,460,166	1,471,291	(830,518)	4,816,612	34,078,002
The Phillies	43,081,648	2,920,205	2,342,521	(994,011)	7,285,839	54,636,202
Pittsburgh Associates	23,762,508	2,517,859	1,315,002	(568,402)	4,549,689	31,576,656
Rangers Baseball, LLC	3,160,452	1,675,366	173,792	(1,212)	807,894	5,816,292
San Francisco Baseball Associates LLC	33,043,435	2,839,001	1,832,749	(640,255)	6,259,464	43,334,394
Sterling Mets, L.P.	27,778,211	1,831,099	1,536,418	(693,795)	5,161,525	35,613,458
St. Louis Cardinals, L.L.C.	19,037,609	1,370,397	1,054,778	(410,145)	3,561,887	24,614,526
Tampa Bay Rays Baseball, Ltd.	14,888,912	1,573,818	828,441	(193,296)	3,013,012	20,110,887
Washington Nationals Baseball Club, LLC	5,057,734	1,088,107	286,335	(69,601)	1,317,575	7,680,150

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, 2012 and 2011, 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 accumulated plan benefits for each Plan were as follows:

Plan	Discount Rate
Houston Astros, LLC	4.50% (5.40% in 2011)
Atlanta National League Baseball Club, Inc., Baltimore Orioles L.P., Boston Red Sox Baseball Club Limited Partnership, Chicago White Sox, Ltd., The Cincinnati Reds, LLC, Kansas City Royals Baseball Corporation, Angels Baseball LP, New York Yankees Partnership, The Phillies, Padres, L.P., and The Baseball Club of Seattle, LLLP	4.60% (5.50% in 2011)
Cleveland Indians Baseball Company Limited Partnership, Colorado Rockies Baseball Club, Ltd., Detroit Tigers, Inc., Los Angeles Dodgers LLC, Sterling Mets, L.P., Atheltics Investment Group, LLC, Pittsburgh Associates, San Francisco Baseball Associates LLC, St. Louis Cardinals, L.L.C., and Tampa Bay Rays Baseball, Ltd.	4.70% (5.60% in 2011)
AZPB Limited Partnership	4.70% (5.70% in 2011)
Miami Marlins L.P.	4.80% (5.60% in 2011)
Rangers Baseball, LLC	4.80% (5.50% in 2011)
Washington Nationals Baseball Club, LLC	4.80% (5.70% in 2011)

NOTE 7 ACTUARIAL ASSUMPTIONS *(continued)*

These actuarial assumptions are based on the presumption that the Plans will continue. Were the Plans to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. The actuary estimated the accumulated plan benefits as of January 1, 2012 and 2011. There were no significant changes to the Plans that would have changed the valuations had they been performed as of December 31, 2011 and 2010.

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, 2012, there are no uncertain positions taken or expected to be taken. The Selected Retirement Plans have recognized no interest or penalties related to uncertain tax positions. The Selected Retirement Plans are subject to routine audits by taxing jurisdictions; however there are currently no audits for any tax periods in progress. The Plan Administrator believes it is no longer subject to income tax examinations for years prior to 2009.

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, 2012

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			$ 7,920,895.19	$ 7,920,895.19
FIRST AMERICAN PRIME OBLIGATIONS			2,217,449.98	2,217,449.98
FIRST AMERICAN PRIME OBLIGATIONS			1,844,983.02	1,844,983.02
FIRST AMERICAN PRIME OBLIGATIONS			506,332.66	506,332.66
FIRST AMERICAN PRIME OBLIGATIONS			1,739,057.40	1,739,057.40
FIRST AMERICAN PRIME OBLIGATIONS			814,311.32	814,311.32
FIRST AMERICAN PRIME OBLIGATIONS			1,183,226.31	1,183,226.31
FIRST AMERICAN PRIME OBLIGATIONS			1,018,152.21	1,018,152.21
FIRST AMERICAN PRIME OBLIGATIONS			297,183.11	297,183.11
FIRST AMERICAN PRIME OBLIGATIONS			4,763,281.97	4,763,281.97
FIRST AMERICAN PRIME OBLIGATIONS			494.45	494.45
FIRST AMERICAN PRIME OBLIGATIONS			520,987.18	520,987.18
FIRST AMERICAN PRIME OBLIGATIONS			251,851.35	251,851.35
FIRST AMERICAN PRIME OBLIGATIONS			611,813.49	611,813.49
Total Money Markets			**$ 23,690,019.64**	**$ 23,690,019.64**
Government Obligations - Treasury and Federal Agencies				
FNMA TBA 15YR	3.000%	01/15/27	$ 110,672.46	$ 110,824.35
FNMA TBA 30YR	3.500%	01/15/43	234,712.50	234,548.60
FNMA PL TBA	4.500%	01/01/23	53,710.94	53,781.50
FNMA TBA 30YR	6.000%	01/15/43	21,907.82	21,843.80
F H L M C GD G03205	5.500%	07/01/35	11,917.72	13,235.26
F H L M C GD A89385	4.500%	10/01/39	152,134.19	157,804.48
F F C B DEB	0.268%	06/26/13	200,000.00	200,094.00
F F C B DEB	0.239%	09/29/14	194,940.92	195,087.75
F F C B DEB	0.208%	03/26/15	199,954.20	199,904.00
F N M A DEB	6.250%	05/15/29	124,316.54	150,841.95
F N M A DEB	6.625%	11/15/30	85,480.31	106,610.00
F N M A #254693	5.500%	04/01/33	21,553.43	23,492.25
F N M A #255364	6.000%	09/01/34	32,023.98	35,688.73
F H L M C M T N	2.375%	01/13/22	122,284.14	128,494.41
F N M A #AJ7689	4.000%	12/01/41	260,371.24	266,553.10
F N M A #AL0300	4.500%	06/01/26	149,587.02	150,416.14
F N M A #725424	5.500%	04/01/34	12,105.07	13,195.03
F N M A #725027	5.000%	11/01/33	11,017.07	12,568.68
F N M A #725946	5.500%	11/01/34	31,747.49	35,123.79
F N M A #735224	5.500%	02/01/35	63,020.11	68,698.69
F N M A #745275	5.000%	02/01/36	55,011.75	61,974.00
F N M A #745044	4.500%	08/01/35	31,505.14	36,258.40
F N M A #745418	5.500%	04/01/36	52,724.60	59,015.68
F N M A #888789	5.000%	07/01/36	13,718.61	15,664.15
F N M A #888794	4.500%	09/01/35	27,361.70	31,733.50
F N M A #889139	5.500%	03/01/37	42,949.95	47,230.02

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, 2012

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 #889361	6.000%	03/01/38	$ 40,111.70	$ 40,358.13
F N M A #889369	6.000%	02/01/38	33,587.95	34,187.02
F N M A #889544	5.500%	05/01/38	15,593.59	15,899.51
F N M A #889579	6.000%	05/01/38	43,914.20	44,131.95
F N M A #889750	6.000%	05/01/38	19,694.06	19,877.85
F N M A #995018	5.500%	06/01/38	64,034.70	65,404.39
F N M A #995051	6.000%	03/01/37	77,302.39	82,543.78
F N M A #MA0614	4.000%	01/01/41	62,199.12	67,010.39
F N M A #AE0061	6.000%	02/01/40	16,081.45	16,130.72
F N M A #AE0480	6.000%	07/01/39	12,757.23	12,887.42
RESOLUTION FDG STRIP	VAR	07/15/20	167,875.39	212,131.20
U S TREASURY BD	4.500%	02/15/36	172,979.73	234,264.02
U S TREASURY NT	4.625%	02/15/40	143,248.04	162,130.80
U S TREASURY BD	3.000%	05/15/42	62,465.23	61,125.00
U S TREASURY NT	2.750%	08/15/42	15,069.14	14,484.45
U S TREASURY NT	2.625%	04/30/16	369,471.24	380,737.50
U S TREASURY NT	3.625%	02/15/20	41,746.04	46,737.60
U S TREASURY NT	2.625%	11/15/20	87,911.34	97,238.50
U S TREASURY NT	1.000%	08/31/16	663,870.20	674,312.00
U S TREASURY NT	0.875%	11/30/16	159,889.24	162,262.40
U S TREASURY NT	0.875%	01/31/17	219,785.16	222,921.60
U S TREASURY NT	1.000%	03/31/17	109,974.22	111,967.90
U S TREASURY NT	1.750%	05/15/22	111,631.01	110,953.70
U S TREASURY NT	0.500%	07/31/17	64,713.09	64,608.70
U S TREASURY NT	1.625%	08/15/22	133,973.25	134,114.40
U S TREASURY NT	0.250%	08/31/14	219,991.41	220,059.40
U S TREASURY NT	0.625%	08/31/17	284,003.13	284,732.10
U S TREASURY NT	1.625%	11/15/22	44,597.46	44,507.70
U S TREASURY NT	0.750%	12/31/17	90,119.53	90,147.60
U S TREAS BD STRIP	VAR	02/15/37	547,003.26	585,420.50
U S TREAS BD STRIP	VAR	05/15/37	164,118.50	158,336.75
U S TREAS BD STRIP	VAR	02/15/38	1,157,201.31	1,298,192.85
U S TREAS BD STRIP	VAR	05/15/38	3,316,090.45	3,207,855.00
U S TREAS BD STRIP	VAR	02/15/39	9,194,979.70	9,592,951.25
U S TREAS BD STRIP	VAR	05/15/39	291,183.00	279,533.20
U S TREAS BD STRIP	VAR	08/15/39	828,493.28	806,528.15
U S TREAS BD STRIP	VAR	11/15/39	9,017,801.16	12,196,146.75
U S TREAS BD STRIP	VAR	05/15/40	9,938,368.94	14,542,428.40
U S TREAS BD STRIP	VAR	08/15/40	13,303,006.31	13,771,015.70
U S TREAS BD STRIP	VAR	11/15/40	5,998,371.70	6,853,205.40
U S TREAS BD STRIP	VAR	02/15/41	256,850.10	246,425.40
U S TREAS BD STRIP	VAR	08/15/41	2,449,124.77	2,524,552.50
U S TREAS BD STRIP	VAR	11/15/41	10,823,160.77	10,569,047.10
U S TREAS BD STRIP	VAR	02/15/42	5,627,765.23	5,455,164.75

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, 2012

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
U S TREAS BD STRIP	3.000%	05/15/42	$ 3,781,346.68	$ 3,589,779.60
U S TREAS BD STRIP	VAR	08/15/42	392,156.85	382,306.10
U S TREAS BD STRIP	VAR	11/15/42	1,994,164.50	2,034,202.42
U S TREASURY BD	3.125%	02/15/42	1,853,312.89	1,772,342.85
U S TREASURY NT	2.750%	08/15/42	1,563,423.86	1,520,867.25
U S TREASURY NT	1.625%	11/15/22	169,616.58	168,140.20
U S TREAS BD STRIP	VAR	08/15/32	414,019.55	684,372.00
U S TREAS BD STRIP	VAR	02/15/33	1,408,880.63	1,767,620.30
U S TREAS BD STRIP	VAR	08/15/33	913,924.55	1,478,935.10
U S TREAS BD STRIP	VAR	02/15/34	1,197,574.31	1,363,676.75
U S TREAS BD STRIP	VAR	08/15/34	1,031,431.09	1,679,339.20
U S TREAS BD STRIP	VAR	08/15/35	420,606.66	668,951.50
U S TREAS BD STRIP	VAR	08/15/36	1,356,526.05	2,233,675.75
U S TREAS BD STRIP	VAR	02/15/37	1,590,783.63	1,978,814.85
U S TREAS BD STRIP	VAR	05/15/33	539,199.50	874,235.25
U S TREAS BD STRIP	VAR	11/15/33	180,070.80	274,871.50
U S TREAS BD STRIP	VAR	05/15/34	106,089.00	187,316.50
U S TREAS BD STRIP	VAR	11/15/34	1,517,272.98	1,755,489.45
U S TREAS BD STRIP	VAR	05/15/35	3,234,673.63	4,890,684.60
U S TREAS BD STRIP	VAR	11/15/35	231,698.45	359,636.30
U S TREAS BD STRIP	VAR	05/15/36	1,833,857.35	3,027,597.75
U S TREAS BD STRIP	VAR	11/15/36	1,806,270.67	2,783,772.95
U S TREAS BD STRIP	VAR	05/15/37	670,529.99	1,104,740.40
U S TREAS BD STRIP	VAR	08/15/37	1,382,613.52	1,913,282.80
U S TREAS BD STRIP	VAR	02/15/38	926,667.36	1,458,642.60
U S TREAS BD STRIP	VAR	11/15/37	1,335,333.55	2,089,996.80
U S TREAS BD STRIP	VAR	05/15/38	1,240,175.68	2,098,608.30
U S TREAS BD STRIP	VAR	08/15/38	732,742.51	1,031,888.00
U S TREAS BD STRIP	VAR	02/15/39	616,329.29	598,787.55
U S TREAS BD STRIP	VAR	11/15/38	143,185.09	194,923.30
Total Government Obligations - Treasury and Federal Agencies			**$ 113,363,314.82**	**$ 134,212,851.61**
Municipal Obligations				
CALIFORNIA ST BUILD	7.625%	03/01/40	$ 20,418.28	$ 28,721.80
BAY AREA TOLL CA	6.918%	04/01/40	136,264.34	185,562.90
BAY AREA TOLL CA	7.043%	04/01/50	260,720.15	280,874.10
CALIFORNIA ST	7.500%	04/01/34	225,303.75	270,484.50
CALIFORNIA ST BUILD	7.300%	10/01/39	726,481.56	997,725.60
CALIFORNIA ST BUILD	7.350%	11/01/39	558,292.00	559,104.00
CHICAGO IL BRD ED	6.138%	12/01/39	304,887.95	317,128.05
CHICAGO IL BRD ED	6.319%	11/01/29	130,000.00	150,319.00
CURATORS UNIV MO SYS	5.960%	11/01/39	73,272.55	85,176.00
CURATORS UNIV MO SYS	5.792%	11/01/41	232,819.80	283,047.60
DALLAS TX AREA RAPID	5.999%	12/01/44	75,632.40	80,707.80

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, 2012

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
DALLAS TX AREA RAPID	5.022%	12/01/48	$ 121,451.00	$ 130,978.10
DALLAS TX AREA RAPID	4.922%	12/01/41	99,861.64	117,625.00
DALLAS TX INDPT	6.450%	02/15/35	227,367.90	263,249.70
DENVER CO PUB SCHS	7.017%	12/15/37	431,876.04	512,688.40
DISTRICT COLUMBIA	5.582%	12/01/35	160,000.00	199,564.80
EAST BAY CA MUNI	5.874%	06/01/40	229,308.55	280,422.35
ILLINOIS ST	5.100%	06/01/33	253,900.32	276,259.20
LOS ANGELES CA UNI	5.981%	05/01/27	381,535.65	445,651.20
LOS ANGELES CA UNI	5.755%	07/01/29	108,064.00	116,602.00
LOS ANGELES CA UNI	5.750%	07/01/34	184,195.85	202,772.60
LOS ANGELES CA UNI	6.758%	07/01/34	167,243.00	165,388.75
METROPOLITAN NY	6.814%	11/15/40	312,550.36	392,295.00
MUNICIPAL ELEC GA	6.637%	04/01/57	290,401.25	296,352.50
NEW JERSEY ST TPK	7.414%	01/01/40	278,106.80	278,382.30
NEW JERSEY ST TPK	7.102%	01/01/41	566,514.60	709,025.00
NEW YORK NY BUILD	5.206%	10/01/31	94,498.40	110,280.75
NEW YORK NY BUILD	6.271%	12/01/37	377,705.15	426,547.20
NEW YORK NY CITY	5.508%	08/01/37	536,206.96	629,360.90
NEW YORK NY CITY	5.572%	11/01/38	122,371.85	123,084.00
NEW YORK ST DORM	5.600%	03/15/40	167,414.30	210,276.40
NEW YORK ST DORM	5.628%	03/15/39	98,492.00	97,228.80
NEW YORK ST URBAN	5.770%	03/15/39	412,114.90	463,359.05
NEW YORK ST URBAN	5.838%	03/15/40	200,442.40	223,320.60
NORTH TX TWY AUTH	6.718%	01/01/49	200,000.00	266,712.00
ORANGE CNTY CA LOC	6.908%	02/15/41	27,045.20	35,019.25
OREGON ST	5.892%	06/01/27	404,492.55	491,983.80
PORT AUTH NY NJ CONS	5.647%	11/01/40	140,000.00	167,853.00
PORT SEATTLE WA REV	7.000%	05/01/36	168,648.05	171,517.60
REGIONAL TRANSN CO	5.844%	11/01/50	247,619.30	319,108.85
SAN ANTONIO TX ELEC	5.718%	02/01/41	186,370.45	199,441.60
SAN ANTONIO TX ELEC	4.427%	02/01/42	305,725.30	319,971.00
SAN DIEGO CNTY	5.911%	04/01/48	453,413.80	521,696.25
TEXAS ST BUILD	5.517%	04/01/39	170,046.55	175,423.05
TEXAS ST BUILD	4.631%	04/01/33	385,496.73	441,221.55
TEXAS ST TRANSN	5.178%	04/01/30	371,849.45	428,030.60
UNIVERSITY TX PERM	5.262%	07/01/39	284,628.60	291,165.00
UNIVERSITY TX UNIV	5.134%	08/15/42	339,985.19	374,311.25
UNIVERSITY VA UNIV	6.200%	09/01/39	346,470.71	358,093.95
WASHINGTON ST BUILD	5.481%	08/01/39	81,925.09	81,284.45
WASHINGTON ST BUILD	5.140%	08/01/40	287,437.50	327,204.90
Total Municipal Obligations			**$ 12,966,870.17**	**$ 14,879,604.05**
U.S. Corporate Obligations				
A O L TIME WARNER	7.625%	04/15/31	$ 20,169.40	$ 27,533.60

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, 2012

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
AT&T INC	4.300%	12/15/42	$ 5,513.46	$ 7,030.45
AGILENT TECH INC	5.000%	07/15/20	4,976.75	5,732.90
ALABAMA PWR CO	3.950%	06/01/21	33,927.24	38,002.82
AMERICAN INTL GROU	3.800%	03/22/17	14,969.55	16,234.95
AMERICAN INTL GROU	4.875%	06/01/22	16,212.63	17,124.30
AMERICAN TOWER COR	5.050%	09/01/20	19,976.00	22,429.00
ANADARKO PETRO COR	5.950%	09/15/16	34,632.63	34,533.90
ARCHER DANIELS	4.479%	03/01/21	11,080.19	12,427.80
ASSET BACKED FD	1.332%	12/25/32	6,239.55	5,733.31
AT T INC	5.350%	09/01/40	21,192.41	22,126.45
BANK OF AMERICA	5.650%	05/01/18	15,687.45	17,451.60
BANK OF AMERICA	7.375%	05/15/14	10,266.70	10,828.50
BANK OF AMER CRP	5.625%	07/01/20	31,165.20	35,568.90
BANK OF AMER CORP	5.875%	02/07/42	17,807.22	22,456.62
BAXTER INTL INC	2.400%	08/15/22	24,891.75	24,732.25
BEAR STEARNS CO	5.700%	011/15/14	18,966.78	21,733.40
BEAR STEARNS CO IN	5.300%	10/30/15	9,053.30	11,081.90
BUNGE LTD FIN CORP	5.100%	07/15/15	8,285.76	9,743.67
CBS CORP	5.750%	04/15/20	28,662.55	29,944.00
CSX CORP	4.750%	05/30/42	25,874.75	26,920.00
CAPITAL ONE FINL	4.750%	07/15/21	19,907.40	23,063.20
CENTERPOINT ENERGY	4.500%	01/15/21	9,992.80	11,372.50
CITIGROUP INC	5.375%	08/09/20	50,128.86	56,565.60
CITIGROUP INC	4.500%	01/14/22	34,323.74	36,818.10
CITIGROUP COML MTG	5.360%	04/15/40	24,519.53	26,266.00
GREENWICH CAPITAL	5.444%	03/10/39	54,883.79	57,586.00
COMPASS BANK	5.500%	04/01/20	29,312.10	29,739.60
CONSTELLATION ENER	5.150%	12/01/20	4,997.00	5,715.60
CS FIRST BOSTON MT	4.750%	01/15/37	22,156.87	24,424.99
CREDIT SUISSE MTG	5.786%	06/15/38	56,407.23	62,435.45
DIRECTV HLDGS FN	4.600%	02/15/21	24,365.75	27,063.50
DIRECTV HOLDINGS	3.800%	03/15/22	9,995.80	10,316.50
DOW CHEMICAL CO	5.250%	11/15/41	16,422.00	16,729.65
DOW CHEMICAL CO	4.125%	11/15/21	21,230.20	21,910.40
DUKE ENERGY CAROLI	3.900%	06/15/21	26,972.46	30,308.85
ERP OPERATING LP	5.250%	09/15/14	28,269.30	32,226.30
ELEC DATA SYSTEM	7.450%	10/15/29	15,051.15	17,587.95
ENEGRY TRAN PTNR	6.700%	07/01/18	27,538.25	30,122.75
ENTERPRISE PRODUCT	5.200%	09/01/20	16,988.40	17,904.15
FIFTH THIRD BANCOR	3.500%	03/15/22	8,937.54	9,432.63
FIRST ENERGY CORP	7.375%	11/15/31	17,402.55	19,373.70
GS MORTGAGE SEC CO	3.377%	05/10/45	56,099.33	59,543.55
GS MORTGAGE SEC TR	2.773%	11/10/22	34,966.11	34,937.85
GS MTG SEC CORP II	5.396%	08/10/38	34,243.95	36,983.80

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, 2012

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
GENERAL ELEC CAP M	4.650%	10/17/21	$ 11,702.57	$ 12,551.44
GOLDMAN SACHS MTN	7.500%	02/15/19	24,678.35	31,456.50
GOLDMAN SACHS GP M	6.000%	06/15/20	21,541.22	23,764.20
GOLDMAN SACHS GROU	5.750%	01/24/22	15,738.72	17,733.15
GREENWICH CAPITAL	4.799%	08/10/42	37,537.50	37,456.65
GAURDIAN LIFE IN	7.375%	09/30/39	7,918.16	10,822.80
HCP INC	5.375%	02/01/21	21,057.00	22,775.20
HARTFORD FINL SVCS	6.100%	10/01/41	14,512.50	17,826.45
HARTFORD FINL	5.125%	04/15/22	14,997.73	17,307.75
HEALTH CARE REIT	5.250%	01/15/22	27,466.33	28,952.30
HEWLETT PACK CO	4.650%	12/09/21	11,964.84	12,046.68
HUMANA INC	6.300%	08/01/18	9,474.32	11,618.40
HUMANA INC	6.450%	06/01/16	4,416.60	5,679.35
INTEL CORP	4.800%	10/01/41	16,715.55	16,509.15
INTL PAPER CO	4.750%	02/15/22	26,530.56	28,288.50
JPMORGAN CHASE	4.400%	07/22/20	35,157.23	39,509.40
JPMORGAN CHASE	4.500%	01/24/22	10,324.65	11,312.40
JP MORGAN CHASE	5.814%	06/12/43	51,308.59	57,055.00
JP MORGAN CHASE	5.420%	01/15/49	53,027.34	57,830.50
KIMBERLY CLARK	3.875%	03/01/21	24,851.18	28,001.00
KINDER MORGAN ENER	4.150%	03/01/22	11,154.73	11,918.28
KINDER MORGAN ENER	3.950%	09/01/22	18,941.52	20,315.94
KROGER CO	3.400%	04/15/22	22,569.89	22,751.74
LABORATORY CORP	2.200%	08/23/17	3,000.41	3,079.32
LB UBS COML MTG TR	5.542%	06/15/29	24,302.73	26,564.50
LB UBS COML MTG TR	4.166%	05/15/32	26,406.10	28,776.45
LINCOLN NATL CRP	8.750%	07/01/19	7,922.64	10,698.40
MAQUARIE GROUP MTN	4.875%	08/10/17	8,994.15	9,717.39
MACQUARIE BANK MTN	5.000%	02/22/17	6,066.48	6,562.20
MACYS RETAIL HLDGS	3.875%	01/15/22	25,620.13	26,646.75
MARATHON PETROLEUM	5.125%	03/01/21	9,819.09	10,591.56
MASS MUTUAL LIFE	8.875%	06/01/39	4,935.50	7,550.20
MERRILL LYNCH	5.250%	08/25/36	5,496.10	5,583.44
MERRILL LYNCH	5.273%	11/12/37	29,993.99	33,344.40
METLIFE INC	7.717%	02/15/19	35,016.90	38,019.29
MICROSOFT CORP	0.875%	11/15/17	24,856.75	24,755.00
MIDAMERICAN ENERGY	6.125%	04/01/36	24,628.40	25,246.80
MORGAN STANLEY	6.625%	04/01/18	32,094.30	41,249.95
MORGAN STANLEY	5.500%	07/28/21	16,821.35	19,301.29
MOTOROLA INC	7.500%	05/15/25	5,614.95	6,303.50
NATIONWIDE MUTL	9.375%	08/15/39	14,999.55	21,106.20
NEWS AMER INC	6.150%	03/01/37	24,005.28	29,454.48
NISOURCE FINANCE C	6.800%	01/15/19	24,988.70	30,677.50
OMNICOM GROUP INC	3.625%	05/01/22	8,961.03	9,375.48

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
PNC FUNDING CORP	5.125%	02/08/20	$ 10,007.36	$ 11,893.30
PACIFIC BELL DEB	6.625%	10/15/34	34,455.75	36,678.60
PACIFIC GAS & ELEC	4.500%	12/15/41	10,405.70	10,720.10
PRUDENTIAL FIN MTN	4.500%	11/15/20	19,026.74	18,981.52
RESIDENTIAL ASST	0.807%	05/25/33	884.92	756.31
RYDER SYSTEM INC M	7.200%	09/01/15	11,332.30	11,452.70
S L M A M T N	7.250%	01/25/22	36,837.50	38,587.50
CREDIT BASED SVC	3.950%	01/25/33	12,776.00	12,853.73
SOUTHERN CAL ED	3.875%	06/01/21	11,930.76	13,539.48
SOUTHWEST AIR	5.250%	10/01/14	10,084.70	10,642.90
SOUTHWEST AIR	5.750%	12/15/16	14,910.10	16,963.80
WELLS FARGO HOME	0.508%	04/25/34	29,454.31	26,959.62
TIME WARNER INC	4.700%	01/15/21	9,976.20	11,384.50
TIME WARNER ENTMT	8.375%	03/15/23	35,220.00	42,401.40
TYSON FOOD INC	4.500%	06/15/22	17,088.88	18,402.84
UNION ELECTRIC CO	6.700%	02/01/19	5,632.10	6,307.15
US CELLULAR CORP	6.700%	12/15/33	13,984.50	15,738.60
VERIZON COMM INC	7.350%	04/01/39	27,427.00	29,647.80
VESEY STREET INV	2.202%	09/01/16	8,010.40	8,632.56
WF RBS COMMERCIAL	2.875%	12/15/45	16,212.23	16,331.61
WACHOVIA CORP MTN	5.500%	05/01/13	24,943.50	25,415.75
WELLPOINT INC	3.300%	01/15/23	9,966.30	10,260.00
WELLS FARGO MTN	3.500%	03/08/22	4,989.10	5,333.25
ADT CORP	4.875%	07/15/42	395,760.10	370,180.20
AOL TIME WARNER	7.700%	05/01/32	1,163,022.60	1,356,234.60
ATT INC	6.500%	09/01/37	110,950.50	111,169.80
AT&T INC	6.300%	01/15/38	356,428.56	435,958.20
AT&T INC	4.300%	12/15/42	484,041.00	1,071,641.45
AT T INC	4.350%	06/15/45	514,331.63	475,128.50
AT & T WIRELESS	8.750%	03/01/31	1,335,095.74	1,565,751.10
ALLSTATE CORP	5.200%	01/15/42	69,725.60	83,078.80
ALLTEL CORP	7.875%	07/01/32	356,313.50	407,672.20
ALTRIA GROUP INC	9.950%	11/10/38	638,443.87	733,110.80
ALTRIA GROUP INC	10.200%	02/06/39	377,977.25	460,028.25
AMAZON COM INC	2.500%	11/29/22	332,038.60	330,182.70
AMERADA HESS CORP	7.875%	10/01/29	248,763.95	257,222.15
AMERADA HESS CORP	7.300%	08/15/31	221,322.90	249,145.05
AMER INTL GROUP	8.175%	05/15/58	453,238.75	540,537.50
AMERICAN INTL GROU	6.820%	11/15/37	419,937.40	546,664.95
AMER TRANS SYST	5.250%	01/15/22	199,828.00	230,316.00
AMGEN INC	4.950%	10/01/41	355,791.05	396,856.80
AMGEN INC	5.650%	06/15/42	364,554.39	420,248.50
ANADARKO PETROLEUM	6.450%	09/15/36	132,451.57	150,332.40
ANHEUSER BUSCH	6.500%	05/01/42	159,908.75	177,167.50

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
ANHEUSER BUSCH	2.500%	07/15/22	$ 238,843.20	$ 241,502.40
AON CORP	8.205%	01/01/27	285,002.60	314,172.50
APACHE CORP	4.750%	04/15/43	314,133.75	342,912.15
APACHE CORP	4.250%	01/15/44	228,022.00	234,986.40
ARISTOTLE HOLDING	6.125%	11/15/41	213,321.00	261,520.55
ARIZONA PUBLIC SER	4.500%	04/01/42	153,533.70	164,839.40
BANC ONE CORP	7.625%	10/15/26	204,858.00	244,089.00
BANC ONE CORP	8.000%	04/29/27	127,678.00	141,033.00
BANK OF AMER CORP	5.875%	02/07/42	290,152.61	361,801.10
BAXTER INTERNATION	3.650%	08/15/42	203,372.30	201,201.35
BERKSHIRE HATHAWAY	4.400%	05/15/42	157,383.00	155,184.00
BESTFOODS MTN	6.625%	04/15/28	257,048.00	279,482.00
BRITISH AEROSPACE	7.500%	07/01/27	291,276.60	298,678.00
BURLINGTON NORTH	5.750%	05/01/40	584,377.90	696,543.30
BURLINGTON NORTH	4.950%	09/15/41	61,569.20	62,032.30
BURLINGTON NORTH	4.400%	03/15/42	317,249.10	335,872.00
CBS CORP	4.850%	07/01/42	567,076.15	603,658.20
CIGNA CORP	0.588%	03/15/41	131,114.52	157,817.40
CSX CORP	6.150%	05/01/37	255,223.20	303,420.00
CVS CAREMARK	5.750%	05/15/41	315,669.31	398,419.20
CALENERGY INC	8.480%	09/15/28	328,983.10	352,802.40
CAMERON INTL CORP	3.600%	04/30/22	224,424.00	234,999.00
PROGRESS ENERGY CA	4.100%	05/15/42	400,624.80	404,258.80
CATERPILLAR INC	3.803%	08/15/42	803,562.31	801,989.30
CATHOLIC HEALTH	4.350%	11/01/42	289,382.30	295,750.70
CENTURYTEL INC	7.600%	09/15/39	217,226.35	228,360.00
CINCINNATI FINL CO	6.920%	05/15/28	384,937.15	435,506.90
CINTAS CORP NO 2	3.250%	06/01/22	264,597.20	272,072.85
CITIGROUP INC	6.625%	01/15/28	79,396.50	90,220.50
CITIGROUP INC	5.875%	02/22/33	95,291.10	95,384.70
CITIGROUP INC	6.000%	10/31/33	248,616.00	242,502.75
CITIGROUP INC	5.850%	12/11/34	55,334.40	64,483.65
CITIGROUP INC	6.125%	08/25/36	362,439.57	435,952.00
CITIGROUP INC	5.875%	05/29/37	339,426.45	391,095.25
CITIGROUP INC	6.875%	03/05/38	209,427.20	210,633.60
CITIGROUP INC	8.125%	07/15/39	408,477.60	404,222.40
COMCAST CORP	5.650%	06/15/35	604,294.60	715,731.30
COMCAST CORP	6.450%	03/15/37	65,961.09	76,991.40
COMCAST CORP	6.950%	08/15/37	352,824.68	440,722.75
COMCAST CORP	6.400%	05/15/38	356,446.75	351,373.00
COMCAST CORP	6.550%	07/01/39	287,485.10	282,254.15
CONOCOPHILLIPS	6.500%	02/01/39	629,029.75	631,072.30
DARDEN RESTAURANTS	6.800%	10/15/37	120,102.00	118,624.00
DEERE COMPANY	2.600%	06/08/22	349,111.00	354,410.00

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
DEERE COMPANY	3.900%	06/09/42	$ 575,266.70	$ 587,678.75
STATOIL	6.500%	12/01/28	429,143.80	514,026.00
DEVON ENERGY CORP	5.600%	07/15/41	533,256.80	534,532.50
DIGITAL REALTY TRU	3.625%	10/01/22	88,815.60	88,391.70
DIRECTV HLDINGS LL	6.350%	03/15/40	345,138.50	355,892.40
DIRECTV HLDNGS FN	6.000%	08/15/40	307,551.00	332,874.00
DIRECTV HLDG FIN	6.375%	03/01/41	170,803.50	173,583.00
WALT DISNEY CO M T	3.700%	12/01/42	372,307.50	375,393.75
DOMTAR CORP	6.250%	09/01/42	258,910.60	273,624.00
DOW CHEMICAL CO	4.375%	11/15/42	598,218.05	606,041.10
DR PEPPER SNAPPL	7.450%	05/01/38	329,759.50	385,869.15
DUKE ENERGY CAR	6.100%	06/01/37	87,668.00	101,290.40
DUKE ENERGY CAR	6.000%	01/15/38	219,783.16	275,217.20
DUKE ENERGY CAR	5.300%	02/15/40	194,030.55	186,010.85
DUKE ENERGY CAR	4.250%	12/15/41	328,082.65	329,868.00
DUKE ENERGY CAROLI	4.000%	09/30/42	208,328.40	211,667.40
ECOLAB INC	4.350%	12/08/21	139,910.40	156,265.20
ECOLAB INC	5.500%	12/08/41	226,418.10	256,503.60
EL PASO NAT GAS	8.375%	06/15/32	308,227.40	369,395.00
EMBARQ CORP	7.995%	06/01/36	382,937.49	392,104.60
ENERGY TRANSFER	6.625%	10/15/36	171,679.20	193,746.30
ENTERPRISE PRODUCT	6.650%	10/15/34	223,096.50	278,244.00
ENTERPRISE PRODUCT	4.450%	02/15/43	98,821.95	101,251.00
EXELON GENERATION	6.250%	10/01/39	81,266.99	93,028.80
EXELON GENERATION	5.600%	06/15/42	392,005.41	382,679.01
FEDERATED RETAIL	6.375%	03/15/37	446,512.30	445,398.60
FIFTH THIRD BANK	8.250%	03/01/38	507,154.70	629,186.80
FLORIDA POWER LIGH	4.950%	06/01/35	135,746.00	151,895.90
FLORIDA PWR LT	5.250%	02/01/41	283,998.50	313,219.05
FLORIDA POWER LIGH	4.050%	06/01/42	259,636.00	270,784.80
FORD MTR CO DEL	7.400%	11/01/46	405,271.59	417,775.00
FORD MOTOR CRED	5.875%	8/02/21	282,387.00	296,957.70
FRANKLIN RESOURCES	2.800%	9/15/22	244,387.50	247,993.90
G E GLOBAL INSURAN	7.750%	6/15/30	440,929.75	565,122.50
GTE CORP	6.940%	4/15/28	417,428.41	525,504.05
GENERAL DYNAMICS	3.600%	11/15/42	134,433.00	129,870.00
GENERAL ELECTRIC C	4.125%	10/09/42	228,705.10	236,589.50
GENERAL ELEC CAP M	6.150%	08/07/37	202,894.89	267,288.00
GEN ELEC CAP CRP M	5.875%	01/14/38	1,019,360.50	1,007,218.75
GENERAL ELEC CAP M	6.875%	01/10/39	98,032.20	95,151.00
GENERAL ELEC CAP M	6.750%	03/15/32	660,740.70	662,352.30
GOLDMAN SACHS GRP	6.125%	02/15/33	158,951.65	163,872.80
GOLDMAN SACHS GROU	6.750%	10/01/37	1,120,687.69	1,257,996.30
GOLDMAN SACHS GROU	6.450%	05/01/36	186,740.75	191,947.00

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
HSBC BK USA MTN	5.875%	11/01/34	$ 300,608.70	$ 340,393.30
HSBC BK USA N A MT	7.000%	01/15/39	164,976.00	189,263.20
HALLIBURTON CO	6.700%	09/15/38	142,466.92	181,451.40
HARTFORD FINL SVCS	6.100%	10/01/41	164,778.63	202,033.10
HARTFORD FINL	6.625%	04/15/42	162,522.85	203,433.60
HASBRO INC	6.350%	03/15/40	542,810.05	636,030.15
HESS CORP	6.000%	01/15/40	217,082.20	262,287.10
HESS CORP	5.600%	02/15/41	124,719.80	136,008.20
HEWLETT PACKARD CO	6.000%	09/15/41	261,213.60	237,576.00
ILLINOIS TOOL WK	3.900%	09/01/42	316,921.60	328,800.00
INTEL CORP	4.800%	10/01/41	428,204.73	451,250.10
INTEL CORP	4.000%	12/15/32	410,414.10	407,535.90
IBM CORP	4.000%	06/20/42	161,403.73	170,397.57
INTL PAPER CO	7.300%	11/15/39	173,540.75	216,889.60
JPMORGAN CHASE	5.500%	10/15/40	81,136.30	85,571.50
JPMORGAN CHASE CO	5.600%	07/15/41	412,350.30	501,568.20
JPMORGAN CHASE CO	3.250%	09/23/22	666,445.77	689,952.60
JOHN SEVIER COMB	4.626%	01/15/42	471,888.53	515,218.71
JOHNSON JOHNSON	4.950%	05/15/33	490,727.75	516,013.75
JOHNSON & JOHNSON	5.950%	08/15/37	224,338.48	270,426.00
JOHNSON CONTROLS I	5.250%	12/01/41	164,876.25	186,623.25
JPMORGAN CHASE CO	5.400%	01/06/42	83,400.80	84,357.00
JUNIPER NETWORKS	5.950%	03/15/41	137,387.90	148,036.20
KENNAMETAL INC	3.875%	02/15/22	134,833.95	140,968.35
KINDER MORGAN ENER	5.800%	03/15/35	425,106.15	507,046.35
KINDER MORGAN ENER	6.500%	02/01/37	128,463.75	152,600.00
KRAFT FOODS INC	6.875%	02/01/38	656,653.81	718,827.20
KRAFT FOODS INC	5.000%	06/04/42	983,023.40	1,057,030.00
LITTON INDS INC	7.750%	03/15/26	333,650.00	347,097.50
LOCKHEED MARTIN CO	4.070%	12/15/42	193,781.78	199,502.31
LORILLARD TOBACC	7.000%	08/04/41	136,817.60	163,912.95
LOWES COMPANIES	6.650%	09/15/37	277,859.75	308,187.00
LOWES COMPANIES	5.800%	04/15/40	168,668.35	184,569.05
LOWES COMPANIES IN	4.650%	04/15/42	298,752.00	334,020.00
MACYS RETAIL HLDGS	4.300%	2/15/43	104,601.00	102,165.00
MARATHON OIL CORP	2.800%	11/01/22	274,331.75	276,705.00
MARATHON PETROLEUM	6.500%	03/01/41	206,010.30	209,064.90
MARSH & MCLENNAN C	5.875%	08/01/33	122,899.35	122,466.75
MASS ELECTRIC CO	5.900%	11/15/39	300,663.00	367,618.50
MASS MUTUAL LIFE	8.875%	06/01/39	178,635.60	181,204.80
MCDONALDS CORP MTN	3.700%	02/15/42	295,539.30	312,546.15
MEAD JOHNSON NUT	5.900%	11/01/39	124,319.60	139,436.35
MEMORIAL SLOAN	5.000%	07/01/42	246,383.61	283,923.15
MERCK & CO INC	6.400%	03/01/28	263,333.25	311,472.00

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
MERRILL LYNCH	7.750%	05/14/38	$ 267,293.70	$ 305,899.50
METLIFE CAP TR	9.250%	04/08/38	232,750.00	262,200.00
METLIFE INC	10.750%	08/01/39	240,813.49	264,250.00
METLIFE INC	5.875%	02/06/41	108,498.25	107,625.30
METLIFE INC	4.125%	08/13/42	285,018.75	285,037.05
MICROSOFT CORP	5.200%	06/01/39	148,526.00	171,313.80
MICROSOFT CORP	5.300%	02/08/41	248,429.03	313,197.50
MIDAMERICAN ENER	6.750%	12/30/31	628,627.60	638,988.50
MIDAMERICAN ENERGY	6.125%	04/01/36	117,018.90	113,610.60
MIDAMERICAN ENERGY	6.500%	09/15/37	198,867.00	199,233.00
MORGAN STANLEY	6.375%	07/24/42	192,755.26	211,014.00
MURPHY OIL CORP	5.125%	12/01/42	229,404.30	223,847.50
NATIONAL RURAL UTI	4.023%	11/01/32	447,283.81	387,930.00
NATIONWIDE MUTL	9.375%	08/15/39	131,275.53	175,885.00
NBCUNIVERSAL MEDIA	6.400%	04/30/40	136,366.25	160,388.75
NBC UNIVERSAL MEDI	4.450%	01/15/43	39,863.60	40,505.60
NEVADA POWER CO	5.375%	09/15/40	167,986.50	179,406.00
NEW ENG TEL & TEL	7.875%	11/15/29	122,520.96	152,776.35
NEW YORK LIFE INS	6.750%	11/15/39	137,792.60	152,154.20
NEWMONT MINING COR	5.875%	04/01/35	312,282.40	336,984.40
NEWMONT MINING	6.250%	10/01/39	129,039.90	132,477.40
NEWMONT MINING COR	4.875%	03/15/42	158,627.20	164,785.60
NEWS AMERICA HLDGS	7.750%	12/01/45	171,402.42	310,945.80
NEWS AMERICA INC	6.400%	12/15/35	179,516.70	204,822.75
NEWS AMER INC	6.150%	03/01/37	769,330.50	908,179.80
NEWS AMER INC	7.850%	03/01/39	172,333.00	196,189.00
NEWS AMER INC	6.900%	08/15/39	209,021.75	229,122.25
NISOURCE FINANCE	5.250%	02/15/43	324,558.00	344,015.75
NORTHWESTERN MUT	6.063%	03/30/40	219,907.38	268,104.90
OGLETHORPE POWER	4.200%	12/01/42	308,217.50	303,570.60
OGLETHORPE POWER	5.375%	11/01/40	408,975.00	480,064.90
ONCOR ELECTRIC	7.250%	01/15/33	351,903.15	392,802.00
ONCOR ELEC DELIVER	5.300%	06/01/42	124,698.75	142,912.50
ONCOR ELEC DELIVER	4.550%	12/01/41	162,435.20	161,955.20
ORACLE CORP	5.375%	07/15/40	627,760.72	729,395.55
PNC BANK NA	2.700%	11/01/22	259,976.60	260,083.20
PACIFIC BELL DEB	7.125%	03/15/26	377,454.40	454,529.00
PACIFIC GAS & ELEC	5.800%	03/01/37	112,866.00	123,714.00
PACIFIC GAS ELEC	5.400%	01/15/40	230,220.00	269,451.00
PACIFIC GAS ELEC	4.450%	04/15/42	155,279.00	165,457.85
PACIFICORP	6.000%	01/15/39	591,916.50	570,511.10
PEOPLES UNITED FIN	3.650%	12/06/22	119,601.60	120,624.00
PEPSI BOTTLING GRO	7.000%	03/01/29	270,280.00	287,258.00
PEPSICO INC	4.875%	11/01/40	106,592.85	111,103.45

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, 2012

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
PEPSICO INC	3.600%	08/13/42	$ 137,701.20	$ 136,406.20
PHILIP MORRIS INTL	3.875%	08/21/42	646,826.60	663,577.20
PITNEY BOWES INC M	5.250%	01/15/37	93,195.00	91,810.80
PLAINS ALL AMER PI	2.850%	01/31/23	174,566.00	173,384.75
POTOMAC ELEC PWR C	6.500%	11/15/37	123,181.30	178,362.50
PRUDENTIAL FIN	5.625%	06/15/43	229,552.90	238,349.00
PRUDENTIAL FIN MTN	5.400%	06/13/35	112,471.70	119,418.20
PRUDENTIAL FIN MTN	5.700%	12/14/36	74,572.00	91,123.20
PRUDENTIAL FIN MTN	6.625%	06/21/40	184,617.75	194,740.45
PUBLIC SERVICE CO	6.500%	08/01/38	105,823.80	126,294.30
PUBLIC SERVICE CO	3.600%	09/15/42	318,892.80	310,649.60
PUGET SOUND ENRG I	5.638%	04/15/41	153,069.80	163,946.90
QTEL INTERNATL MTN	3.250%	02/21/23	197,442.00	199,800.00
QUEST DIAGNOSTIC	6.950%	07/01/37	73,849.75	83,619.90
RALCORP HOLDINGS	6.625%	08/15/39	253,281.05	294,837.90
REBUBLIC SVCS	6.200%	03/01/40	420,422.00	464,342.60
REYNOLDS AMERICAN	4.750%	11/01/42	178,378.20	181,598.40
ROCHE HLDGS INC	7.000%	03/01/39	217,546.33	263,679.50
ROWAN COMPANIES IN	5.400%	12/01/42	179,235.00	182,286.00
SABMILLER HLD IN	4.950%	01/15/42	203,636.75	232,373.65
SAFEWAY INC	7.250%	02/01/31	433,752.13	411,122.00
SCHERING PLOUGH CO	6.500%	12/01/33	274,098.00	286,414.00
SCIENCE APPLICATIO	5.500%	07/01/33	108,959.55	103,427.10
SEMPRA ENERGY	2.875%	10/01/22	314,889.75	315,762.30
SOUTH CAROLINA ELE	6.625%	02/01/32	436,366.20	449,388.20
SOUTHERN CAL ED	6.000%	01/15/34	159,944.76	189,314.90
SOUTHERN CA EDISON	3.900%	12/01/41	392,279.40	380,610.00
SOUTHERN COPPER CO	7.500%	07/27/35	175,861.98	211,825.35
SOUTHERN UNION CO	8.250%	11/15/29	140,472.00	152,500.80
SWISS RE TREASURY	4.250%	12/06/42	68,914.30	69,365.10
TELE-COMMUNICATION	7.875%	02/15/26	183,489.66	260,028.60
TARGET CORP	4.000%	07/01/42	440,773.31	462,321.00
TEACHERS INS ANN	6.850%	12/16/39	177,675.87	210,223.40
TIME WARNER INC	6.100%	07/15/40	253,670.45	296,626.40
TIME WARNER ENT	8.375%	07/15/33	149,855.00	145,947.00
TIME WARNER CABLE	6.550%	05/01/37	618,065.38	711,395.75
TIME WARNER CABLE	4.500%	09/15/42	253,569.45	248,688.75
TOSCO CORP	7.800%	01/01/27	134,431.00	147,313.00
TUFTS UNIVERSITY	5.017%	04/15/12	75,000.00	83,325.75
TURLOCK CORP	4.000%	11/02/32	378,814.40	390,833.80
USA WASTE SVCS INC	7.000%	07/15/28	125,598.34	182,954.70
URS CORP	5.000%	04/01/22	369,641.10	380,903.90
UNION ELECTRIC CO	3.900%	09/15/42	189,000.60	192,540.30
UNION PAC CORP	5.780%	07/15/40	213,901.20	228,436.20

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
UNION PACIFIC CORP	4.750%	09/15/41	$ 235,577.30	$ 274,816.50
US CELLULAR CORP	6.700%	12/15/33	291,206.30	309,525.80
UNITED TECH CORP	5.700%	04/15/40	150,852.50	160,726.25
UNITED TECHNOLOGIE	4.500%	06/01/42	597,540.35	672,251.80
UNITEDHEALTH GROUP	5.800%	03/15/36	501,363.00	542,911.50
VERIZON COMM INC	6.400%	02/15/38	324,291.00	406,161.00
VERIZON COMM INC	6.900%	04/15/38	601,331.00	676,015.25
VERIZON GLOBAL FDG	5.850%	09/15/35	237,967.40	276,361.80
VIACOM INC	3.125%	06/15/22	295,659.00	307,140.00
VIACOM INC	4.375%	03/15/43	458,455.87	477,099.35
VIRGINIA EL PWR	8.875%	11/15/38	500,339.71	596,522.50
WMX TECHNOLOGIES I	7.100%	08/01/26	277,123.10	273,740.60
WACHOVIA BANK NA M	6.600%	01/15/38	61,207.65	61,767.90
WAL MART STORES IN	6.500%	08/15/37	779,088.79	836,689.00
WALMART STORES	6.200%	04/15/38	184,621.17	217,416.00
WAL MART STORES	5.625%	04/01/40	312,920.85	382,626.80
WAL MART STORES IN	5.000%	10/25/40	366,115.75	381,137.40
WAL MART STORES IN	5.625%	04/15/41	308,479.20	314,299.20
WALGREENS CO	4.400%	09/15/42	195,639.20	193,351.60
WASTE MGMT INC DEL	7.750%	05/15/32	712,717.20	734,000.80
WATSON PHARM	4.625%	10/01/42	172,403.00	182,197.75
WELLPOINT INC	5.950%	12/15/34	83,428.49	102,682.28
WELLPOINT INC	4.650%	01/15/43	387,741.90	406,426.80
WELLS FAGRO BANK N	5.950%	08/26/36	349,083.00	441,605.50
WILLIAMS CO INC	7.500%	01/15/31	65,920.00	80,014.72
WILLIAMS COMPANIES	3.700%	01/15/23	179,499.60	181,557.00
WYETH	6.500%	02/01/34	632,115.75	710,860.80
WYETH	5.950%	04/01/37	372,208.29	453,549.80
XCEL ENERGY INC	4.800%	09/15/41	94,774.85	106,603.30
Total U.S. Corporate Obligations			**$ 80,898,796.24**	**$ 89,064,008.64**
Foreign Obligations				
ANGLOGOLD HOLDS	5.375%	04/15/20	$ 14,977.50	$ 15,480.90
BHP FIN USA LTD	7.250%	03/01/16	21,442.33	22,498.66
DIAGEO CAP PLC	7.375%	01/15/14	21,939.56	21,390.40
ECANA CORP	3.900%	11/15/21	19,702.98	21,722.80
ERICSSON LM	4.125%	05/15/22	24,965.76	25,982.50
GDF SUEZ	1.625%	10/10/17	8,941.68	8,997.84
HSBC HOLDINGS PLC	5.100%	04/05/21	21,576.80	23,617.60
HSBC HOLDINGS PLC	4.000%	03/30/22	24,878.99	27,371.75
LANDWIRTSCHAFTLICH	5.125%	02/01/17	10,337.20	11,728.40
LLOYDS TSB BANK PL	4.200%	03/28/17	25,035.30	27,716.00
NOBLE HOLDING INTL	4.900%	08/01/20	2,991.75	3,374.19
REPUBLIC OF POLAND	3.875%	07/16/15	27,061.86	28,957.50

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ROYAL BK SCOTLAND	6.125%	01/11/21	$ 24,422.00	$ 24,163.60
TELECOM ITALIA CAP	6.375%	11/15/33	4,896.50	5,037.50
TELEFONICA EMIS	5.462%	02/16/21	10,004.10	10,662.50
UFJ FIN ARUBA AEC	6.750%	07/15/13	11,085.90	10,315.80
VALE SA	5.625%	09/11/42	24,812.45	27,140.00
VODAFONE GROUP PLC	6.150%	02/27/37	25,225.20	26,453.60
WPP FINANCE 2010	4.750%	11/21/21	14,571.38	17,329.60
XL GROUP PLC	5.250%	09/15/14	4,794.40	5,324.20
XL CAPITAL LTD	6.250%	05/15/27	23,458.75	29,690.25
AMERICA MOVIL SA D	6.375%	03/01/35	202,620.92	217,164.75
AMERICA MOVIL SAB	6.125%	03/30/40	388,904.05	453,895.80
ASTRAZENECA PLC	6.450%	09/15/37	381,314.84	385,986.90
ASTRAZENECA PLC	4.000%	09/18/42	89,439.30	91,031.40
BAT INTL FINANCE P	3.250%	06/07/22	178,315.20	187,621.20
BP CAPITAL MARKETS	3.561%	11/01/21	140,000.00	151,282.60
BP CAPITAL PLC	3.245%	05/06/22	250,000.00	263,377.50
BARRICK GOLD CORP	5.250%	04/01/42	434,217.00	478,391.25
BARRICK AUSTRALIA	5.950%	10/15/39	151,434.90	155,916.90
FED REPUBLIC OF BR	5.625%	01/07/41	581,882.68	589,500.00
FED REPUBLIC BRAZI	2.625%	01/05/23	542,035.20	547,180.00
CANADIAN NAT RES	6.500%	02/15/37	69,137.20	71,334.45
CANADIAN OIL SANDS	36.400%	04/01/42	340,916.25	399,306.20
CANADIAN PACIFIC	5.750%	01/15/42	112,221.60	140,222.95
COLOMBIA REP	6.125%	01/18/41	304,535.00	336,385.00
CODELCO INC	4.250%	07/17/42	338,455.27	346,103.00
DEUTSCHE TELEKOM	9.250%	06/01/32	391,848.59	471,197.60
ENCANA CORP	5.150%	11/15/41	148,933.50	161,242.50
GLAXOSMITHKLINE	2.850%	05/08/22	295,205.50	301,208.50
HSBC HLDGS PLC	7.625%	05/17/32	101,898.90	123,265.35
HYDRO QUEBEC	8.500%	12/01/29	759,053.85	797,979.60
ISRAEL ST BD	VAR	08/01/14	100,000.00	99,998.00
KINROSS GOLD CORP	6.875%	09/01/41	163,648.65	167,917.20
NEXEN INC	7.500%	07/30/39	98,191.20	115,786.40
NOBLE HLDG INTL	6.050%	03/01/41	163,923.00	175,572.00
NOBLE HOLDING INTL	5.250%	03/15/42	89,549.20	90,633.80
NORSK HYDRO A S	7.150%	01/15/29	369,947.25	427,773.00
NORSK HYDRO A S	7.250%	09/23/27	132,155.00	142,361.00
REPUBLIC OF PANAMA	7.125%	01/29/26	149,899.52	163,012.50
PANAMA REPUBLIC OF	6.700%	01/26/36	1,046,272.50	1,065,000.00
PETRO CANADA	5.950%	05/15/35	225,564.75	277,096.50
PETROLEO MEXICANOS	6.500%	06/02/41	116,929.86	119,225.00
PETROLEOS MEXICANO	5.500%	06/27/44	354,525.20	352,000.00
RIO TINTO FIN USA	3.750%	09/20/21	294,244.80	315,443.50
RIO TINTO FINANC	4.750%	03/22/42	142,968.55	160,323.60

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
RIO TINTO FIN	4.125%	08/21/42	$ 608,412.50	$ 635,843.75
SASOL FINANCING IN	4.500%	11/14/22	316,953.60	321,600.00
SCHNEIDER ELECTRIC	2.950%	09/27/22	322,342.40	322,528.00
SHELL INTL FIN	2.250%	01/06/23	237,576.00	237,103.20
SIEMENS FINAN	6.125%	08/17/26	245,287.50	328,722.50
SMITHS GROUP PLC	3.625%	10/12/22	354,233.20	352,933.90
SUNCOR INC	6.850%	06/01/39	255,160.25	283,215.70
TELECOM ITALIA CAP	7.200%	07/18/36	182,643.41	177,480.00
TELEFONICA EMISION	7.045%	06/20/36	45,030.23	43,200.00
TEVA PHARM FIN	2.950%	12/18/22	244,514.90	247,832.20
TOTAL CAPITAL INTL	2.700%	01/25/23	219,531.40	224,120.60
TRANS CANADA PL	7.625%	01/15/39	229,766.70	308,393.80
TRANS CANADA PIPE	6.200%	10/15/37	152,237.20	217,846.20
TRANSOCEAN INC	6.800%	03/15/38	462,511.28	489,668.00
UNITED MEXICAN MTN	4.750%	03/08/44	1,589,370.53	1,796,700.00
VALE OVERSEAS LTD	6.875%	11/21/36	635,537.29	663,175.30
VALE SA	5.625%	09/11/42	280,250.21	298,540.00
VODAFONE GROUP	2.500%	09/26/22	276,357.20	278,891.20
WEATHERFORD INTL L	6.500%	08/01/36	527,084.60	556,790.00
ISRAEL ST DLR BD	4.000%	08/01/14	2,000,000.00	2,000,000.00
Total Foreign Obligations			**$ 19,202,112.02**	**$ 20,521,275.89**
Domestic Common Stocks				
3M CO	7,333.00	Shares	$ 651,963.83	$ 680,869.05
A H BELO CORP CL A	14,000.00	Shares	61,294.18	65,100.00
AARONS INC	13,000.00	Shares	373,943.80	367,640.00
ABBOTT LABORATORIES	16,590.00	Shares	979,205.11	1,086,645.00
ABBOTT LABORATORIES	5,860.00	Shares	383,300.25	383,830.00
ABBOTT LABORATORIES	13,484.00	Shares	937,915.81	883,202.00
ACCO BRANDS CORP	45,000.00	Shares	337,363.10	330,300.00
ACI WORLDWIDE INC	1,000.00	Shares	38,849.30	43,690.00
ACUITY BRANDS INC	3,000.00	Shares	182,616.40	203,190.00
ADOBE SYS INC	18,210.00	Shares	593,270.86	686,152.80
AGILENT TECHNOLOGIES INC	18,600.00	Shares	775,528.90	761,484.00
AGILENT TECHNOLOGIES INC	16,354.00	Shares	668,016.74	669,532.76
ALBANY INTL CORP CL A	7,500.00	Shares	140,375.45	170,100.00
ALLERGAN INC	11,609.00	Shares	812,335.72	1,064,893.57
ALLIED NEVADA GOLD CORP	10,000.00	Shares	307,470.15	301,300.00
ALLSTATE CORP	28,300.00	Shares	844,389.57	1,136,811.00
AMAZON COM INC	5,810.00	Shares	1,318,319.79	1,457,554.70
AMC NETWORKS INC A W I	6,000.00	Shares	245,552.45	297,000.00
AMERICAN ELECTRIC POWER CO INC	13,995.00	Shares	541,292.94	597,306.60
AMERICAN EXPRESS CO	15,653.00	Shares	922,592.52	899,734.44
AMERICAN INTERNATIONAL GROUP INC	53,100.00	Shares	1,597,301.81	1,874,430.00

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AMERICAN SCIENCE & ENGINEERING INC	6,200.00	Shares	$ 355,940.76	$ 404,302.00
AMERICAN STATES WATER CO	5,900.00	Shares	238,093.59	283,082.00
AMERISOURCEBERGEN CORP	12,315.00	Shares	476,960.37	531,761.70
AMGEN INC	11,960.00	Shares	663,087.28	1,030,952.00
AMPHENOL CORP CL A	11,690.00	Shares	682,599.36	756,343.00
ANADARKO PETROLEUM CORP	6,960.00	Shares	549,801.76	517,197.60
APOGEE ENTERPRISES INC	17,300.00	Shares	280,433.00	414,681.00
APPLE INC	5,520.00	Shares	2,678,141.60	2,937,594.96
APPLE INC	765.00	Shares	393,421.83	407,112.35
APPLE INC	6,818.00	Shares	2,616,672.68	3,628,355.51
ARBITRON INC	4,000.00	Shares	148,352.30	186,720.00
ASCENT CAPITAL GROUP INC A	2,000.00	Shares	103,873.02	123,880.00
BADGER METER INC	3,000.00	Shares	107,620.10	142,230.00
BANK OF AMERICA CORP	122,208.00	Shares	1,712,409.05	1,418,834.88
BANK OF HAWAII CORP	16,800.00	Shares	775,926.90	740,040.00
BARNES NOBLE INC	16,000.00	Shares	232,327.90	241,440.00
BBT CORP	15,980.00	Shares	447,228.94	465,177.80
BED BATH & BEYOND INC	11,477.00	Shares	664,681.27	641,679.07
BED BATH & BEYOND INC	6,486.00	Shares	397,192.91	362,632.26
BERKSHIRE HATHAWAY INC CL B	33,240.00	Shares	2,738,193.39	2,981,628.00
BILARI HOLDINGS INC	250.00	Shares	94,852.09	97,505.00
BIOGEN IDEC INC	4,140.00	Shares	480,043.17	605,971.80
BIOMED REALTY TRUST INC	10,000.00	Shares	193,637.15	193,300.00
BIO-REFERENCE LABS INC	3,000.00	Shares	79,573.20	85,889.40
BIOSCRIP INC	15,000.00	Shares	116,979.00	161,550.00
BLACK HILLS CORP	5,000.00	Shares	158,262.00	181,700.00
BLACKBAUD INC	12,300.00	Shares	320,931.08	280,809.00
BLOCK H R INC	39,900.00	Shares	606,498.57	740,943.00
BLUCORA INC	19,000.00	Shares	258,134.75	298,490.00
BOEING CO	13,515.00	Shares	994,568.85	1,018,490.40
BOEING CO	6,700.00	Shares	487,954.73	504,912.00
BOTTOMLINE TECHNOLOGIES DEL INC	13,700.00	Shares	250,195.22	361,543.00
BOYD GAMING CORPORATION	38,000.00	Shares	231,455.40	252,320.00
BROADCOM CORP CL A	28,007.00	Shares	937,665.96	930,112.47
BRUKER CORPORATION	35,500.00	Shares	477,854.85	540,949.00
CA INC	18,877.00	Shares	413,816.18	414,916.46
CA INC	36.00	Shares	1,014.84	791.28
CABLEVISION SYSTEMS NY GROUP CL A	20,000.00	Shares	304,159.00	298,800.00
CALAVO GROWERS INC	2,000.00	Shares	45,900.00	50,420.00
CALGON CARBON CORP	22,400.00	Shares	333,352.89	317,632.00
CAMERON INTL CORP	4,265.00	Shares	235,737.39	240,801.90
CAMERON INTL CORP	12,994.00	Shares	676,622.00	733,641.24
CANTEL MEDICAL CORP	10,000.00	Shares	261,772.25	297,300.00
CANTEL MEDICAL CORP	10,900.00	Shares	308,277.93	324,057.00

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CAPITAL ONE FINANCIAL CORP	18,915.00	Shares	$ 925,519.55	$ 1,095,745.95
CAPITAL ONE FINANCIAL CORP	10,400.00	Shares	411,554.10	602,472.00
CARBO CERAMICS INC	8,200.00	Shares	633,267.14	642,388.00
CARDINAL HEALTH INC	15,430.00	Shares	572,997.37	635,407.40
CAREFUSION CORPORATION	19,380.00	Shares	492,055.64	553,880.40
CASELLA WASTE SYSTEMS INC A	15,000.00	Shares	73,271.97	65,700.00
CASEYS GEN STORES INC	6,000.00	Shares	339,889.60	318,600.00
CBS CORP CLASS B NON VOTING	23,190.00	Shares	591,631.10	882,379.50
CBS CORP CLASS B NON VOTING	26,290.00	Shares	571,324.44	1,000,334.50
CELGENE CORP	7,085.00	Shares	456,543.94	555,959.95
CERES INC	8,000.00	Shares	48,087.05	36,320.00
CF INDUSTRIES HOLDINGS INC	2,940.00	Shares	461,463.69	597,290.40
CHECKPOINT SYSTEMS INC	7,000.00	Shares	56,916.40	75,180.00
CHEESECAKE FACTORY INC	5,000.00	Shares	166,205.80	163,550.00
CHEMED CORP	2,000.00	Shares	129,346.00	137,180.00
CHEVRON CORPORATION	7,280.00	Shares	743,504.06	787,259.20
CHURCH AND DWIGHT CO INC	13,730.00	Shares	709,188.01	735,516.10
CHURCHILL DOWNS INC	3,000.00	Shares	173,032.62	199,350.00
CIGNA CORP	16,055.00	Shares	712,809.63	858,300.30
CINCINNATI BELL INC	35,000.00	Shares	131,396.50	191,800.00
CIRRUS LOGIC INC	18,853.00	Shares	542,329.37	546,171.41
CISCO SYS INC	84,680.00	Shares	1,589,406.31	1,663,911.19
CITIGROUP INC	63,229.00	Shares	2,459,548.60	2,501,339.24
CITIGROUP INC	39,208.00	Shares	1,240,058.69	1,551,068.48
CITRIX SYS INC	13,010.00	Shares	852,799.12	853,716.20
CLARCOR INC	2,500.00	Shares	111,873.80	119,450.00
CLARCOR INC	14,600.00	Shares	712,675.80	697,588.00
CLEAR CHANNEL OUTDOOR HLDGS INC	32,100.00	Shares	169,634.50	225,342.00
COACH INC	17,430.00	Shares	735,764.36	967,539.30
COCA COLA COMPANY	22,644.00	Shares	837,361.30	820,845.00
COCA COLA COMPANY	26,872.00	Shares	1,056,194.55	974,110.00
COGNIZANT TECH SOLUTIONS CL A	12,230.00	Shares	891,410.96	903,580.53
COHEN & STEERS INC	10,000.00	Shares	319,462.85	304,700.00
COHEN & STEERS INC	15,125.00	Shares	536,199.48	460,858.75
COHERENT INC	5,300.00	Shares	233,547.31	268,351.19
COINSTAR INC	11,000.00	Shares	575,763.85	572,110.00
COLGATE PALMOLIVE CO	6,055.00	Shares	624,964.40	632,989.70
COLUMBIA SPORTSWEAR CO	6,825.00	Shares	386,510.81	364,182.00
COMCAST CORP CL A	47,630.00	Shares	922,102.33	1,779,456.80
COMCAST CORP SPECIAL CL A	11,300.00	Shares	200,241.50	405,896.00
COMMERCIAL METALS CO	28,300.00	Shares	376,132.15	420,538.00
COMMVAULT SYSTEMS INC	7,000.00	Shares	349,244.00	487,636.80
COMPUTER PROGRAMS & SYSTEMS	6,700.00	Shares	392,476.34	337,278.00
COMSCORE INC	7,000.00	Shares	86,737.00	96,460.00

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CONSTELLATION BRANDS INC A	12,845.00	Shares	$ 365,080.76	$ 454,584.55
COOPER COS INC	3,230.00	Shares	258,199.65	298,710.40
CORE MARK HLDG CO INC	5,500.00	Shares	257,664.05	260,425.00
CORESITE REALTY CORP	14,700.00	Shares	392,672.63	406,602.00
CORNING INC	85,900.00	Shares	1,069,417.32	1,084,058.00
CORPORATE OFFICE PPTYS TR	7,700.00	Shares	179,691.05	192,346.00
COSTCO WHSL CORP	4,880.00	Shares	372,415.23	481,802.40
COSTCO WHSL CORP	5,108.00	Shares	482,782.11	504,312.84
CRANE CO	9,000.00	Shares	346,225.30	416,520.00
CREDIT ACCEP CORP MICH	1,500.00	Shares	134,576.76	152,520.00
CUBIC CORP	4,000.00	Shares	195,345.80	191,880.00
CUMMINS INC	5,470.00	Shares	573,191.69	592,674.50
CUMMINS INC	6,000.00	Shares	517,322.17	650,100.00
CURTISS WRIGHT CORP	6,500.00	Shares	199,667.50	213,395.00
CVS CAREMARK CORP	19,560.00	Shares	902,858.48	945,726.00
CVS CAREMARK CORP	19,480.00	Shares	689,022.74	941,858.00
CVS CAREMARK CORP	7,012.00	Shares	329,617.99	339,030.20
CVS CAREMARK CORP	11,700.00	Shares	380,931.03	565,695.00
CYPRESS SEMICONDUCTOR CORP	47,681.00	Shares	628,449.88	516,862.04
CYTEC INDS INC	4,236.00	Shares	277,674.88	291,563.88
DANA HOLDING CORP	17,000.00	Shares	207,838.60	265,370.00
DARLING INTL INC	16,725.00	Shares	280,210.10	268,269.00
DEERE & CO	9,915.00	Shares	799,059.60	856,854.30
DELL INC	38,078.00	Shares	473,119.15	386,110.92
DIAMOND FOODS INC	2,000.00	Shares	36,928.80	27,340.00
DIEBOLD INC	4,000.00	Shares	129,397.90	122,440.00
DIGITALGLOBE INC	12,000.00	Shares	199,221.30	293,280.00
DIME CMNTY BANCORP INC	19,500.00	Shares	277,276.31	270,855.00
DISCOVER FINL SVCS	13,695.00	Shares	164,290.78	527,942.25
DISNEY WALT CO	15,080.00	Shares	714,386.34	750,833.20
DISNEY WALT CO	16,022.00	Shares	625,615.29	797,735.38
DORMAN PRODUCTS INC	9,825.00	Shares	264,147.61	347,215.50
DOVER CORP	10,370.00	Shares	627,634.07	681,412.70
DUFF & PHELPS CORP CL A	13,000.00	Shares	173,881.60	203,060.00
DUPONT FABROS TECHNOLOGY	25,300.00	Shares	721,607.93	611,248.00
E BAY INC	17,430.00	Shares	469,408.63	888,889.91
E BAY INC	15,603.00	Shares	583,683.19	795,717.11
E M C CORPORATION	34,850.00	Shares	651,413.94	881,705.00
E M C CORPORATION	44,456.00	Shares	922,955.53	1,124,736.80
E O G RES INC	8,245.00	Shares	716,353.12	995,913.55
E O G RES INC	4,606.00	Shares	438,060.07	556,358.74
E S C O TECHNOLOGIES INC	7,600.00	Shares	285,135.86	284,316.00
EARTH LINK INC	57,000.00	Shares	400,785.32	368,220.00
EAST WEST BANCORP INC	27,500.00	Shares	650,140.59	590,975.00

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ECHOSTAR CORPORATION A	11,000.00	Shares	$ 302,142.40	$ 376,420.00
ECOLAB INC	11,498.00	Shares	784,444.15	826,706.20
EDISON INTL	12,055.00	Shares	481,310.74	544,765.45
EDISON INTL	12,300.00	Shares	404,331.70	555,837.00
EL PASO ELEC CO	8,000.00	Shares	267,602.90	255,280.00
ELECTRONIC ARTS INC	33,900.00	Shares	517,410.45	492,228.00
ELI LILLY CO	4,500.00	Shares	175,342.58	221,940.00
EMERSON ELEC CO	15,517.00	Shares	733,751.39	821,780.32
EPOCH HOLDING CORP	10,000.00	Shares	251,226.70	279,000.00
EQUITABLE CORP	3,390.00	Shares	169,917.03	199,942.20
EXACTECH INC	1,500.00	Shares	25,331.75	25,425.00
EXELIS INC	20,000.00	Shares	208,048.30	225,400.00
EXELON CORPORATION	36,400.00	Shares	1,654,973.87	1,082,536.00
EXPRESS SCRIPTS HLDGS C	11,445.00	Shares	615,776.07	618,030.00
EXXON MOBIL CORP	33,840.00	Shares	2,802,842.88	2,928,852.00
FACEBOOK INC A	20,891.00	Shares	524,091.73	556,112.15
FARO TECHNOLOGIES INC	5,000.00	Shares	168,009.90	178,400.00
FED EX CORP	7,300.00	Shares	656,183.86	669,556.00
FEDERAL MOGUL CORP	28,000.00	Shares	249,797.80	224,560.00
FEDERAL SIGNAL CORP	24,000.00	Shares	149,283.50	182,640.00
FERRO CORP	20,000.00	Shares	67,758.40	83,600.00
FIFTH THIRD BANCORP	48,650.00	Shares	598,253.11	739,480.00
FIFTH THIRD BANCORP	40,100.00	Shares	455,135.00	609,520.00
FINANCIAL ENGINES INC	16,100.00	Shares	344,862.00	446,614.00
FIRST FINL BANKSHARES INC	7,200.00	Shares	266,052.47	280,872.00
FISHER COMMUNICATIONS, INC.	2,000.00	Shares	65,211.70	53,980.00
FLUOR CORP	5,755.00	Shares	283,407.28	338,048.70
FORD MOTOR CO	42,981.00	Shares	407,730.66	556,603.95
FORRESTER RESH INC	3,000.00	Shares	80,397.50	80,400.00
FORTINET INC	36,260.00	Shares	754,705.75	762,185.20
FRANKLIN ELEC INC	6,425.00	Shares	365,679.48	398,547.25
FRESH MARKET INC	6,500.00	Shares	361,964.85	312,585.00
FURMANITE CORPORATION	19,000.00	Shares	97,306.90	102,030.00
G A T X CORP	4,500.00	Shares	184,139.55	194,850.00
GANNETT INC	24,790.00	Shares	379,246.85	446,467.90
GENERAL ELECTRIC CO	120,560.00	Shares	1,827,017.27	2,530,554.40
GENERAL MILLS INC	4,800.00	Shares	184,360.56	194,016.00
GENESEE & WYO INC CL A	7,700.00	Shares	417,372.34	585,816.00
GENTHERM INC	17,500.00	Shares	206,093.33	232,751.75
GENUINE PARTS CO	11,420.00	Shares	730,987.72	726,083.60
GEOEYE INC	6,000.00	Shares	103,272.90	184,380.00
GEOSPACE TECHNOLOGIES CORP	5,800.00	Shares	255,172.51	515,446.00
GILEAD SCIENCES INC	18,438.00	Shares	951,942.87	1,354,271.10
GOLDMAN SACHS GROUP INC	7,745.00	Shares	962,919.07	987,952.20

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GOOGLE INC CL A	2,890.00	Shares	$ 1,674,708.56	$ 2,044,328.20
GOOGLE INC CL A	3,170.00	Shares	1,834,699.95	2,242,394.60
GORMAN RUPP CO	2,000.00	Shares	55,896.37	59,660.00
GRACO INC	7,000.00	Shares	334,484.55	360,430.00
GRAFTECH INTL LTD	2,000.00	Shares	17,459.80	18,780.00
GREAT LAKES DREDGE & DOCK CORP NEW	14,000.00	Shares	119,118.60	125,020.00
GREATBATCH INC	6,000.00	Shares	138,369.35	139,440.00
GREEN DOT CORP CL A	8,000.00	Shares	89,989.00	97,600.00
GUIDANCE SOFTWARE INC	19,000.00	Shares	187,085.70	225,530.00
HAIN CELESTIAL GROUP INC	2,900.00	Shares	160,354.63	157,238.00
HALLIBURTON CO	14,510.00	Shares	632,217.97	503,351.90
HALLIBURTON CO	17,425.00	Shares	625,677.30	604,473.25
HARLEY DAVIDSON INC	12,970.00	Shares	638,650.13	633,325.10
HARRIS CORP DEL	12,055.00	Shares	527,819.56	590,212.80
HAYNES INTERNATIONAL INC	3,000.00	Shares	146,126.35	155,610.00
HEWLETT PACKARD CO	112,600.00	Shares	3,296,111.46	1,604,550.00
HIBBETT SPORTS INC	8,200.00	Shares	484,549.61	432,140.00
HILLSHIRE BRANDS CO	17,000.00	Shares	465,061.10	478,380.00
HOME DEPOT INC	14,869.00	Shares	783,596.30	919,647.65
HONEYWELL INTERNATIONAL INC	12,130.00	Shares	689,356.88	769,891.10
HONEYWELL INTERNATIONAL INC	11,710.00	Shares	569,936.25	743,233.70
HUB GROUP INC CL A	10,500.00	Shares	381,368.14	352,800.00
HUMANA INC	7,025.00	Shares	338,333.81	482,125.75
IAC INTERACTIVECORP	8,625.00	Shares	394,828.55	407,462.25
ICU MED INC	8,800.00	Shares	467,786.56	536,184.00
II-VI INC	16,125.00	Shares	273,533.97	293,958.75
INDEPENDENT BK CORP MASS	12,000.00	Shares	357,906.80	347,400.00
INGLES MARKETS INC CL A	9,000.00	Shares	146,019.40	155,340.00
INTEL CORP	23,653.00	Shares	626,497.02	487,724.86
INTERDIGITAL INC	8,500.00	Shares	249,384.90	349,265.00
INTERMEC INC	45,000.00	Shares	275,054.00	443,700.00
INTERNAP NETWORK SERVICES	52,100.00	Shares	340,997.40	360,844.60
INTERNATIONAL BUSINESS MACHINES CORP	12,859.00	Shares	2,529,470.10	2,463,141.45
INTERNATIONAL BUSINESS MACHINES CORP	2,665.00	Shares	520,684.24	510,480.75
INTERNATIONAL PAPER CO	12,800.00	Shares	466,779.54	509,952.00
INTERPUBLIC GROUP COS INC	39,800.00	Shares	401,088.46	438,596.00
INTUIT INC	13,800.00	Shares	814,048.52	820,760.52
INTUIT INC	9,888.00	Shares	590,311.62	588,092.76
INTUITIVE SURGICAL INC	1,620.00	Shares	800,650.92	794,399.40
INVENTURE FOODS INC	15,000.00	Shares	91,173.94	97,350.00
IPG PHOTONICS CORP	8,500.00	Shares	384,161.41	566,525.00
IROBOT CORP	16,550.00	Shares	378,421.61	310,147.00
ITT CORP	16,000.00	Shares	309,731.50	375,360.00
J C PENNEY CO INC	42,100.00	Shares	1,025,077.58	829,791.00

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J P MORGAN CHASE CO	25,990.00	Shares	$ 996,237.74	$ 1,142,756.91
J P MORGAN CHASE CO	56,115.00	Shares	2,026,674.53	2,467,326.05
J P MORGAN CHASE CO	39,100.00	Shares	1,426,329.94	1,719,191.81
J2 GLOBAL INC	12,500.00	Shares	335,129.61	382,500.00
JANUS CAPITAL GROUP INC	22,000.00	Shares	162,894.20	187,440.00
JOHN BEAN TECHNOLOGIES CORP	18,000.00	Shares	281,906.30	319,860.00
JOHNSON CONTROLS INC	28,200.00	Shares	800,822.11	864,894.00
JOHNSON JOHNSON	14,410.00	Shares	951,293.67	1,010,141.00
JOHNSON JOHNSON	28,395.00	Shares	1,789,038.09	1,990,489.50
JOHNSON JOHNSON	17,500.00	Shares	1,108,441.23	1,226,750.00
JOY GLOBAL INC	9,780.00	Shares	660,394.08	623,768.40
KAMAN CORP	3,000.00	Shares	97,119.70	110,400.00
KOHLS CORP	17,940.00	Shares	915,340.53	771,061.20
KRAFT FOODS GROUP INC	2,466.00	Shares	80,411.33	112,129.02
KRATON PERFORMANCE POLYMERS	7,100.00	Shares	161,155.60	170,613.00
LAMAR ADVERTISING CO CL A	3,000.00	Shares	97,481.80	116,250.00
LANDAUER INC	4,000.00	Shares	231,133.14	244,840.00
LANDAUER INC	3,200.00	Shares	192,231.04	195,872.00
LAYNE CHRISTENSEN CO	19,000.00	Shares	402,090.25	461,130.00
LEAR CORP	16,095.00	Shares	736,994.41	753,889.80
LEAR CORP	7,100.00	Shares	291,232.42	332,564.00
LEXICON PHARMACEUTICALS INC	15,000.00	Shares	33,041.50	33,150.00
LIBERTY MEDIA CORP	9,782.00	Shares	656,246.96	1,134,809.82
LIBERTY VENTURES SER A	4,500.00	Shares	202,235.15	304,920.00
LIFE TIME FITNESS INC	7,500.00	Shares	356,905.50	369,075.00
LIMITED BRANDS	16,490.00	Shares	676,349.33	776,019.40
LINDSAY CORPORATION	7,300.00	Shares	494,391.04	584,876.00
LIQUIDITY SERVICES INC	10,100.00	Shares	407,393.60	412,686.00
LOCKHEED MARTIN CORP	8,500.00	Shares	620,126.15	784,465.00
LORAL SPACE & COMMUNICATIONS INC	3,000.00	Shares	214,933.93	163,980.00
LOWES CO INC	11,800.00	Shares	350,028.57	419,136.00
LUFKIN INDS INC	4,000.00	Shares	204,337.10	232,520.00
LUFKIN INDS INC	14,000.00	Shares	762,558.19	813,820.00
MACQUARIE INFRASTRUCTURE	11,000.00	Shares	398,678.15	501,160.00
MANPOWER INC	8,700.00	Shares	334,520.00	369,228.00
MARATHON OIL CORPORATION	17,300.00	Shares	529,570.98	530,418.00
MARCUS CORP	7,000.00	Shares	76,560.00	87,290.00
MARKETAXESS HLDGS INC	18,000.00	Shares	524,287.62	635,400.00
MARRIOTT INTL INC	15,119.00	Shares	559,450.95	563,485.13
MARSH MCLENNAN COS INC	10,585.00	Shares	304,427.94	364,864.95
MCDONALDS CORP	13,980.00	Shares	1,294,041.36	1,233,175.80
MCGRATH RENTCORP	3,000.00	Shares	69,691.20	87,295.20
MCKESSON CORPORATION	15,005.00	Shares	899,862.02	1,454,884.80
MEAD JOHNSON NUTRITION CO	7,829.00	Shares	623,863.26	515,852.81

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MEDALLION FINL CORP	11,000.00	Shares	$ 125,376.80	$ 129,140.00
MEDTRONIC INC	17,670.00	Shares	762,153.71	724,823.40
MENS WEARHOUSE INC	13,900.00	Shares	403,364.91	433,124.00
MERCK AND CO INC NEW	6,700.00	Shares	230,237.80	274,298.00
MEREDITH CORP	3,000.00	Shares	98,415.80	103,350.00
MERIDIAN BIOSCIENCE INC	18,150.00	Shares	374,019.90	367,537.50
METLIFE INC	35,400.00	Shares	1,366,073.33	1,166,076.00
METLIFE INC	11,985.00	Shares	410,068.68	394,785.90
MICROSOFT CORP	63,715.00	Shares	1,829,556.47	1,701,808.54
MICROSOFT CORP	48,725.00	Shares	1,330,639.14	1,301,430.13
MICROSOFT CORP	56,605.00	Shares	1,715,827.75	1,511,902.57
MICROSOFT CORP	45,300.00	Shares	1,192,646.78	1,209,949.41
MICROSTRATEGY INC CL A	2,900.00	Shares	379,657.15	270,802.00
MIDDLEBY CORP	5,400.00	Shares	547,772.28	692,334.00
MILLER HERMAN INC	7,200.00	Shares	139,266.72	154,512.00
MINERALS TECHNOLOGIES INC	11,400.00	Shares	368,121.39	455,088.00
MITEK SYS INC	30,000.00	Shares	107,834.90	96,300.00
MOLYCORP INC	15,000.00	Shares	159,114.20	141,600.00
MONDELEZ INTERNATIONAL W I	29,000.00	Shares	757,014.51	738,142.80
MONDELEZ INTERNATIONAL W I	24,483.00	Shares	612,975.01	623,170.70
MONDELEZ INTERNATIONAL W I	7,400.00	Shares	148,786.28	188,353.68
MONSANTO CO	11,176.00	Shares	810,356.26	1,057,808.40
MOVE INC	20,000.00	Shares	165,600.00	151,400.00
MUELLER WTR PRODS INC	22,000.00	Shares	86,438.30	123,420.00
MURPHY OIL CORP	12,000.00	Shares	637,645.41	714,600.00
MYRIAD GENETICS INC	16,700.00	Shares	426,272.51	455,075.00
N I I HOLDINGS INC	18,000.00	Shares	150,165.00	128,340.00
NATIONAL OILWELL VARCO INC	11,240.00	Shares	710,638.11	768,254.00
NATURAL GAS SVCS GROUP	11,200.00	Shares	171,529.12	183,904.00
NAVISTAR INTERNATIONAL	11,000.00	Shares	268,819.70	239,470.00
NEOGEN CORP	6,200.00	Shares	295,786.51	280,984.00
NEW JERSEY RESOURCES CORP	13,900.00	Shares	615,754.65	550,718.00
NIC INC	19,800.00	Shares	261,131.17	323,532.00
NIKE INC	16,260.00	Shares	860,505.85	839,016.00
NIKE INC	11,622.00	Shares	514,804.62	599,695.20
NORDSTROM INC	13,270.00	Shares	649,973.31	709,945.00
NORTHERN TR CORP	15,180.00	Shares	650,285.91	761,428.80
NORTHROP GRUMMAN CORPORATION	8,170.00	Shares	416,925.77	552,128.60
NORTHROP GRUMMAN CORPORATION	4,400.00	Shares	239,627.87	297,352.00
NRG ENERGY INC	29,800.00	Shares	498,570.42	685,102.00
NUANCE COMMUNICATIONS INC	22,697.00	Shares	529,827.42	506,597.04
NUVASIVE INC	7,000.00	Shares	104,538.50	108,220.00
NVIDIA CORP	31,985.00	Shares	383,066.56	392,136.10
OCCIDENTAL PETROLEUM CORPORATION	15,990.00	Shares	1,280,305.21	1,224,993.90

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OCCIDENTAL PETROLEUM CORPORATION	21,730.00	Shares	$ 1,713,256.96	$ 1,664,735.30
OFFICIAL PAYMENTS HOLDINGS I	8,000.00	Shares	41,920.71	45,120.00
OMNICARE INC	20,445.00	Shares	672,036.80	738,064.50
OMNICOM GROUP INC	18,590.00	Shares	869,058.04	928,756.40
OMNICOM GROUP INC	16,350.00	Shares	688,506.37	816,846.00
ON SEMICONDUCTOR CORPORATION	58,440.00	Shares	393,842.91	412,002.00
ORACLE CORPORATION	13,230.00	Shares	442,987.34	440,823.60
ORACLE CORPORATION	25,470.00	Shares	564,239.98	848,660.40
ORACLE CORPORATION	15,348.00	Shares	452,601.78	511,395.36
P N C FINANCIAL SERVICES GROUP INC	5,400.00	Shares	254,289.50	314,874.00
P P L CORPORATION	10,100.00	Shares	255,875.95	289,163.00
PACCAR INC	13,770.00	Shares	604,728.47	622,541.70
PACCAR INC	13,600.00	Shares	578,606.43	614,856.00
PANDORA MEDIA INC	20,000.00	Shares	180,267.50	183,600.00
PARKER HANNIFIN CORP	9,300.00	Shares	762,585.15	791,058.00
PARKER HANNIFIN CORP	10,225.00	Shares	859,662.59	869,738.50
PATTERSON U T I ENERGY INC	13,000.00	Shares	199,284.00	242,190.00
PAYCHEX INC	27,490.00	Shares	864,238.10	854,939.00
PENTAIR INC	3,304.00	Shares	98,532.48	162,391.60
PEP BOYS MANNY MOE & JACK	25,000.00	Shares	239,303.82	245,750.00
PEPSICO INC	8,548.00	Shares	599,684.94	584,939.64
PEPSICO INC	8,000.00	Shares	513,249.44	547,440.00
PERRIGO CO	5,345.00	Shares	578,012.63	556,040.35
PFIZER INC	108,490.00	Shares	1,790,816.13	2,720,853.26
PFIZER INC	12,000.00	Shares	216,769.78	300,951.60
PHILIP MORRIS INTL	22,450.00	Shares	1,727,177.22	1,877,718.00
PHILLIPS 66	12,740.00	Shares	430,501.00	676,494.00
PHILLIPS 66	5,200.00	Shares	122,435.22	276,120.00
PINNACLE ENTERTAINMENT INC	4,000.00	Shares	38,437.80	63,320.00
PLANTRONICS INC	20,200.00	Shares	693,021.31	744,774.00
POLARIS INDS INC	1,000.00	Shares	83,061.80	84,150.00
POLYCOM INC	46,100.00	Shares	491,637.85	482,206.00
POST HOLDINGS INC	4,000.00	Shares	125,422.65	137,000.00
POWER INTEGRATIONS INC	16,200.00	Shares	624,983.56	544,482.00
PRICELINE COM INC	1,675.00	Shares	925,117.59	1,039,153.25
PRICELINE COM INC	1,024.00	Shares	660,148.97	635,279.36
PRIMUS TELECOMMUNICATIONS GROUP INC	2,000.00	Shares	21,619.80	21,740.00
PUBLIC SVC ENTERPRISE GROUP INC	31,600.00	Shares	996,927.80	966,960.00
QUAKER CHEM CORP	9,700.00	Shares	467,760.45	522,442.00
QUALCOMM INC	22,866.00	Shares	1,215,811.69	1,414,481.61
QUALCOMM INC	32,511.00	Shares	1,857,180.03	2,011,117.46
QUALITY SYSTEMS INC	20,500.00	Shares	563,019.97	355,880.00
RALPH LAUREN CORP	5,030.00	Shares	836,062.25	754,097.60
RANGE RESOURCES CORP	7,960.00	Shares	481,628.56	500,126.80

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RAVEN INDS INC	5,000.00	Shares	$ 139,461.53	$ 131,800.00
RAYTHEON COMPANY	15,765.00	Shares	799,025.02	907,433.40
REALD INC	43,000.00	Shares	482,504.10	482,030.00
RED HAT INC	18,790.00	Shares	896,327.02	995,118.40
REGIONS FINL CORP	53,200.00	Shares	283,695.99	379,316.00
REINSURANCE GROUP AMERICA	6,110.00	Shares	294,194.88	327,007.20
RIVERBED TECHNOLOGY INC	2,000.00	Shares	27,347.00	39,440.00
ROBBINS & MYERS INC	13,000.00	Shares	775,836.50	772,850.00
ROCHESTER MEDICAL CORP	17,000.00	Shares	178,409.35	171,360.00
ROCK TENN CO CL A	7,645.00	Shares	466,226.97	534,461.95
ROFIN SINAR TECHNOLOGIES INC	8,000.00	Shares	161,726.25	173,440.00
ROLLINS INC	5,500.00	Shares	126,586.15	121,220.00
RPC ENERGY SVCS INC	6,000.00	Shares	73,359.70	73,440.00
RPC ENERGY SVCS INC	24,200.00	Shares	291,034.25	296,208.00
RUSH ENTERPRISES INC	8,000.00	Shares	125,729.90	165,360.00
RUSH ENTERPRISES INC	12,000.00	Shares	158,031.24	207,360.00
RYMAN HOSPITALITY PROPERTIES	3,000.00	Shares	112,721.10	115,380.00
SALEM COMMUNICATIONS CORP DEL	8,000.00	Shares	41,447.44	43,680.00
SALLY BEAUTY COMPANY	25,006.00	Shares	626,083.09	589,391.42
SAPIENT CORP	48,200.00	Shares	504,128.62	508,992.00
SCHOLASTIC CORP	4,000.00	Shares	104,657.60	118,240.00
SCHWAB CHARLES CORP	44,905.00	Shares	618,876.04	644,835.80
SEALED AIR CORP	25,000.00	Shares	353,020.30	437,750.00
SELECT COMFORT CORP	20,000.00	Shares	458,094.03	523,400.00
SENSIENT TECHNOLOGIES CORP	3,000.00	Shares	107,190.43	106,680.00
SIGNATURE BK	10,300.00	Shares	635,109.81	734,802.00
SIMPSON MFG CO INC	9,300.00	Shares	275,059.21	304,947.00
SIRIUS XM RADIO INC	68,065.00	Shares	130,800.08	196,707.85
SM ENERGY CO	8,410.00	Shares	516,183.66	439,086.10
SMART BALANCE INC	18,000.00	Shares	179,822.10	232,200.00
SNYDERS-LANCE INC	13,000.00	Shares	307,459.20	313,562.60
SOUTH JERSEY INDS INC	7,000.00	Shares	369,282.90	352,310.00
SOUTHWEST GAS CORP	3,000.00	Shares	132,004.70	127,230.00
SPARTON CORP	10,262.00	Shares	118,551.54	142,333.94
STANDEX INTL CORP	4,000.00	Shares	179,057.70	205,160.00
STAPLES INC	20,345.00	Shares	313,705.15	231,933.00
STARBUCKS CORP	11,732.00	Shares	458,709.32	629,187.16
STARBUCKS CORP	16,255.00	Shares	519,357.00	871,755.65
STATE STR CORP	13,780.00	Shares	613,233.47	647,797.80
STATE STR CORP	4,900.00	Shares	205,472.00	230,349.00
STRYKER CORP	16,800.00	Shares	929,761.75	920,976.00
STRYKER CORP	9,831.00	Shares	528,627.06	538,935.42
SUNRISE SENIOR LIVING INC	20,000.00	Shares	285,700.00	287,600.00
SUNTRUST BKS INC	21,660.00	Shares	495,331.23	614,061.00

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SUPERIOR INDUSTRIAL INTL	10,000.00	Shares	$ 171,816.34	$ 204,000.00
SVB FINL GROUP	10,100.00	Shares	592,135.05	565,297.00
SYMANTEC CORP	22,400.00	Shares	362,265.54	421,568.00
SYNTEL INC	4,700.00	Shares	289,002.53	252,053.01
T ROWE PRICE GROUP INC	12,360.00	Shares	671,986.10	804,847.36
TAKE-TWO INTERACTIVE SOFTWARE INC	22,000.00	Shares	203,046.50	242,220.00
TARGET CORPORATION	16,695.00	Shares	922,380.81	987,843.15
TEAM INC	16,500.00	Shares	531,130.60	627,660.00
TECHNE CORP	5,400.00	Shares	405,680.94	369,036.00
TEJON RANCH CO	3,000.00	Shares	85,766.45	84,240.00
TELENAV INC	11,000.00	Shares	85,163.90	87,872.40
TELEPHONE AND DATA SYSTEMS INC	8,000.00	Shares	180,180.90	177,120.00
TELULAR CORPORATION	21,000.00	Shares	206,254.94	198,870.00
TENNANT CO	3,500.00	Shares	131,505.00	153,825.00
TENNECO AUTOMOTIVE INC	8,000.00	Shares	220,580.20	280,880.00
TERADATA CORP DEL	16,840.00	Shares	965,003.49	1,042,227.60
TEXAS CAPITAL BANCSHARES INC	11,300.00	Shares	469,209.57	506,466.00
TEXAS INDS INC	6,000.00	Shares	246,875.35	306,060.00
TEXAS INSTRUMENTS INC	11,200.00	Shares	332,428.77	345,968.00
THE BRINKS CO	15,000.00	Shares	341,336.45	427,950.00
THE MADISON SQUARE GARDEN COMPANY	7,000.00	Shares	259,047.05	310,450.00
THE ST JOE COMPANY	2,000.00	Shares	31,779.60	46,160.00
THORATEC CORP	14,300.00	Shares	489,111.93	536,536.00
TIBCO SOFTWARE INC	36,307.00	Shares	1,129,482.42	798,027.86
TIME WARNER CABLE INC	4,380.00	Shares	342,964.27	425,692.20
TIME WARNER INC	21,398.00	Shares	545,912.22	1,023,466.34
TJX COMPANIES INC	21,470.00	Shares	707,846.49	911,401.50
TREDEGAR CORP	5,000.00	Shares	70,165.70	102,100.00
TREE COM INC	2,000.00	Shares	22,750.80	36,060.00
TRINITY INDS INC	6,500.00	Shares	160,101.65	232,830.00
TW TELECOM INC	11,000.00	Shares	274,594.60	280,170.00
TYLER TECHNOLOGIES INC	1,500.00	Shares	58,819.90	72,660.00
UMB FINL CORP	12,600.00	Shares	655,341.59	552,132.00
UMPQUA HOLDINGS CORP	46,800.00	Shares	633,353.76	551,772.00
UNION PACIFIC CORP	4,403.00	Shares	519,557.09	553,545.16
UNITED HEALTH GROUP INCORPORATED	15,985.00	Shares	792,770.76	867,026.40
UNITED NAT FOODS INC	9,800.00	Shares	540,624.91	525,182.00
UNITED PARCEL SERVICE INC CL B	8,540.00	Shares	626,326.88	629,654.20
UNITED PARCEL SERVICE INC CL B	5,245.00	Shares	388,106.68	386,713.85
UNITED TECHNOLOGIES CORP	9,440.00	Shares	730,923.11	774,174.40
UNITED TECHNOLOGIES CORP	12,698.00	Shares	954,647.07	1,041,362.98
UNUM GROUP	50,700.00	Shares	1,073,781.37	1,055,574.00
URBAN OUTFITTERS INC	24,752.00	Shares	677,237.00	974,238.72
US BANCORP	38,405.00	Shares	960,382.99	1,226,655.70

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US CELLULAR CORP	6,500.00	Shares	$ 254,423.75	$ 229,060.00
VALERO ENERGY CORP	11,430.00	Shares	347,982.91	389,991.60
VERTEX PHARMACEUTICALS INC	6,500.00	Shares	331,060.91	272,350.00
VIACOM INC CLASS B	7,125.00	Shares	218,690.36	375,772.50
VIACOM INC CLASS B	7,678.00	Shares	389,627.93	404,937.72
VISA INC CLASS A SHARES	4,220.00	Shares	415,714.05	639,667.60
VISA INC CLASS A SHARES	7,648.00	Shares	955,673.43	1,159,283.84
VITAMIN SHOPPE INC	6,500.00	Shares	364,138.45	372,840.00
VMWARE INC CL A	9,790.00	Shares	907,626.69	921,630.60
WAL MART STORES INC	13,266.00	Shares	920,743.98	905,139.18
WAL MART STORES INC	6,400.00	Shares	344,093.71	436,672.00
WALGREEN CO	18,495.00	Shares	665,688.90	684,499.95
WASHINGTON TRUST BANCORP INC	4,000.00	Shares	100,722.05	105,240.00
WATTS WATER TECHNOLOGIES CL A	6,500.00	Shares	230,359.37	279,435.00
WATTS WATER TECHNOLOGIES CL A	11,100.00	Shares	377,288.24	477,189.00
WEIGHT WATCHERS INTL INC	7,150.00	Shares	367,286.89	374,374.00
WELLPOINT INC	13,600.00	Shares	793,483.58	828,512.00
WELLS FARGO CO	27,600.00	Shares	845,685.23	943,368.00
WELLS FARGO CO	94,330.00	Shares	2,541,509.76	3,224,199.40
WELLS FARGO CO	24,107.00	Shares	676,991.46	823,977.26
WELLS FARGO CO	27,177.00	Shares	1,006,668.57	928,909.86
WEST PHARMACEUTICAL SVCS INC	13,500.00	Shares	686,572.12	739,125.00
WESTWAY GROUP INC	18,000.00	Shares	106,857.88	120,060.00
WEX INC	9,900.00	Shares	627,678.27	746,163.00
WILEY JOHN & SONS INC	10,075.00	Shares	497,140.18	392,219.75
WMS INDS INC	3,000.00	Shares	45,119.70	52,500.00
WOLVERINE WORLD WIDE INC	13,000.00	Shares	514,484.83	532,740.00
WOODWARD INC	10,000.00	Shares	354,492.15	381,300.00
WORLD WRESTLING ENTERTAINMENT INC	30,000.00	Shares	244,555.60	236,700.00
XYLEM INC	11,975.00	Shares	326,479.27	324,522.50
ZEBRA TECHNOLOGIES CORP CL A	5,000.00	Shares	171,620.80	196,550.00
ZEP INC	3,000.00	Shares	40,431.00	43,320.00
ZIMMER HOLDINGS INC	6,400.00	Shares	369,001.97	426,624.00
ZYNGA INC	15,000.00	Shares	35,644.50	35,400.00
Total Domestic Common Stocks			**$ 255,795,824.38**	**$ 280,220,845.06**
Foreign Stocks				
MDC PARTNERS INC CL A	11,000.00	Shares	$ 109,296.50	$ 124,300.00
PROGRESSIVE WASTE SOLUTIONS	24,000.00	Shares	473,076.25	518,400.00
INTERXION HOLDING NV	11,000.00	Shares	209,081.74	261,360.00
CHICAGO BRIDGE IRON NY SHS	14,010.00	Shares	485,713.82	649,363.50
ACCENTURE PLC CL A	14,160.00	Shares	774,392.21	941,640.00
COVIDIEN PLC	16,680.00	Shares	836,005.29	963,103.20
INGERSOLL RAND PLC	10,430.00	Shares	502,127.13	500,222.80

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, 2012

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
ANHEUSER BUSCH INBEV NV A D R	4,690.00	Shares	$ 241,883.59	$ 409,952.90
ROYAL DUTCH SHELL PLC A D R	18,520.00	Shares	1,308,635.77	1,276,954.00
SANOFI A D R	19,590.00	Shares	711,640.43	928,174.20
SCHLUMBERGER LTD	3,325.00	Shares	232,349.07	230,417.85
VODAFONE GROUP PLC A D R	15,270.00	Shares	443,141.53	384,651.30
AXIS CAPITAL HOLDINGS LTD	8,680.00	Shares	307,287.51	300,675.20
COVIDIEN PLC	14,755.00	Shares	720,681.04	851,953.70
SEAGATE TECHNOLOGY	13,280.00	Shares	186,923.52	403,977.60
VALIDUS HOLDINGS LTD	15,030.00	Shares	396,662.88	519,737.40
ACE LTD	5,905.00	Shares	434,189.75	471,219.00
WEATHERFORD INTERNATIONAL LTD	17,550.00	Shares	231,150.88	196,384.50
TE CONNECTIVITY LTD	12,395.00	Shares	368,056.08	460,102.40
TYCO INTERNATIONAL LTD	13,770.00	Shares	275,482.13	402,772.50
ROCHE HLDG LTD A D R	10,724.00	Shares	531,069.51	541,562.00
SCHLUMBERGER LTD	15,047.00	Shares	1,121,885.66	1,042,736.03
COVIDIEN PLC	11,427.00	Shares	613,833.30	659,794.98
NXP SEMICONDUCTORS NV	22,978.00	Shares	560,998.92	604,783.26
ASTRAZENECA P L C SPSD A D R	6,400.00	Shares	287,024.50	302,528.00
EMBRAER SA A D R	7,900.00	Shares	193,050.83	225,229.00
MAGNA INTL INC CL A	12,300.00	Shares	507,674.96	615,246.00
NOVARTIS AG A D R	7,500.00	Shares	428,375.16	474,750.00
ROYAL DUTCH SHELL A D R	17,600.00	Shares	1,082,055.57	1,247,664.00
SANOFI A D R	12,100.00	Shares	461,636.43	573,298.00
TOTAL S A A D R	21,100.00	Shares	1,073,020.57	1,097,411.00
VODAFONE GROUP PLC A D R	48,900.00	Shares	1,143,982.69	1,231,791.00
XL GROUP PLC	8,100.00	Shares	192,859.84	202,986.00
TE CONNECTIVITY LTD	15,800.00	Shares	435,181.63	586,496.00
SODASTREAM INTERNATIONAL LTD	12,000.00	Shares	497,020.98	538,680.00
Total Foreign Stocks			**$ 18,377,447.67**	**$ 20,740,317.32**
Hedge Funds				
NATURAL RESOURCE FUND			$ 25,000,000.00	$ 15,898,394.65
GROSVENOR PART			24,003,705.00	29,373,093.77
SANSAR CAPITAL CI			70,002.05	84,906.50
AEW GLOBAL PROPERTIES SECURITIES FUN			25,000,000.00	29,697,972.44
ARROWGRASS INTERNATIONAL FUND			5,600,000.00	5,686,564.80
AURELIUS CAPITAL INTERNATIONAL			4,200,000.00	4,424,855.63
HOPLITE OFFSHORE FUND			3,000,000.00	2,978,970.12
PELHAM LONG/SHORT EQUITY			2,500,000.00	2,695,571.27
JAT OFFSHORE FUND LTD			3,000,000.00	3,069,019.59
FARALLON CAP INST PARNERS LP			5,000,000.00	5,472,700.00
PROSPECT HARBOR CREDIT PARTNERS LP			1,068,411.34	275,013.88
BROOKSIDE CAYMAN PA LTD			540,076.04	127,554.00
YORK CREDIT OPPORTUNITIES UNIT TRUST			5,000,000.00	7,647,370.96

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)*

As of December 31, 2012

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
CERBERUS INTERNATIONAL SPV, LTD		$ 2,409,928.97	$ 2,617,743.52
DAVIDSON KEMPNER INTERNATIONAL, LTD.		5,000,000.00	5,833,952.65
Total Hedge Funds		**$ 111,392,123.40**	**$ 115,883,683.78**
Collective Investment Funds			
SILCHESTER INTERNATIONAL FUND		$ 54,134,388.90	$ 65,213,589.78
THORNBURG INTERNATIONAL EQUITY FUND		66,500,000.00	69,748,358.87
Total Collective Investment Funds		**$ 120,634,388.90**	**$ 134,961,948.65**
U.S. Equity Mutual Fund			
VANGUARD INSTL INDEX INSTL#94		$ 55,576,568.33	$ 63,431,580.30
Total U.S. Equity Mutual Fund		**$ 55,576,568.33**	**$ 63,431,580.30**
Interest Rate Swaps			
DEUTSCHE BANK FI 2.6% SWAP		$ 58,700,000.00	$ 56,668,980.00
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(58,700,000.00)	(58,700,000.00)
DEUTSCHE BANK FI 2.425% SWAP		11,700,000.00	11,429,730.00
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(11,700,000.00)	(11,700,000.00)
BARCLAYS BANK FI 2.675% SWAP		11,500,000.00	11,281,500.00
BARCLAYS BANK FL 3MOBBALIBOR SWAP		(11,500,000.00)	(11,500,000.00)
BARCLAYS BANK FI 2.51% SWAP		33,100,000.00	32,772,310.00
BARCLAYS BANK FL 3MOBBALIBOR SWAP		(33,100,000.00)	(33,100,000.00)
GOLDMAN SACHS FI 2.56% SWAP		84,800,000.00	81,111,200.00
GOLDMAN SACHS FL 3MOBBALIBOR SWAP		(84,800,000.00)	(84,800,000.00)
GOLDMAN SACHS FI 2.385% SWAP		5,400,000.00	5,234,760.00
GOLDMAN SACHS 3MOBBALIBOR SWAP		(5,400,000.00)	(5,400,000.00)
Total Interest Rate Swaps		**$ 0.00**	**$ (6,701,520.00)**
U.S. Treasury Bills			
U S TREASURY BILL		$ 1,589,652.18	$ 1,589,936.40
U S TREASURY BILL		2,224,513.28	2,224,911.00
Total U.S. Treasury Bills		**$ 3,814,165.46**	**$ 3,814,847.40**
Principal Cash			
Principal Cash		$ 3,963,894.52	$ 3,963,894.52
Total Principal Cash		**$ 3,963,894.52**	**$ 3,963,894.52**
Total Assets		819,675,525.55	898,683,356.86
Adjustment for Accrued Income		2,544,266.48	2,544,266.48
Grand Total		**$ 822,219,792.03**	**$ 901,227,623.34**

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, 2012

	Plan's Individual Ownership % in Group Trust	Cost	Current Value
Angels Baseball LP	2.33%	$ 19,182,314	$ 21,025,558
Athletics Investment Group, LLC	2.79	22,942,464	25,147,026
Atlanta National League Baseball Club, Inc.	4.08	33,585,602	36,812,872
AZPB Limited Partnership	1.84	15,140,462	16,595,323
Baltimore Orioles L.P.	3.10	25,484,109	27,932,900
The Baseball Club of Seattle, LLLP	4.07	33,462,918	36,678,400
Boston Red Sox Baseball Club Limited Partnership	4.51	37,121,603	40,688,651
Chicago White Sox, Ltd.	4.58	37,618,096	41,232,852
The Cincinnati Reds, LLC	2.35	19,289,904	21,143,488
Cleveland Indians Baseball Company Limited Partnership	3.02	24,838,142	27,224,861
Colorado Rockies Baseball Club, Ltd.	2.46	20,254,206	22,200,451
Detroit Tigers, Inc.	1.89	15,537,031	17,029,998
Houston Astros, LLC	4.76	39,106,286	42,864,044
Kansas City Royals Baseball Corporation	3.35	27,529,464	30,174,795
Los Angeles Dodgers LLC	1.31	10,796,494	11,833,939
Miami Marlins, L.P.	1.71	14,058,643	15,409,551
New York Yankees Partnership	3.97	32,656,034	35,793,981
Padres, L.P.	3.09	25,411,637	27,853,464
The Phillies	5.23	42,969,616	47,098,605
Pittsburgh Associates	2.81	23,112,108	25,332,971
Rangers Baseball, LLC	0.59	4,875,958	5,344,493
San Francisco Baseball Associates LLC	4.05	33,278,259	36,475,997
Sterling Mets, L.P.	3.36	27,645,838	30,302,351
St. Louis Cardinals, L.L.C.	2.38	19,590,031	21,472,455
Tampa Bay Rays Baseball, Ltd.	1.98	16,250,145	17,811,636
Washington Nationals Baseball Club, LLC	0.75	6,154,318	6,745,692
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	11.85	97,416,332	106,777,154
Major League Baseball – Office Employees' Plan	10.91	89,669,170	98,285,560
Minor League Players' Pension Plan	0.88	7,242,608	7,938,555
Total Group Trust	100.00%	$ 822,219,792	$ 901,227,623

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, 2012

(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	Issue: 31846V435 - First American Prime Obligations	$ 61,191,559		$ 61,191,559	$ 61,191,559	$ -
Category (ii)—Series of transactions with same broker 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, 1165 buys	various	various	$ 407,739,518	$ 407,739,518	$ -
	Issue: 31846V435 - First American Prime Obligation Fund Investment, 893 sells	various	various	441,697,466	441,697,466	-
	Issue: 9SPMTGU63 - Thornburg International Equity Fund, 5 buys	various	various	66,500,000	66,500,000	-
	Issue: 997500TG8 - Cash Balance Held Outside Inv Mgr, 6 buys	various	various	40,500,000	40,500,000	-
	Issue: 997500TG8 - Cash Balance Held Outside Inv Mgr, 5 buys	various	various	36,000,000	36,000,000	-

Note 1: *The threshold for reporting transactions under the Department of Labor's provisions is 5% of the fair value of the Group Trust's assets at the beginning of the year of $765,350,863. Of this amount, 5% is $38,267,543.*

Note 2: *There were no category (iv) reportable transactions during the Plan year ended December 31, 2012.*

Note 3: *Columns '(e) Lease Rental' and '(f) Expense incurred with transaction' have been omitted, as there are no data to report in these columns.*

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE				**765,350,863.26**		
	COMPARATIVE VALUE (5%)				**38,267,543.16**		

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							
01/01/2012 060006871402	B	315,000.000	1.0419		- 328,191	328,191	
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
01/03/2012 060006871406	S	- 265,000.000	1.2186		322,932	265,127	57,805
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
01/03/2012 060006871406	B	265,000.000	1.1177		- 296,198	296,198	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/04/2012 060006871406	S	- 955,000.000	.4108		295,343	295,343	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/04/2012 060006871406	B	960,000.000	.3988		- 382,867	382,867	
Issue: 68233JAH7 - Oncor Electric 5.250% 9/30/40							
01/05/2012 060006871406	S	- 160,000.000	1.1277		180,430	147,578	32,853

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 68233JAN4 - Oncor Electric 4.550% 12/01/41							
01/05/2012 060006871406	B	160,000.000	1.0152		- 162,435	162,435	
Issue: 01F040610 - FNMA Tba 30Yr 4.000% 1/15/42							
01/06/2012 060006871402	S	- 315,000.000	1.0511		331,107	328,191	2,916
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
01/09/2012 060006871406	B	80,000.000	1.2842		- 102,739	102,739	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/09/2012 060006871406	S	- 65,000.000	1.1528		74,933	75,153	- 220
Issue: 912828BD1 - U S Treasury I P S 1.875% 7/15/13							
01/10/2012 060006871402	S	- 21,566.830	1.0503		22,652	22,547	105
Issue: 912828BW9 - U S Treasury I P S 2.000% 1/15/14							
01/10/2012 060006871402	B	16,414.870	1.0647		- 17,476	17,476	
Issue: 78573AAC4 - Sabmiller Hld In 4.950% 1/15/42							
01/10/2012 060006871406	B	205,000.000	.9934		- 203,637	203,637	
Issue: 040555CN2 - Arizona Public Serv 4.500% 4/01/42							
01/10/2012 060006871406	B	155,000.000	.9905		- 153,534	153,534	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/10/2012 060006871406	S	- 120,000.000	1.1446		137,358	138,735	- 1,378
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/10/2012 060006871406	S	- 140,000.000	1.1472		160,612	161,918	- 1,307
Issue: 3137EADB2 - F H L M C M T N 2.375% 1/13/22							
01/12/2012 060006871402	B	123,000.000	.9942		- 122,284	122,284	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 478045AA5 - John Sevier Comb 4.626% 1/15/42							
01/12/2012 060006871406	B	90,000.000	1.0450		- 94,051	94,051	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/12/2012 060006871406	S	- 60,000.000	1.0300		61,800	61,368	432
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/18/2012 060006871406	S	- 555,000.000	.4330		187,851	187,851	
Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36							
01/18/2012 060006871406	S	- 70,000.000	1.1760		82,322	74,845	7,477
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/18/2012 060006871406	B	560,000.000	.4159		- 232,926	232,926	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/18/2012 060006871406	B	50,000.000	1.1620		- 58,102	58,102	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
01/23/2012 060006871406	B	160,000.000	1.2182		- 194,915	194,915	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/23/2012 060006871406	S	- 145,000.000	1.1200		162,400	167,918	- 5,518
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
01/24/2012 060006871406	S	- 1,175,000.000	.4062		320,239	320,239	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/24/2012 060006871406	B	1,185,000.000	.3854		- 456,723	456,723	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
01/24/2012 060006871406	B	465,000.000	.4310		- 200,392	200,392	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/24/2012 060006871406	S	- 465,000.000	.4275		143,141	143,141	
Issue: 30162AAA6 - Exelis Inc 5.550% 10/01/21							
01/24/2012 060006871406	B	125,000.000	1.0326		- 129,079	129,079	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
01/24/2012 060006871406	S	- 110,000.000	.9941		109,347	110,316	- 969
Issue: 50075NAZ7 - Mondelez Internatio 6.500% 2/09/40							
01/25/2012 060006871406	B	185,000.000	1.2348		- 228,440	228,440	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/25/2012 060006871406	S	- 160,000.000	1.1183		178,925	181,404	- 2,479
Issue: 478045AA5 - John Sevier Comb 4.626% 1/15/42							
01/27/2012 060006871406	B	150,000.000	1.0421		- 156,308	156,308	
Issue: 626207YM0 - Municipal Elec Ga 6.655% 4/01/57							
01/27/2012 060006871406	B	105,000.000	1.1150		- 117,077	117,077	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/27/2012 060006871406	S	- 75,000.000	1.1309		84,820	85,030	- 210
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/27/2012 060006871406	S	- 100,000.000	1.0041		100,406	100,523	- 117
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/30/2012 060006871406	B	1,350,000.000	.4043		- 545,751	545,751	
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
01/31/2012 060006871406	B	130,000.000	1.0318		- 134,134	134,134	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
01/31/2012 060006871406	S	- 130,000.000	1.1320		147,159	122,681	24,478
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
01/31/2012 060006871406	B	1,970,000.000	.4027		- 793,398	793,398	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/31/2012 060006871406	S	- 800,000.000	1.1666		933,281	913,364	19,917
Issue: 9127955K3 - U S Treasury Bill 4/26/12							
01/31/2012 060006871406	S	- 965,000.000	.9999		964,897	964,982	- 85
Issue: 01F040628 - FNMA Tba 30Yr 4.000% 2/15/39							
02/01/2012 060006871402	B	315,000.000	1.0483		- 330,209	330,209	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/01/2012 060006871406	B	80,000.000	1.1545		- 92,363	92,363	
Issue: 98389BAN0 - Xcel Energy Inc 4.800% 9/15/41							
02/01/2012 060006871406	S	- 100,000.000	1.1072		110,721	99,763	10,958
Issue: 99E251907 - Barclays Bank Fi 2.80750% Swap							
02/02/2012 060006871415	S	- 5,250,000.000	1.0000		133,000		133,000
Issue: 01F040628 - FNMA Tba 30Yr 4.000% 2/15/39							
02/03/2012 060006871402	S	- 315,000.000	1.0549		332,300	330,209	2,092
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/03/2012 060006871406	S	- 555,000.000	.4063		151,262	151,262	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
02/03/2012 060006871406	S	- 1,850,000.000	.4202		503,866	503,866	

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							
02/03/2012 060006871406	B	1,850,000.000	.4278		- 791,393	791,393	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
02/03/2012 060006871406	B	220,000.000	.4384		- 96,450	96,450	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
02/03/2012 060006871406	B	340,000.000	.3853		- 130,985	130,985	
Issue: 714264AH1 - Pernod Ricard Sa 4.250% 7/15/22							
02/06/2012 060006871406	S	- 155,000.000	1.0401		161,216	154,349	6,867
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
02/06/2012 060006871406	B	150,000.000	1.0088		- 151,313	151,313	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
02/08/2012 060006871406	B	345,000.000	.4301		- 148,381	148,381	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
02/08/2012 060006871406	S	- 345,000.000	.4267		113,604	113,604	
Issue: 29273RAR0 - Energy Transfer Part 6.500% 2/01/42							
02/09/2012 060006871406	B	125,000.000	1.0907		- 136,336	136,336	
Issue: 29273RAP4 - Energy Tran Ptnr 6.050% 6/01/41							
02/09/2012 060006871406	S	- 125,000.000	1.0433		130,415	124,608	5,807
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/13/2012 060006871406	B	1,155,000.000	.9975		- 1,152,136	1,152,136	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/13/2012 060006871406	B	1,195,000.000	.3664		- 437,836	437,836	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/13/2012 060006871406	B	965,000.000	.3660		- 353,151	353,151	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
02/13/2012 060006871406	B	1,180,000.000	.3896		- 459,728	459,728	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
02/13/2012 060006871406	S	- 955,000.000	.3821		356,767	356,767	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
02/13/2012 060006871406	S	- 2,370,000.000	.3785		896,927	945,397	- 48,471
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/13/2012 060006871406	S	- 1,775,000.000	1.1169		1,982,515	2,028,315	- 45,799
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/13/2012 060006871406	B	1,920,000.000	.9915		- 1,903,622	1,903,622	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
02/13/2012 060006871406	S	- 1,180,000.000	1.0008		1,180,968	1,187,778	- 6,810
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
02/14/2012 060006871402	B	7,000.000	1.0948		- 7,664	7,664	
Issue: 124857AD5 - Cbs Corp 5.750% 4/15/20							
02/16/2012 060006871402	B	15,000.000	1.1550		- 17,324	17,324	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
02/16/2012 060006871402	S	- 50,000.000	1.0708		53,539	49,611	3,927
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
02/17/2012 060006871406	S	- 110,000.000	1.1130		122,425	110,439	11,985

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/17/2012 060006871406	B	80,000.000	.9933		- 79,463	79,463	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/29/2012 060006871406	B	1,930,000.000	.4097		- 790,740	790,740	
Issue: 01F040636 - FNMA Tba 15 Yr 4.000% 4/03/18							
03/01/2012 060006871402	B	315,000.000	1.0523		- 331,488	331,488	
Issue: 01F040636 - FNMA Tba 15 Yr 4.000% 4/03/18							
03/02/2012 060006871402	S	- 315,000.000	1.0533		331,796	331,488	308
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
03/08/2012 060006871406	B	860,000.000	.3853		- 331,358	331,358	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
03/08/2012 060006871406	S	- 860,000.000	.3819		321,277	321,277	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/21/2012 060006871406	S	- 615,000.000	.3808		208,159	208,159	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/21/2012 060006871406	B	615,000.000	.3878		- 238,515	238,515	
Issue: 899043AA1 - Tufts University 5.017% 4/15/12							
03/22/2012 060006871406	B	150,000.000	1.0000		- 150,000	150,000	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/22/2012 060006871406	S	- 165,000.000	.9543		157,465	158,234	- 769
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
03/28/2012 060006871406	B	145,000.000	1.1069		- 160,495	160,495	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
03/28/2012 060006871406	S	- 130,000.000	1.2451		161,860	159,556	2,305
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
03/30/2012 060006871406	B	430,000.000	.4453		- 191,466	191,466	
Issue: 31419JBM9 - F N M A #Ae7243 4.000% 12/01/40							
04/01/2012 060006871402	B	315,000.660	1.0513		- 331,144	331,144	
Issue: 01F042640 - FNMA Pl Tba 4.500% 4/01/36							
04/01/2012 060006871402	B	150,000.000	1.0645		- 159,680	159,680	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
04/02/2012 060006871406	B	2,000,000.000	.4116		- 823,120	823,120	
Issue: 539473AQ1 - Lloyds Tsb Bank Plc 4.200% 3/28/17							
04/03/2012 060006871402	B	3,000.000	1.0134		- 3,040	3,040	
Issue: 416518AB4 - Hartford Finl 5.125% 4/15/22							
04/03/2012 060006871402	B	3,000.000	1.0054		- 3,016	3,016	
Issue: 01F042640 - FNMA Pl Tba 4.500% 4/01/36							
04/04/2012 060006871402	S	- 150,000.000	1.0629		159,439	159,680	- 240
Issue: 718546AF1 - Phillips 66 5.875% 5/01/42							
04/04/2012 060006871406	S	- 180,000.000	1.0269		184,838	179,950	4,889
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/04/2012 060006871406	S	- 640,000.000	.3820		218,257	218,257	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/04/2012 060006871406	B	640,000.000	.3776		- 241,677	241,677	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/04/2012 060006871406	B	145,000.000	.9569		- 138,747	138,747	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
04/09/2012 060006871406	B	90,000.000	1.1018		- 99,159	99,159	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
04/09/2012 060006871406	S	- 80,000.000	1.2394		99,150	98,188	962
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
04/11/2012 060006871406	S	- 60,000.000	1.0652		63,910	61,717	2,193
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
04/11/2012 060006871406	S	- 100,000.000	1.1700		117,001	107,490	9,511
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
04/11/2012 060006871406	S	- 75,000.000	1.0993		82,449	82,240	209
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
04/11/2012 060006871406	B	1,200,000.000	.4275		- 512,976	512,976	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
04/11/2012 060006871406	S	- 1,200,000.000	.4240		395,144	395,144	
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
04/11/2012 060006871406	S	- 110,000.000	1.0960		120,562	109,526	11,036
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/11/2012 060006871406	B	50,000.000	.9900		- 49,500	49,500	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/11/2012 060006871406	B	60,000.000	.9891		- 59,344	59,344	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/11/2012 060006871406	B	80,000.000	.9869		- 78,950	78,950	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/11/2012 060006871406	B	95,000.000	.9908		- 94,124	94,124	
Issue: 460146CG6 - Intl Paper Co 4.750% 2/15/22							
04/17/2012 060006871402	B	3,000.000	1.0639		- 3,192	3,192	
Issue: 575767AJ7 - Mass Mutual Life Ins 5.375% 12/01/41							
04/23/2012 060006871406	S	- 175,000.000	1.0645		186,289	174,417	11,872
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/23/2012 060006871406	B	145,000.000	1.0092		- 146,337	146,337	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
04/30/2012 060006871406	B	575,000.000	.3798		- 218,408	218,408	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/30/2012 060006871406	S	- 570,000.000	.4049		176,278	176,278	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
04/30/2012 060006871406	S	- 1,315,000.000	.4530		541,052	541,052	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/30/2012 060006871406	S	- 2,740,000.000	.3983		770,637	770,637	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/30/2012 060006871406	B	2,105,000.000	1.0027		- 2,110,756	2,110,756	
Issue: 01F042657 - FNMA Tba 30Yr 4.500% 5/15/41							
05/01/2012 060006871402	B	150,000.000	1.0616		- 159,234	159,234	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39							
05/01/2012 060006871406	B	80,000.000	1.2274		- 98,191	98,191	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
05/01/2012 060006871406	S	- 90,000.000	1.1035		99,318	96,633	2,684
Issue: 01F042657 - FNMA Tba 30Yr 4.500% 5/15/41							
05/02/2012 060006871402	S	- 150,000.000	1.0714		160,705	159,234	1,471
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/02/2012 060006871406	B	830,000.000	.3788		- 314,421	314,421	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/02/2012 060006871406	S	- 1,440,000.000	.4039		445,334	445,334	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
05/02/2012 060006871406	B	615,000.000	.4372		- 268,866	268,866	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/04/2012 060006871406	S	- 2,300,000.000	.3737		851,428	851,428	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/04/2012 060006871406	B	2,300,000.000	.3769		- 866,939	866,939	
Issue: 912828AF7 - U S Treasury I P S 3.000% 7/15/12							
05/07/2012 060006871402	B	51,495.820	1.0133		- 52,180	52,180	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
05/07/2012 060006871406	S	- 3,405,000.000	.4174		1,161,195	1,161,195	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
05/07/2012 060006871406	B	3,410,000.000	.4128		- 1,407,750	1,407,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9127956A4 - U S Treasury Bill 8/09/12							
05/10/2012 060006871402	B	235,000.000	.9998		- 234,947	234,947	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/11/2012 060006871406	S	- 1,215,000.000	.4139		375,751	375,751	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
05/11/2012 060006871406	B	2,445,000.000	.4044		- 988,831	988,831	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/11/2012 060006871406	S	- 1,220,000.000	.4005		380,730	380,730	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/14/2012 060006871406	B	95,000.000	.9975		- 94,763	94,763	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/14/2012 060006871406	S	- 215,000.000	.9977		214,513	213,479	1,034
Issue: 487836BJ6 - Kellogg Co 3.125% 5/17/22							
05/14/2012 060006871406	B	230,000.000	.9916		- 228,066	228,066	
Issue: 04044TAE6 - Aristotle Holding 4.750% 11/15/21							
05/14/2012 060006871406	S	- 100,000.000	1.1039		110,389	104,161	6,228
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/21/2012 060006871406	S	- 55,000.000	1.0642		58,532	56,332	2,200
Issue: 796253Z21 - San Antonio Tx Elec 4.427% 2/01/42							
05/21/2012 060006871406	B	70,000.000	1.0818		- 75,725	75,725	
Issue: 11041RAL2 - British Aerospace Fi 7.500% 7/01/27							
05/23/2012 060006871406	B	230,000.000	1.2664		- 291,277	291,277	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05523RAC1 - Bae Systems Plc 5.800% 10/11/41							
05/23/2012 060006871406	S	- 260,000.000	1.1361		295,373	258,645	36,728
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/30/2012 060006871406	S	- 475,000.000	1.0870		516,340	510,175	6,165
Issue: 50076QAC0 - Kraft Foods Inc 5.000% 6/04/42							
05/30/2012 060006871406	B	660,000.000	.9929		- 655,334	655,334	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
05/31/2012 060006871402	B	10,000.000	1.0707		- 10,707	10,707	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
05/31/2012 060006871406	S	- 2,885,000.000	.4717		983,861	983,861	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
05/31/2012 060006871406	S	- 1,255,000.000	.5141		527,528	527,528	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
05/31/2012 060006871406	S	- 1,050,000.000	.4957		431,067	431,067	
Issue: 01F042665 - FNMA Pl Tba 4.500% 6/15/41							
06/01/2012 060006871402	B	150,000.000	1.0702		- 160,523	160,523	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/06/2012 060006871406	S	- 85,000.000	1.0948		93,058	91,409	1,650
Issue: 01F042665 - FNMA Pl Tba 4.500% 6/15/41							
06/07/2012 060006871402	S	- 150,000.000	1.0709		160,635	160,523	111
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/07/2012 060006871406	S	- 100,000.000	1.0791		107,906	107,540	366

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00817YAJ7 - Aetna Inc 4.500% 5/15/42							
06/07/2012 060006871406	B	130,000.000	1.0025		- 130,330	130,330	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/08/2012 060006871406	S	- 1,810,000.000	.4209		725,235	725,235	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
06/08/2012 060006871406	B	1,805,000.000	.4293		- 774,887	774,887	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/13/2012 060006871406	S	- 210,000.000	1.0836		227,555	225,975	1,579
Issue: 20030NAK7 - Comcast Corp 6.500% 11/15/35							
06/13/2012 060006871406	B	290,000.000	1.2035		- 349,012	349,012	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/19/2012 060006871406	S	- 600,000.000	1.0794		647,625	646,521	1,104
Issue: 71656LAM3 - Petroleos M T N 5.500% 6/27/44							
06/19/2012 060006871406	B	855,000.000	.9955		- 851,170	851,170	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
06/20/2012 060006871406	S	- 285,000.000	.4207		109,172	109,172	
Issue: 377373AD7 - Glaxosmithkline 2.850% 5/08/22							
06/20/2012 060006871406	B	290,000.000	1.0180		- 295,206	295,206	
Issue: 25179MAN3 - Devon Energy Corp 4.750% 5/15/42							
06/20/2012 060006871406	S	- 305,000.000	1.0589		322,965	302,301	20,664
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
06/20/2012 060006871406	S	- 275,000.000	1.0089		277,449	275,102	2,347

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/20/2012 060006871406	B	570,000.000	.4415		- 251,644	251,644	
Issue: 25179MAL7 - Devon Energy Corp 5.600% 7/15/41							
06/20/2012 060006871406	B	290,000.000	1.1738		- 340,414	340,414	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/20/2012 060006871406	S	- 285,000.000	.4629		123,069	123,069	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/21/2012 060006871406	S	- 345,000.000	1.0914		376,535	371,749	4,786
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
06/21/2012 060006871406	B	435,000.000	.9786		- 425,687	425,687	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/27/2012 060006871406	B	110,000.000	1.0886		- 119,745	119,745	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/27/2012 060006871406	S	- 65,000.000	1.0905		70,880	70,209	671
Issue: 737679DB3 - Potomac Elec Pwr Co 6.500% 11/15/37							
06/27/2012 060006871406	S	- 115,000.000	1.4227		163,615	113,327	50,288
Issue: 20030NAF8 - Comcast Corp 5.650% 6/15/35							
06/27/2012 060006871406	B	95,000.000	1.1263		- 106,999	106,999	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/29/2012 060006871406	S	- 480,000.000	1.0738		515,400	519,124	- 3,724
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/29/2012 060006871406	S	- 30,000.000	1.0781		32,344	32,437	- 93

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/29/2012 060006871406	B	2,620,000.000	.4223		- 1,106,452	1,106,452	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
06/29/2012 060006871406	B	35,000.000	1.2993		- 45,474	45,474	
Issue: 01F042673 - FNMA Tba 30Yr 4.500% 7/15/41							
07/01/2012 060006871402	B	150,000.000	1.0702		- 160,523	160,523	
Issue: 01F042673 - FNMA Tba 30Yr 4.500% 7/15/41							
07/02/2012 060006871402	S	- 150,000.000	1.0745		161,174	160,523	650
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/02/2012 060006871406	S	- 310,000.000	1.0893		337,682	335,181	2,501
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/02/2012 060006871406	S	- 155,000.000	1.0916		169,192	167,653	1,539
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
07/02/2012 060006871406	B	195,000.000	1.2548		- 244,684	244,684	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/02/2012 060006871406	B	1,025,000.000	.4511		- 462,398	462,398	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
07/02/2012 060006871406	S	- 160,000.000	1.3105		209,672	204,334	5,338
Issue: 842400FT5 - Southern Ca Edison 3.900% 12/01/41							
07/02/2012 060006871406	B	185,000.000	1.0272		- 190,032	190,032	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/12/2012 060006871406	B	120,000.000	1.1141		- 133,688	133,688	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
07/12/2012 060006871406	S	- 145,000.000	1.3530		196,188	181,881	14,307
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
07/16/2012 060006871406	B	95,000.000	1.0630		- 100,982	100,982	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/16/2012 060006871406	S	- 80,000.000	1.0883		87,061	79,350	7,711
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
07/19/2012 060006871406	B	575,000.000	.4355		- 250,401	250,401	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
07/19/2012 060006871406	S	- 575,000.000	.5257		254,501	254,501	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
07/20/2012 060006871406	B	220,000.000	.5349		- 117,671	117,671	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
07/20/2012 060006871406	S	- 220,000.000	.5308		96,450	96,450	
Issue: 478045AA5 - John Sevier Comb 4.626% 1/15/42							
07/27/2012 060006871406	S	- 69,544.300	1.1597		80,651	71,809	8,842
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/27/2012 060006871406	B	50,000.000	1.1033		- 55,164	55,164	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/31/2012 060006871406	S	- 610,000.000	.4828		197,449	197,449	
Issue: 01F042681 - FNMA Tba 30Yr 4.500% 8/15/40							
08/01/2012 060006871402	B	150,000.000	1.0738		- 161,063	161,063	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/02/2012 060006871406	B	55,000.000	1.1177		- 61,471	61,471	
Issue: 341099CH0 - Florida Pwr Corp 6.350% 9/15/37							
08/02/2012 060006871406	S	- 60,000.000	1.4298		85,789	70,787	15,002
Issue: 01F042681 - FNMA Tba 30Yr 4.500% 8/15/40							
08/03/2012 060006871402	S	- 150,000.000	1.0808		162,117	161,063	1,055
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/08/2012 060006871406	S	- 120,000.000	1.0768		129,220	131,425	- 2,205
Issue: 59156RBD9 - Metlife Inc 4.125% 8/13/42							
08/08/2012 060006871406	B	150,000.000	.9937		- 149,054	149,054	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
08/13/2012 060006871406	S	- 1,770,000.000	1.0128		1,792,609	1,789,086	3,523
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
08/13/2012 060006871406	B	1,745,000.000	.9982		- 1,741,864	1,741,864	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/14/2012 060006871406	B	620,000.000	.4138		- 256,562	256,562	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/14/2012 060006871406	B	100,000.000	1.0372		- 103,719	103,719	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
08/14/2012 060006871406	S	- 620,000.000	.4106		254,560	275,521	- 20,961
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
08/14/2012 060006871406	S	- 310,000.000	.4437		91,463	91,463	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 695114CG1 - Pacificorp 6.250% 10/15/37							
08/14/2012 060006871406	S	- 100,000.000	1.3777		137,769	103,203	34,566
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/14/2012 060006871406	B	310,000.000	.4264		- 132,172	132,172	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/15/2012 060006871406	B	685,000.000	.4011		- 274,767	274,767	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
08/15/2012 060006871406	S	- 685,000.000	.3979		272,548	304,406	- 31,858
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/16/2012 060006871406	B	135,000.000	1.0222		- 137,995	137,995	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
08/16/2012 060006871406	S	- 135,000.000	1.4212		191,861	168,132	23,728
Issue: 867229AE6 - Suncor Energy Inc 6.500% 6/15/38							
08/17/2012 060006871406	S	- 100,000.000	1.2749		127,489	111,034	16,455
Issue: 86722TAB8 - Suncor Inc 6.850% 6/01/39							
08/17/2012 060006871406	B	100,000.000	1.3184		- 131,843	131,843	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/21/2012 060006871406	B	275,000.000	1.0131		- 278,609	278,609	
Issue: 001957BD0 - AT&T Corp 8.000% 11/15/31							
08/21/2012 060006871406	S	- 310,000.000	1.5126		468,891	422,254	46,636
Issue: 718546AF1 - Phillips 66 5.875% 5/01/42							
08/22/2012 060006871406	S	- 145,000.000	1.1474		166,372	149,523	16,849

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							
08/22/2012 060006871406	B	1,000,000.000	.4559		- 455,920	455,920	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/22/2012 060006871406	B	120,000.000	1.0352		- 124,219	124,219	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/22/2012 060006871406	S	- 1,000,000.000	.4515		323,686	323,686	
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
08/23/2012 060006871402	B	4,000.000	1.0277		- 4,111	4,111	
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
08/24/2012 060006871402	B	2,000.000	1.0271		- 2,054	2,054	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/30/2012 060006871406	S	- 260,000.000	1.0577		274,991	271,122	3,868
Issue: 149123CA7 - Caterpillar Inc 3.803% 8/15/42							
08/30/2012 060006871406	B	295,000.000	1.0303		- 303,939	303,939	
Issue: 01F042699 - FNMA Tba 30Yr 4.500% 9/15/41							
09/01/2012 060006871402	B	150,000.000	1.0800		- 162,000	162,000	
Issue: 01F042699 - FNMA Tba 30Yr 4.500% 9/15/41							
09/05/2012 060006871402	S	- 150,000.000	1.0820		162,305	162,000	305
Issue: 9127956K2 - U S Treasury Bill 10/04/12							
09/05/2012 060006871415	B	105,000.000	.9999		- 104,992	104,992	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/10/2012 060006871406	S	- 435,000.000	.9946		432,638	433,141	- 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: 893830BC2 - Transocean Inc 3.800% 10/15/22							
09/10/2012 060006871406	B	480,000.000	.9931		- 476,683	476,683	
Issue: 31359MZC0 - F N M A M T N 4.375% 10/15/15							
09/14/2012 060006871402	S	- 300,000.000	1.1195		335,838	331,192	4,646
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/14/2012 060006871406	S	- 465,000.000	.9864		458,679	485,338	- 26,659
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
09/14/2012 060006871406	B	440,000.000	1.2853		- 565,545	565,545	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/18/2012 060006871406	S	- 185,000.000	1.0006		185,116	191,911	- 6,795
Issue: 26442CAN4 - Duke Energy Carolina 4.000% 9/30/42							
09/18/2012 060006871406	B	210,000.000	.9920		- 208,328	208,328	
Issue: 9127956T3 - U S Treasury Bill 11/23/12							
09/19/2012 060006871406	B	1,250,000.000	.9999		- 1,249,833	1,249,833	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
09/24/2012 060006871406	B	995,000.000	.4512		- 448,984	448,984	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/24/2012 060006871406	S	- 995,000.000	.4393		437,143	437,253	- 109
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/28/2012 060006871406	B	3,185,000.000	.4131		- 1,315,692	1,315,692	
Issue: 01F0426A6 - FNMA Tba 30Yr 4.500% 10/15/41							
10/01/2012 060006871402	B	150,000.000	1.0813		- 162,188	162,188	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/01/2012 060006871406	S	- 190,000.000	1.0383		197,273	198,062	- 789
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
10/01/2012 060006871406	B	230,000.000	.9944		- 228,705	228,705	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/02/2012 060006871406	B	655,000.000	.4337		- 284,080	284,080	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/02/2012 060006871406	S	- 655,000.000	.4293		272,825	272,825	
Issue: 01F0426A6 - FNMA Tba 30Yr 4.500% 10/15/41							
10/03/2012 060006871402	S	- 150,000.000	1.0814		162,217	162,188	29
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/03/2012 060006871406	S	- 305,000.000	1.0000		305,000	304,768	232
Issue: 80687PAA4 - Schneider Electric 2.950% 9/27/22							
10/03/2012 060006871406	B	320,000.000	1.0073		- 322,342	322,342	
Issue: 9127956N6 - U S Treasury Bill 10/25/12							
10/03/2012 060006871415	S	- 3,520,000.000	.0000		3,519,856	3,519,863	- 7
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/12/2012 060006871406	S	- 125,000.000	1.0381		129,766	129,317	448
Issue: 797400FN3 - San Diego Cnty 5.911% 4/01/48							
10/12/2012 060006871406	B	115,000.000	1.3320		- 153,180	153,180	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/15/2012 060006871406	S	- 1,000,000.000	.4509		327,028	327,028	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
10/15/2012 060006871406	B	1,005,000.000	.4760		- 478,420	478,420	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/31/2012 060006871406	B	3,335,000.000	.4075		- 1,358,879	1,358,879	
Issue: 01F0426B4 - FNMA Tba 30Yr 4.500% 11/15/41							
11/01/2012 060006871402	B	150,000.000	1.0809		- 162,141	162,141	
Issue: 01F0426B4 - FNMA Tba 30Yr 4.500% 11/15/41							
11/01/2012 060006871402	S	- 150,000.000	1.0783		161,748	162,141	- 393
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
11/01/2012 060006871406	S	- 130,000.000	.9918		128,934	128,640	294
Issue: 053332AN2 - Autozone Inc 2.875% 1/15/23							
11/01/2012 060006871406	B	135,000.000	.9967		- 134,557	134,557	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
11/05/2012 060006871406	S	- 610,000.000	.4310		197,111	197,111	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
11/06/2012 060006871406	S	- 285,000.000	.9891		281,905	281,773	133
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/07/2012 060006871406	S	- 75,000.000	1.0380		77,848	77,041	806
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
11/07/2012 060006871406	B	95,000.000	.9844		- 93,517	93,517	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/08/2012 060006871406	S	- 65,000.000	1.0497		68,230	66,769	1,461

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 797400FN3 - San Diego Cnty 5.911% 4/01/48							
11/08/2012 060006871406	B	60,000.000	1.3372		- 80,234	80,234	
Issue: 744320AL6 - Prudential Fin 5.875% 9/15/42							
11/14/2012 060006871406	S	- 80,000.000	1.0400		83,200	80,000	3,200
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/15/2012 060006871406	S	- 1,065,000.000	1.0630		1,132,145	1,093,985	38,160
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/15/2012 060006871406	B	1,095,000.000	1.0088		- 1,104,667	1,104,667	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/15/2012 060006871406	B	70,000.000	1.0106		- 70,744	70,744	
Issue: 786514BA6 - Safeway Inc 7.250% 2/01/31							
11/15/2012 060006871406	S	- 125,000.000	1.1137		139,213	142,682	- 3,469
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
11/16/2012 060006871406	S	- 1,210,000.000	.4973		510,096	510,096	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
11/16/2012 060006871406	B	1,210,000.000	.4929		- 596,433	596,433	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/26/2012 060006871406	S	- 55,000.000	.9916		54,536	55,252	- 716
Issue: 893830BC2 - Transocean Inc 3.800% 10/15/22							
11/26/2012 060006871406	S	- 140,000.000	1.0195		142,736	139,033	3,703
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/26/2012 060006871406	B	125,000.000	.9970		- 124,619	124,619	

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							
11/26/2012 060006871406	B	70,000.000	1.2152		- 85,065	85,065	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/27/2012 060006871406	S	- 625,000.000	.4561		273,072	273,072	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
11/27/2012 060006871406	B	625,000.000	.4424		- 276,506	276,506	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
11/30/2012 060006871406	S	- 1,735,000.000	.4576		567,394	567,394	
Issue: 01F0426C2 - FNMA Pl Tba 4.500% 12/01/34							
12/01/2012 060006871402	B	150,000.000	1.0781		- 161,719	161,719	
Issue: 01F0306C7 - FNMA Tba 30Yr 3.000% 12/15/42							
12/01/2012 060006871402	B	49,261.000	1.0524		- 51,843	51,843	
Issue: 01F0306C7 - FNMA Tba 30Yr 3.000% 12/15/42							
12/01/2012 060006871402	B	105,739.000	1.0524		- 111,282	111,282	
Issue: 01F0426C2 - FNMA Pl Tba 4.500% 12/01/34							
12/05/2012 060006871402	S	- 150,000.000	1.0793		161,895	161,719	176
Issue: 01F0306C7 - FNMA Tba 30Yr 3.000% 12/15/42							
12/06/2012 060006871402	S	- 155,000.000	1.0538		163,337	163,125	212
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/11/2012 060006871406	S	- 100,000.000	.9827		98,266	99,439	- 1,173
Issue: 9151375F6 - University Tx Univ 5.134% 8/15/42							
12/11/2012 060006871406	B	105,000.000	1.2376		- 129,947	129,947	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/12/2012 060006871406	S	- 140,000.000	.9725		136,150	139,215	- 3,065
Issue: 59562VAR8 - Midamerican Energy 6.500% 9/15/37							
12/12/2012 060006871406	B	150,000.000	1.3258		- 198,867	198,867	
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
12/13/2012 060006871406	S	- 235,000.000	.9909		232,861	234,533	- 1,671
Issue: 88165FAG7 - Teva Pharm Fin 2.950% 12/18/22							
12/13/2012 060006871406	B	245,000.000	.9980		- 244,515	244,515	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
12/14/2012 060006871406	S	- 965,000.000	.4070		392,774	404,545	- 11,771
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
12/14/2012 060006871406	B	970,000.000	.3985		- 386,535	386,535	
Issue: 3133EA2J6 - F F C B Deb 0.2075% 3/26/15							
12/27/2012 060006871402	B	200,000.000	.9998		- 199,954	199,954	
Total For Barclays Capital Inc. Fixed In				**0**	**91,429,988**	**90,899,963**	**530,023**
Broker: Bny Convergex / Ljr							
Issue: 172967424 - Citigroup Inc							
01/13/2012 060006871408	S	- 16,795.000	30.7092	850	514,911	488,874	26,037
Issue: 231021106 - Cummins Inc							
01/17/2012 060006871404	B	1,640.000	99.6604	33	- 163,476	163,476	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 35671D857 - Freeport McMoran Copper Gold							
01/17/2012 060006871404	S	- 9,240.000	42.9331	192	396,509	407,138	- 10,629
Issue: 278642103 - E Bay Inc							
01/18/2012 060006871404	S	- 7,930.000	30.1714	163	239,096	146,866	92,230
Issue: 02076X102 - Alpha Natural Resources Inc							
01/18/2012 060006871404	B	15,050.000	19.7075	301	- 296,899	296,899	
Issue: 61945C103 - Mosaic Co							
01/19/2012 060006871404	S	- 11,250.000	53.6215	237	603,005	723,933	- 120,927
Issue: 478160104 - Johnson Johnson							
01/20/2012 060006871404	B	10,120.000	65.1774	202	- 659,798	659,798	
Issue: 74144T108 - T Rowe Price Group Inc							
01/20/2012 060006871404	S	- 3,000.000	59.9776	63	179,869	162,304	17,566
Issue: 962166104 - Weyerhaeuser Co							
01/24/2012 060006871404	B	7,600.000	19.5728	152	- 148,905	148,905	
Issue: 165167107 - Chesapeake Energy Corp							
01/24/2012 060006871404	B	6,130.000	21.9894	123	- 134,918	134,918	
Issue: 02076X102 - Alpha Natural Resources Inc							
01/24/2012 060006871404	B	9,300.000	20.0961	186	- 187,080	187,080	
Issue: 855030102 - Staples Inc							
01/25/2012 060006871404	B	11,000.000	16.1928	220	- 178,341	178,341	
Issue: 780287108 - Royal Gold Inc							
01/25/2012 060006871408	B	4,445.000	70.6644	222	- 314,326	314,326	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 42805T105 - Hertz Global Holdings Inc							
01/26/2012 060006871408	S	- 35,305.000	13.9319	1,422	490,444	459,024	31,420
Issue: 855030102 - Staples Inc							
01/30/2012 060006871404	B	10,370.000	15.1260	207	- 157,064	157,064	
Issue: 949746101 - Wells Fargo Co							
01/30/2012 060006871404	B	4,870.000	29.1774	97	- 142,191	142,191	
Issue: 46625H100 - J P Morgan Chase Co							
01/30/2012 060006871404	B	4,900.000	36.8632	98	- 180,728	180,728	
Issue: 478160104 - Johnson Johnson							
01/30/2012 060006871408	S	- 2,951.000	65.3538	151	192,708	195,166	- 2,459
Issue: 747525103 - Qualcomm Inc							
01/30/2012 060006871408	B	4,533.000	57.9605	227	- 262,962	262,962	
Issue: 962166104 - Weyerhaeuser Co							
01/31/2012 060006871404	B	6,110.000	20.0114	122	- 122,392	122,392	
Issue: 655844108 - Norfolk Southn Corp							
01/31/2012 060006871404	B	1,620.000	72.3444	32	- 117,230	117,230	
Issue: 302130109 - Expeditors Intl Wash Inc							
01/31/2012 060006871404	B	4,240.000	44.7019	85	- 189,621	189,621	
Issue: 438516106 - Honeywell International Inc							
01/31/2012 060006871404	B	2,110.000	58.0759	42	- 122,582	122,582	
Issue: 02076X102 - Alpha Natural Resources Inc							
01/31/2012 060006871404	B	5,810.000	20.3737	116	- 118,487	118,487	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 67066G104 - Nvidia Corp							
02/01/2012 060006871404	S	- 12,210.000	14.9988	248	182,888	187,179	- 4,291
Issue: 22160K105 - Costco Whsl Corp							
02/01/2012 060006871404	B	1,720.000	83.4181	34	- 143,514	143,514	
Issue: 46625H100 - J P Morgan Chase Co							
02/01/2012 060006871404	B	2,730.000	37.8258	55	- 103,319	103,319	
Issue: 718172109 - Philip Morris Intl							
02/01/2012 060006871404	B	1,580.000	75.9097	32	- 119,969	119,969	
Issue: 88023U101 - Tempur Pedic Intl Inc							
02/01/2012 060006871404	S	- 4,490.000	68.1815	96	306,039	268,679	37,361
Issue: 931422109 - Walgreen Co							
02/02/2012 060006871404	S	- 9,370.000	33.4905	193	313,613	317,769	- 4,156
Issue: 038222105 - Applied Matls Inc							
02/02/2012 060006871404	B	3,850.000	12.7131	77	- 49,022	49,022	
Issue: 756577102 - Red Hat Inc							
02/02/2012 060006871404	S	- 2,420.000	47.3819	51	114,614	104,121	10,493
Issue: 191216100 - Coca Cola Company							
02/07/2012 060006871404	S	- 6,090.000	68.8830	130	419,368	390,800	28,568
Issue: 501044101 - Kroger Co							
02/07/2012 060006871404	B	5,420.000	23.9028	108	- 129,662	129,662	
Issue: 962166104 - Weyerhaeuser Co							
02/07/2012 060006871404	B	6,450.000	20.3949	129	- 131,676	131,676	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 512807108 - Lam Research Corp							
02/07/2012 060006871404	B	4,440.000	43.3682	89	- 192,644	192,644	
Issue: 704326107 - Paychex Inc							
02/08/2012 060006871404	B	4,560.000	31.6149	91	- 144,255	144,255	
Issue: 756577102 - Red Hat Inc							
02/08/2012 060006871404	B	2,820.000	47.8265	56	- 134,927	134,927	
Issue: 693718108 - Paccar Inc							
02/13/2012 060006871404	B	2,750.000	43.9980	55	- 121,050	121,050	
Issue: 655844108 - Norfolk Southn Corp							
02/13/2012 060006871404	B	3,100.000	71.1291	62	- 220,562	220,562	
Issue: 966837106 - Whole Foods Mkt Inc							
02/14/2012 060006871404	S	- 1,780.000	80.5689	38	143,374	80,166	63,208
Issue: 02076X102 - Alpha Natural Resources Inc							
02/14/2012 060006871404	B	7,880.000	20.0819	158	- 158,403	158,403	
Issue: 478160104 - Johnson Johnson							
02/14/2012 060006871408	S	- 3,798.000	64.4643	195	244,641	251,183	- 6,543
Issue: 580135101 - McDonalds Corp							
02/14/2012 060006871408	S	- 2,803.000	99.1923	145	277,891	193,280	84,610
Issue: 73755L107 - Potash Corp Of Saskatchewan							
02/14/2012 060006871408	S	- 2,362.000	44.1948	120	104,268	118,694	- 14,426
Issue: 00724F101 - Adobe Sys Inc							
02/15/2012 060006871404	B	8,930.000	32.5084	179	- 290,479	290,479	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 73172K104 - Polycom Inc							
02/16/2012 060006871404	B	5,660.000	21.7981	113	- 123,490	123,490	
Issue: 00846U101 - Agilent Technologies Inc							
02/16/2012 060006871404	B	3,720.000	42.2508	74	- 157,247	157,247	
Issue: 124857202 - Cbs Corp Class B Non Voting							
02/16/2012 060006871404	B	5,280.000	29.1464	106	- 153,999	153,999	
Issue: 73172K104 - Polycom Inc							
02/22/2012 060006871404	B	5,920.000	21.5399	118	- 127,635	127,635	
Issue: 428236103 - Hewlett Packard Co							
02/23/2012 060006871404	B	6,080.000	26.9999	122	- 164,281	164,281	
Issue: 808513105 - Schwab Charles Corp							
02/28/2012 060006871408	B	37,917.000	13.6983	1,517	- 520,915	520,915	
Issue: 48203R104 - Juniper Networks Inc							
02/28/2012 060006871408	B	23,153.000	23.6361	695	- 547,941	547,941	
Issue: 512807108 - Lam Research Corp							
03/02/2012 060006871404	B	3,590.000	41.0760	72	- 147,535	147,535	
Issue: 18683K101 - Cliffs Natural Resources Inc							
03/02/2012 060006871404	B	2,520.000	63.9172	50	- 161,122	161,122	
Issue: 742718109 - Procter & Gamble Co							
03/07/2012 060006871404	S	- 3,220.000	66.5227	68	214,135	209,145	4,990
Issue: 111320107 - Broadcom Corp Cl A							
03/07/2012 060006871404	B	3,460.000	35.2703	69	- 122,104	122,104	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 315616102 - F5 Networks Inc							
03/07/2012 060006871404	B	870.000	124.9051	17	- 108,685	108,685	
Issue: 17275R102 - Cisco Sys Inc							
03/15/2012 060006871404	B	8,130.000	19.9369	163	- 162,250	162,250	
Issue: 481165108 - Joy Global Inc							
03/15/2012 060006871404	B	1,980.000	77.9746	40	- 154,429	154,429	
Issue: 428236103 - Hewlett Packard Co							
03/16/2012 060006871404	B	8,670.000	24.3125	173	- 210,963	210,963	
Issue: 723787107 - Pioneer Nat Res Co							
03/21/2012 060006871408	S	- 5,511.000	103.5387	286	570,316	518,443	51,872
Issue: 678026105 - Oil States International Inc							
03/21/2012 060006871408	S	- 1,246.000	81.6278	64	101,644	88,501	13,143
Issue: 46625H100 - J P Morgan Chase Co							
03/28/2012 060006871404	S	- 5,470.000	45.8668	115	250,776	202,925	47,851
Issue: 626717102 - Murphy Oil Corp							
03/29/2012 060006871404	B	3,500.000	54.9185	70	- 192,285	192,285	
Issue: 674599105 - Occidental Petroleum Corporation							
03/29/2012 060006871404	B	2,070.000	92.3912	41	- 191,291	191,291	
Issue: 165167107 - Chesapeake Energy Corp							
03/29/2012 060006871404	B	8,330.000	22.6902	167	- 189,176	189,176	
Issue: 278642103 - E Bay Inc							
03/29/2012 060006871408	B	29,674.000	37.0399	1,484	- 1,100,606	1,100,606	

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							
04/20/2012 060006871408	S	- 11,666.000	40.4278	594	471,037	547,942	- 76,905
Issue: 48203R104 - Juniper Networks Inc							
04/20/2012 060006871408	S	- 23,153.000	20.7399	1,168	479,022	547,941	- 68,919
Issue: 037833100 - Apple Inc							
04/23/2012 060006871408	S	- 389.000	573.2159	17	222,964	61,824	161,140
Issue: 580135101 - McDonalds Corp							
04/23/2012 060006871408	S	- 5,189.000	95.1282	167	493,454	357,806	135,647
Issue: 268648102 - E M C Corporation							
04/23/2012 060006871408	S	- 13,991.000	27.6391	428	386,270	290,469	95,802
Issue: 375558103 - Gilead Sciences Inc							
04/23/2012 060006871408	B	20,762.000	51.5994	623	- 1,071,930	1,071,930	
Issue: 871503108 - Symantec Corp							
05/02/2012 060006871404	S	- 43,090.000	16.3875	878	705,260	738,853	- 33,594
Issue: 032511107 - Anadarko Petroleum Corp							
05/03/2012 060006871404	B	3,280.000	72.7435	66	- 238,664	238,664	
Issue: 637071101 - National Oilwell Varco Inc							
05/03/2012 060006871404	B	2,590.000	73.3066	52	- 189,916	189,916	
Issue: 02076X102 - Alpha Natural Resources Inc							
05/03/2012 060006871404	S	- 14,390.000	15.1945	293	218,356	287,826	- 69,470
Issue: 247361702 - Delta Air Lines Inc							
05/04/2012 060006871404	S	- 24,440.000	11.0411	495	269,350	241,110	28,240

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							
05/07/2012 060006871404	S	- 23,990.000	23.9346	493	573,698	666,784	- 93,086
Issue: 075896100 - Bed Bath & Beyond Inc							
05/07/2012 060006871404	S	- 2,030.000	68.4769	44	138,964	119,702	19,262
Issue: G5876H105 - Marvell Technology Group Ltd							
05/07/2012 060006871404	S	- 3,390.000	14.0425	69	47,535	52,386	- 4,851
Issue: 02076X102 - Alpha Natural Resources Inc							
05/07/2012 060006871404	S	- 23,650.000	14.2605	481	336,780	473,043	- 136,263
Issue: 247361702 - Delta Air Lines Inc							
05/10/2012 060006871404	S	- 19,190.000	11.0793	389	212,223	189,317	22,906
Issue: 17275R102 - Cisco Sys Inc							
05/10/2012 060006871408	S	- 80,745.000	16.8812	2,453	1,360,620	1,586,178	- 225,558
Issue: 461202103 - Intuit Inc							
05/10/2012 060006871408	S	- 9,444.000	55.4717	295	523,580	567,328	- 43,749
Issue: 824348106 - Sherwin Williams Co							
05/11/2012 060006871404	S	- 1,410.000	122.7404	32	173,032	120,849	52,183
Issue: 872540109 - Tjx Companies Inc							
05/11/2012 060006871404	S	- 3,090.000	41.2520	65	127,404	73,420	53,984
Issue: 17275R102 - Cisco Sys Inc							
05/11/2012 060006871404	S	- 3,300.000	16.8895	67	55,668	62,468	- 6,799
Issue: 166764100 - Chevron Corporation							
05/14/2012 060006871404	B	1,190.000	101.7021	24	- 121,049	121,049	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 372460105 - Genuine Parts Co							
05/24/2012 060006871404	B	1,850.000	61.8809	37	- 114,517	114,517	
Issue: 166764100 - Chevron Corporation							
05/24/2012 060006871404	B	1,260.000	99.5291	25	- 125,432	125,432	
Issue: 88076W103 - Teradata Corp Del							
05/24/2012 060006871404	S	- 1,500.000	69.6606	32	104,459	72,425	32,034
Issue: 92826C839 - Visa Inc Class A Shares							
05/24/2012 060006871404	S	- 2,620.000	119.7640	59	313,722	195,444	118,278
Issue: 46120E602 - Intuitive Surgical Inc							
05/25/2012 060006871404	B	210.000	528.5309	4	- 110,996	110,996	
Issue: 92342Y109 - Verifone Systems Inc							
05/25/2012 060006871404	B	4,300.000	39.6794	86	- 170,707	170,707	
Issue: 872540109 - Tjx Companies Inc							
06/01/2012 060006871404	S	- 3,700.000	41.0577	77	151,836	87,913	63,923
Issue: 55826P100 - The Madison Square Garden Company							
07/10/2012 060006871403	B	1,000.000	37.5200	30	- 37,550	37,550	
Issue: 693656100 - Pvh Corp							
07/13/2012 060006871404	B	1,310.000	76.9924	26	- 100,886	100,886	
Issue: 103304101 - Boyd Gaming Corporation							
07/24/2012 060006871403	B	4,000.000	5.6127	120	- 22,571	22,571	
Issue: 037833100 - Apple Inc							
07/25/2012 060006871404	B	1,220.000	574.9495	24	- 701,463	701,463	

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							
07/25/2012 060006871404	S	- 7,150.000	32.9749	148	235,622	244,339	- 8,716
Issue: 896239100 - Trimble Nav Ltd							
07/25/2012 060006871404	B	1,230.000	41.5548	25	- 51,137	51,137	
Issue: 896239100 - Trimble Nav Ltd							
07/26/2012 060006871404	B	610.000	42.7692	12	- 26,101	26,101	
Issue: 655844108 - Norfolk Southn Corp							
07/30/2012 060006871404	S	- 3,300.000	74.0537	71	244,306	218,763	25,543
Issue: 855244109 - Starbucks Corp							
07/30/2012 060006871404	B	4,080.000	46.8798	82	- 191,351	191,351	
Issue: 75281A109 - Range Resources Corp							
07/30/2012 060006871404	S	- 4,620.000	64.2818	99	296,883	270,274	26,609
Issue: 345370860 - Ford Motor Co							
07/30/2012 060006871404	S	- 15,060.000	9.1030	304	136,787	182,302	- 45,515
Issue: 167250109 - Chicago Bridge Iron Ny Shs							
07/30/2012 060006871404	B	5,450.000	34.8211	109	- 189,884	189,884	
Issue: 46120E602 - Intuitive Surgical Inc							
07/30/2012 060006871404	B	330.000	489.1828	7	- 161,437	161,437	
Issue: 704326107 - Paychex Inc							
07/31/2012 060006871404	S	- 6,070.000	32.6989	126	198,356	189,400	8,956
Issue: 189754104 - Coach Inc							
07/31/2012 060006871404	B	4,010.000	49.4339	80	- 198,310	198,310	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 412822108 - Harley Davidson Inc							
08/01/2012 060006871404	B	6,230.000	42.1404	125	- 262,659	262,659	
Issue: 704326107 - Paychex Inc							
08/01/2012 060006871404	S	- 680.000	32.6305	14	22,175	21,218	957
Issue: 345370860 - Ford Motor Co							
08/01/2012 060006871404	S	- 7,060.000	9.0613	143	63,830	85,462	- 21,632
Issue: 189754104 - Coach Inc							
08/01/2012 060006871404	B	3,620.000	49.4998	72	- 179,262	179,262	
Issue: 550021109 - Lululemon Athletica Inc							
08/01/2012 060006871404	B	2,520.000	53.4406	50	- 134,721	134,721	
Issue: 693656100 - Pvh Corp							
08/01/2012 060006871404	B	1,650.000	78.2756	33	- 129,188	129,188	
Issue: 655664100 - Nordstrom Inc							
08/02/2012 060006871404	S	- 5,450.000	53.3501	116	290,643	250,387	40,255
Issue: 855244109 - Starbucks Corp							
08/02/2012 060006871404	B	5,080.000	43.7577	102	- 222,391	222,391	
Issue: 88076W103 - Teradata Corp Del							
08/02/2012 060006871404	B	1,700.000	67.4478	34	- 114,695	114,695	
Issue: 345370860 - Ford Motor Co							
08/03/2012 060006871404	S	- 35,160.000	9.0880	710	318,824	425,614	- 106,791
Issue: 111320107 - Broadcom Corp Cl A							
08/07/2012 060006871404	S	- 14,030.000	34.3825	291	482,095	479,451	2,645

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 741503403 - Priceline Com Inc							
08/08/2012 060006871404	B	406.000	572.4804	8	- 232,435	232,435	
Issue: 459200101 - International Business Machines Corp							
08/24/2012 060006871404	B	1,150.000	195.7317	23	- 225,114	225,114	
Issue: 192446102 - Cognizant Tech Solutions Cl A							
08/28/2012 060006871404	B	2,490.000	64.5420	50	- 160,759	160,759	
Issue: 478160104 - Johnson Johnson							
09/07/2012 060006871404	B	2,120.000	67.7549	42	- 143,683	143,683	
Issue: 501044101 - Kroger Co							
09/07/2012 060006871404	B	7,740.000	22.5612	155	- 174,778	174,778	
Issue: 655844108 - Norfolk Southn Corp							
09/07/2012 060006871404	B	2,440.000	71.8380	49	- 175,334	175,334	
Issue: 46120E602 - Intuitive Surgical Inc							
09/07/2012 060006871404	B	400.000	501.0533	8	- 200,429	200,429	
Issue: G2554F113 - Covidien Plc							
09/07/2012 060006871404	B	2,170.000	56.9781	43	- 123,686	123,686	
Issue: 751212101 - Ralph Lauren Corp							
09/11/2012 060006871404	B	1,240.000	155.1046	25	- 192,355	192,355	
Issue: 594918104 - Microsoft Corp							
09/14/2012 060006871404	B	4,860.000	31.1548	97	- 151,510	151,510	
Issue: 35671D857 - Freeport McMoran Copper Gold							
09/14/2012 060006871404	S	- 4,010.000	42.8442	84	171,721	175,096	- 3,374

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718172109 - Philip Morris Intl							
09/14/2012 060006871404	B	2,020.000	89.3209	40	- 180,469	180,469	
Issue: 18683K101 - Cliffs Natural Resources Inc							
09/14/2012 060006871404	S	- 5,010.000	45.6058	105	228,380	339,991	- 111,611
Issue: 742718109 - Procter & Gamble Co							
09/27/2012 060006871404	S	- 2,120.000	69.5083	46	147,312	137,391	9,921
Issue: 38259P508 - Google Inc Cl A							
09/27/2012 060006871404	S	- 290.000	756.5173	11	219,379	160,185	59,195
Issue: 00081T108 - Acco Brands Corp							
09/28/2012 060006871403	B	2,000.000	6.4318	60	- 12,924	12,924	
Issue: 928563402 - Vmware Inc Cl A							
10/09/2012 060006871404	B	2,120.000	91.7475	42	- 194,547	194,547	
Issue: 949746101 - Wells Fargo Co							
10/12/2012 060006871404	B	4,200.000	33.9859	84	- 142,825	142,825	
Issue: 96169B100 - Westway Group Inc							
10/16/2012 060006871403	B	2,000.000	5.2800	60	- 10,620	10,620	
Issue: 655844108 - Norfolk Southn Corp							
10/24/2012 060006871404	S	- 4,350.000	61.0904	93	265,650	293,149	- 27,499
Issue: 609207105 - Mondelez International W I							
10/24/2012 060006871404	B	11,590.000	26.5206	232	- 307,606	307,606	
Issue: 477839104 - John Bean Technologies Corp							
10/25/2012 060006871403	B	1,000.000	15.0970	30	- 15,127	15,127	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 543881106 - Loral Space & Communications Inc							
10/25/2012 060006871403	B	200.000	72.2599	6	- 14,458	14,458	
Issue: 216648402 - Cooper Cos Inc							
10/26/2012 060006871404	S	- 1,617.000	95.0439	36	153,650	129,260	24,391
Issue: 609207105 - Mondelez International W I							
10/26/2012 060006871404	B	7,010.000	26.3149	140	- 184,608	184,608	
Issue: 216648402 - Cooper Cos Inc							
10/31/2012 060006871404	S	- 1,074.000	95.7231	24	102,783	85,853	16,929
Issue: 216648402 - Cooper Cos Inc							
11/01/2012 060006871404	S	- 159.000	96.8433	4	15,395	12,710	2,684
Issue: 191216100 - Coca Cola Company							
11/05/2012 060006871404	B	5,230.000	36.8116	105	- 192,629	192,629	
Issue: 478160104 - Johnson Johnson							
11/05/2012 060006871404	S	- 1,710.000	70.7402	37	120,929	111,925	9,004
Issue: 693718108 - Paccar Inc							
11/05/2012 060006871404	S	- 5,630.000	45.0446	118	253,483	247,249	6,234
Issue: 438516106 - Honeywell International Inc							
11/05/2012 060006871404	S	- 2,730.000	62.6528	58	170,984	152,531	18,452
Issue: 481165108 - Joy Global Inc							
11/05/2012 060006871404	S	- 4,270.000	63.9781	92	273,095	288,332	- 15,237
Issue: 88076W103 - Teradata Corp Del							
11/05/2012 060006871404	B	3,760.000	63.2300	75	- 237,820	237,820	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718172109 - Philip Morris Intl							
11/05/2012 060006871404	B	1,440.000	86.6837	29	- 124,853	124,853	
Issue: 406216101 - Halliburton Co							
11/06/2012 060006871404	B	4,150.000	32.6966	83	- 135,774	135,774	
Issue: 674599105 - Occidental Petroleum Corporation							
11/06/2012 060006871404	B	5,380.000	78.1461	108	- 420,534	420,534	
Issue: 701094104 - Parker Hannifin Corp							
11/06/2012 060006871404	B	1,980.000	80.7441	40	- 159,913	159,913	
Issue: 032511107 - Anadarko Petroleum Corp							
11/06/2012 060006871404	S	- 2,990.000	72.9614	65	218,090	236,194	- 18,104
Issue: 637071101 - National Oilwell Varco Inc							
11/06/2012 060006871404	B	1,030.000	72.6063	21	- 74,805	74,805	
Issue: 88632Q103 - Tibco Software Inc							
11/06/2012 060006871404	B	4,280.000	25.9047	86	- 110,958	110,958	
Issue: 693656100 - Pvh Corp							
11/06/2012 060006871404	S	- 2,810.000	114.1015	63	320,562	229,618	90,944
Issue: 037833100 - Apple Inc							
11/07/2012 060006871404	B	650.000	572.6176	13	- 372,214	372,214	
Issue: 14149Y108 - Cardinal Health Inc							
11/07/2012 060006871404	S	- 2,000.000	40.7613	42	81,481	74,271	7,210
Issue: 855244109 - Starbucks Corp							
11/07/2012 060006871404	S	- 2,630.000	52.0143	56	136,742	102,830	33,912

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46625H100 - J P Morgan Chase Co							
11/07/2012 060006871404	B	4,260.000	40.9186	85	- 174,398	174,398	
Issue: 254709108 - Discover Finl Svcs							
11/07/2012 060006871404	S	- 5,031.000	40.9397	105	205,862	119,547	86,315
Issue: 741503403 - Priceline Com Inc							
11/07/2012 060006871404	S	- 150.000	635.3280	5	95,294	80,408	14,886
Issue: 037833100 - Apple Inc							
11/08/2012 060006871404	B	680.000	544.6253	14	- 370,359	370,359	
Issue: 747525103 - Qualcomm Inc							
11/08/2012 060006871404	S	- 986.000	62.2270	21	61,335	51,278	10,057
Issue: 38259P508 - Google Inc Cl A							
11/08/2012 060006871404	B	300.000	655.2562	6	- 196,583	196,583	
Issue: 747525103 - Qualcomm Inc							
11/09/2012 060006871404	S	- 2,598.000	62.1782	56	161,483	135,111	26,373
Issue: 032511107 - Anadarko Petroleum Corp							
11/14/2012 060006871404	S	- 1,610.000	69.4940	35	111,851	127,181	- 15,331
Issue: 858912108 - Stericycle Inc							
11/21/2012 060006871404	S	- 1,840.000	91.1872	41	167,744	159,581	8,163
Issue: 609207105 - Mondelez International W I							
11/21/2012 060006871404	B	5,480.000	25.3356	110	- 138,949	138,949	
Issue: 911684108 - US Cellular Corp							
12/05/2012 060006871403	B	500.000	35.1799	15	- 17,605	17,605	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 095229100 - Blucora Inc							
12/05/2012 060006871403	B	2,000.000	14.4595	60	- 28,979	28,979	
Issue: 03875Q108 - Arbitron Inc							
12/05/2012 060006871403	B	1,500.000	37.7500	45	- 56,670	56,670	
Issue: 75604L105 - Reald Inc							
12/05/2012 060006871403	B	2,000.000	10.8995	60	- 21,859	21,859	
Issue: 698354107 - Pandora Media Inc							
12/05/2012 060006871403	B	3,000.000	7.6380	90	- 23,004	23,004	
Issue: 521050104 - Layne Christensen Co							
12/07/2012 060006871403	B	1,000.000	22.0893	30	- 22,119	22,119	
Issue: 103304101 - Boyd Gaming Corporation							
12/07/2012 060006871403	B	3,000.000	5.6700	90	- 17,100	17,100	
Issue: 00724F101 - Adobe Sys Inc							
12/14/2012 060006871404	S	- 4,000.000	37.3909	83	149,480	130,318	19,163
Issue: 747525103 - Qualcomm Inc							
12/14/2012 060006871404	B	3,330.000	59.9887	67	- 199,829	199,829	
Issue: 911312106 - United Parcel Service Inc Cl B							
12/14/2012 060006871404	B	5,468.000	73.2633	109	- 400,713	400,713	
Issue: 46625H100 - J P Morgan Chase Co							
12/14/2012 060006871404	S	- 1,590.000	42.8087	33	68,033	60,947	7,085
Issue: 655844108 - Norfolk Southn Corp							
12/17/2012 060006871404	S	- 2,771.000	61.6760	59	170,845	186,739	- 15,894

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 189754104 - Coach Inc							
12/26/2012 060006871404	B	2,140.000	54.2826	43	- 116,208	116,208	
Issue: 532716107 - Limited Brands							
12/27/2012 060006871404	B	2,300.000	45.6350	46	- 105,007	105,007	
Issue: 532716107 - Limited Brands							
12/27/2012 060006871404	B	1,830.000	45.4220	37	- 83,159	83,159	
Total For Bny Convergex / Ljr				**30,007**	**41,070,988**	**40,534,684**	**536,302**
Broker: Citigroup Global Markets Inc.							
Issue: 01F042418 - FNMA Pl Tba 4.500% 1/01/23							
01/01/2012 060006871402	B	50,000.000	1.0650		- 53,250	53,250	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/04/2012 060006871406	S	- 1,955,000.000	.4094		549,852	549,852	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/04/2012 060006871406	B	1,955,000.000	.4018		- 785,480	785,480	
Issue: 20825C104 - Conocophillips							
01/04/2012 060006871409	S	- 600.000	73.6177	25	44,146	30,832	13,314
Issue: 748356102 - Questar Corp							
01/05/2012 060006871403	B	92.000	19.4200	4	- 1,790	1,790	
Issue: 01F042418 - FNMA Pl Tba 4.500% 1/01/23							
01/06/2012 060006871402	S	- 50,000.000	1.0668		53,340	53,250	90

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 748356102 - Questar Corp							
01/09/2012 060006871403	B	326.000	19.4200	13	- 6,344	6,344	
Issue: 836205AQ7 - Rep Of South Africa 4.665% 1/17/24							
01/09/2012 060006871406	B	445,000.000	1.0000		- 445,000	445,000	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
01/09/2012 060006871406	S	- 455,000.000	1.0030		456,369	453,429	2,939
Issue: 64971M4P4 - New York Ny City 5.508% 8/01/37							
01/10/2012 060006871406	B	75,000.000	1.1642		- 87,311	87,311	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/10/2012 060006871406	S	- 50,000.000	1.1378		56,891	57,806	- 916
Issue: 88023U101 - Tempur Pedic Intl Inc							
01/11/2012 060006871404	S	- 2,460.000	58.6602	101	144,203	147,205	- 3,002
Issue: 748356102 - Questar Corp							
01/12/2012 060006871403	B	9,652.000	19.3759	386	- 187,402	187,402	
Issue: 493267108 - Keycorp New							
01/12/2012 060006871403	S	- 4,237.000	8.1836	170	34,504	30,003	4,500
Issue: 748356102 - Questar Corp							
01/13/2012 060006871403	B	5,116.000	19.3572	205	- 99,236	99,236	
Issue: 748356102 - Questar Corp							
01/17/2012 060006871403	B	2,218.000	19.3776	89	- 43,068	43,068	
Issue: 032510AC3 - Anadarko Petro 6.200% 3/15/40							
01/18/2012 060006871406	S	- 85,000.000	1.1687		99,337	84,746	14,591

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							
01/18/2012 060006871406	B	65,000.000	1.1684		- 75,948	75,948	
Issue: 748356102 - Questar Corp							
01/19/2012 060006871403	B	284.000	19.3991	11	- 5,521	5,521	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
01/19/2012 060006871406	B	210,000.000	.9854		- 206,940	206,940	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/19/2012 060006871406	S	- 135,000.000	1.1436		154,385	156,337	- 1,952
Issue: 748356102 - Questar Corp							
01/20/2012 060006871403	B	319.000	19.3997	13	- 6,201	6,201	
Issue: 302491303 - F M C Corporation							
01/23/2012 060006871403	S	- 1,418.000	91.3923	59	129,535	98,976	30,559
Issue: 748356102 - Questar Corp							
01/24/2012 060006871403	B	650.000	19.3968	26	- 12,634	12,634	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
01/24/2012 060006871406	B	85,000.000	1.0001		- 85,011	85,011	
Issue: 548661CR6 - Lowes Companies 5.800% 4/15/40							
01/24/2012 060006871406	B	145,000.000	1.1632		- 168,668	168,668	
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
01/24/2012 060006871406	S	- 80,000.000	1.1327		90,618	87,529	3,089
Issue: 126650BX7 - Cvs Caremark 5.750% 5/15/41							
01/24/2012 060006871406	S	- 145,000.000	1.1565		167,698	143,038	24,661

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 748356102 - Questar Corp							
01/25/2012 060006871403	B	980.000	19.3784	39	- 19,030	19,030	
Issue: 035229DC4 - Anheuser Busch 6.450% 9/01/37							
01/25/2012 060006871406	S	- 160,000.000	1.3231		211,699	181,760	29,939
Issue: 03523TBJ6 - Anheuser Busch 8.000% 11/15/39							
01/25/2012 060006871406	B	145,000.000	1.5016		- 217,735	217,735	
Issue: 271014TU6 - East Bay Ca Muni 5.874% 6/01/40							
01/26/2012 060006871406	B	60,000.000	1.2536		- 75,218	75,218	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/26/2012 060006871406	S	- 55,000.000	1.1263		61,944	62,342	- 398
Issue: 277432100 - Eastman Chem Co							
01/27/2012 060006871403	S	- 23,100.000	50.1446	946	1,157,394	759,105	398,289
Issue: 748356102 - Questar Corp							
01/30/2012 060006871403	B	2,941.000	19.1741	118	- 56,509	56,509	
Issue: 863667101 - Stryker Corp							
01/30/2012 060006871404	S	- 5,420.000	54.7970	223	296,777	299,959	- 3,182
Issue: 748356102 - Questar Corp							
01/31/2012 060006871403	B	1,918.000	19.3029	77	- 37,100	37,100	
Issue: 219350105 - Corning Inc							
01/31/2012 060006871409	B	10,900.000	12.7539	327	- 139,345	139,345	
Issue: 01F042426 - FNMA Tba 15Yr 4.500% 2/15/26							
02/01/2012 060006871402	B	50,000.000	1.0655		- 53,273	53,273	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
02/01/2012 060006871406	B	420,000.000	1.1121		- 467,074	467,074	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/01/2012 060006871406	S	- 295,000.000	1.1494		339,077	337,561	1,516
Issue: 36467W109 - Gamestop Corp Cl A							
02/02/2012 060006871403	B	600.000	23.2600	24	- 13,980	13,980	
Issue: 125509109 - Cigna Corp							
02/02/2012 060006871405	B	2,855.000	43.1025	57	- 123,115	123,115	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
02/02/2012 060006871406	S	- 1,050,000.000	.4507		396,671	396,671	
Issue: 01F042426 - FNMA Tba 15Yr 4.500% 2/15/26							
02/03/2012 060006871402	S	- 50,000.000	1.0691		53,455	53,273	182
Issue: 01F042434 - FNMA Tba 4.500% 3/15/24							
02/03/2012 060006871402	B	50,000.000	1.0681		- 53,406	53,406	
Issue: 04044TAJ5 - Aristotle Holding 3.900% 2/15/22							
02/06/2012 060006871406	B	170,000.000	.9785		- 166,340	166,340	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
02/06/2012 060006871406	S	- 155,000.000	1.0074		156,144	156,022	123
Issue: 500255104 - Kohls Corp							
02/09/2012 060006871405	B	815.000	50.4792	6	- 41,146	41,146	
Issue: 655044105 - Noble Energy Inc							
02/09/2012 060006871405	S	- 1,325.000	103.6020	12	137,261	99,245	38,015

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
02/13/2012 060006871402	B	3,000.000	1.0169		- 3,051	3,051	
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
02/14/2012 060006871402	B	8,000.000	1.0948		- 8,758	8,758	
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
02/14/2012 060006871406	S	- 90,000.000	1.3493		121,441	104,895	16,546
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/14/2012 060006871406	B	85,000.000	1.0119		- 86,009	86,009	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
02/15/2012 060006871406	S	- 195,000.000	1.0517		205,074	192,985	12,089
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
02/15/2012 060006871406	B	215,000.000	1.0480		- 225,314	225,314	
Issue: 20173QAE1 - Greenwich Capital 5.444% 3/10/39							
02/17/2012 060006871402	B	25,000.000	1.0975		- 27,438	27,438	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
02/17/2012 060006871406	S	- 100,000.000	1.0402		104,024	98,967	5,057
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
02/17/2012 060006871406	B	110,000.000	1.0374		- 114,113	114,113	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
02/22/2012 060006871406	S	- 80,000.000	.9428		75,420	72,543	2,877
Issue: 91324PAX0 - Unitedhealth Group 6.500% 6/15/37							
02/22/2012 060006871406	S	- 105,000.000	1.3018		136,692	103,795	32,897

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/22/2012 060006871406	B	100,000.000	.9969		- 99,688	99,688	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/22/2012 060006871406	B	45,000.000	.9933		- 44,698	44,698	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
02/23/2012 060006871406	B	335,000.000	1.0402		- 348,477	348,477	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/23/2012 060006871406	B	275,000.000	1.0009		- 275,258	275,258	
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
02/23/2012 060006871406	S	- 310,000.000	1.0126		313,891	306,931	6,960
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/23/2012 060006871406	S	- 260,000.000	.9997		259,919	258,588	1,331
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
02/24/2012 060006871406	S	- 100,000.000	1.4046		140,455	130,615	9,840
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/24/2012 060006871406	B	110,000.000	1.0038		- 110,413	110,413	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/29/2012 060006871406	B	90,000.000	1.0023		- 90,211	90,211	
Issue: 845467AF6 - Southwestern Energy 4.100% 3/15/22							
02/29/2012 060006871406	S	- 100,000.000	1.0070		100,703	99,877	826
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
02/29/2012 060006871406	B	2,450,000.000	.4544		- 1,113,207	1,113,207	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 478160104 - Johnson Johnson							
02/29/2012 060006871409	B	2,500.000	64.9270	125	- 162,443	162,443	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/01/2012 060006871406	S	- 925,000.000	.4094		252,103	252,103	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/01/2012 060006871406	B	925,000.000	.4129		- 381,886	381,886	
Issue: 01F042434 - FNMA Tba 4.500% 3/15/24							
03/05/2012 060006871402	S	- 50,000.000	1.0699		53,496	53,406	90
Issue: 01F042442 - FNMA Tba 15Yr 4.500% 4/15/19							
03/05/2012 060006871402	B	50,000.000	1.0688		- 53,438	53,438	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/05/2012 060006871406	B	1,050,000.000	.9856		- 1,034,870	1,034,870	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/05/2012 060006871406	B	210,000.000	.9885		- 207,585	207,585	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
03/05/2012 060006871406	S	- 190,000.000	1.2082		229,558	211,612	17,946
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/05/2012 060006871406	S	- 880,000.000	.9970		877,353	879,154	- 1,801
Issue: 836205AQ7 - Rep Of South Africa 4.665% 1/17/24							
03/06/2012 060006871406	S	- 100,000.000	1.0438		104,375	100,000	4,375
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/06/2012 060006871406	S	- 245,000.000	.4118		82,925	82,925	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/06/2012 060006871406	S	- 300,000.000	.3997		84,376	84,376	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
03/06/2012 060006871406	B	300,000.000	.3955		- 118,638	118,638	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
03/06/2012 060006871406	B	230,000.000	.3941		- 90,641	90,641	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
03/06/2012 060006871406	S	- 460,000.000	.3906		171,846	171,846	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
03/06/2012 060006871406	B	230,000.000	.3866		- 88,925	88,925	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/06/2012 060006871406	B	245,000.000	.4190		- 102,662	102,662	
Issue: 695156AM1 - Packaging Corp 5.750% 8/01/13							
03/07/2012 060006871402	S	- 15,000.000	1.0560		15,840	14,685	1,155
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/07/2012 060006871406	S	- 605,000.000	.4163		164,889	164,889	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/07/2012 060006871406	B	605,000.000	.4196		- 253,870	253,870	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
03/08/2012 060006871406	S	- 195,000.000	1.1271		219,785	209,372	10,412
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/08/2012 060006871406	B	150,000.000	.9925		- 148,875	148,875	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 032511AX5 - Anadarko Petro Corp 5.950% 9/15/16							
03/09/2012 060006871402	B	21,000.000	1.1543		- 24,241	24,241	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
03/13/2012 060006871406	B	85,000.000	1.1747		- 99,850	99,850	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/13/2012 060006871406	S	- 70,000.000	.9738		68,163	70,143	- 1,980
Issue: 292505AJ3 - Ecana Corp 3.900% 11/15/21							
03/14/2012 060006871402	B	4,000.000	.9698		- 3,879	3,879	
Issue: 693475105 - P N C Financial Services Group Inc							
03/19/2012 060006871409	S	- 400.000	63.7687	20	25,487	18,313	7,174
Issue: 87612EAU0 - Target Corp 7.000% 1/15/38							
03/20/2012 060006871406	S	- 205,000.000	1.3473		276,192	266,158	10,035
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/20/2012 060006871406	B	215,000.000	.9400		- 202,100	202,100	
Issue: 693475105 - P N C Financial Services Group Inc							
03/20/2012 060006871409	S	- 1,200.000	63.2811	61	75,876	54,940	20,936
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
03/22/2012 060006871406	B	210,000.000	1.2274		- 257,744	257,744	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/22/2012 060006871406	S	- 195,000.000	.9544		186,103	186,913	- 810
Issue: 91911TAM5 - Vale Overseas 4.375% 1/11/22							
03/28/2012 060006871406	B	295,000.000	1.0135		- 298,968	298,968	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
03/28/2012 060006871406	S	- 270,000.000	.9815		265,011	268,459	- 3,448
Issue: 067901AG3 - Barrick Gold COR 5.250% 4/01/42							
03/29/2012 060006871406	B	535,000.000	.9982		- 534,037	534,037	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/29/2012 060006871406	S	- 435,000.000	.9737		423,564	419,308	4,257
Issue: 38060AAA2 - Gold Fields Orogen 4.875% 10/07/20							
04/02/2012 060006871406	S	- 95,000.000	.9575		90,963	90,953	10
Issue: 01F042442 - FNMA Tba 15Yr 4.500% 4/15/19							
04/04/2012 060006871402	S	- 50,000.000	1.0704		53,520	53,438	82
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/04/2012 060006871406	S	- 940,000.000	.3425		321,931	347,600	- 25,669
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
04/04/2012 060006871406	B	935,000.000	.3531		- 330,120	330,120	
Issue: 12622NAC6 - Cnpc Hk Overseas Cap 5.950% 4/28/41							
04/11/2012 060006871406	S	- 200,000.000	1.1721		234,422	195,624	38,798
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/11/2012 060006871406	B	185,000.000	.9914		- 183,410	183,410	
Issue: 487836108 - Kellogg Co							
04/23/2012 060006871405	S	- 4,410.000	50.8998	93	224,375	232,447	- 8,073
Issue: 487836108 - Kellogg Co							
04/24/2012 060006871405	S	- 1,805.000	50.6368	38	91,361	95,140	- 3,779

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25459HBB0 - Directv Hldgs Fn 5.150% 3/15/42							
04/24/2012 060006871406	S	- 315,000.000	.9781		308,111	314,373	- 6,262
Issue: 416518AC2 - Hartford Finl 6.625% 4/15/42							
04/24/2012 060006871406	S	- 160,000.000	1.0149		162,376	161,551	825
Issue: 416515AP9 - Hartford Finl Svcs 6.100% 10/01/41							
04/24/2012 060006871406	B	170,000.000	.9527		- 161,954	161,954	
Issue: 25459HAQ8 - Directv Hldings LLC 6.350% 3/15/40							
04/24/2012 060006871406	B	310,000.000	1.1134		- 345,139	345,139	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/25/2012 060006871406	S	- 615,000.000	.4070		209,731	209,731	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/25/2012 060006871406	B	615,000.000	.4025		- 247,507	247,507	
Issue: 9151375F6 - University Tx Univ 5.134% 8/15/42							
04/25/2012 060006871406	S	- 55,000.000	1.1971		65,839	57,761	8,079
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/25/2012 060006871406	B	50,000.000	.9972		- 49,859	49,859	
Issue: 42809HAD9 - Hess Corp 5.600% 2/15/41							
04/26/2012 060006871406	B	115,000.000	1.0845		- 124,720	124,720	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/26/2012 060006871406	S	- 95,000.000	.9972		94,733	93,378	1,355
Issue: 01988P108 - Allscripts Healthcare Solutions Inc							
04/27/2012 060006871403	B	42,400.000	9.2098	1,696	- 392,192	392,192	

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							
04/30/2012 060006871406	S	- 685,000.000	.4045		211,843	211,843	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/30/2012 060006871406	S	- 710,000.000	.4038		219,574	219,574	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
04/30/2012 060006871406	B	690,000.000	.3839		- 264,857	264,857	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
04/30/2012 060006871406	B	710,000.000	.4197		- 297,980	297,980	
Issue: 01F042459 - FNMA Pl Tba 4.500% 5/01/19							
05/01/2012 060006871402	B	50,000.000	1.0714		- 53,569	53,569	
Issue: 01F042459 - FNMA Pl Tba 4.500% 5/01/19							
05/03/2012 060006871402	S	- 50,000.000	1.0737		53,686	53,569	117
Issue: 9151153X5 - University Tx Perm 5.262% 7/01/39							
05/03/2012 060006871406	B	115,000.000	1.2276		- 141,175	141,175	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/03/2012 060006871406	S	- 110,000.000	1.0028		110,309	109,204	1,106
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/04/2012 060006871406	B	1,665,000.000	.3802		- 633,016	633,016	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
05/04/2012 060006871406	S	- 1,660,000.000	.3846		638,453	645,438	- 6,986
Issue: 462846106 - Iron Mountain Inc							
05/07/2012 060006871403	B	10,100.000	31.6067	404	- 319,632	319,632	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/07/2012 060006871406	B	2,655,000.000	.3835		- 1,018,246	1,018,246	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
05/07/2012 060006871406	S	- 2,645,000.000	.3880		1,026,128	1,028,424	- 2,297
Issue: 410345102 - Hanesbrands Inc							
05/08/2012 060006871403	B	900.000	26.0244	36	- 23,458	23,458	
Issue: 462846106 - Iron Mountain Inc							
05/08/2012 060006871403	B	900.000	31.2158	36	- 28,130	28,130	
Issue: 82937JAC8 - Sinopec Grp Oversea 4.875% 5/17/42							
05/10/2012 060006871406	B	200,000.000	.9967		- 199,344	199,344	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/10/2012 060006871406	S	- 160,000.000	1.0149		162,381	159,049	3,333
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/11/2012 060006871406	S	- 1,775,000.000	.4143		548,936	548,936	
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
05/11/2012 060006871406	B	155,000.000	1.2275		- 190,267	190,267	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
05/11/2012 060006871406	S	- 140,000.000	1.1770		164,784	132,118	32,667
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/11/2012 060006871406	B	1,780,000.000	.4094		- 728,750	728,750	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/14/2012 060006871403	S	- 1,200.000	78.6075	50	94,279	82,642	11,637

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/14/2012 060006871406	S	- 230,000.000	1.0330		237,583	235,188	2,394
Issue: 95709TAH3 - Westar Energy Inc 4.125% 3/01/42							
05/14/2012 060006871406	B	275,000.000	.9945		- 273,490	273,490	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/14/2012 060006871406	S	- 205,000.000	.9971		204,399	203,549	850
Issue: 13342BAJ4 - Cameron Intl Corp 3.600% 4/30/22							
05/14/2012 060006871406	B	225,000.000	.9974		- 224,424	224,424	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/15/2012 060006871406	S	- 1,505,000.000	.4287		465,436	465,436	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
05/15/2012 060006871406	B	3,010,000.000	.4188		- 1,260,618	1,260,618	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/15/2012 060006871406	S	- 1,505,000.000	.4151		469,671	469,671	
Issue: 281020107 - Edison Intl							
05/15/2012 060006871409	S	- 600.000	44.1659	31	26,469	19,724	6,745
Issue: 56418H100 - Manpower Inc							
05/15/2012 060006871409	B	1,100.000	37.7796	55	- 41,613	41,613	
Issue: H84989104 - Te Connectivity Ltd							
05/15/2012 060006871409	B	300.000	32.5752	15	- 9,788	9,788	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/16/2012 060006871406	S	- 1,555,000.000	.4259		480,899	480,899	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
05/16/2012 060006871406	B	1,565,000.000	.4162		- 651,306	651,306	
Issue: 281020107 - Edison Intl							
05/16/2012 060006871409	S	- 800.000	44.2851	41	35,387	26,298	9,089
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
05/17/2012 060006871406	B	165,000.000	1.0468		- 172,719	172,719	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
05/17/2012 060006871406	S	- 150,000.000	1.3090		196,347	180,503	15,844
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/17/2012 060006871406	B	115,000.000	1.0016		- 115,180	115,180	
Issue: 779382AP5 - Rowan Companies Inc 4.875% 6/01/22							
05/17/2012 060006871406	S	- 135,000.000	1.0009		135,124	134,100	1,025
Issue: 871503108 - Symantec Corp							
05/21/2012 060006871403	S	- 13,300.000	15.0087	536	199,079	204,081	- 5,002
Issue: 049513104 - Atmel Corp							
05/21/2012 060006871403	S	- 14,100.000	7.3336	566	102,837	105,297	- 2,459
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/21/2012 060006871406	S	- 90,000.000	1.0650		95,850	92,180	3,670
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
05/21/2012 060006871406	B	120,000.000	1.0379		- 124,544	124,544	
Issue: 693475105 - P N C Financial Services Group Inc							
05/23/2012 060006871405	S	- 3,890.000	61.4061	83	238,787	217,156	21,630

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/25/2012 060006871406	S	- 210,000.000	1.0598		222,567	215,363	7,205
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/25/2012 060006871406	S	- 75,000.000	1.0588		79,406	76,915	2,491
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
05/25/2012 060006871406	B	90,000.000	1.3087		- 117,779	117,779	
Issue: 983024AG5 - Wyeth 6.500% 2/01/34							
05/25/2012 060006871406	B	250,000.000	1.3501		- 337,513	337,513	
Issue: 532457108 - Eli Lilly Co							
05/25/2012 060006871409	S	- 2,400.000	41.2124	122	98,788	93,516	5,272
Issue: 01988P108 - Allscripts Healthcare Solutions Inc							
05/29/2012 060006871403	S	- 11,000.000	11.1285	443	121,971	106,558	15,413
Issue: 913017BV0 - United Tech Corp 3.100% 6/01/22							
05/30/2012 060006871402	S	- 5,000.000	1.0302		5,151	4,996	155
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/31/2012 060006871402	B	55,000.000	1.0181		- 55,997	55,997	
Issue: 01F042467 - FNMA Pl Tba 4.500% 6/01/20							
06/01/2012 060006871402	B	50,000.000	1.0727		- 53,633	53,633	
Issue: 01988P108 - Allscripts Healthcare Solutions Inc							
06/01/2012 060006871403	S	- 14,300.000	10.4636	575	149,054	138,525	10,529
Issue: 131347304 - Calpine Corp							
06/01/2012 060006871403	B	555.000	16.7000	22	- 9,291	9,291	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 87264S106 - Trw Automotive Hldgs Corp							
06/01/2012 060006871403	B	2,400.000	37.2360	96	- 89,462	89,462	
Issue: 345370BR0 - Ford Mtr Co Del 7.400% 11/01/46							
06/01/2012 060006871406	B	250,000.000	1.2068		- 301,703	301,703	
Issue: 131347304 - Calpine Corp							
06/04/2012 060006871403	B	213.000	16.6823	9	- 3,562	3,562	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/05/2012 060006871406	B	110,000.000	1.1059		- 121,653	121,653	
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
06/05/2012 060006871406	B	205,000.000	1.2165		- 249,378	249,378	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
06/05/2012 060006871406	S	- 185,000.000	1.1316		209,352	202,859	6,493
Issue: 65473QAW3 - Nisource Fin Cp 6.250% 12/15/40							
06/05/2012 060006871406	S	- 140,000.000	1.1735		164,294	138,820	25,474
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/06/2012 060006871406	S	- 45,000.000	1.0786		48,537	48,393	144
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
06/06/2012 060006871406	B	60,000.000	1.3146		- 78,877	78,877	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/07/2012 060006871406	S	- 30,000.000	1.0780		32,339	32,262	77
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
06/07/2012 060006871406	S	- 235,000.000	.4630		73,622	73,622	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 650035TD0 - New York ST Urban 5.770% 3/15/39							
06/07/2012 060006871406	B	50,000.000	1.2016		- 60,081	60,081	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/07/2012 060006871406	B	235,000.000	.4666		- 109,644	109,644	
Issue: 01F042467 - FNMA Pl Tba 4.500% 6/01/20							
06/08/2012 060006871402	S	- 50,000.000	1.0681		53,406	53,633	- 227
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/11/2012 060006871406	S	- 230,000.000	1.0845		249,433	247,431	2,002
Issue: 65473QBB8 - Nisource Finance 5.250% 2/15/43							
06/11/2012 060006871406	B	325,000.000	.9986		- 324,558	324,558	
Issue: 131347304 - Calpine Corp							
06/12/2012 060006871403	B	14.000	16.4000	1	- 230	230	
Issue: 131347304 - Calpine Corp							
06/13/2012 060006871403	B	69.000	16.4100	3	- 1,135	1,135	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/13/2012 060006871406	B	260,000.000	.4377		- 113,797	113,797	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/13/2012 060006871406	S	- 520,000.000	.4339		162,278	162,278	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
06/13/2012 060006871406	B	260,000.000	.4256		- 110,656	110,656	
Issue: 131347304 - Calpine Corp							
06/14/2012 060006871403	B	277.000	16.3056	11	- 4,528	4,528	

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							
06/15/2012 060006871403	B	277.000	16.2121	11	- 4,502	4,502	
Issue: G94368100 - Warner Chilcott Plc Class A							
06/18/2012 060006871403	S	- 2,200.000	18.0420	89	39,604	44,688	- 5,085
Issue: 30231G102 - Exxon Mobil Corp							
06/21/2012 060006871405	B	120.000	82.4667	1	- 9,897	9,897	
Issue: 55616P104 - MacYs Inc							
06/22/2012 060006871405	S	- 5,795.000	33.8774	236	196,083	115,051	81,032
Issue: 049513104 - Atmel Corp							
06/25/2012 060006871403	S	- 216,300.000	6.3704	8,683	1,369,235	1,614,628	- 245,393
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/26/2012 060006871406	S	- 205,000.000	1.0538		216,019	220,895	- 4,876
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/26/2012 060006871406	S	- 95,000.000	1.0878		103,342	102,542	800
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/26/2012 060006871406	S	- 235,000.000	1.0849		254,947	253,833	1,114
Issue: 718172AP4 - Philip Morris Intl 4.500% 3/20/42							
06/26/2012 060006871406	B	115,000.000	1.0768		- 123,829	123,829	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
06/26/2012 060006871406	B	315,000.000	.9992		- 314,742	314,742	
Issue: 01F042475 - FNMA Pl Tba 4.500% 7/01/19							
07/01/2012 060006871402	B	50,000.000	1.0677		- 53,383	53,383	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
07/01/2012 060006871402	B	155,000.000	1.0502		- 162,774	162,774	
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
07/02/2012 060006871402	S	- 155,000.000	1.0544		163,428	162,774	654
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
07/02/2012 060006871406	B	375,000.000	.5121		- 192,034	192,034	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
07/03/2012 060006871406	S	- 920,000.000	.4294		357,432	357,432	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/03/2012 060006871406	B	920,000.000	.4452		- 409,538	409,538	
Issue: 01F042475 - FNMA Pl Tba 4.500% 7/01/19							
07/05/2012 060006871402	S	- 50,000.000	1.0719		53,594	53,383	211
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/17/2012 060006871406	S	- 80,000.000	1.1097		88,775	87,285	1,490
Issue: 345370BR0 - Ford Mtr Co Del 7.400% 11/01/46							
07/17/2012 060006871406	B	115,000.000	1.1404		- 131,145	131,145	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/19/2012 060006871406	B	55,000.000	1.1128		- 61,205	61,205	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
07/19/2012 060006871406	S	- 65,000.000	1.4451		93,930	80,502	13,428
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
07/19/2012 060006871406	B	595,000.000	.4388		- 261,056	261,056	

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							
07/19/2012 060006871406	S	- 595,000.000	.4641		185,684	185,684	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
07/23/2012 060006871406	S	- 70,000.000	1.4331		100,320	86,694	13,626
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
07/23/2012 060006871406	B	80,000.000	1.2667		- 101,333	101,333	
Issue: 30231G102 - Exxon Mobil Corp							
07/25/2012 060006871405	B	3,695.000	85.2386	74	- 315,031	315,031	
Issue: 124857AG8 - Cbs Corp 3.375% 3/01/22							
07/26/2012 060006871402	S	- 19,000.000	1.0363		19,689	18,828	861
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/26/2012 060006871406	S	- 470,000.000	1.0284		483,347	474,534	8,813
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
07/26/2012 060006871406	B	1,645,000.000	.4524		- 744,214	744,214	
Issue: 110122AT5 - Bristol Myers 2.000% 8/01/22							
07/26/2012 060006871406	B	485,000.000	.9851		- 477,793	477,793	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/26/2012 060006871406	S	- 1,640,000.000	.4699		657,217	657,217	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
07/27/2012 060006871406	B	495,000.000	.4480		- 221,775	221,775	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
07/27/2012 060006871406	S	- 495,000.000	.4657		154,477	154,477	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/30/2012 060006871406	S	- 120,000.000	1.1132		133,589	131,654	1,935
Issue: 29736RAF7 - Estee Lauder Co Inc 3.700% 8/15/42							
07/30/2012 060006871406	B	150,000.000	.9957		- 149,351	149,351	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/31/2012 060006871406	S	- 50,000.000	1.1189		55,945	54,856	1,089
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
07/31/2012 060006871406	B	85,000.000	1.0129		- 86,094	86,094	
Issue: 01F042483 - FNMA Pl Tba 4.500% 8/15/23							
08/01/2012 060006871402	B	50,000.000	1.0716		- 53,578	53,578	
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
08/01/2012 060006871402	B	155,000.000	1.0516		- 162,992	162,992	
Issue: 30231G102 - Exxon Mobil Corp							
08/02/2012 060006871405	B	1,885.000	86.0678	13	- 162,251	162,251	
Issue: 01F042483 - FNMA Pl Tba 4.500% 8/15/23							
08/06/2012 060006871402	S	- 50,000.000	1.0771		53,857	53,578	279
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
08/06/2012 060006871402	S	- 155,000.000	1.0592		164,179	162,992	1,187
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/06/2012 060006871406	S	- 90,000.000	1.1003		99,025	98,569	456
Issue: 29379VAY9 - Enterprise Products 4.450% 2/15/43							
08/06/2012 060006871406	B	120,000.000	.9947		- 119,364	119,364	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 626717102 - Murphy Oil Corp							
08/06/2012 060006871409	B	400.000	54.6226	16	- 21,865	21,865	
Issue: 626717102 - Murphy Oil Corp							
08/07/2012 060006871409	B	1,100.000	55.3604	44	- 60,940	60,940	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/08/2012 060006871406	B	360,000.000	1.0841		- 390,277	390,277	
Issue: 626717102 - Murphy Oil Corp							
08/08/2012 060006871409	B	600.000	55.1442	24	- 33,111	33,111	
Issue: 626717102 - Murphy Oil Corp							
08/09/2012 060006871409	B	1,300.000	55.4098	52	- 72,085	72,085	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
08/15/2012 060006871406	S	- 180,000.000	.9840		177,124	179,677	- 2,552
Issue: 615369AB1 - Moodys Corporation 4.500% 9/01/22							
08/15/2012 060006871406	B	205,000.000	.9922		- 203,397	203,397	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
08/21/2012 060006871406	B	110,000.000	1.0213		- 112,344	112,344	
Issue: 172967BL4 - Citigroup Inc 6.625% 6/15/32							
08/21/2012 060006871406	S	- 115,000.000	1.0855		124,836	103,897	20,939
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
08/22/2012 060006871402	B	6,000.000	1.0243		- 6,146	6,146	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/22/2012 060006871406	B	115,000.000	1.0341		- 118,917	118,917	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 64966HYM6 - New York Ny Build 5.968% 3/01/36							
08/22/2012 060006871406	S	- 140,000.000	1.2905		180,664	142,412	38,253
Issue: 708160106 - J C Penney Co Inc							
08/22/2012 060006871409	B	600.000	24.3264	24	- 14,620	14,620	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
08/23/2012 060006871402	S	- 60,000.000	1.0099		60,595	60,890	- 294
Issue: 708160106 - J C Penney Co Inc							
08/23/2012 060006871409	B	2,600.000	24.4276	104	- 63,616	63,616	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/28/2012 060006871406	B	760,000.000	.4251		- 323,076	323,076	
Issue: 779382AP5 - Rowan Companies Inc 4.875% 6/01/22							
08/28/2012 060006871406	S	- 160,000.000	1.0455		167,272	158,933	8,339
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
08/28/2012 060006871406	B	140,000.000	.9989		- 139,847	139,847	
Issue: 9128334U1 - U S Treas Bd Strip 8/15/32							
08/28/2012 060006871406	S	- 815,000.000	.5855		281,188	281,188	
Issue: 01F042491 - FNMA Pl Tba 4.500% 9/01/19							
09/01/2012 060006871402	B	50,000.000	1.0766		- 53,828	53,828	
Issue: 01F032690 - FNMA Tba 30Yr 3.500% 9/15/42							
09/01/2012 060006871402	B	155,000.000	1.0564		- 163,743	163,743	
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
09/04/2012 060006871402	B	18,000.000	.9920		- 17,856	17,856	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/04/2012 060006871406	S	- 80,000.000	1.0645		85,163	83,989	1,173
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
09/04/2012 060006871406	B	120,000.000	.9920		- 119,038	119,038	
Issue: 94973VBA4 - Wellpoint Inc 3.300% 1/15/23							
09/05/2012 060006871402	B	10,000.000	.9966		- 9,966	9,966	
Issue: 01F032690 - FNMA Tba 30Yr 3.500% 9/15/42							
09/05/2012 060006871402	S	- 155,000.000	1.0605		164,373	163,743	630
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/05/2012 060006871406	S	- 1,175,000.000	.4704		384,258	384,258	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/05/2012 060006871406	S	- 190,000.000	1.0032		190,609	189,106	1,503
Issue: 94973VBA4 - Wellpoint Inc 3.300% 1/15/23							
09/05/2012 060006871406	B	200,000.000	.9966		- 199,326	199,326	
Issue: 01F042491 - FNMA Pl Tba 4.500% 9/01/19							
09/06/2012 060006871402	S	- 50,000.000	1.0799		53,996	53,828	168
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
09/07/2012 060006871406	B	530,000.000	.4839		- 256,441	256,441	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
09/07/2012 060006871406	S	- 535,000.000	.5249		228,456	228,456	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/13/2012 060006871402	B	55,000.000	.9856		- 54,209	54,209	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
09/14/2012 060006871406	S	- 155,000.000	1.2011		186,167	161,672	24,496
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/14/2012 060006871406	S	- 205,000.000	.9862		202,173	213,966	- 11,793
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
09/14/2012 060006871406	B	160,000.000	1.3089		- 209,427	209,427	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/18/2012 060006871406	B	450,000.000	.3900		- 175,514	175,514	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/18/2012 060006871406	S	- 445,000.000	.4125		141,273	141,273	
Issue: 91159JAA4 - US Bancorp M T N 2.950% 7/15/22							
09/19/2012 060006871406	S	- 90,000.000	1.0033		90,294	89,715	580
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/19/2012 060006871406	B	85,000.000	.9859		- 83,805	83,805	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/19/2012 060006871406	S	- 85,000.000	.9854		83,762	83,965	- 203
Issue: 25389JAK2 - Digital Realty Trust 3.625% 10/01/22							
09/19/2012 060006871406	B	90,000.000	.9868		- 88,816	88,816	
Issue: 172967FF3 - Citigroup Inc 5.375% 8/09/20							
09/24/2012 060006871402	B	8,000.000	1.1531		- 9,225	9,225	
Issue: 172967EU1 - Citigroup Inc 6.500% 8/19/13							
09/24/2012 060006871402	S	- 25,000.000	1.0497		26,241	24,218	2,023

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
09/24/2012 060006871402	B	11,000.000	1.0861		- 11,947	11,947	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/24/2012 060006871406	S	- 110,000.000	1.0212		112,333	112,717	- 384
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/24/2012 060006871406	S	- 995,000.000	.4434		325,393	325,393	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/24/2012 060006871406	B	245,000.000	.9911		- 242,818	242,818	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/24/2012 060006871406	B	995,000.000	.4395		- 437,253	437,253	
Issue: 79546E104 - Sally Beauty Company							
09/26/2012 060006871408	B	11,352.000	24.8620	341	- 282,574	282,574	
Issue: 20030N200 - Comcast Corp Special Cl A							
09/26/2012 060006871409	S	- 2,500.000	34.2662	127	85,539	44,301	41,237
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/28/2012 060006871406	S	- 820,000.000	1.0382		851,295	855,469	- 4,175
Issue: 9127955G2 - U S Treasury Bill 10/18/12							
09/28/2012 060006871406	S	- 1,030,000.000	.0000		1,029,906	1,029,906	
Issue: 01F0424A8 - FNMA Pl Tba 4.500% 10/01/21							
10/01/2012 060006871402	B	50,000.000	1.0797		- 53,984	53,984	
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/42							
10/01/2012 060006871402	B	155,000.000	1.0584		- 164,058	164,058	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/42							
10/01/2012 060006871402	S	- 155,000.000	1.0613		164,500	164,058	442
Issue: 646139W35 - New Jersey ST Tpk 7.414% 1/01/40							
10/01/2012 060006871406	B	240,000.000	1.4655		- 351,725	351,725	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/01/2012 060006871406	S	- 235,000.000	1.0394		244,253	244,971	- 718
Issue: 98419M100 - Xylem Inc							
10/03/2012 060006871405	S	- 675.000	25.2304	27	17,003	18,403	- 1,400
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/03/2012 060006871406	S	- 710,000.000	.4210		283,116	283,116	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/03/2012 060006871406	B	710,000.000	.4162		- 295,516	295,516	
Issue: 01F0424A8 - FNMA Pl Tba 4.500% 10/01/21							
10/04/2012 060006871402	S	- 50,000.000	1.0782		53,912	53,984	- 72
Issue: 31410G2X0 - F N M A #889190 6.000% 3/01/38							
10/09/2012 060006871402	S	- 6,734.290	1.1044		7,437	7,300	137
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
10/11/2012 060006871406	S	- 515,000.000	1.3185		679,043	630,008	49,035
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
10/11/2012 060006871406	B	465,000.000	1.2303		- 572,071	572,071	
Issue: 413875105 - Harris Corp Del							
10/15/2012 060006871405	S	- 1,465.000	46.8127	12	68,569	64,144	4,425

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 413875105 - Harris Corp Del							
10/16/2012 060006871405	S	- 2,160.000	46.9930	17	101,487	94,574	6,913
Issue: G7945M107 - Seagate Technology							
10/16/2012 060006871405	S	- 4,165.000	28.8033	115	119,851	58,625	61,226
Issue: 78442P106 - Slm Corp							
10/16/2012 060006871405	S	- 5,945.000	17.1059	240	101,455	57,825	43,630
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/16/2012 060006871406	S	- 120,000.000	1.0233		122,794	124,145	- 1,351
Issue: 249218AK4 - Denver Co Pub Schs 7.017% 12/15/37							
10/16/2012 060006871406	B	145,000.000	1.3518		- 196,005	196,005	
Issue: 878742AX3 - Teck Resources 2.500% 2/01/18							
10/17/2012 060006871402	S	- 5,000.000	1.0188		5,094	4,985	110
Issue: 172967FF3 - Citigroup Inc 5.375% 8/09/20							
10/17/2012 060006871402	B	7,000.000	1.1765		- 8,236	8,236	
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
10/17/2012 060006871402	S	- 2,000.000	1.1127		2,225	2,080	145
Issue: 38141G104 - Goldman Sachs Group Inc							
10/17/2012 060006871405	B	1,985.000	123.9087	54	- 246,012	246,012	
Issue: 38141G104 - Goldman Sachs Group Inc							
10/17/2012 060006871405	B	285.000	124.4848	8	- 35,486	35,486	
Issue: 78442P106 - Slm Corp							
10/17/2012 060006871405	S	- 4,100.000	17.1972	166	70,343	39,879	30,464

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/17/2012 060006871406	B	140,000.000	1.0117		- 141,641	141,641	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/17/2012 060006871406	S	- 70,000.000	1.0059		70,416	72,032	- 1,617
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/17/2012 060006871406	S	- 90,000.000	1.0058		90,520	92,613	- 2,092
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
10/17/2012 060006871406	S	- 135,000.000	1.3051		176,189	151,180	25,008
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/17/2012 060006871406	B	160,000.000	.9838		- 157,400	157,400	
Issue: 36962G6F6 - General Elec Cap 3.150% 9/07/22							
10/17/2012 060006871406	S	- 165,000.000	1.0295		169,863	167,701	2,162
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
10/17/2012 060006871406	B	95,000.000	1.3801		- 131,111	131,111	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
10/17/2012 060006871406	B	70,000.000	1.4005		- 98,032	98,032	
Issue: 38141G104 - Goldman Sachs Group Inc							
10/18/2012 060006871405	B	895.000	124.8217	6	- 111,722	111,722	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/18/2012 060006871406	B	210,000.000	1.0103		- 212,166	212,166	
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
10/18/2012 060006871406	S	- 205,000.000	1.3016		266,828	229,570	37,258

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74432QBN4 - Prudential Fin Mtn 6.625% 6/21/40							
10/18/2012 060006871406	S	- 90,000.000	1.2969		116,724	107,197	9,526
Issue: 59156RAY4 - Metlife Inc 5.875% 2/06/41							
10/18/2012 060006871406	B	85,000.000	1.2765		- 108,498	108,498	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/24/2012 060006871406	S	- 220,000.000	1.0178		223,919	223,577	342
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/24/2012 060006871406	B	235,000.000	.9869		- 231,916	231,916	
Issue: 68268NAJ2 - Oneok Partners LP 3.375% 10/01/22							
10/24/2012 060006871406	S	- 250,000.000	1.0330		258,238	250,338	7,900
Issue: 761713AW6 - Reynolds American 4.750% 11/01/42							
10/24/2012 060006871406	B	280,000.000	.9910		- 277,477	277,477	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/25/2012 060006871406	B	715,000.000	.4036		- 288,560	288,560	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/25/2012 060006871406	B	235,000.000	.9816		- 230,667	230,667	
Issue: 68268NAJ2 - Oneok Partners LP 3.375% 10/01/22							
10/25/2012 060006871406	S	- 250,000.000	1.0280		256,993	250,338	6,655
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/25/2012 060006871406	S	- 715,000.000	.4086		292,149	297,817	- 5,668
Issue: G98290102 - Xl Group Plc							
10/26/2012 060006871409	S	- 1,000.000	24.7183	31	24,688	23,810	878

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/31/2012 060006871406	B	25,000.000	1.0256		- 25,641	25,641	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/31/2012 060006871406	B	165,000.000	.4043		- 66,705	66,705	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/31/2012 060006871406	S	- 160,000.000	.4473		52,325	52,325	
Issue: 59259YGF0 - Metropolitan Ny 6.814% 11/15/40							
10/31/2012 060006871406	S	- 30,000.000	1.3261		39,782	31,255	8,527
Issue: 460690100 - Interpublic Group Cos Inc							
10/31/2012 060006871409	B	2,000.000	10.1182	60	- 20,296	20,296	
Issue: 01F0606B6 - FNMA Pl Tba 6.000% 11/01/35							
11/01/2012 060006871402	B	10,000.000	1.1053		- 11,053	11,053	
Issue: 01F0606B6 - FNMA Pl Tba 6.000% 11/01/35							
11/01/2012 060006871402	S	- 10,000.000	1.1073		11,073	11,053	20
Issue: 01F0424B6 - FNMA Pl Tba 4.500% 11/01/19							
11/01/2012 060006871402	B	50,000.000	1.0780		- 53,898	53,898	
Issue: 01F0424B6 - FNMA Pl Tba 4.500% 11/01/19							
11/02/2012 060006871402	S	- 50,000.000	1.0762		53,811	53,898	- 88
Issue: 808513105 - Schwab Charles Corp							
11/05/2012 060006871405	B	4,920.000	13.9441	133	- 68,738	68,738	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/05/2012 060006871406	B	80,000.000	1.0283		- 82,263	82,263	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 761713AW6 - Reynolds American 4.750% 11/01/42							
11/05/2012 060006871406	S	- 100,000.000	1.0148		101,477	99,099	2,378
Issue: 03938LAX2 - Arcelormittal 6.750% 2/25/22							
11/06/2012 060006871406	S	- 120,000.000	.9675		116,100	119,141	- 3,041
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
11/06/2012 060006871406	S	- 80,000.000	1.0901		87,211	72,488	14,723
Issue: 172967BU4 - Citigroup Inc 5.875% 2/22/33							
11/06/2012 060006871406	B	90,000.000	1.0588		- 95,291	95,291	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/07/2012 060006871406	S	- 135,000.000	1.0394		140,316	138,241	2,074
Issue: 00101JAC0 - Adt Corp 4.875% 7/15/42							
11/07/2012 060006871406	B	175,000.000	1.0128		- 177,247	177,247	
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
11/08/2012 060006871406	S	- 385,000.000	1.4520		559,028	457,599	101,429
Issue: 13063BBU5 - California ST Build 7.350% 11/01/39							
11/08/2012 060006871406	B	400,000.000	1.3957		- 558,292	558,292	
Issue: 744320AL6 - Prudential Fin 5.875% 9/15/42							
11/14/2012 060006871406	S	- 40,000.000	1.0450		41,800	40,000	1,800
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/14/2012 060006871406	S	- 255,000.000	1.0051		256,305	256,918	- 613
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/14/2012 060006871406	S	- 215,000.000	1.0051		216,100	216,617	- 517

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 900212AA9 - Turlock Corp 4.000% 11/02/32							
11/14/2012 060006871406	B	380,000.000	.9969		- 378,814	378,814	
Issue: 900212AC5 - Turlock Corp 4.150% 11/02/42							
11/14/2012 060006871406	B	255,000.000	.9961		- 254,008	254,008	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
11/15/2012 060006871406	S	- 950,000.000	.4384		379,245	379,245	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
11/15/2012 060006871406	B	950,000.000	.4335		- 411,854	411,854	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/16/2012 060006871406	S	- 35,000.000	1.0031		35,108	35,160	- 52
Issue: 654579AA9 - Nippon Life Ins 5.000% 10/18/42							
11/16/2012 060006871406	S	- 265,000.000	1.0475		277,588	265,000	12,588
Issue: 92553PAN2 - Viacom Inc 4.375% 3/15/43							
11/16/2012 060006871406	B	45,000.000	.9776		- 43,990	43,990	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
11/27/2012 060006871406	S	- 860,000.000	.4683		386,581	386,581	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
11/27/2012 060006871406	B	1,020,000.000	.4171		- 425,462	425,462	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/27/2012 060006871406	S	- 335,000.000	.9917		332,226	336,262	- 4,036
Issue: 25468PCX2 - Walt Disney Co M T N 3.700% 12/01/42							
11/27/2012 060006871406	B	375,000.000	.9928		- 372,308	372,308	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128334U1 - U S Treas Bd Strip 8/15/32							
11/27/2012 060006871406	S	- 810,000.000	.5880		279,463	279,463	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
11/27/2012 060006871406	B	95,000.000	1.1607		- 110,268	110,268	
Issue: 9128337S3 - U S Treas Bd Strip 11/15/32							
11/27/2012 060006871406	S	- 270,000.000	.5826		102,448	102,448	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
11/27/2012 060006871406	S	- 75,000.000	1.2057		90,425	91,550	- 1,125
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
11/27/2012 060006871406	B	865,000.000	.4852		- 419,655	419,655	
Issue: 845467AF6 - Southwestern Energy 4.100% 3/15/22							
11/28/2012 060006871402	S	- 8,000.000	1.0758		8,606	7,990	616
Issue: 44919P508 - Iac Interactivecorp							
11/28/2012 060006871405	B	320.000	43.4345	2	- 13,901	13,901	
Issue: 78442P106 - Slm Corp							
11/30/2012 060006871405	S	- 4,215.000	16.5849	115	69,790	40,998	28,792
Issue: 44919P508 - Iac Interactivecorp							
11/30/2012 060006871405	B	1,160.000	46.9129	31	- 54,450	54,450	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
11/30/2012 060006871406	B	1,200,000.000	.4078		- 489,312	489,312	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/30/2012 060006871406	S	- 2,340,000.000	.4525		693,271	693,271	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128334U1 - U S Treas Bd Strip 8/15/32							
11/30/2012 060006871406	S	- 1,255,000.000	.5885		432,995	432,995	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
11/30/2012 060006871406	B	2,345,000.000	.4436		- 1,040,148	1,040,148	
Issue: 01F0424C4 - FNMA Tba 15Yr 4.500% 12/15/23							
12/01/2012 060006871402	B	50,000.000	1.0763		- 53,813	53,813	
Issue: 01F0606C4 - FNMA Tba 30Yr 6.000% 12/15/42							
12/01/2012 060006871402	B	10,000.000	1.1075		- 11,075	11,075	
Issue: 124857202 - Cbs Corp Class B Non Voting							
12/03/2012 060006871405	S	- 1,845.000	35.8853	51	66,157	40,095	26,062
Issue: 91913Y100 - Valero Energy Corp							
12/04/2012 060006871405	B	3,520.000	32.2957	95	- 113,776	113,776	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/04/2012 060006871406	B	620,000.000	.4697		- 291,183	291,183	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/04/2012 060006871406	S	- 130,000.000	.9936		129,172	129,263	- 90
Issue: 779382AQ3 - Rowan Companies Inc 5.400% 12/01/42							
12/04/2012 060006871406	B	180,000.000	.9958		- 179,235	179,235	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/04/2012 060006871406	S	- 620,000.000	.4523		183,687	183,687	
Issue: 46631BAE5 - Jp Morgan Chase 5.81237% 6/15/49							
12/05/2012 060006871402	S	- 50,000.000	1.1727		58,637	55,024	3,613

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 67066G104 - Nvidia Corp							
12/05/2012 060006871405	B	10,950.000	11.9356	219	- 130,914	130,914	
Issue: 82967N108 - Sirius Xm Radio Inc							
12/05/2012 060006871405	S	- 19,040.000	2.7823	325	52,650	36,589	16,061
Issue: 20030NAX9 - Comcast Corp 6.400% 5/15/38							
12/05/2012 060006871406	B	275,000.000	1.2962		- 356,447	356,447	
Issue: 20030NAK7 - Comcast Corp 6.500% 11/15/35							
12/05/2012 060006871406	S	- 290,000.000	1.3023		377,679	349,012	28,667
Issue: 01F0424C4 - FNMA Tba 15Yr 4.500% 12/15/23							
12/06/2012 060006871402	S	- 50,000.000	1.0752		53,758	53,813	- 55
Issue: 01F042418 - FNMA Pl Tba 4.500% 1/01/23							
12/06/2012 060006871402	B	50,000.000	1.0742		- 53,711	53,711	
Issue: 01F0606C4 - FNMA Tba 30Yr 6.000% 12/15/42							
12/07/2012 060006871402	S	- 10,000.000	1.0947		10,947	11,075	- 128
Issue: 002824100 - Abbott Laboratories							
12/07/2012 060006871405	B	1,860.000	65.3079	13	- 121,486	121,486	
Issue: 78442P106 - Slm Corp							
12/07/2012 060006871405	S	- 270.000	16.9961	2	4,587	2,626	1,961
Issue: 002824100 - Abbott Laboratories							
12/10/2012 060006871405	B	580.000	65.7486	4	- 38,138	38,138	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/11/2012 060006871406	S	- 80,000.000	.9839		78,713	79,551	- 839

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 237194AH8 - Darden Restaurants 6.800% 10/15/37							
12/11/2012 060006871406	B	100,000.000	1.2010		- 120,102	120,102	
Issue: 026874784 - American International Group Inc							
12/11/2012 060006871409	B	3,400.000	32.5000		- 110,500	110,500	
Issue: 74432QBP9 - Prudential Fin Mtn 4.500% 11/15/20							
12/17/2012 060006871402	B	17,000.000	1.1192		- 19,027	19,027	
Issue: 458140AP5 - Intel Corp 4.250% 12/15/42							
12/17/2012 060006871406	S	- 125,000.000	.9983		124,788	124,684	104
Issue: 458140AN0 - Intel Corp 4.000% 12/15/32							
12/17/2012 060006871406	B	155,000.000	.9918		- 153,734	153,734	
Issue: 92857W209 - Vodafone Group Plc A D R							
12/18/2012 060006871405	S	- 3,175.000	25.3173	24	80,358	92,140	- 11,781
Issue: 037833100 - Apple Inc							
12/21/2012 060006871405	B	765.000	514.2699	5	- 393,422	393,422	
Issue: 580645109 - McGraw Hill Companies Inc							
12/21/2012 060006871405	S	- 490.000	54.4858	4	26,694	20,519	6,175
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/31/2012 060006871406	B	360,000.000	.4256		- 153,230	153,230	
Total For Citigroup Global Markets Inc.				**19,697**	**80,521,224**	**79,140,222**	**1,381,002**

Broker: Deutsche Bank Securities, Inc.

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
01/03/2012 060006871406	B	210,000.000	1.0306		- 216,432	216,432	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/03/2012 060006871406	S	- 150,000.000	1.1556		173,344	173,487	- 143
Issue: 912828BD1 - U S Treasury I P S 1.875% 7/15/13							
01/05/2012 060006871402	S	- 26,621.780	1.0494		27,936	27,830	106
Issue: 912828BW9 - U S Treasury I P S 2.000% 1/15/14							
01/05/2012 060006871402	B	20,091.480	1.0627		- 21,350	21,350	
Issue: 949746101 - Wells Fargo Co							
01/10/2012 060006871409	S	- 3,100.000	29.5185	157	91,351	115,597	- 24,247
Issue: 845467109 - Southwestern Energy Co							
01/11/2012 060006871403	B	409.000	30.0539	16	- 12,308	12,308	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/11/2012 060006871406	B	150,000.000	1.1583		- 173,742	173,742	
Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37							
01/11/2012 060006871406	S	- 200,000.000	1.1989		239,782	219,870	19,912
Issue: 50066AAD5 - Korea Gas M T N 6.250% 1/20/42							
01/12/2012 060006871406	B	215,000.000	.9806		- 210,835	210,835	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/12/2012 060006871406	S	- 130,000.000	1.1574		150,465	150,844	- 379
Issue: 92857W209 - Vodafone Group Plc A D R							
01/13/2012 060006871409	B	700.000	26.8252	28	- 18,806	18,806	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828GN4 - U S Treasury I P S 2.000% 4/15/12							
01/18/2012 060006871402	B	5,575.700	1.0068		- 5,614	5,614	
Issue: 912828GN4 - U S Treasury I P S 2.000% 4/15/12							
01/18/2012 060006871402	B	27,320.930	1.0068		- 27,507	27,507	
Issue: 026874CE5 - American Intl Group 6.820% 11/15/37							
01/18/2012 060006871406	B	100,000.000	.9607		- 96,067	96,067	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/18/2012 060006871406	S	- 55,000.000	1.1625		63,938	63,844	93
Issue: 544152AE1 - Lorillard Tobacc 7.000% 8/04/41							
01/23/2012 060006871406	B	95,000.000	1.0111		- 96,056	96,056	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/23/2012 060006871406	S	- 60,000.000	1.1228		67,369	69,483	- 2,115
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
01/25/2012 060006871406	B	260,000.000	1.0410		- 270,655	270,655	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/25/2012 060006871406	S	- 210,000.000	1.1200		235,208	238,085	- 2,877
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/27/2012 060006871406	S	- 95,000.000	1.1314		107,480	107,681	- 201
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/27/2012 060006871406	B	100,000.000	1.0052		- 100,523	100,523	
Issue: 652482BJ8 - News Amer Inc 6.200% 12/15/34							
01/30/2012 060006871406	S	- 190,000.000	1.1204		212,876	195,145	17,731

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							
01/30/2012 060006871406	B	125,000.000	1.1514		- 143,926	143,926	
Issue: 912828SC5 - U S Treasury Nt 0.875% 1/31/17							
01/31/2012 060006871402	B	110,000.000	1.0078		- 110,855	110,855	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/31/2012 060006871406	B	2,160,000.000	.4134		- 892,858	892,858	
Issue: 03523TBJ6 - Anheuser Busch 8.000% 11/15/39							
02/01/2012 060006871406	B	155,000.000	1.5367		- 238,189	238,189	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/01/2012 060006871406	S	- 155,000.000	1.1528		178,686	177,952	734
Issue: 06051GEN5 - Bank Of Amer Corp 5.875% 2/07/42							
02/02/2012 060006871406	S	- 60,000.000	.9962		59,773	59,357	416
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/02/2012 060006871406	B	40,000.000	1.1502		- 46,006	46,006	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
02/06/2012 060006871406	S	- 90,000.000	1.0102		90,914	90,593	321
Issue: 04044TAE6 - Aristotle Holding 4.750% 11/15/21							
02/06/2012 060006871406	B	100,000.000	1.0416		- 104,161	104,161	
Issue: 247916208 - Denbury Resources Inc							
02/13/2012 060006871403	S	- 1,002.000	19.1525	40	19,150	18,009	1,142
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/13/2012 060006871406	B	225,000.000	.9980		- 224,543	224,543	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
02/13/2012 060006871406	S	- 260,000.000	1.0832		281,627	259,649	21,978
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/16/2012 060006871406	B	85,000.000	1.0038		- 85,319	85,319	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/16/2012 060006871406	S	- 100,000.000	1.0038		100,375	99,795	580
Issue: 55608XAA5 - MacQuarie Bk Ltd Mtn 6.625% 4/07/21							
02/16/2012 060006871406	S	- 120,000.000	.9614		115,367	119,766	- 4,399
Issue: 61747WAL3 - Morgan Stanley 5.500% 7/28/21							
02/16/2012 060006871406	B	130,000.000	.9743		- 126,658	126,658	
Issue: 36962G5J9 - General Elec Cap Mtn 4.650% 10/17/21							
02/22/2012 060006871402	B	11,000.000	1.0639		- 11,703	11,703	
Issue: 912828GN4 - U S Treasury I P S 2.000% 4/15/12							
02/24/2012 060006871402	S	- 29,696.010	1.0088		29,958	29,896	62
Issue: 912828GN4 - U S Treasury I P S 2.000% 4/15/12							
02/27/2012 060006871402	S	- 29,693.600	1.0088		29,956	29,893	62
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/29/2012 060006871406	B	2,645,000.000	.3756		- 993,383	993,383	
Issue: 4042Q1AA5 - Hsbc Bk USA Mtn 5.875% 11/01/34							
02/29/2012 060006871406	B	230,000.000	1.0358		- 238,223	238,223	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/29/2012 060006871406	S	- 155,000.000	1.0098		156,526	154,636	1,890

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							
03/01/2012 060006871406	S	- 960,000.000	.4095		261,642	261,642	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/01/2012 060006871406	B	960,000.000	.4129		- 396,336	396,336	
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
03/02/2012 060006871406	B	105,000.000	1.0810		- 113,505	113,505	
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
03/02/2012 060006871406	S	- 105,000.000	1.1098		116,529	104,547	11,982
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
03/07/2012 060006871406	S	- 100,000.000	1.0334		103,338	100,938	2,400
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
03/07/2012 060006871406	B	85,000.000	1.0036		- 85,305	85,305	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
03/07/2012 060006871406	B	60,000.000	1.0075		- 60,452	60,452	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/07/2012 060006871406	S	- 40,000.000	1.0061		40,244	40,222	22
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
03/21/2012 060006871406	S	- 1,525,000.000	.4017		502,162	502,162	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/21/2012 060006871406	B	1,535,000.000	.3878		- 595,288	595,288	
Issue: 461202103 - Intuit Inc							
03/21/2012 060006871408	B	18,290.000	60.0229	915	- 1,098,733	1,098,733	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 026874784 - American International Group Inc							
03/21/2012 060006871409	B	400.000	28.2555	20	- 11,322	11,322	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/22/2012 060006871406	S	- 1,380,000.000	.3879		376,110	376,110	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/22/2012 060006871406	B	1,380,000.000	.3839		- 529,754	529,754	
Issue: 026874784 - American International Group Inc							
03/22/2012 060006871409	B	2,400.000	27.8228	72	- 66,847	66,847	
Issue: 00184AAC9 - A O L Time Warner 7.625% 4/15/31							
03/29/2012 060006871406	S	- 115,000.000	1.2961		149,052	135,692	13,359
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
03/29/2012 060006871406	S	- 185,000.000	1.1750		217,379	206,057	11,322
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/29/2012 060006871406	B	160,000.000	.9730		- 155,675	155,675	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/29/2012 060006871406	B	90,000.000	.9739		- 87,652	87,652	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
03/30/2012 060006871406	B	915,000.000	.3479		- 318,365	318,365	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
03/30/2012 060006871406	B	2,890,000.000	.3695		- 1,067,711	1,067,711	
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
04/04/2012 060006871406	S	- 85,000.000	1.1390		96,818	94,675	2,143

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/04/2012 060006871406	B	75,000.000	.9516		- 71,367	71,367	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
04/10/2012 060006871402	S	- 40,000.000	1.0699		42,797	39,689	3,108
Issue: 822582AD4 - Shell Intl Fin 6.375% 12/15/38							
04/10/2012 060006871406	S	- 165,000.000	1.3590		224,237	203,554	20,683
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/10/2012 060006871406	B	175,000.000	.9934		- 173,852	173,852	
Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20							
04/16/2012 060006871402	S	- 70,000.000	1.1536		80,752	73,056	7,696
Issue: 009363102 - Airgas Inc							
04/16/2012 060006871403	S	- 2,200.000	88.9796	92	195,663	152,555	43,108
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
04/19/2012 060006871406	B	60,000.000	1.0028		- 60,169	60,169	
Issue: 404280AN9 - Hsbc Holdings Plc 4.000% 3/30/22							
04/19/2012 060006871406	S	- 65,000.000	1.0042		65,274	64,576	698
Issue: 4042Q1AD9 - Hsbc Bk USA N A Mtn 7.000% 1/15/39							
04/19/2012 060006871406	B	140,000.000	1.1784		- 164,976	164,976	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/19/2012 060006871406	S	- 110,000.000	1.0016		110,172	107,367	2,805
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
04/24/2012 060006871406	S	- 345,000.000	1.0276		354,522	348,237	6,285

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GEM7 - Bank Of America Corp 5.700% 1/24/22							
04/24/2012 060006871406	B	345,000.000	1.0330		- 356,399	356,399	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
04/24/2012 060006871406	B	295,000.000	1.0044		- 296,291	296,291	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
04/24/2012 060006871406	S	- 300,000.000	1.0044		301,313	298,427	2,886
Issue: 912828RF9 - U S Treasury Nt 1.000% 8/31/16							
04/26/2012 060006871402	S	- 55,000.000	1.0134		55,735	55,180	554
Issue: 855030102 - Staples Inc							
04/27/2012 060006871405	B	8,260.000	15.7570	330	- 130,483	130,483	
Issue: G94368100 - Warner Chilcott Plc Class A							
04/30/2012 060006871403	S	- 2,700.000	22.0100	109	59,318	54,845	4,473
Issue: 26884L109 - Equitable Corp							
04/30/2012 060006871405	B	2,170.000	49.4203	87	- 107,329	107,329	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
04/30/2012 060006871406	S	- 2,060,000.000	.4154		561,440	561,440	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
04/30/2012 060006871406	S	- 575,000.000	.4374		234,601	234,601	
Issue: 46631BAE5 - Jp Morgan Chase 5.81237% 6/15/49							
05/01/2012 060006871402	B	50,000.000	1.1005		- 55,024	55,024	
Issue: 26884L109 - Equitable Corp							
05/01/2012 060006871405	B	1,210.000	51.3258	48	- 62,153	62,153	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
05/02/2012 060006871402	B	20,000.000	.9959		- 19,917	19,917	
Issue: 320517105 - First Horizon National Corp							
05/02/2012 060006871403	B	3,300.000	9.2759	132	- 30,742	30,742	
Issue: 026874784 - American International Group Inc							
05/06/2012 060006871409	B	5,900.000	30.5000		- 179,950	179,950	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/07/2012 060006871406	S	- 2,920,000.000	.3765		1,080,943	1,080,943	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/07/2012 060006871406	B	2,935,000.000	.3798		- 1,114,684	1,114,684	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/08/2012 060006871406	S	- 625,000.000	.4232		170,340	170,340	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/08/2012 060006871406	B	625,000.000	.4270		- 266,850	266,850	
Issue: 049513104 - Atmel Corp							
05/10/2012 060006871403	S	- 11,600.000	7.6390	466	88,146	86,627	1,519
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
05/15/2012 060006871406	S	- 85,000.000	1.0674		90,727	87,433	3,295
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
05/15/2012 060006871406	B	85,000.000	1.1839		- 100,635	100,635	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/16/2012 060006871406	S	- 1,655,000.000	.4305		511,825	511,825	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/16/2012 060006871406	B	1,660,000.000	.4255		- 706,380	706,380	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
05/18/2012 060006871402	S	- 36,000.000	1.0929		39,345	35,720	3,625
Issue: 247916208 - Denbury Resources Inc							
05/18/2012 060006871403	B	1,600.000	15.3547	64	- 24,632	24,632	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/18/2012 060006871406	S	- 65,000.000	1.0672		69,367	66,574	2,793
Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36							
05/18/2012 060006871406	B	95,000.000	1.1469		- 108,956	108,956	
Issue: G96666105 - Willis Group Holdings Plc							
05/21/2012 060006871403	S	- 573.000	34.3809	23	19,677	21,843	- 2,166
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/22/2012 060006871406	S	- 190,000.000	1.0486		199,233	194,602	4,631
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
05/22/2012 060006871406	B	215,000.000	1.1893		- 255,691	255,691	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
05/29/2012 060006871402	B	1,000.000	1.0079		- 1,008	1,008	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/30/2012 060006871406	B	45,000.000	1.0838		- 48,769	48,769	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/30/2012 060006871406	B	45,000.000	1.0841		- 48,783	48,783	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718172AC3 - Philip Morris Inc 6.375% 5/16/38							
05/30/2012 060006871406	S	- 50,000.000	1.3513		67,563	57,891	9,672
Issue: 718172AC3 - Philip Morris Inc 6.375% 5/16/38							
05/30/2012 060006871406	S	- 50,000.000	1.3530		67,652	57,891	9,761
Issue: 247916208 - Denbury Resources Inc							
06/04/2012 060006871403	B	445.000	14.2468	18	- 6,358	6,358	
Issue: 01988P108 - Allscripts Healthcare Solutions Inc							
06/04/2012 060006871403	S	- 9,700.000	10.6515	390	102,929	93,965	8,965
Issue: 87264S106 - Trw Automotive Hldgs Corp							
06/04/2012 060006871403	B	2,508.000	36.0396	100	- 90,488	90,488	
Issue: 01988P108 - Allscripts Healthcare Solutions Inc							
06/05/2012 060006871403	S	- 4,700.000	10.5485	189	49,389	45,529	3,860
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/06/2012 060006871406	S	- 1,860,000.000	.4723		634,309	634,309	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/06/2012 060006871406	B	1,870,000.000	.4535		- 847,970	847,970	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/08/2012 060006871406	S	- 1,440,000.000	.4668		491,078	491,078	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/08/2012 060006871406	B	725,000.000	.4477		- 324,561	324,561	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/08/2012 060006871406	B	720,000.000	.4744		- 341,539	341,539	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 696429307 - Pall Corp							
06/12/2012 060006871403	B	100.000	52.9878	4	- 5,303	5,303	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
06/12/2012 060006871406	B	720,000.000	.4618		- 332,467	332,467	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/12/2012 060006871406	S	- 1,440,000.000	.4580		491,078	491,078	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/12/2012 060006871406	B	720,000.000	.4529		- 326,074	326,074	
Issue: 247916208 - Denbury Resources Inc							
06/14/2012 060006871403	B	200.000	14.2000	8	- 2,848	2,848	
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
06/19/2012 060006871406	S	- 85,000.000	1.2002		102,016	100,635	1,381
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
06/19/2012 060006871406	B	85,000.000	1.1027		- 93,730	93,730	
Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20							
06/20/2012 060006871402	S	- 65,000.000	1.1754		76,400	67,837	8,563
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/26/2012 060006871406	B	130,000.000	1.0886		- 141,517	141,517	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/26/2012 060006871406	B	610,000.000	.4301		- 262,361	262,361	
Issue: 695114CG1 - Pacificorp 6.250% 10/15/37							
06/26/2012 060006871406	S	- 140,000.000	1.3620		190,674	144,485	46,190

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
06/26/2012 060006871406	S	- 610,000.000	.4391		244,453	244,453	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/27/2012 060006871406	B	115,000.000	1.0889		- 125,224	125,224	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/27/2012 060006871406	B	1,705,000.000	.4286		- 730,729	730,729	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/27/2012 060006871406	B	655,000.000	.4303		- 281,860	281,860	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/27/2012 060006871406	S	- 1,695,000.000	.4678		578,040	578,040	
Issue: 437076AS1 - Home Depot Inc 5.875% 12/16/36							
06/27/2012 060006871406	S	- 135,000.000	1.2856		173,557	140,585	32,972
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/27/2012 060006871406	S	- 650,000.000	.4556		191,777	191,777	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/28/2012 060006871406	B	230,000.000	1.0950		- 251,850	251,850	
Issue: 438516BB1 - Honeywell Intl 5.375% 3/01/41							
06/28/2012 060006871406	S	- 235,000.000	1.2883		302,741	232,719	70,022
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/29/2012 060006871406	B	220,000.000	1.0773		- 237,016	237,016	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
06/29/2012 060006871406	B	1,485,000.000	.4257		- 632,090	632,090	

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							
06/29/2012 060006871406	S	- 860,000.000	.4593		293,283	293,283	
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
06/29/2012 060006871406	S	- 250,000.000	1.0993		274,835	246,918	27,918
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/29/2012 060006871406	S	- 620,000.000	.4545		200,685	200,685	
Issue: 906548CH3 - Union Electric Co 8.450% 3/15/39							
07/03/2012 060006871406	S	- 210,000.000	1.6685		350,379	209,301	141,078
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/03/2012 060006871406	B	225,000.000	1.0850		- 244,125	244,125	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/03/2012 060006871406	B	70,000.000	1.0841		- 75,884	75,884	
Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36							
07/03/2012 060006871406	S	- 100,000.000	1.1693		116,930	110,376	6,554
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/06/2012 060006871406	B	125,000.000	1.0936		- 136,699	136,699	
Issue: 92852TAE2 - Vivendi Sa 4.750% 4/12/22							
07/06/2012 060006871406	S	- 80,000.000	.9760		78,079	79,730	- 1,650
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/06/2012 060006871406	B	65,000.000	1.0188		- 66,219	66,219	
Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38							
07/06/2012 060006871406	S	- 150,000.000	1.3314		199,707	189,419	10,288

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 362320BA0 - Gte Corp 6.940% 4/15/28							
07/12/2012 060006871406	S	- 125,000.000	1.3285		166,064	132,098	33,966
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/12/2012 060006871406	B	80,000.000	1.1169		- 89,350	89,350	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/12/2012 060006871406	B	110,000.000	1.0016		- 110,171	110,171	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/12/2012 060006871406	S	- 90,000.000	1.0644		95,797	89,268	6,528
Issue: 20825CAP9 - Conocophillps 5.900% 5/15/38							
07/12/2012 060006871406	S	- 170,000.000	1.3492		229,362	194,309	35,054
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
07/12/2012 060006871406	B	160,000.000	1.4420		- 230,714	230,714	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/13/2012 060006871406	B	230,000.000	1.0123		- 232,820	232,820	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/13/2012 060006871406	B	230,000.000	1.0146		- 233,356	233,356	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/13/2012 060006871406	S	- 190,000.000	1.0774		204,697	188,456	16,241
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/13/2012 060006871406	S	- 190,000.000	1.0802		205,234	188,456	16,779
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
07/18/2012 060006871406	B	1,190,000.000	.4393		- 522,731	522,731	

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							
07/18/2012 060006871406	S	- 1,185,000.000	.4646		369,807	369,807	
Issue: 428236103 - Hewlett Packard Co							
07/18/2012 060006871409	B	600.000	19.1059	30	- 11,494	11,494	
Issue: 313396K77 - F H L M C Disc Nt 10/15/12							
07/19/2012 060006871402	B	570,000.000	.9997		- 569,831	569,831	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/19/2012 060006871406	S	- 190,000.000	1.1059		210,128	207,421	2,707
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/19/2012 060006871406	B	225,000.000	1.0214		- 229,816	229,816	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/19/2012 060006871406	S	- 215,000.000	1.0216		219,644	216,686	2,958
Issue: 278642AF0 - Ebay Inc 4.000% 7/15/42							
07/19/2012 060006871406	B	240,000.000	.9902		- 237,641	237,641	
Issue: 61747WAL3 - Morgan Stanley 5.500% 7/28/21							
07/19/2012 060006871406	S	- 290,000.000	1.0204		295,902	284,019	11,882
Issue: 345397VU4 - Ford Motor Cred 5.875% 8/02/21							
07/19/2012 060006871406	B	255,000.000	1.1074		- 282,387	282,387	
Issue: 92935VAC2 - Wfrbs 2011 C3 A2 3.240% 3/15/44							
07/20/2012 060006871402	S	- 67,921.000	1.0704		72,702	68,599	4,103
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/20/2012 060006871406	S	- 160,000.000	1.1234		179,750	174,671	5,079

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
07/20/2012 060006871406	B	2,440,000.000	.4443		- 1,084,116	1,084,116	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
07/20/2012 060006871406	S	- 2,430,000.000	.4693		758,339	758,339	
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
07/20/2012 060006871406	B	165,000.000	1.4641		- 241,578	241,578	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/24/2012 060006871406	B	60,000.000	1.1420		- 68,522	68,522	
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
07/24/2012 060006871406	S	- 80,000.000	1.2782		102,252	101,333	919
Issue: 20825C104 - Conocophillips							
07/24/2012 060006871409	S	- 2,600.000	54.3413	107	141,180	102,996	38,184
Issue: 06051GEC9 - Bank Of Amer Crp 5.625% 7/01/20							
07/25/2012 060006871402	S	- 5,000.000	1.1081		5,541	5,194	346
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
07/25/2012 060006871406	B	955,000.000	.4661		- 445,154	445,154	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/25/2012 060006871406	S	- 950,000.000	.4759		380,705	380,705	
Issue: 20825C104 - Conocophillips							
07/25/2012 060006871409	S	- 2,100.000	53.3508	66	111,971	83,189	28,782
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/26/2012 060006871406	B	100,000.000	1.1311		- 113,109	113,109	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
07/26/2012 060006871406	S	- 125,000.000	1.0952		136,905	124,898	12,008
Issue: 91911TAK9 - Vale Overseas 6.875% 11/10/39							
07/26/2012 060006871406	B	100,000.000	1.1976		- 119,764	119,764	
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
07/26/2012 060006871406	S	- 100,000.000	1.2271		122,713	112,232	10,481
Issue: 06051GEM7 - Bank Of America Corp 5.700% 1/24/22							
07/27/2012 060006871406	S	- 80,000.000	1.1420		91,362	82,643	8,718
Issue: 06051GEN5 - Bank Of Amer Corp 5.875% 2/07/42							
07/27/2012 060006871406	B	40,000.000	1.1498		- 45,990	45,990	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/27/2012 060006871406	S	- 30,000.000	1.1123		33,370	32,914	457
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/27/2012 060006871406	B	75,000.000	1.0214		- 76,605	76,605	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
07/31/2012 060006871406	B	1,080,000.000	1.0874		- 1,174,416	1,174,416	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/02/2012 060006871406	S	- 105,000.000	1.1203		117,633	115,304	2,329
Issue: 760759AK6 - Rebublic Svcs 6.200% 3/01/40							
08/02/2012 060006871406	B	125,000.000	1.2910		- 161,371	161,371	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/08/2012 060006871406	B	965,000.000	.4216		- 406,834	406,834	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
08/08/2012 060006871406	S	- 965,000.000	.4183		403,640	428,835	- 25,194
Issue: 29273RAR0 - Energy Transfer Part 6.500% 2/01/42							
08/10/2012 060006871406	S	- 305,000.000	1.1413		348,097	312,782	35,314
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/10/2012 060006871406	B	230,000.000	1.0825		- 248,975	248,975	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/10/2012 060006871406	S	- 550,000.000	.4643		178,027	178,027	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
08/10/2012 060006871406	B	550,000.000	.4936		- 271,491	271,491	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/13/2012 060006871406	S	- 85,000.000	1.0609		90,180	92,431	- 2,251
Issue: 144141DB1 - Progress Energy Car 4.100% 5/15/42							
08/13/2012 060006871406	B	100,000.000	1.0709		- 107,088	107,088	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/14/2012 060006871406	S	- 225,000.000	1.0367		233,262	239,072	- 5,810
Issue: 718172AU3 - Philip Morris Intl 3.875% 8/21/42							
08/14/2012 060006871406	B	265,000.000	.9759		- 258,608	258,608	
Issue: 95709TAH3 - Westar Energy Inc 4.125% 3/01/42							
08/16/2012 060006871406	S	- 275,000.000	1.0590		291,231	273,490	17,740
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/16/2012 060006871406	S	- 625,000.000	.4053		242,821	242,821	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/16/2012 060006871406	B	255,000.000	1.0078		- 256,992	256,992	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/16/2012 060006871406	S	- 625,000.000	.4350		202,304	202,304	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/16/2012 060006871406	B	630,000.000	.4172		- 262,842	262,842	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
08/16/2012 060006871406	B	625,000.000	.4644		- 290,231	290,231	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/16/2012 060006871406	B	625,000.000	.4096		- 256,025	256,025	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
08/16/2012 060006871406	S	- 625,000.000	.4474		270,964	270,964	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/20/2012 060006871406	B	1,260,000.000	.4014		- 505,814	505,814	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/20/2012 060006871406	S	- 1,255,000.000	.4100		487,584	487,584	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/21/2012 060006871406	B	120,000.000	1.0219		- 122,625	122,625	
Issue: 25179SAD2 - Devon Fing Corp U L 7.875% 9/30/31							
08/21/2012 060006871406	S	- 150,000.000	1.4310		214,649	199,444	15,205
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/22/2012 060006871406	B	205,000.000	1.0361		- 212,399	212,399	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
08/22/2012 060006871406	S	- 215,000.000	1.1712		251,806	224,546	27,259
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/23/2012 060006871406	B	180,000.000	1.0466		- 188,381	188,381	
Issue: 25179SAD2 - Devon Fing Corp U L 7.875% 9/30/31							
08/23/2012 060006871406	S	- 230,000.000	1.4408		331,391	305,814	25,577
Issue: 9128335A4 - U S Treas Bd Strip 8/15/35							
08/23/2012 060006871406	S	- 985,000.000	.5197		316,258	316,258	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
08/23/2012 060006871406	B	950,000.000	.4679		- 444,534	444,534	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/30/2012 060006871406	B	1,050,000.000	.4275		- 448,865	448,865	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/30/2012 060006871406	B	170,000.000	1.0566		- 179,616	179,616	
Issue: 278642AF0 - Ebay Inc 4.000% 7/15/42							
08/30/2012 060006871406	S	- 215,000.000	.9743		209,464	214,567	- 5,103
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/30/2012 060006871406	S	- 1,040,000.000	.4668		336,634	336,634	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/05/2012 060006871406	S	- 590,000.000	1.0641		627,797	619,419	8,378
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/05/2012 060006871406	S	- 535,000.000	1.0034		536,797	532,610	4,187

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
09/05/2012 060006871406	B	775,000.000	.9942		- 770,513	770,513	
Issue: 105756BU3 - Fed Republic Brazil 2.625% 1/05/23							
09/05/2012 060006871406	B	545,000.000	.9946		- 542,035	542,035	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/07/2012 060006871406	B	80,000.000	1.0481		- 83,850	83,850	
Issue: 84265VAA3 - Southern Copper Corp 7.500% 7/27/35							
09/07/2012 060006871406	S	- 110,000.000	1.2568		138,243	117,241	21,001
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/17/2012 060006871406	B	475,000.000	.3876		- 184,129	184,129	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/17/2012 060006871406	B	470,000.000	.3966		- 186,416	186,416	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/17/2012 060006871406	S	- 945,000.000	.3923		370,761	394,335	- 23,574
Issue: 14040H105 - Capital One Financial Corp							
09/17/2012 060006871409	S	- 800.000	58.8166	41	47,012	31,658	15,354
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
09/18/2012 060006871402	S	- 46,700.000	1.0253		47,880	47,043	837
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/21/2012 060006871406	B	935,000.000	.3971		- 371,279	371,279	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/21/2012 060006871406	S	- 465,000.000	.4066		185,421	185,421	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
09/21/2012 060006871406	S	- 470,000.000	.3934		184,903	208,862	- 23,960
Issue: 682680AQ6 - Oneok Inc 4.250% 2/01/22							
09/25/2012 060006871406	S	- 210,000.000	1.0812		227,054	209,897	17,157
Issue: 68268NAJ2 - Oneok Partners LP 3.375% 10/01/22							
09/25/2012 060006871406	B	210,000.000	1.0091		- 211,905	211,905	
Issue: 912810FT0 - U S Treasury Bd 4.500% 2/15/36							
09/27/2012 060006871402	S	- 25,000.000	1.3358		33,395	24,295	9,100
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/28/2012 060006871406	B	85,000.000	1.0464		- 88,945	88,945	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/28/2012 060006871406	B	190,000.000	1.0472		- 198,966	198,966	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
09/28/2012 060006871406	S	- 100,000.000	1.0780		107,796	99,918	7,878
Issue: 406216BA8 - Halliburton Co 4.500% 11/15/41							
09/28/2012 060006871406	S	- 210,000.000	1.1262		236,492	210,711	25,780
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/01/2012 060006871406	B	80,000.000	1.0348		- 82,788	82,788	
Issue: 20825UAC8 - Conoco Fdg Co 7.250% 10/15/31							
10/01/2012 060006871406	S	- 90,000.000	1.4934		134,410	111,203	23,207
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/02/2012 060006871406	B	125,000.000	1.0409		- 130,117	130,117	

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							
10/02/2012 060006871406	B	725,000.000	.4414		- 319,979	319,979	
Issue: 500472AC9 - Philips Electronics 6.875% 3/11/38							
10/02/2012 060006871406	S	- 130,000.000	1.3908		180,801	150,790	30,012
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/03/2012 060006871406	B	180,000.000	1.0400		- 187,200	187,200	
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
10/03/2012 060006871406	S	- 220,000.000	1.0294		226,461	218,726	7,735
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
10/04/2012 060006871406	B	175,000.000	1.0671		- 186,741	186,741	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
10/04/2012 060006871406	S	- 165,000.000	1.1078		182,787	166,589	16,198
Issue: 46625H100 - J P Morgan Chase Co							
10/09/2012 060006871409	S	- 1,200.000	41.5230	49	49,778	43,775	6,004
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/11/2012 060006871406	S	- 725,000.000	.4103		297,482	301,097	- 3,615
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/11/2012 060006871406	S	- 720,000.000	.4196		287,104	287,104	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/11/2012 060006871406	B	1,445,000.000	.4146		- 599,140	599,140	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/12/2012 060006871406	S	- 880,000.000	.4238		350,905	350,905	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/12/2012 060006871406	B	885,000.000	.4188		- 370,673	370,673	
Issue: 705011AA2 - Pearson Funding Four 3.750% 5/08/22							
10/17/2012 060006871406	S	- 200,000.000	1.0556		211,124	198,730	12,394
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/17/2012 060006871406	B	190,000.000	.9867		- 187,477	187,477	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/22/2012 060006871406	B	1,430,000.000	.4032		- 576,619	576,619	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/22/2012 060006871406	S	- 1,415,000.000	.4180		591,470	604,595	- 13,125
Issue: 460690100 - Interpublic Group Cos Inc							
10/25/2012 060006871409	B	7,200.000	10.6066	216	- 76,584	76,584	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/31/2012 060006871406	B	130,000.000	1.0238		- 133,088	133,088	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/31/2012 060006871406	B	825,000.000	.4041		- 333,383	333,383	
Issue: 345370BR0 - Ford Mtr Co Del 7.400% 11/01/46							
10/31/2012 060006871406	S	- 155,000.000	1.2150		188,325	184,756	3,569
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/31/2012 060006871406	S	- 815,000.000	.4387		241,460	241,460	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
10/31/2012 060006871406	B	615,000.000	.5330		- 327,801	327,801	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92532F100 - Vertex Pharmaceuticals Inc							
10/31/2012 060006871408	B	1,193.000	48.2456	36	- 57,593	57,593	
Issue: 23918K108 - Davita Healthcare Partners Inc							
10/31/2012 060006871408	S	- 2,524.000	111.9828	82	282,563	245,834	36,728
Issue: 03938LAX2 - Arcelormittal 6.750% 2/25/22							
11/06/2012 060006871406	S	- 90,000.000	.9750		87,750	89,356	- 1,606
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/06/2012 060006871406	B	105,000.000	1.0223		- 107,346	107,346	
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
11/06/2012 060006871406	S	- 120,000.000	1.1291		135,486	124,544	10,942
Issue: 30219G108 - Express Scripts Hldgs C							
11/06/2012 060006871408	S	- 7,231.000	53.9030	226	389,547	401,827	- 12,280
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
11/07/2012 060006871406	S	- 615,000.000	.4147		255,059	255,147	- 89
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/07/2012 060006871406	B	610,000.000	.4403		- 268,601	268,601	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/09/2012 060006871406	B	75,000.000	.9996		- 74,974	74,974	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/14/2012 060006871406	S	- 440,000.000	1.0588		465,884	451,975	13,910
Issue: 744320AL6 - Prudential Fin 5.875% 9/15/42							
11/14/2012 060006871406	S	- 75,000.000	1.0400		78,000	75,000	3,000

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/14/2012 060006871406	B	445,000.000	1.0048		- 447,121	447,121	
Issue: 887317AP0 - Time Warner Inc 4.900% 6/15/42							
11/19/2012 060006871406	S	- 250,000.000	1.0868		271,690	247,323	24,368
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/19/2012 060006871406	B	220,000.000	.9992		- 219,828	219,828	
Issue: 9127957G0 - U S Treasury Bill 2/21/13							
11/19/2012 060006871406	B	2,000,000.000	.9998		- 1,999,563	1,999,563	
Issue: 9127957G0 - U S Treasury Bill 2/21/13							
11/19/2012 060006871415	B	3,400,000.000	.9998		- 3,399,256	3,399,256	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
11/26/2012 060006871406	B	115,000.000	1.2535		- 144,153	144,153	
Issue: 06051GEN5 - Bank Of Amer Corp 5.875% 2/07/42							
11/26/2012 060006871406	S	- 115,000.000	1.2575		144,609	115,061	29,549
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/27/2012 060006871406	B	205,000.000	.9968		- 204,343	204,343	
Issue: 224044BW6 - Cox Communications 3.250% 12/15/22							
11/27/2012 060006871406	S	- 220,000.000	1.0103		222,257	219,661	2,596
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
11/29/2012 060006871406	S	- 140,000.000	1.2480		174,723	157,512	17,211
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/29/2012 060006871406	B	135,000.000	.9934		- 134,114	134,114	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 771195104 - Roche Hldg Ltd A D R							
11/29/2012 060006871408	B	7,839.000	49.0530	235	- 384,762	384,762	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/30/2012 060006871406	B	295,000.000	.4112		- 121,298	121,298	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
11/30/2012 060006871406	S	- 555,000.000	.4985		216,129	216,129	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/04/2012 060006871406	S	- 585,000.000	.4606		191,311	191,311	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/04/2012 060006871406	S	- 585,000.000	.4606		191,311	191,311	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/04/2012 060006871406	B	145,000.000	.9956		- 144,366	144,366	
Issue: 637432MR3 - National Rural Util 4.023% 11/01/32							
12/04/2012 060006871406	S	- 200,000.000	1.0758		215,158	238,551	- 23,393
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/04/2012 060006871406	B	585,000.000	.4429		- 259,097	259,097	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
12/04/2012 060006871406	B	585,000.000	.4391		- 256,850	256,850	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/11/2012 060006871406	S	- 625,000.000	.4552		204,393	204,393	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/11/2012 060006871406	B	630,000.000	.4371		- 275,367	275,367	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/13/2012 060006871406	S	- 125,000.000	.9683		121,035	124,299	- 3,264
Issue: 25459HAZ8 - Directv Hldg Fin 6.375% 3/01/41							
12/13/2012 060006871406	B	150,000.000	1.1387		- 170,804	170,804	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
12/31/2012 060006871406	B	2,860,000.000	.3910		- 1,118,317	1,118,317	
Total For Deutsche Bank Securities, Inc.				**4,396**	**77,794,522**	**76,678,612**	**1,115,908**
Broker: Goldman, Sachs & Co.							
Issue: 37247DAK2 - Genworth Fin Inc 6.515% 5/22/18							
01/05/2012 060006871402	S	- 3,000.000	.9325		2,798	3,006	- 209
Issue: 735389MT2 - Port Seattle Wa Rev 7.000% 5/01/36							
01/06/2012 060006871406	B	145,000.000	1.1631		- 168,648	168,648	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/06/2012 060006871406	S	- 70,000.000	1.1450		80,150	80,960	- 810
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/06/2012 060006871406	S	- 70,000.000	1.1501		80,505	80,960	- 455
Issue: 586054AA6 - Memorial Sloan 5.000% 7/01/42							
01/06/2012 060006871406	B	95,000.000	1.0193		- 96,835	96,835	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/10/2012 060006871406	S	- 85,000.000	1.1445		97,283	98,277	- 994

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/10/2012 060006871406	B	90,000.000	1.0180		- 91,617	91,617	
Issue: 37247DAK2 - Genworth Fin Inc 6.515% 5/22/18							
01/11/2012 060006871402	S	- 3,000.000	.9550		2,865	3,006	- 141
Issue: 001055102 - Aflac Inc							
01/12/2012 060006871403	S	- 1,423.000	43.6984	58	62,125	59,377	2,748
Issue: 681919106 - Omnicom Group Inc							
01/12/2012 060006871404	B	2,980.000	45.8357	119	- 136,710	136,710	
Issue: 886547108 - Tiffany & Co							
01/12/2012 060006871404	B	2,840.000	59.6216	114	- 169,439	169,439	
Issue: 001055102 - Aflac Inc							
01/13/2012 060006871403	S	- 500.000	43.1136	20	21,536	20,863	673
Issue: 681919106 - Omnicom Group Inc							
01/13/2012 060006871404	B	9,900.000	46.1970	396	- 457,746	457,746	
Issue: 845467109 - Southwestern Energy Co							
01/17/2012 060006871403	B	200.000	28.8660	8	- 5,781	5,781	
Issue: 740189105 - Precision Castparts Corp							
01/17/2012 060006871404	S	- 1,850.000	173.4649	80	320,830	292,073	28,757
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
01/19/2012 060006871406	B	495,000.000	.9987		- 494,332	494,332	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
01/19/2012 060006871406	S	- 415,000.000	1.0026		416,086	416,194	- 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: 37247DAK2 - Genworth Fin Inc 6.515% 5/22/18							
01/20/2012 060006871402	S	- 3,000.000	.9700		2,910	3,006	- 96
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
01/20/2012 060006871406	B	400,000.000	1.1985		- 479,400	479,400	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
01/20/2012 060006871406	S	- 295,000.000	1.1975		353,263	349,303	3,960
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/20/2012 060006871406	S	- 335,000.000	1.1302		378,602	387,948	- 9,346
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/20/2012 060006871406	B	250,000.000	1.1302		- 282,539	282,539	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
01/26/2012 060006871406	B	150,000.000	.9220		- 138,294	138,294	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/26/2012 060006871406	S	- 75,000.000	1.1256		84,422	85,011	- 589
Issue: 277432100 - Eastman Chem Co							
01/27/2012 060006871403	S	- 6,193.000	49.7038	254	307,562	203,512	104,050
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
01/31/2012 060006871406	B	1,215,000.000	.4892		- 594,317	594,317	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/31/2012 060006871406	B	525,000.000	.4519		- 237,248	237,248	
Issue: 806605AH4 - Schering Plough 6.550% 9/15/37							
02/02/2012 060006871406	S	- 175,000.000	1.4046		245,803	211,093	34,710

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/02/2012 060006871406	B	165,000.000	1.1509		- 189,905	189,905	
Issue: 99E227709 - Deutsche Bank Fi 2.600% Swap							
02/02/2012 060006871415	S	- 7,800,000.000	.0129		101,000		101,000
Issue: 14043DAB7 - Capital One Cap 8.875% 5/15/40							
02/03/2012 060006871406	S	- 100,000.000	1.0375		103,750	99,899	3,851
Issue: 573284106 - Martin Marietta Matls Inc							
02/06/2012 060006871403	S	- 800.000	85.6238	33	68,466	64,802	3,663
Issue: 573284106 - Martin Marietta Matls Inc							
02/07/2012 060006871403	S	- 100.000	86.5244	4	8,648	8,100	548
Issue: 693718108 - Paccar Inc							
02/09/2012 060006871404	B	4,350.000	43.7362	174	- 190,426	190,426	
Issue: 759136QP2 - Regional Transn Co 5.844% 11/01/50							
02/10/2012 060006871406	S	- 75,000.000	1.2922		96,915	79,027	17,888
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/10/2012 060006871406	B	80,000.000	1.1266		- 90,125	90,125	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
02/13/2012 060006871406	B	430,000.000	.9966		- 428,522	428,522	
Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39							
02/13/2012 060006871406	S	- 385,000.000	1.2465		479,910	284,359	195,552
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/14/2012 060006871406	B	1,130,000.000	.3735		- 422,078	422,078	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
02/14/2012 060006871406	S	- 1,120,000.000	.3899		418,407	418,407	
Issue: 626207YM0 - Municipal Elec Ga 6.655% 4/01/57							
02/16/2012 060006871406	S	- 60,000.000	1.1554		69,325	65,954	3,371
Issue: 00817YAG3 - Aetna Inc 6.750% 12/15/37							
02/16/2012 060006871406	S	- 100,000.000	1.2883		128,834	99,322	29,512
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/16/2012 060006871406	B	50,000.000	1.0044		- 50,219	50,219	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/16/2012 060006871406	B	95,000.000	.9969		- 94,703	94,703	
Issue: 20173QAE1 - Greenwich Capital 5.444% 3/10/39							
02/17/2012 060006871402	B	25,000.000	1.0979		- 27,446	27,446	
Issue: 573284106 - Martin Marietta Matls Inc							
02/17/2012 060006871403	S	- 726.000	89.8234	30	65,182	58,808	6,374
Issue: 55616XAF4 - MacYs Retail Hldgs 3.875% 1/15/22							
02/21/2012 060006871402	B	8,000.000	1.0197		- 8,157	8,157	
Issue: 61747WAL3 - Morgan Stanley 5.500% 7/28/21							
02/21/2012 060006871402	B	4,000.000	.9860		- 3,944	3,944	
Issue: 126408GW7 - Csx Corp 4.750% 5/30/42							
02/21/2012 060006871402	B	25,000.000	1.0350		- 25,875	25,875	
Issue: 55616XAF4 - MacYs Retail Hldgs 3.875% 1/15/22							
02/24/2012 060006871402	B	5,000.000	1.0280		- 5,140	5,140	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 684273HC2 - Orange Cnty Ca Loc 6.908% 2/15/41							
02/24/2012 060006871406	S	- 85,000.000	1.3667		116,170	91,954	24,216
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
02/24/2012 060006871406	B	345,000.000	.3910		- 134,895	134,895	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
02/24/2012 060006871406	S	- 685,000.000	.3875		255,901	255,901	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
02/24/2012 060006871406	B	345,000.000	.3838		- 132,421	132,421	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/24/2012 060006871406	B	75,000.000	1.0056		- 75,422	75,422	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/29/2012 060006871406	S	- 1,000,000.000	1.0086		1,008,633	997,649	10,984
Issue: 55616XAF4 - MacYs Retail Hldgs 3.875% 1/15/22							
03/06/2012 060006871402	B	5,000.000	1.0307		- 5,153	5,153	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
03/06/2012 060006871406	S	- 140,000.000	1.1055		154,770	145,737	9,033
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/07/2012 060006871406	B	320,000.000	.9910		- 317,120	317,120	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
03/08/2012 060006871406	S	- 890,000.000	.3814		332,484	332,484	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
03/08/2012 060006871406	B	890,000.000	.3775		- 335,931	335,931	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/14/2012 060006871406	B	140,000.000	.9900		- 138,600	138,600	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/15/2012 060006871406	S	- 460,000.000	.3738		140,054	140,054	
Issue: 87612EAU0 - Target Corp 7.000% 1/15/38							
03/15/2012 060006871406	S	- 170,000.000	1.3570		230,695	220,716	9,979
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
03/15/2012 060006871406	S	- 455,000.000	.3987		149,825	149,825	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/15/2012 060006871406	B	915,000.000	.3849		- 352,165	352,165	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/15/2012 060006871406	B	175,000.000	.9475		- 165,813	165,813	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/16/2012 060006871406	S	- 455,000.000	.3789		124,007	124,007	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/16/2012 060006871406	B	455,000.000	.3820		- 173,796	173,796	
Issue: 14043DAB7 - Capital One Cap 8.875% 5/15/40							
03/19/2012 060006871406	S	- 40,000.000	1.0300		41,200	39,959	1,241
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/22/2012 060006871406	S	- 100,000.000	.9820		98,200	98,864	- 664
Issue: 915217RY1 - University Va Univ 6.200% 9/01/39							
03/28/2012 060006871406	S	- 110,000.000	1.3632		149,953	142,655	7,298

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/28/2012 060006871406	B	125,000.000	.9644		- 120,547	120,547	
Issue: 521865204 - Lear Corp							
03/29/2012 060006871405	B	715.000	45.7626	29	- 32,749	32,749	
Issue: 478160104 - Johnson Johnson							
03/30/2012 060006871408	S	- 8,410.000	65.8893	433	553,696	556,201	- 2,505
Issue: 416518AB4 - Hartford Finl 5.125% 4/15/22							
04/02/2012 060006871402	B	7,000.000	.9946		- 6,962	6,962	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
04/02/2012 060006871406	B	70,000.000	.9842		- 68,893	68,893	
Issue: 416518AC2 - Hartford Finl 6.625% 4/15/42							
04/02/2012 060006871406	B	190,000.000	.9989		- 189,797	189,797	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/02/2012 060006871406	S	- 135,000.000	.9609		129,727	130,366	- 640
Issue: 416518AB4 - Hartford Finl 5.125% 4/15/22							
04/03/2012 060006871402	B	2,000.000	1.0032		- 2,006	2,006	
Issue: 416518AC2 - Hartford Finl 6.625% 4/15/42							
04/03/2012 060006871406	B	155,000.000	1.0209		- 158,241	158,241	
Issue: 478160AN4 - Johnson & Johnson 5.950% 8/15/37							
04/03/2012 060006871406	S	- 190,000.000	1.3074		248,398	218,586	29,812
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/03/2012 060006871406	B	200,000.000	.9650		- 193,000	193,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/03/2012 060006871406	S	- 115,000.000	.9678		111,298	110,695	603
Issue: 704549104 - Peabody Energy Corp							
04/04/2012 060006871403	B	700.000	28.6226	28	- 20,064	20,064	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
04/04/2012 060006871406	S	- 320,000.000	1.1490		367,680	366,383	1,297
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
04/05/2012 060006871406	B	130,000.000	.9800		- 127,400	127,400	
Issue: 71656LAK7 - Petroleos M T N 6.500% 6/02/41							
04/05/2012 060006871406	S	- 130,000.000	1.1190		145,470	132,770	12,700
Issue: 03523TBJ6 - Anheuser Busch 8.000% 11/15/39							
04/10/2012 060006871406	S	- 125,000.000	1.5334		191,679	189,968	1,711
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/10/2012 060006871406	B	140,000.000	.9959		- 139,431	139,431	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
04/16/2012 060006871406	B	335,000.000	.3803		- 127,397	127,397	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/16/2012 060006871406	S	- 595,000.000	.4133		202,911	202,911	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
04/16/2012 060006871406	B	270,000.000	.4552		- 122,912	122,912	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
04/17/2012 060006871406	B	365,000.000	.3760		- 137,225	137,225	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/17/2012 060006871406	S	- 605,000.000	.4089		206,321	206,321	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
04/17/2012 060006871406	B	240,000.000	.4508		- 108,202	108,202	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
04/17/2012 060006871406	B	215,000.000	1.1480		- 246,820	246,820	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/19/2012 060006871406	S	- 965,000.000	.4130		329,090	329,090	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/19/2012 060006871406	B	965,000.000	.4086		- 394,299	394,299	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
04/20/2012 060006871406	B	85,000.000	1.0017		- 85,146	85,146	
Issue: 4042Q1AE7 - Hsbc Bank USA Na Mtn 4.875% 8/24/20							
04/20/2012 060006871406	S	- 110,000.000	1.0236		112,595	108,092	4,503
Issue: 4042Q1AA5 - Hsbc Bk USA Mtn 5.875% 11/01/34							
04/20/2012 060006871406	B	60,000.000	1.0398		- 62,386	62,386	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/20/2012 060006871406	S	- 40,000.000	.9975		39,900	39,042	858
Issue: 37247DAK2 - Genworth Fin Inc 6.515% 5/22/18							
04/27/2012 060006871402	S	- 2,000.000	1.0050		2,010	2,004	6
Issue: 887317AE5 - Time Warner Inc 6.200% 3/15/40							
04/27/2012 060006871406	S	- 80,000.000	1.1593		92,745	80,482	12,262

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 887317AH8 - Time Warner Inc 6.100% 7/15/40							
04/27/2012 060006871406	B	80,000.000	1.1453		- 91,626	91,626	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
04/30/2012 060006871406	B	585,000.000	.3830		- 224,043	224,043	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/01/2012 060006871406	S	- 630,000.000	.4006		177,190	177,190	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
05/01/2012 060006871406	B	635,000.000	.3847		- 244,253	244,253	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
05/02/2012 060006871402	B	2,000.000	1.0103		- 2,021	2,021	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
05/02/2012 060006871402	B	1,000.000	1.0111		- 1,011	1,011	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
05/03/2012 060006871406	S	- 385,000.000	1.0061		387,331	382,981	4,350
Issue: 00037BAB8 - Abb Finance USA Inc 2.875% 5/08/22							
05/03/2012 060006871406	B	400,000.000	.9783		- 391,332	391,332	
Issue: 462846106 - Iron Mountain Inc							
05/04/2012 060006871403	B	1,600.000	31.2895	64	- 50,127	50,127	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/04/2012 060006871406	S	- 605,000.000	.3763		223,963	223,963	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/04/2012 060006871406	B	605,000.000	.3831		- 231,757	231,757	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/04/2012 060006871406	B	620,000.000	.3831		- 237,503	237,503	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
05/04/2012 060006871406	S	- 620,000.000	.3875		240,250	241,067	- 817
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/07/2012 060006871406	S	- 3,100,000.000	.3791		1,147,577	1,147,577	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/07/2012 060006871406	B	3,100,000.000	.3859		- 1,196,197	1,196,197	
Issue: 00081T108 - Acco Brands Corp							
05/09/2012 060006871405	S	- 3,821.000	10.1543	154	38,646	40,133	- 1,488
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/11/2012 060006871406	B	1,745,000.000	1.0159		- 1,772,675	1,772,675	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/11/2012 060006871406	S	- 1,755,000.000	1.0161		1,783,245	1,744,563	38,681
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
05/14/2012 060006871406	S	- 1,705,000.000	1.0153		1,731,041	1,700,579	30,462
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/14/2012 060006871406	B	110,000.000	1.0394		- 114,331	114,331	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/14/2012 060006871406	B	1,695,000.000	.9900		- 1,678,050	1,678,050	
Issue: 03523TBJ6 - Anheuser Busch 8.000% 11/15/39							
05/14/2012 060006871406	S	- 100,000.000	1.5942		159,423	151,974	7,449

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
05/14/2012 060006871406	B	100,000.000	1.4020		- 140,200	140,200	
Issue: 00751Y106 - Advance Auto Parts Inc							
05/15/2012 060006871403	S	- 6.000	81.1000		486	339	147
Issue: 00507V109 - Activision Blizzard Inc							
05/15/2012 060006871403	B	1,600.000	12.7424	64	- 20,452	20,452	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/15/2012 060006871406	B	110,000.000	1.0356		- 113,919	113,919	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
05/15/2012 060006871406	B	210,000.000	1.0185		- 213,885	213,885	
Issue: 684273HC2 - Orange Cnty Ca Loc 6.908% 2/15/41							
05/15/2012 060006871406	S	- 130,000.000	1.3595		176,736	140,635	36,101
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
05/15/2012 060006871406	S	- 215,000.000	1.1510		247,465	246,820	645
Issue: 36192KAT4 - Gs Mortgage Sec Corp 3.377% 5/10/45							
05/18/2012 060006871402	B	55,000.000	1.0200		- 56,099	56,099	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
05/18/2012 060006871406	B	245,000.000	1.2430		- 304,535	304,535	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/21/2012 060006871406	S	- 180,000.000	1.0012		180,211	178,885	1,326
Issue: 29266RAC2 - Energizer Hldngs Inc 4.700% 5/24/22							
05/21/2012 060006871406	B	210,000.000	.9972		- 209,404	209,404	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/30/2012 060006871406	B	3,965,000.000	.4224		- 1,674,975	1,674,975	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
05/30/2012 060006871406	S	- 3,925,000.000	.4618		1,338,529	1,338,529	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/30/2012 060006871406	B	90,000.000	1.0094		- 90,844	90,844	
Issue: 29266RAC2 - Energizer Hldngs Inc 4.700% 5/24/22							
05/30/2012 060006871406	S	- 100,000.000	1.0340		103,404	99,716	3,688
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/31/2012 060006871406	B	3,840,000.000	1.0949		- 4,204,500	4,204,500	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
06/01/2012 060006871406	S	- 3,550,000.000	.4907		1,112,159	1,112,159	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/01/2012 060006871406	S	- 485,000.000	.4871		165,398	165,398	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/01/2012 060006871406	B	485,000.000	.4823		- 233,906	233,906	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/01/2012 060006871406	B	3,560,000.000	.4939		- 1,758,320	1,758,320	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/07/2012 060006871406	S	- 110,000.000	1.0781		118,594	118,294	300
Issue: 65504LAG2 - Noble Hldg Intl 6.050% 3/01/41							
06/07/2012 060006871406	B	150,000.000	1.0928		- 163,923	163,923	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
06/13/2012 060006871406	S	- 230,000.000	1.0093		232,129	230,085	2,044
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
06/13/2012 060006871406	S	- 245,000.000	1.2260		300,370	283,059	17,311
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/14/2012 060006871406	B	85,000.000	1.0858		- 92,291	92,291	
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
06/14/2012 060006871406	S	- 115,000.000	1.1641		133,870	129,067	4,803
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/21/2012 060006871406	B	80,000.000	1.0916		- 87,325	87,325	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/21/2012 060006871406	S	- 95,000.000	1.0906		103,609	102,366	1,244
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
06/21/2012 060006871406	B	290,000.000	.4397		- 127,501	127,501	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
06/21/2012 060006871406	B	30,000.000	1.0123		- 30,370	30,370	
Issue: 29266RAC2 - Energizer Hldngs Inc 4.700% 5/24/22							
06/21/2012 060006871406	S	- 35,000.000	1.0498		36,742	34,901	1,841
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
06/21/2012 060006871406	S	- 115,000.000	1.2285		141,278	132,864	8,413
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/21/2012 060006871406	S	- 575,000.000	.4605		169,649	169,649	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 87612EAU0 - Target Corp 7.000% 1/15/38							
06/21/2012 060006871406	B	100,000.000	1.4301		- 143,011	143,011	
Issue: 03523TBJ6 - Anheuser Busch 8.000% 11/15/39							
06/21/2012 060006871406	S	- 75,000.000	1.6206		121,547	113,981	7,566
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/21/2012 060006871406	B	290,000.000	.4814		- 139,609	139,609	
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
06/26/2012 060006871406	B	210,000.000	1.3535		- 284,235	284,235	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/27/2012 060006871406	S	- 225,000.000	1.0870		244,564	243,277	1,288
Issue: 00101JAC0 - Adt Corp 4.875% 7/15/42							
06/27/2012 060006871406	B	315,000.000	.9893		- 311,614	311,614	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
06/28/2012 060006871406	B	70,000.000	1.0159		- 71,116	71,116	
Issue: 29266RAC2 - Energizer Hldngs Inc 4.700% 5/24/22							
06/28/2012 060006871406	S	- 75,000.000	1.0504		78,782	74,787	3,995
Issue: 71656LAM3 - Petroleos M T N 5.500% 6/27/44							
06/28/2012 060006871406	S	- 70,000.000	1.0215		71,505	69,686	1,819
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/09/2012 060006871406	B	135,000.000	1.1053		- 149,217	149,217	
Issue: 71656LAM3 - Petroleos M T N 5.500% 6/27/44							
07/09/2012 060006871406	S	- 180,000.000	1.0635		191,430	179,194	12,236

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 364760108 - The Gap Inc							
07/10/2012 060006871409	S	- 1,000.000	27.6669	41	27,626	18,611	9,015
Issue: 172967424 - Citigroup Inc							
07/10/2012 060006871409	B	1,700.000	25.8729	68	- 44,052	44,052	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/11/2012 060006871406	B	95,000.000	1.0225		- 97,138	97,138	
Issue: 21987BAN8 - Codelco Inc 3.750% 11/04/20							
07/11/2012 060006871406	S	- 115,000.000	1.0620		122,135	109,298	12,836
Issue: 364760108 - The Gap Inc							
07/11/2012 060006871409	S	- 700.000	27.2344	28	19,036	13,028	6,008
Issue: 50066AAD5 - Korea Gas M T N 6.250% 1/20/42							
07/13/2012 060006871406	S	- 215,000.000	1.2748		274,071	210,835	63,236
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/13/2012 060006871406	B	190,000.000	1.1103		- 210,959	210,959	
Issue: 925369AA8 - Vesey Street Inv 2.202% 9/01/16							
07/17/2012 060006871402	B	8,000.000	1.0013		- 8,010	8,010	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/17/2012 060006871406	S	- 360,000.000	.4889		166,234	166,234	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
07/17/2012 060006871406	B	360,000.000	.4922		- 177,185	177,185	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
07/23/2012 060006871406	B	740,000.000	.4465		- 330,410	330,410	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/23/2012 060006871406	S	- 735,000.000	.4638		294,546	294,546	
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
07/25/2012 060006871402	S	- 11,000.000	1.0821		11,904	11,542	362
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
07/25/2012 060006871406	S	- 95,000.000	1.0781		102,422	100,982	1,440
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/25/2012 060006871406	B	80,000.000	1.0791		- 86,330	86,330	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/26/2012 060006871406	S	- 65,000.000	1.1345		73,745	71,306	2,438
Issue: 681919AZ9 - Omnicom Group Inc 3.625% 5/01/22							
07/26/2012 060006871406	S	- 205,000.000	1.0657		218,471	204,112	14,358
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/26/2012 060006871406	B	195,000.000	1.0284		- 200,545	200,545	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
07/26/2012 060006871406	B	100,000.000	1.1876		- 118,757	118,757	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/02/2012 060006871406	S	- 615,000.000	.4567		238,936	238,936	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
08/02/2012 060006871406	B	615,000.000	.4518		- 277,857	277,857	
Issue: 744320AL6 - Prudential Fin 5.875% 9/15/42							
08/06/2012 060006871406	B	265,000.000	1.0000		- 265,000	265,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/08/2012 060006871406	S	- 175,000.000	1.0764		188,371	191,661	- 3,290
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
08/08/2012 060006871406	S	- 205,000.000	1.3255		271,728	265,582	6,145
Issue: 071813BE8 - Baxter International 3.650% 8/15/42							
08/08/2012 060006871406	B	205,000.000	.9921		- 203,372	203,372	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
08/08/2012 060006871406	S	- 155,000.000	1.6915		262,183	188,796	73,386
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/14/2012 060006871406	B	125,000.000	1.0400		- 130,000	130,000	
Issue: 29736RAF7 - Estee Lauder Co Inc 3.700% 8/15/42							
08/14/2012 060006871406	S	- 150,000.000	.9715		145,728	149,351	- 3,623
Issue: 78442P106 - Slm Corp							
08/15/2012 060006871405	S	- 3,155.000	16.2669	96	51,226	30,687	20,539
Issue: 78442P106 - Slm Corp							
08/16/2012 060006871405	S	- 2,110.000	16.2034	43	34,146	20,523	13,623
Issue: 78442P106 - Slm Corp							
08/17/2012 060006871405	S	- 2,040.000	16.0456	42	32,691	19,842	12,849
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/22/2012 060006871406	B	315,000.000	.4115		- 129,633	129,633	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/22/2012 060006871406	B	310,000.000	.4548		- 140,977	140,977	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/22/2012 060006871406	B	255,000.000	1.0339		- 263,646	263,646	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/22/2012 060006871406	S	- 115,000.000	1.0345		118,971	119,616	- 645
Issue: 494368BC6 - Kimberly Clark 6.625% 8/01/37							
08/22/2012 060006871406	S	- 250,000.000	1.4714		367,853	330,890	36,963
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
08/22/2012 060006871406	B	135,000.000	1.3253		- 178,920	178,920	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/22/2012 060006871406	S	- 625,000.000	.4333		198,417	198,417	
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
08/23/2012 060006871402	B	5,000.000	1.0285		- 5,143	5,143	
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
08/23/2012 060006871406	B	1,005,000.000	.4612		- 463,503	463,503	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
08/23/2012 060006871406	S	- 985,000.000	.4703		428,549	428,549	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/31/2012 060006871406	B	2,595,000.000	.4316		- 1,120,080	1,120,080	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/31/2012 060006871406	B	2,390,000.000	.4407		- 1,053,273	1,053,273	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/04/2012 060006871406	B	90,000.000	1.0672		- 96,047	96,047	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91911TAK9 - Vale Overseas 6.875% 11/10/39							
09/04/2012 060006871406	S	- 120,000.000	1.1704		140,448	143,197	- 2,749
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/05/2012 060006871406	S	- 800,000.000	.4722		367,199	367,199	
Issue: 084664BU4 - Berkshire Hathaway 4.400% 5/15/42							
09/05/2012 060006871406	B	150,000.000	1.0492		- 157,383	157,383	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/05/2012 060006871406	S	- 125,000.000	1.0621		132,764	130,954	1,810
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/05/2012 060006871406	B	800,000.000	.4675		- 374,032	374,032	
Issue: 9127955G2 - U S Treasury Bill 10/18/12							
09/05/2012 060006871406	B	1,030,000.000	.9999		- 1,029,906	1,029,906	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/11/2012 060006871406	S	- 290,000.000	1.0323		299,380	303,297	- 3,918
Issue: 046353AG3 - Astrazeneca Plc 4.000% 9/18/42							
09/11/2012 060006871406	B	345,000.000	.9938		- 342,851	342,851	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/13/2012 060006871406	B	140,000.000	1.0227		- 143,172	143,172	
Issue: 698299AD6 - Panama 8.875% 9/30/27							
09/14/2012 060006871406	S	- 260,000.000	1.6100		418,600	363,628	54,972
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
09/14/2012 060006871406	B	210,000.000	1.4225		- 298,725	298,725	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/19/2012 060006871406	S	- 125,000.000	1.0110		126,377	129,669	- 3,292
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/19/2012 060006871406	B	270,000.000	.9869		- 266,456	266,456	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/20/2012 060006871406	B	40,000.000	1.0190		- 40,759	40,759	
Issue: 23918K108 - Davita Healthcare Partners Inc							
09/21/2012 060006871405	S	- 2,395.000	101.3294	101	242,583	167,511	75,071
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
09/24/2012 060006871406	B	125,000.000	1.1650		- 145,619	145,619	
Issue: 626207YM0 - Municipal Elec Ga 6.655% 4/01/57							
09/24/2012 060006871406	S	- 125,000.000	1.1576		144,704	137,405	7,299
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
09/26/2012 060006871406	S	- 980,000.000	.4840		413,136	413,136	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
09/26/2012 060006871406	B	980,000.000	.4801		- 470,488	470,488	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/04/2012 060006871406	B	70,000.000	1.0269		- 71,881	71,881	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/04/2012 060006871406	S	- 155,000.000	.9961		154,395	154,882	- 488
Issue: 36962G6F6 - General Elec Cap 3.150% 9/07/22							
10/04/2012 060006871406	B	165,000.000	1.0164		- 167,701	167,701	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
10/04/2012 060006871406	S	- 90,000.000	1.3118		118,062	110,099	7,964
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/05/2012 060006871406	B	760,000.000	.4217		- 320,515	320,515	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/05/2012 060006871406	S	- 760,000.000	.4172		316,560	316,560	
Issue: 22160K105 - Costco Whsl Corp							
10/16/2012 060006871404	B	1,630.000	96.7632	65	- 157,789	157,789	
Issue: 002824100 - Abbott Laboratories							
10/18/2012 060006871404	B	4,040.000	65.8642	162	- 266,253	266,253	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
10/18/2012 060006871406	S	- 120,000.000	1.0274		123,286	131,208	- 7,922
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/18/2012 060006871406	B	270,000.000	.9814		- 264,990	264,990	
Issue: 91529Y106 - Unum Group							
10/18/2012 060006871409	B	900.000	20.7542	27	- 18,706	18,706	
Issue: 91529Y106 - Unum Group							
10/19/2012 060006871409	B	4,800.000	20.5218	144	- 98,649	98,649	
Issue: 91529Y106 - Unum Group							
10/22/2012 060006871409	B	1,000.000	20.4751	30	- 20,505	20,505	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
10/25/2012 060006871406	S	- 1,155,000.000	.4465		515,650	519,188	- 3,538

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
10/25/2012 060006871406	B	1,155,000.000	.4499		- 519,577	519,577	
Issue: 857477103 - State Str Corp							
10/26/2012 060006871405	B	4,310.000	44.3441	172	- 191,295	191,295	
Issue: 857477103 - State Str Corp							
10/31/2012 060006871405	B	400.000	44.7991	12	- 17,932	17,932	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
11/06/2012 060006871406	B	80,000.000	.9934		- 79,472	79,472	
Issue: 36192PAJ5 - Gs Mortgage Sec Tr 2.773% 11/10/22							
11/16/2012 060006871402	B	34,114.000	1.0250		- 34,966	34,966	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
11/29/2012 060006871406	B	270,000.000	1.5129		- 408,478	408,478	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/29/2012 060006871406	S	- 275,000.000	.9919		272,766	273,709	- 944
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/29/2012 060006871406	S	- 235,000.000	1.0009		235,202	234,710	492
Issue: 822582AV4 - Shell Intl Fin 2.250% 1/06/23							
11/29/2012 060006871406	B	240,000.000	.9899		- 237,576	237,576	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
11/29/2012 060006871406	S	- 130,000.000	1.2488		162,345	122,681	39,665
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
11/29/2012 060006871406	B	130,000.000	1.2100		- 157,300	157,300	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 99E370400 - Goldman Sachs Fi 2.35% Swap							
12/04/2012 060006871415	S	- 7,150,000.000	.0028		20,000		20,000
Issue: 99E227709 - Deutsche Bank Fi 2.600% Swap							
12/04/2012 060006871415	S	- 2,200,000.000	.0455		100,000		100,000
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/05/2012 060006871406	S	- 465,000.000	.4475		192,647	192,647	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/05/2012 060006871406	B	465,000.000	.4432		- 206,107	206,107	
Issue: 9127957G0 - U S Treasury Bill 2/21/13							
12/11/2012 060006871406	S	- 410,000.000	.9999		409,910	409,910	
Issue: 50540RAK8 - Laboratory Corp 2.200% 8/23/17							
12/13/2012 060006871402	S	- 1,000.000	1.0261		1,026	1,000	26
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
12/13/2012 060006871406	B	190,000.000	.9914		- 188,367	188,367	
Issue: 053807AR4 - Avnet Inc 4.875% 12/01/22							
12/13/2012 060006871406	S	- 215,000.000	1.0090		216,935	214,544	2,391
Issue: 580645109 - McGraw Hill Companies Inc							
12/27/2012 060006871405	S	- 2,445.000	53.6326	52	131,080	102,385	28,695
Issue: 13342B105 - Cameron Intl Corp							
12/27/2012 060006871405	B	340.000	54.5157	7	- 18,542	18,542	
Issue: 580645109 - McGraw Hill Companies Inc							
12/28/2012 060006871405	S	- 1,780.000	53.6425	38	95,446	74,538	20,908

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/31/2012 060006871406	S	- 350,000.000	.9639		337,354	347,428	- 10,074
Total For Goldman, Sachs & Co.				**3,190**	**68,263,801**	**66,841,775**	**1,422,016**
Broker: J.P. Morgan Securities LLC							
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/04/2012 060006871406	S	- 625,000.000	.4219		211,544	211,544	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/04/2012 060006871406	S	- 2,185,000.000	.4143		675,733	675,733	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/04/2012 060006871406	B	2,195,000.000	.4055		- 890,094	890,094	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
01/04/2012 060006871406	B	625,000.000	.4292		- 268,225	268,225	
Issue: 59156R108 - Metlife Inc							
01/05/2012 060006871405	B	3,545.000	32.2508	60	- 114,389	114,389	
Issue: 755111507 - Raytheon Company							
01/05/2012 060006871405	S	- 1,790.000	47.7579	32	85,455	90,723	- 5,269
Issue: 714264AK4 - Pernod Ricard Sa 5.500% 1/15/42							
01/05/2012 060006871406	B	205,000.000	.9864		- 202,212	202,212	
Issue: 714264AH1 - Pernod Ricard Sa 4.250% 7/15/22							
01/05/2012 060006871406	B	315,000.000	.9958		- 313,677	313,677	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/05/2012 060006871406	S	- 145,000.000	1.1368		164,836	167,704	- 2,868
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
01/05/2012 060006871406	S	- 295,000.000	.9998		294,931	293,982	949
Issue: 055921100 - B M C Software Inc							
01/06/2012 060006871405	S	- 2,580.000	32.1027	20	82,805	98,314	- 15,509
Issue: 124857202 - Cbs Corp Class B Non Voting							
01/09/2012 060006871405	S	- 3,645.000	27.9514	75	101,808	75,114	26,694
Issue: 020002AY7 - Allstate Corp 5.200% 1/15/42							
01/09/2012 060006871406	B	270,000.000	.9961		- 268,942	268,942	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/09/2012 060006871406	S	- 190,000.000	1.1514		218,775	219,750	- 975
Issue: 205363AK0 - Computer Sciences 5.500% 3/15/13							
01/10/2012 060006871402	S	- 5,000.000	1.0050		5,025	5,073	- 48
Issue: 205363AK0 - Computer Sciences 5.500% 3/15/13							
01/11/2012 060006871402	S	- 2,000.000	1.0050		2,010	2,029	- 19
Issue: 205363AK0 - Computer Sciences 5.500% 3/15/13							
01/12/2012 060006871402	S	- 3,000.000	1.0050		3,015	3,044	- 29
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
01/18/2012 060006871406	S	- 105,000.000	.9400		98,700	114,675	- 15,975
Issue: 478160104 - Johnson Johnson							
01/19/2012 060006871405	B	1,615.000	64.9907	11	- 104,971	104,971	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 478160104 - Johnson Johnson							
01/20/2012 060006871405	B	995.000	65.2776	7	- 64,958	64,958	
Issue: 682680AQ6 - Oneok Inc 4.250% 2/01/22							
01/23/2012 060006871406	B	210,000.000	.9995		- 209,897	209,897	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
01/23/2012 060006871406	S	- 195,000.000	.9949		194,002	195,561	- 1,559
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
01/25/2012 060006871406	B	100,000.000	.9958		- 99,579	99,579	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/25/2012 060006871406	S	- 70,000.000	1.1194		78,356	79,364	- 1,008
Issue: 717081103 - Pfizer Inc							
01/25/2012 060006871409	S	- 6,500.000	21.6428	68	140,610	117,417	23,194
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
01/26/2012 060006871406	S	- 670,000.000	.4126		182,604	182,604	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/26/2012 060006871406	B	675,000.000	.3881		- 261,941	261,941	
Issue: 717081103 - Pfizer Inc							
01/26/2012 060006871409	S	- 3,300.000	21.5776	34	71,172	59,612	11,560
Issue: 80105N105 - Sanofi A D R							
01/27/2012 060006871405	B	2,095.000	36.9394	15	- 77,403	77,403	
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
01/30/2012 060006871406	B	50,000.000	1.0229		- 51,144	51,144	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/30/2012 060006871406	S	- 35,000.000	1.1577		40,518	39,960	558
Issue: 35671DAU9 - Freeport McMoran C G 3.550% 3/01/22							
02/08/2012 060006871406	B	140,000.000	.9975		- 139,646	139,646	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
02/08/2012 060006871406	S	- 130,000.000	1.0015		130,193	130,857	- 664
Issue: 500255104 - Kohls Corp							
02/09/2012 060006871405	B	1,950.000	50.3703	14	- 98,236	98,236	
Issue: 46625HJD3 - Jpmorgan Chase 4.500% 1/24/22							
02/10/2012 060006871402	B	6,000.000	1.0330		- 6,198	6,198	
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
02/10/2012 060006871402	B	5,000.000	1.0429		- 5,214	5,214	
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
02/10/2012 060006871402	B	6,000.000	1.0124		- 6,075	6,075	
Issue: 46625HJD3 - Jpmorgan Chase 4.500% 1/24/22							
02/17/2012 060006871402	B	2,000.000	1.0340		- 2,068	2,068	
Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40							
02/17/2012 060006871402	S	- 45,000.000	1.2939		58,226	53,718	4,508
Issue: 573284106 - Martin Marietta Matls Inc							
02/17/2012 060006871403	S	- 13.000	89.8615	1	1,168	1,053	115
Issue: 055451AR9 - Bhp Billiton Fin USA 4.125% 2/24/42							
02/21/2012 060006871406	B	380,000.000	.9826		- 373,380	373,380	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/21/2012 060006871406	S	- 340,000.000	.9839		334,528	338,160	- 3,632
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/23/2012 060006871406	S	- 170,000.000	.9999		169,987	169,750	237
Issue: 03938LAX2 - Arcelormittal 6.750% 2/25/22							
02/23/2012 060006871406	B	210,000.000	.9928		- 208,496	208,496	
Issue: 12189LAJ0 - Burlington North 4.400% 3/15/42							
02/28/2012 060006871406	B	165,000.000	.9959		- 164,315	164,315	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/28/2012 060006871406	S	- 140,000.000	1.0144		142,013	139,671	2,342
Issue: 845467AF6 - Southwestern Energy 4.100% 3/15/22							
02/29/2012 060006871402	B	8,000.000	.9988		- 7,990	7,990	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/29/2012 060006871406	S	- 170,000.000	1.0007		170,113	170,059	54
Issue: 845467AF6 - Southwestern Energy 4.100% 3/15/22							
02/29/2012 060006871406	B	185,000.000	.9988		- 184,772	184,772	
Issue: 364760108 - The Gap Inc							
02/29/2012 060006871409	S	- 1,000.000	23.4958	50	23,445	18,611	4,835
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/01/2012 060006871406	S	- 1,250,000.000	.4101		340,680	340,680	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/01/2012 060006871406	B	1,255,000.000	.4018		- 504,196	504,196	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 364760108 - The Gap Inc							
03/01/2012 060006871409	S	- 6,300.000	25.2353	255	158,728	117,248	41,479
Issue: 316773CL2 - Fifth Third Bancorp 3.500% 3/15/22							
03/02/2012 060006871402	B	9,000.000	.9931		- 8,938	8,938	
Issue: 855030102 - Staples Inc							
03/02/2012 060006871405	B	9,830.000	15.4102	265	- 151,748	151,748	
Issue: 78442P106 - Slm Corp							
03/02/2012 060006871405	S	- 160.000	16.1077	3	2,574	1,556	1,018
Issue: 651639AP1 - Newmont Mining Corp 4.875% 3/15/42							
03/05/2012 060006871406	B	280,000.000	.9914		- 277,598	277,598	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/05/2012 060006871406	B	310,000.000	1.0028		- 310,860	310,860	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/05/2012 060006871406	S	- 225,000.000	.9989		224,754	224,784	- 30
Issue: 913017109 - United Technologies Corp							
03/06/2012 060006871405	S	- 3,330.000	81.3297	61	270,766	196,431	74,336
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/06/2012 060006871406	B	130,000.000	.9900		- 128,700	128,700	
Issue: 91086QAN8 - Mexican Utd Sts Mtn 7.500% 4/08/33							
03/06/2012 060006871406	S	- 120,000.000	1.4025		168,300	144,655	23,645
Issue: 494550BL9 - Kinder Morgan Ener 3.950% 9/01/22							
03/07/2012 060006871402	B	10,000.000	.9981		- 9,981	9,981	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 292505AJ3 - Ecana Corp 3.900% 11/15/21							
03/07/2012 060006871402	B	9,000.000	.9922		- 8,930	8,930	
Issue: 836205AQ7 - Rep Of South Africa 4.665% 1/17/24							
03/07/2012 060006871406	S	- 160,000.000	1.0438		167,000	160,000	7,000
Issue: 836205AQ7 - Rep Of South Africa 4.665% 1/17/24							
03/07/2012 060006871406	S	- 185,000.000	1.0450		193,325	185,000	8,325
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/07/2012 060006871406	B	80,000.000	.9920		- 79,360	79,360	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
03/07/2012 060006871406	S	- 170,000.000	1.2365		210,205	201,293	8,912
Issue: 487836108 - Kellogg Co							
03/08/2012 060006871405	B	690.000	52.4001	5	- 36,161	36,161	
Issue: 12673P105 - Ca Inc							
03/08/2012 060006871409	S	- 1,900.000	26.7875	96	50,800	41,651	9,149
Issue: 487836108 - Kellogg Co							
03/09/2012 060006871405	B	1,895.000	52.3661	13	- 99,247	99,247	
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
03/09/2012 060006871406	B	260,000.000	1.1636		- 302,531	302,531	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/09/2012 060006871406	S	- 220,000.000	.9856		216,838	220,449	- 3,611
Issue: 12673P105 - Ca Inc							
03/09/2012 060006871409	S	- 800.000	27.0330	40	21,586	17,537	4,049

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 487836108 - Kellogg Co							
03/12/2012 060006871405	B	4,205.000	52.8832	114	- 222,487	222,487	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
03/14/2012 060006871406	B	30,000.000	1.1563		- 34,688	34,688	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
03/14/2012 060006871406	S	- 120,000.000	1.1200		134,400	124,918	9,482
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/14/2012 060006871406	S	- 25,000.000	.9475		23,688	25,051	- 1,364
Issue: 7591EP100 - Regions Finl Corp							
03/14/2012 060006871409	B	4,700.000	5.9000		- 27,730	27,730	
Issue: 026874CS4 - American Intl Group 3.800% 3/22/17							
03/19/2012 060006871402	B	15,000.000	.9980		- 14,970	14,970	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/19/2012 060006871406	S	- 190,000.000	.9350		177,650	184,921	- 7,271
Issue: 796253Z21 - San Antonio Tx Elec 4.427% 2/01/42							
03/20/2012 060006871406	B	230,000.000	1.0000		- 230,000	230,000	
Issue: 780259107 - Royal Dutch Shell A D R							
03/26/2012 060006871409	S	- 600.000	72.1316	31	43,248	36,622	6,626
Issue: 035710409 - Annaly Cap Mgmt Inc							
03/28/2012 060006871405	S	- 3,795.000	15.6647	77	59,370	66,250	- 6,879
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
03/28/2012 060006871406	S	- 125,000.000	1.1733		146,656	139,228	7,429

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 539830AW9 - Lockheed Martin Corp 5.720% 6/01/40							
03/28/2012 060006871406	S	- 190,000.000	1.1523		218,931	189,475	29,456
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/28/2012 060006871406	B	175,000.000	.9684		- 169,477	169,477	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
03/29/2012 060006871406	B	215,000.000	.9856		- 211,909	211,909	
Issue: 30162AAA6 - Exelis Inc 5.550% 10/01/21							
03/29/2012 060006871406	S	- 245,000.000	1.0441		255,802	248,793	7,009
Issue: 037411BA2 - Apache Corp 4.750% 4/15/43							
04/03/2012 060006871406	B	315,000.000	.9973		- 314,134	314,134	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/03/2012 060006871406	S	- 275,000.000	.9454		259,972	264,706	- 4,735
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
04/10/2012 060006871409	B	400.000	43.9751	4	- 17,594	17,594	
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
04/11/2012 060006871409	B	2,400.000	44.3927	24	- 106,566	106,566	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
04/12/2012 060006871406	B	70,000.000	.9975		- 69,825	69,825	
Issue: 05565QBU1 - Bp Capital Markets 3.561% 11/01/21							
04/12/2012 060006871406	S	- 75,000.000	1.0378		77,836	75,000	2,836
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
04/12/2012 060006871409	B	1,600.000	44.7699	16	- 71,648	71,648	

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							
04/16/2012 060006871406	S	- 140,000.000	1.2828		179,593	170,107	9,487
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/16/2012 060006871406	B	120,000.000	1.0056		- 120,675	120,675	
Issue: 681919AZ9 - Omnicom Group Inc 3.625% 5/01/22							
04/18/2012 060006871402	B	9,000.000	.9957		- 8,961	8,961	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
04/18/2012 060006871406	S	- 190,000.000	1.0018		190,349	188,682	1,667
Issue: 681919AZ9 - Omnicom Group Inc 3.625% 5/01/22							
04/18/2012 060006871406	B	205,000.000	.9957		- 204,112	204,112	
Issue: 017363AM4 - Allghny Engy Sup 6.750% 10/15/39							
04/18/2012 060006871406	S	- 165,000.000	1.1115		183,401	167,862	15,539
Issue: 017363AM4 - Allghny Engy Sup 6.750% 10/15/39							
04/18/2012 060006871406	S	- 75,000.000	1.1117		83,375	76,301	7,074
Issue: 210371AF7 - Constellation Energy 7.600% 4/01/32							
04/18/2012 060006871406	B	155,000.000	1.3298		- 206,124	206,124	
Issue: 210371AF7 - Constellation Energy 7.600% 4/01/32							
04/18/2012 060006871406	B	70,000.000	1.3300		- 93,099	93,099	
Issue: 017363AM4 - Allghny Engy Sup 6.750% 10/15/39							
04/19/2012 060006871406	S	- 75,000.000	1.1124		83,429	76,301	7,128
Issue: 210371AF7 - Constellation Energy 7.600% 4/01/32							
04/19/2012 060006871406	B	70,000.000	1.3323		- 93,258	93,258	

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							
04/20/2012 060006871406	S	- 2,755,000.000	.4108		750,858	750,858	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
04/20/2012 060006871406	B	2,760,000.000	.4142		- 1,143,109	1,143,109	
Issue: 53079EAZ7 - Liberty Mutual 6.500% 5/01/42							
05/01/2012 060006871406	B	65,000.000	.9977		- 64,847	64,847	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/01/2012 060006871406	S	- 45,000.000	.9964		44,838	44,660	178
Issue: 084670702 - Berkshire Hathaway Inc Cl B							
05/07/2012 060006871405	B	2,960.000	81.3650	118	- 240,959	240,959	
Issue: 084670702 - Berkshire Hathaway Inc Cl B							
05/07/2012 060006871405	B	1,475.000	81.9578	59	- 120,947	120,947	
Issue: 655844AF5 - Norfolk Southern 7.050% 5/01/37							
05/09/2012 060006871406	B	175,000.000	1.3483		- 235,946	235,946	
Issue: 655844BD9 - Norfolk Southern 6.000% 5/23/11							
05/09/2012 060006871406	S	- 175,000.000	1.1933		208,826	175,000	33,826
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/09/2012 060006871406	B	210,000.000	1.0200		- 214,200	214,200	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/09/2012 060006871406	S	- 160,000.000	1.0200		163,200	159,049	4,151
Issue: 701094104 - Parker Hannifin Corp							
05/10/2012 060006871405	B	1,260.000	86.5352	25	- 109,060	109,060	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 341081FG7 - Florida Power Light 4.050% 6/01/42							
05/10/2012 060006871406	B	260,000.000	.9986		- 259,636	259,636	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/10/2012 060006871406	S	- 230,000.000	1.0127		232,911	228,632	4,279
Issue: 00826A109 - Affymax Inc							
05/10/2012 060006871408	B	38,649.000	13.8206	1,546	- 535,698	535,698	
Issue: 46625H100 - J P Morgan Chase Co							
05/10/2012 060006871409	B	3,200.000	38.2856	32	- 122,546	122,546	
Issue: 161571FA7 - Chase Issuance Tr 0.2987% 5/16/16							
05/15/2012 060006871402	B	105,000.000	1.0000		- 105,000	105,000	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/15/2012 060006871406	S	- 115,000.000	1.0386		119,438	117,637	1,801
Issue: 87425EAN3 - Talisman Energy 5.500% 5/15/42							
05/15/2012 060006871406	B	160,000.000	.9814		- 157,029	157,029	
Issue: 500255104 - Kohls Corp							
05/16/2012 060006871405	B	3,745.000	46.8873	101	- 175,694	175,694	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
05/17/2012 060006871406	B	115,000.000	1.0459		- 120,276	120,276	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
05/17/2012 060006871406	S	- 105,000.000	1.3097		137,513	126,352	11,161
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/17/2012 060006871406	B	70,000.000	1.0039		- 70,273	70,273	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 487836BJ6 - Kellogg Co 3.125% 5/17/22							
05/17/2012 060006871406	S	- 75,000.000	.9973		74,795	74,369	426
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
05/17/2012 060006871406	B	195,000.000	1.1700		- 228,150	228,150	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
05/18/2012 060006871402	B	50,000.000	1.0352		- 51,758	51,758	
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
05/21/2012 060006871406	S	- 125,000.000	1.0595		132,434	128,577	3,856
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
05/21/2012 060006871406	S	- 90,000.000	1.0632		95,685	92,576	3,110
Issue: 06051GEN5 - Bank Of Amer Corp 5.875% 2/07/42							
05/21/2012 060006871406	B	150,000.000	.9743		- 146,142	146,142	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
05/21/2012 060006871406	B	85,000.000	1.2588		- 106,998	106,998	
Issue: 412822108 - Harley Davidson Inc							
05/23/2012 060006871409	S	- 1,500.000	47.4229	77	71,058	36,627	34,431
Issue: 412822108 - Harley Davidson Inc							
05/24/2012 060006871409	S	- 300.000	47.4022	15	14,205	7,325	6,880
Issue: 277432AM2 - Eastman Chemical Co 2.400% 6/01/17							
05/29/2012 060006871402	B	7,000.000	.9966		- 6,976	6,976	
Issue: 03073E105 - Amerisourcebergen Corp							
05/30/2012 060006871405	B	3,800.000	36.6747	103	- 139,466	139,466	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/31/2012 060006871406	S	- 165,000.000	1.0171		167,829	165,006	2,824
Issue: 05530QAF7 - Bat Intl Finance Plc 3.250% 6/07/22							
05/31/2012 060006871406	B	180,000.000	.9906		- 178,315	178,315	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/31/2012 060006871406	S	- 4,435,000.000	.4498		1,384,047	1,384,047	
Issue: 911312106 - United Parcel Service Inc Cl B							
06/01/2012 060006871405	B	180.000	73.3722	1	- 13,208	13,208	
Issue: 446413106 - Huntington Ingalls Industrie							
06/04/2012 060006871409	S	- 61.000	36.5003	3	2,223	2,123	100
Issue: 446413106 - Huntington Ingalls Industrie							
06/05/2012 060006871409	S	- 200.000	36.2397	10	7,238	6,961	277
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
06/06/2012 060006871406	S	- 255,000.000	1.0071		256,813	255,095	1,718
Issue: 902494AT0 - Tyson Food Inc 4.500% 6/15/22							
06/06/2012 060006871406	B	295,000.000	.9946		- 293,401	293,401	
Issue: 446413106 - Huntington Ingalls Industrie							
06/06/2012 060006871409	S	- 150.000	36.5108	8	5,469	5,221	248
Issue: 9127956C0 - U S Treasury Bill 8/30/12							
06/06/2012 060006871415	B	7,385,000.000	.9998		- 7,383,777	7,383,777	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
06/07/2012 060006871406	S	- 275,000.000	1.0091		277,514	275,102	2,411

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92553PAM4 - Viacom Inc 3.125% 6/15/22							
06/07/2012 060006871406	B	300,000.000	.9855		- 295,659	295,659	
Issue: 446413106 - Huntington Ingalls Industrie							
06/07/2012 060006871409	S	- 65.000	36.7525	3	2,386	2,262	123
Issue: 446413106 - Huntington Ingalls Industrie							
06/08/2012 060006871409	S	- 290.000	36.2768	15	10,506	10,094	412
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/11/2012 060006871406	S	- 125,000.000	1.0763		134,531	134,473	58
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/11/2012 060006871406	S	- 205,000.000	1.0823		221,880	220,536	1,344
Issue: 25470DAG4 - Discovery Commun 4.950% 5/15/42							
06/11/2012 060006871406	B	160,000.000	1.0404		- 166,464	166,464	
Issue: 124857AJ2 - Cbs Corp 4.850% 7/01/42							
06/11/2012 060006871406	B	285,000.000	.9741		- 277,607	277,607	
Issue: 446413106 - Huntington Ingalls Industrie							
06/11/2012 060006871409	S	- 400.000	36.5656	20	14,606	13,922	684
Issue: 446413106 - Huntington Ingalls Industrie							
06/12/2012 060006871409	S	- 400.000	36.0060	20	14,382	13,922	460
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/19/2012 060006871406	B	160,000.000	1.0805		- 172,875	172,875	
Issue: 30161MAM5 - Exelon Generation Co 5.600% 6/15/42							
06/19/2012 060006871406	S	- 230,000.000	1.0210		234,828	229,570	5,258

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/20/2012 060006871406	S	- 95,000.000	1.0817		102,763	102,290	473
Issue: 786514BA6 - Safeway Inc 7.250% 2/01/31							
06/20/2012 060006871406	B	175,000.000	1.0926		- 191,207	191,207	
Issue: 9127955C1 - U S Treasury Bill 9/20/12							
06/20/2012 060006871406	B	1,045,000.000	.9998		- 1,044,770	1,044,770	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/21/2012 060006871406	B	65,000.000	1.0905		- 70,880	70,880	
Issue: 30161MAG8 - Exelon Generation 6.250% 10/01/39							
06/21/2012 060006871406	S	- 90,000.000	1.1081		99,726	91,425	8,301
Issue: 06051GEN5 - Bank Of Amer Corp 5.875% 2/07/42							
06/28/2012 060006871406	S	- 75,000.000	1.0927		81,950	73,813	8,137
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/28/2012 060006871406	B	55,000.000	1.0963		- 60,294	60,294	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/11/2012 060006871406	B	100,000.000	1.1119		- 111,188	111,188	
Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37							
07/11/2012 060006871406	S	- 125,000.000	1.3326		166,576	135,702	30,874
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
07/12/2012 060006871406	S	- 70,000.000	1.1589		81,125	72,003	9,122
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
07/12/2012 060006871406	B	70,000.000	1.1591		- 81,136	81,136	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/20/2012 060006871406	B	155,000.000	1.0204		- 158,162	158,162	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/20/2012 060006871406	S	- 125,000.000	1.0948		136,845	123,984	12,861
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/24/2012 060006871406	S	- 125,000.000	1.1384		142,305	136,742	5,563
Issue: 31428XAT3 - Fedex Corp 3.875% 8/01/42							
07/24/2012 060006871406	B	160,000.000	.9848		- 157,568	157,568	
Issue: 46625HJD3 - Jpmorgan Chase 4.500% 1/24/22							
07/25/2012 060006871402	S	- 4,000.000	1.1040		4,416	4,130	286
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/26/2012 060006871406	S	- 70,000.000	1.1316		79,209	76,792	2,418
Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39							
07/26/2012 060006871406	B	80,000.000	1.3692		- 109,539	109,539	
Issue: 052800109 - Autoliv Inc							
07/30/2012 060006871405	S	- 1,260.000	56.4567	10	71,125	66,466	4,659
Issue: 052800109 - Autoliv Inc							
07/31/2012 060006871405	S	- 745.000	56.8633	21	42,342	39,299	3,043
Issue: 701094104 - Parker Hannifin Corp							
08/02/2012 060006871405	B	1,705.000	77.9290	12	- 132,881	132,881	
Issue: 871503108 - Symantec Corp							
08/02/2012 060006871405	B	20,270.000	16.1568	405	- 327,904	327,904	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 457153104 - Ingram Micro Inc Cl A							
08/02/2012 060006871405	S	- 295.000	14.4826	2	4,270	5,603	- 1,332
Issue: 29273RAR0 - Energy Transfer Part 6.500% 2/01/42							
08/08/2012 060006871406	S	- 100,000.000	1.1444		114,435	102,552	11,883
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/08/2012 060006871406	B	75,000.000	1.0800		- 81,000	81,000	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
08/16/2012 060006871406	S	- 170,000.000	.9798		166,573	169,362	- 2,788
Issue: 67103HAC1 - O Reilly Automotive 3.800% 9/01/22							
08/16/2012 060006871406	B	185,000.000	.9963		- 184,310	184,310	
Issue: 026874CU9 - American Intl Group 4.875% 6/01/22							
08/20/2012 060006871402	B	9,000.000	1.0761		- 9,685	9,685	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/20/2012 060006871406	S	- 175,000.000	1.0184		178,227	185,945	- 7,718
Issue: 257559AJ3 - Domtar Corp 6.250% 9/01/42							
08/20/2012 060006871406	B	260,000.000	.9958		- 258,911	258,911	
Issue: 902494AT0 - Tyson Food Inc 4.500% 6/15/22							
08/21/2012 060006871402	B	3,000.000	.9998		- 2,999	2,999	
Issue: 902494AT0 - Tyson Food Inc 4.500% 6/15/22							
08/22/2012 060006871402	B	4,000.000	1.0033		- 4,013	4,013	
Issue: G98290102 - Xl Group Plc							
08/22/2012 060006871409	S	- 500.000	23.2795	20	11,619	11,905	- 285

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G98290102 - Xl Group Plc							
08/23/2012 060006871409	S	- 100.000	23.2647	4	2,322	2,381	- 59
Issue: G98290102 - Xl Group Plc							
08/24/2012 060006871409	S	- 100.000	23.2524	4	2,321	2,381	- 60
Issue: 026874CU9 - American Intl Group 4.875% 6/01/22							
08/27/2012 060006871402	B	6,000.000	1.0880		- 6,528	6,528	
Issue: 82967N108 - Sirius Xm Radio Inc							
08/27/2012 060006871405	S	- 20,915.000	2.5201	357	52,351	40,192	12,159
Issue: G98290102 - Xl Group Plc							
08/27/2012 060006871409	S	- 200.000	23.2693	8	4,646	4,762	- 116
Issue: 052800109 - Autoliv Inc							
08/28/2012 060006871405	S	- 320.000	59.9685	3	19,187	16,880	2,307
Issue: 052800109 - Autoliv Inc							
08/29/2012 060006871405	S	- 1,415.000	59.9168	40	84,742	74,642	10,100
Issue: 052800109 - Autoliv Inc							
08/30/2012 060006871405	S	- 595.000	58.8690	5	35,022	31,387	3,635
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
08/31/2012 060006871402	B	45,000.000	1.0025		- 45,113	45,113	
Issue: 052800109 - Autoliv Inc							
08/31/2012 060006871405	S	- 280.000	59.1727	2	16,566	14,770	1,796
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/31/2012 060006871406	S	- 425,000.000	1.0668		453,389	443,181	10,208

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G98290102 - Xl Group Plc							
09/04/2012 060006871409	S	- 100.000	23.2502	4	2,321	2,381	- 60
Issue: G0692U109 - Axis Capital Holdings Ltd							
09/05/2012 060006871405	B	500.000	34.4441	10	- 17,232	17,232	
Issue: G0692U109 - Axis Capital Holdings Ltd							
09/06/2012 060006871405	B	1,610.000	34.8308	48	- 56,126	56,126	
Issue: G98290102 - Xl Group Plc							
09/06/2012 060006871409	S	- 1,100.000	23.3753	45	25,668	26,191	- 523
Issue: 143658300 - Carnival Corp							
09/06/2012 060006871409	S	- 1,700.000	36.0208	86	61,149	53,454	7,695
Issue: 12673P105 - Ca Inc							
09/06/2012 060006871409	S	- 1,200.000	26.7797	61	32,075	26,306	5,769
Issue: G0692U109 - Axis Capital Holdings Ltd							
09/07/2012 060006871405	B	825.000	35.1647	25	- 29,036	29,036	
Issue: 12673P105 - Ca Inc							
09/07/2012 060006871409	S	- 3,600.000	26.7973	110	96,360	78,918	17,442
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/10/2012 060006871406	B	175,000.000	.9972		- 174,508	174,508	
Issue: 67103HAC1 - O Reilly Automotive 3.800% 9/01/22							
09/10/2012 060006871406	S	- 185,000.000	1.0288		190,322	184,310	6,013
Issue: 026874784 - American International Group Inc							
09/11/2012 060006871409	B	15,900.000	32.5000		- 516,750	516,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
09/12/2012 060006871402	B	2,000.000	1.0220		- 2,044	2,044	
Issue: 912828TM2 - U S Treasury Nt 0.625% 8/31/17							
09/14/2012 060006871402	B	220,000.000	.9955		- 219,003	219,003	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/14/2012 060006871406	S	- 85,000.000	.9784		83,167	84,478	- 1,311
Issue: 939653AM3 - Washington Reit 3.950% 10/15/22							
09/14/2012 060006871406	B	90,000.000	1.0013		- 90,115	90,115	
Issue: 03524A108 - Anheuser Busch Inbev Nv A D R							
09/18/2012 060006871405	S	- 3,295.000	86.1296	95	283,702	169,937	113,764
Issue: 682189105 - On Semiconductor Corporation							
09/18/2012 060006871405	B	2,675.000	6.8018	72	- 18,267	18,267	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/19/2012 060006871406	S	- 355,000.000	.9866		350,230	350,677	- 447
Issue: 46625HJE1 - Jpmorgan Chase Co 3.250% 9/23/22							
09/19/2012 060006871406	B	375,000.000	.9939		- 372,720	372,720	
Issue: 682189105 - On Semiconductor Corporation							
09/20/2012 060006871405	B	4,760.000	6.7434	129	- 32,227	32,227	
Issue: 124857202 - Cbs Corp Class B Non Voting							
09/20/2012 060006871405	S	- 5,440.000	36.7702	151	199,879	118,220	81,658
Issue: H27013103 - Weatherford International Ltd							
09/21/2012 060006871405	B	4,160.000	13.2499	29	- 55,149	55,149	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 902494AT0 - Tyson Food Inc 4.500% 6/15/22							
09/21/2012 060006871406	S	- 115,000.000	1.0368		119,237	114,377	4,860
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/21/2012 060006871406	B	105,000.000	.9853		- 103,458	103,458	
Issue: H27013103 - Weatherford International Ltd							
09/24/2012 060006871405	B	13,390.000	13.1243	268	- 176,002	176,002	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/24/2012 060006871406	S	- 1,080,000.000	.4112		430,656	430,656	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/24/2012 060006871406	B	1,085,000.000	.4063		- 440,868	440,868	
Issue: 9127956N6 - U S Treasury Bill 10/25/12							
09/26/2012 060006871415	B	7,335,000.000	.0000		- 7,334,715	7,334,715	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/28/2012 060006871406	S	- 30,000.000	1.0355		31,064	31,260	- 196
Issue: 63946BAJ9 - Nbc Universal Media 4.450% 1/15/43							
09/28/2012 060006871406	B	40,000.000	.9966		- 39,864	39,864	
Issue: 98419M100 - Xylem Inc							
10/02/2012 060006871405	S	- 140.000	25.2415	1	3,533	3,817	- 284
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/02/2012 060006871406	B	325,000.000	.4138		- 134,490	134,490	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/02/2012 060006871406	S	- 325,000.000	.4234		129,596	129,596	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/02/2012 060006871406	B	635,000.000	.4170		- 264,795	264,795	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/02/2012 060006871406	B	95,000.000	1.0425		- 99,038	99,038	
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
10/02/2012 060006871406	S	- 110,000.000	1.0376		114,134	107,745	6,389
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/02/2012 060006871406	B	315,000.000	.4430		- 139,554	139,554	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/02/2012 060006871406	S	- 945,000.000	.4265		393,618	393,618	
Issue: 78454L100 - Sm Energy Co							
10/04/2012 060006871405	B	2,380.000	53.5305	64	- 127,467	127,467	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/04/2012 060006871406	S	- 100,000.000	1.0256		102,563	104,006	- 1,444
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/04/2012 060006871406	S	- 325,000.000	.9974		324,162	324,753	- 591
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
10/04/2012 060006871406	B	125,000.000	1.1583		- 144,783	144,783	
Issue: 83238PAD6 - Smiths Group Plc 3.625% 10/12/22							
10/04/2012 060006871406	B	355,000.000	.9978		- 354,233	354,233	
Issue: 78454L100 - Sm Energy Co							
10/05/2012 060006871405	B	115.000	54.0503	3	- 6,219	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: 912803DG5 - U S Treas Bd Strip 5/15/39							
10/05/2012 060006871406	B	385,000.000	.4441		- 170,986	170,986	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
10/05/2012 060006871406	S	- 385,000.000	.4481		167,504	167,504	
Issue: 231021106 - Cummins Inc							
10/08/2012 060006871409	S	- 600.000	92.2198	25	55,307	51,732	3,574
Issue: 666807102 - Northrop Grumman Corporation							
10/08/2012 060006871409	S	- 600.000	69.1398	25	41,459	32,677	8,782
Issue: 780259206 - Royal Dutch Shell Plc A D R							
10/09/2012 060006871405	B	1,330.000	69.2576	36	- 92,149	92,149	
Issue: 231021106 - Cummins Inc							
10/09/2012 060006871409	S	- 300.000	91.4215	13	27,414	25,866	1,548
Issue: 666807102 - Northrop Grumman Corporation							
10/09/2012 060006871409	S	- 900.000	68.9252	37	61,995	49,015	12,981
Issue: 460146103 - International Paper Co							
10/10/2012 060006871405	B	680.000	36.3905	18	- 24,764	24,764	
Issue: 780259206 - Royal Dutch Shell Plc A D R							
10/10/2012 060006871405	B	1,415.000	69.1306	38	- 97,858	97,858	
Issue: 583334107 - Meadwestvaco Corp							
10/11/2012 060006871405	S	- 1,445.000	30.1360	11	43,535	45,575	- 2,040
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/11/2012 060006871406	S	- 230,000.000	.9910		227,934	229,021	- 1,087

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 654579AA9 - Nippon Life Ins 5.000% 10/18/42							
10/11/2012 060006871406	B	265,000.000	1.0000		- 265,000	265,000	
Issue: 583334107 - Meadwestvaco Corp							
10/12/2012 060006871405	S	- 1,060.000	30.0857	8	31,883	33,432	- 1,550
Issue: 413875105 - Harris Corp Del							
10/15/2012 060006871405	S	- 1,085.000	47.0050	9	50,992	47,506	3,486
Issue: 91913Y100 - Valero Energy Corp							
10/16/2012 060006871405	B	4,975.000	29.4051	134	- 146,425	146,425	
Issue: 406216101 - Halliburton Co							
10/17/2012 060006871405	B	4,250.000	35.2810	115	- 150,059	150,059	
Issue: 594918104 - Microsoft Corp							
10/17/2012 060006871405	S	- 6,585.000	29.5470	182	194,385	179,831	14,554
Issue: 91913Y100 - Valero Energy Corp							
10/17/2012 060006871405	B	975.000	29.9913	26	- 29,268	29,268	
Issue: 78442P106 - Slm Corp							
10/17/2012 060006871405	S	- 4,805.000	17.1257	146	82,143	46,736	35,407
Issue: 172967424 - Citigroup Inc							
10/17/2012 060006871405	B	5,095.000	38.2329	138	- 194,934	194,934	
Issue: 413875105 - Harris Corp Del							
10/19/2012 060006871405	S	- 390.000	46.3101	3	18,058	17,076	982
Issue: H84989104 - Te Connectivity Ltd							
10/19/2012 060006871405	S	- 345.000	33.0222	6	11,387	10,244	1,142

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/22/2012 060006871406	S	- 165,000.000	1.0130		167,140	167,683	- 543
Issue: 931422AK5 - Walgreens Co 4.400% 9/15/42							
10/22/2012 060006871406	B	190,000.000	1.0297		- 195,639	195,639	
Issue: 780259107 - Royal Dutch Shell A D R							
10/23/2012 060006871409	B	900.000	69.6781	27	- 62,737	62,737	
Issue: 857477103 - State Str Corp							
10/24/2012 060006871405	B	2,160.000	44.2557	58	- 95,651	95,651	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/24/2012 060006871406	B	175,000.000	.9866		- 172,648	172,648	
Issue: 30249UAB7 - Fmc Technologies 3.450% 10/01/22							
10/24/2012 060006871406	S	- 185,000.000	1.0236		189,362	184,843	4,520
Issue: 9127956T3 - U S Treasury Bill 11/23/12							
10/24/2012 060006871415	B	3,825,000.000	.9999		- 3,824,612	3,824,612	
Issue: 857477103 - State Str Corp							
10/25/2012 060006871405	B	5,425.000	44.5777	146	- 241,981	241,981	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/25/2012 060006871406	S	- 235,000.000	1.0068		236,606	238,821	- 2,214
Issue: 14916RAD6 - Catholic Health 4.350% 11/01/42							
10/25/2012 060006871406	B	290,000.000	.9979		- 289,382	289,382	
Issue: 460146103 - International Paper Co							
10/26/2012 060006871405	B	2,105.000	35.5727	57	- 74,937	74,937	

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							
10/26/2012 060006871405	S	- 350.000	32.2102	10	11,264	10,393	871
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/31/2012 060006871402	B	35,000.000	.9900		- 34,651	34,651	
Issue: 857477103 - State Str Corp							
10/31/2012 060006871405	B	470.000	44.7559	13	- 21,048	21,048	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/31/2012 060006871406	B	170,000.000	1.0289		- 174,914	174,914	
Issue: 375558AS2 - Gilead Sciences Inc 5.650% 12/01/41							
10/31/2012 060006871406	S	- 170,000.000	1.2806		217,709	181,535	36,174
Issue: 959802109 - Western Union Co							
11/01/2012 060006871405	S	- 3,590.000	12.2958	98	44,044	61,667	- 17,623
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/01/2012 060006871406	S	- 120,000.000	1.0248		122,981	122,323	659
Issue: 369550AT5 - General Dynamics 3.600% 11/15/42							
11/01/2012 060006871406	B	135,000.000	.9958		- 134,433	134,433	
Issue: 594918AQ7 - Microsoft Corp 0.875% 11/15/17							
11/02/2012 060006871402	B	25,000.000	.9943		- 24,857	24,857	
Issue: 037833100 - Apple Inc							
11/02/2012 060006871405	S	- 615.000	579.3330	12	356,278	227,192	129,085
Issue: 959802109 - Western Union Co							
11/02/2012 060006871405	S	- 3,575.000	12.2515	98	43,702	61,410	- 17,708

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/05/2012 060006871406	B	85,000.000	1.0291		- 87,470	87,470	
Issue: 124857AJ2 - Cbs Corp 4.850% 7/01/42							
11/05/2012 060006871406	S	- 100,000.000	1.0642		106,422	97,772	8,650
Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36							
11/09/2012 060006871406	B	125,000.000	1.1035		- 137,931	137,931	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/09/2012 060006871406	S	- 75,000.000	1.0534		79,008	77,041	1,967
Issue: 744320AM4 - Prudential Fin 5.625% 6/15/43							
11/14/2012 060006871406	B	160,000.000	.9999		- 159,990	159,990	
Issue: 054937107 - Bbt Corp							
11/16/2012 060006871405	B	13,470.000	27.8960	364	- 376,123	376,123	
Issue: 559222401 - Magna Intl Inc Cl A							
11/16/2012 060006871409	S	- 1,100.000	43.0972	12	47,395	45,402	1,993
Issue: 521865204 - Lear Corp							
11/16/2012 060006871409	B	1,000.000	40.2405	10	- 40,251	40,251	
Issue: 054937107 - Bbt Corp							
11/19/2012 060006871405	B	2,215.000	28.3479	16	- 62,806	62,806	
Issue: 559222401 - Magna Intl Inc Cl A							
11/19/2012 060006871409	S	- 1,000.000	44.3647	11	44,354	41,274	3,079
Issue: 521865204 - Lear Corp							
11/19/2012 060006871409	B	700.000	42.0815	7	- 29,464	29,464	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/20/2012 060006871406	S	- 170,000.000	.9895		168,214	170,778	- 2,565
Issue: 65364UAE6 - Niagara Mohawk Power 4.119% 11/28/42							
11/20/2012 060006871406	B	200,000.000	1.0000		- 200,000	200,000	
Issue: 790849103 - ST Jude Med Inc							
11/21/2012 060006871405	S	- 5,495.000	32.3140	152	177,413	209,076	- 31,662
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/26/2012 060006871406	S	- 205,000.000	.9960		204,183	204,835	- 652
Issue: 224044BW6 - Cox Communications 3.250% 12/15/22							
11/26/2012 060006871406	B	220,000.000	.9985		- 219,661	219,661	
Issue: 58933Y105 - Merck And Co Inc New							
11/26/2012 060006871409	S	- 600.000	44.2020	31	26,491	20,618	5,872
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/27/2012 060006871406	S	- 175,000.000	.9914		173,496	175,659	- 2,163
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/27/2012 060006871406	S	- 260,000.000	.9930		258,172	260,979	- 2,808
Issue: 626717AG7 - Murphy Oil Corp 5.125% 12/01/42							
11/27/2012 060006871406	B	230,000.000	.9974		- 229,404	229,404	
Issue: 677050AJ5 - Oglethorpe Power 4.200% 12/01/42							
11/27/2012 060006871406	B	310,000.000	.9943		- 308,218	308,218	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
11/27/2012 060006871406	S	- 2,260,000.000	.4887		952,741	952,741	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
11/27/2012 060006871406	B	2,260,000.000	.4844		- 1,094,654	1,094,654	
Issue: 682189105 - On Semiconductor Corporation							
11/28/2012 060006871405	B	16,675.000	6.5579	450	- 109,803	109,803	
Issue: 44919P508 - Iac Interactivecorp							
11/28/2012 060006871405	B	40.000	42.9298		- 1,717	1,717	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/28/2012 060006871406	S	- 195,000.000	.9897		192,997	195,493	- 2,497
Issue: 037411BC8 - Apache Corp 4.250% 1/15/44							
11/28/2012 060006871406	B	230,000.000	.9914		- 228,022	228,022	
Issue: 44919P508 - Iac Interactivecorp							
11/29/2012 060006871405	B	650.000	45.7302	18	- 29,742	29,742	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/30/2012 060006871406	B	690,000.000	.9922		- 684,609	684,609	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/30/2012 060006871406	B	685,000.000	.9907		- 678,658	678,658	
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
12/03/2012 060006871406	S	- 110,000.000	1.0004		110,039	109,864	174
Issue: 712704AA3 - Peoples United Fin 3.650% 12/06/22							
12/03/2012 060006871406	B	120,000.000	.9967		- 119,602	119,602	
Issue: 30219G108 - Express Scripts Hldgs C							
12/04/2012 060006871405	B	5,765.000	53.6537	156	- 309,469	309,469	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 68389XAM7 - Oracle Corp 5.375% 7/15/40							
12/04/2012 060006871406	S	- 100,000.000	1.2568		125,683	107,310	18,373
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/04/2012 060006871406	B	100,000.000	.9948		- 99,484	99,484	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/04/2012 060006871406	S	- 275,000.000	.9964		274,022	273,440	582
Issue: 458140AP5 - Intel Corp 4.250% 12/15/42							
12/04/2012 060006871406	B	330,000.000	.9975		- 329,165	329,165	
Issue: 82967N108 - Sirius Xm Radio Inc							
12/05/2012 060006871405	S	- 15,905.000	2.7467	271	43,415	30,565	12,850
Issue: 78442P106 - Slm Corp							
12/06/2012 060006871405	S	- 3,300.000	17.0349	24	56,191	32,098	24,093
Issue: 674599105 - Occidental Petroleum Corporation							
12/10/2012 060006871405	B	2,835.000	75.2123	20	- 213,247	213,247	
Issue: 26884L109 - Equitable Corp							
12/14/2012 060006871405	S	- 740.000	56.7701	14	41,996	37,091	4,905
Issue: 13342B105 - Cameron Intl Corp							
12/17/2012 060006871405	B	255.000	54.0458	2	- 13,783	13,783	
Issue: 26884L109 - Equitable Corp							
12/17/2012 060006871405	S	- 840.000	57.0706	15	47,924	42,103	5,821
Issue: 863667101 - Stryker Corp							
12/20/2012 060006871408	B	2,673.000	56.1855	80	- 150,264	150,264	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 771195104 - Roche Hldg Ltd A D R							
12/20/2012 060006871408	B	2,885.000	50.6833	87	- 146,308	146,308	
Issue: 580645109 - McGraw Hill Companies Inc							
12/26/2012 060006871405	S	- 770.000	53.7768	6	41,402	32,244	9,158
Issue: 13342B105 - Cameron Intl Corp							
12/26/2012 060006871405	B	850.000	55.3578	23	- 47,077	47,077	
Total For J.P. Morgan Securities LLC				**8,899**	**71,314,920**	**70,279,284**	**1,035,634**
Broker: Knight Equity Markets L.P.							
Issue: 249030107 - Dentsply Intl Inc New							
01/30/2012 060006871404	S	- 3,480.000	37.6895	142	131,018	116,750	14,268
Issue: 302491303 - F M C Corporation							
02/06/2012 060006871403	S	- 1,700.000	93.7149	71	159,244	119,413	39,832
Issue: 302491303 - F M C Corporation							
02/07/2012 060006871403	S	- 900.000	93.1926	38	83,836	63,218	20,617
Issue: 748356102 - Questar Corp							
02/28/2012 060006871403	B	4,070.000	19.1940	163	- 78,282	78,282	
Issue: 748356102 - Questar Corp							
02/29/2012 060006871403	B	1,357.000	19.2707	54	- 26,205	26,205	
Issue: 704549104 - Peabody Energy Corp							
03/06/2012 060006871403	B	587.000	30.6519	23	- 18,016	18,016	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 808513105 - Schwab Charles Corp							
03/29/2012 060006871408	B	34,017.000	14.2988	1,021	- 487,423	487,423	
Issue: 781846209 - Rush Enterprises Inc							
04/20/2012 060006871408	S	- 1,860.000	19.6230	57	36,442	33,050	3,393
Issue: 781846209 - Rush Enterprises Inc							
04/23/2012 060006871408	S	- 10,410.000	18.7130	317	194,486	184,971	9,514
Issue: 550021109 - Lululemon Athletica Inc							
05/03/2012 060006871404	B	6,450.000	80.4985	258	- 519,473	519,473	
Issue: 580645109 - McGraw Hill Companies Inc							
07/02/2012 060006871408	S	- 26,362.000	44.7725	422	1,179,871	1,139,055	40,816
Issue: 60689B107 - Mmodal Inc							
07/02/2012 060006871408	S	- 109,549.000	12.9185	1,675	1,413,534	1,161,210	252,324
Issue: 393122106 - Green Mountain Coffee Roasters Inc							
07/02/2012 060006871408	S	- 18,041.000	21.5102	279	387,786	1,095,549	- 707,763
Issue: 678026105 - Oil States International Inc							
07/02/2012 060006871408	S	- 6,714.000	65.7202	111	441,135	476,883	- 35,748
Issue: M9068E105 - Sodastream International Ltd							
07/02/2012 060006871408	S	- 39,162.000	40.1762	623	1,572,758	1,705,085	- 132,327
Issue: 38259P508 - Google Inc Cl A							
07/02/2012 060006871408	B	3,170.000	578.7547	48	- 1,834,700	1,834,700	
Issue: 600544100 - Miller Herman Inc							
07/03/2012 060006871417	B	7,200.000	19.3326	72	- 139,267	139,267	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 48123V102 - J2 Global Inc							
07/03/2012 060006871417	B	6,859.000	26.7277	69	- 183,394	183,394	
Issue: 179895107 - Clarcor Inc							
07/03/2012 060006871417	B	8,520.000	48.7474	85	- 415,413	415,413	
Issue: 646025106 - New Jersey Resources Corp							
07/03/2012 060006871417	B	4,691.000	44.2031	47	- 207,404	207,404	
Issue: 747316107 - Quaker Chem Corp							
07/03/2012 060006871417	B	2,100.000	48.3489	21	- 101,554	101,554	
Issue: 129603106 - Calgon Carbon Corp							
07/03/2012 060006871417	B	13,301.000	14.9042	133	- 198,374	198,374	
Issue: 942749102 - Watts Water Technologies Cl A							
07/03/2012 060006871417	B	4,472.000	33.8580	45	- 151,458	151,458	
Issue: 603158106 - Minerals Technologies Inc							
07/03/2012 060006871417	B	5,700.000	64.5727	57	- 368,121	368,121	
Issue: 978097103 - Wolverine World Wide Inc							
07/03/2012 060006871417	B	9,700.000	38.2760	97	- 371,374	371,374	
Issue: 878377100 - Techne Corp							
07/03/2012 060006871417	B	5,400.000	75.1161	54	- 405,681	405,681	
Issue: 587118100 - Mens Wearhouse Inc							
07/03/2012 060006871417	B	10,900.000	27.5989	109	- 300,937	300,937	
Issue: 838518108 - South Jersey Inds Inc							
07/03/2012 060006871417	B	7,000.000	52.7447	70	- 369,283	369,283	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 549764108 - Lufkin Inds Inc							
07/03/2012 060006871417	B	9,900.000	55.6668	99	- 551,200	551,200	
Issue: 192479103 - Coherent Inc							
07/03/2012 060006871417	B	1,900.000	43.8251	19	- 83,287	83,287	
Issue: 902104108 - II-VI Inc							
07/03/2012 060006871417	B	6,800.000	16.9879	68	- 115,586	115,586	
Issue: 443320106 - Hub Group Inc Cl A							
07/03/2012 060006871417	B	8,600.000	36.3227	86	- 312,461	312,461	
Issue: 803062108 - Sapient Corp							
07/03/2012 060006871417	B	48,200.000	10.4491	482	- 504,129	504,129	
Issue: 140781105 - Carbo Ceramics Inc							
07/03/2012 060006871417	B	8,200.000	77.2177	82	- 633,267	633,267	
Issue: 73172K104 - Polycom Inc							
07/03/2012 060006871417	B	33,700.000	10.7368	337	- 362,167	362,167	
Issue: 371559105 - Genesee & Wyo Inc Cl A							
07/03/2012 060006871417	B	11,800.000	54.1942	118	- 639,610	639,610	
Issue: 62855J104 - Myriad Genetics Inc							
07/03/2012 060006871417	B	16,700.000	25.5153	167	- 426,273	426,273	
Issue: 44930G107 - Icu Med Inc							
07/03/2012 060006871417	B	6,505.000	53.1859	65	- 346,039	346,039	
Issue: 749660106 - Rpc Energy Svcs Inc							
07/03/2012 060006871417	B	16,900.000	11.9748	169	- 202,543	202,543	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 535555106 - Lindsay Corporation							
07/03/2012 060006871417	B	7,300.000	67.7148	73	- 494,391	494,391	
Issue: 829073105 - Simpson Mfg Co Inc							
07/03/2012 060006871417	B	5,183.000	29.5408	52	- 153,162	153,162	
Issue: 521050104 - Layne Christensen Co							
07/03/2012 060006871417	B	2,400.000	21.6246	24	- 51,923	51,923	
Issue: 640491106 - Neogen Corp							
07/03/2012 060006871417	B	2,241.000	47.6825	22	- 106,879	106,879	
Issue: 88157K101 - Tesco Corp							
07/03/2012 060006871417	B	3,517.000	12.6977	35	- 44,693	44,693	
Issue: 727493108 - Plantronics Inc							
07/03/2012 060006871417	B	9,898.000	34.2783	99	- 339,386	339,386	
Issue: 51476K103 - Landauer Inc							
07/03/2012 060006871417	B	3,200.000	60.0622	32	- 192,231	192,231	
Issue: 453836108 - Independent Bk Corp Mass							
07/03/2012 060006871417	B	2,817.000	29.8536	28	- 84,126	84,126	
Issue: 22002T108 - Corporate Office Pptys Tr							
07/03/2012 060006871417	B	13,600.000	23.3265	136	- 317,376	317,376	
Issue: 968223206 - Wiley John & Sons Inc							
07/03/2012 060006871417	B	6,472.000	49.2236	65	- 318,640	318,640	
Issue: 902788108 - Umb Finl Corp							
07/03/2012 060006871417	B	4,700.000	51.8986	47	- 243,970	243,970	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 029899101 - American States Water Co							
07/03/2012 060006871417	B	1,600.000	40.3189	16	- 64,526	64,526	
Issue: 739276103 - Power Integrations Inc							
07/03/2012 060006871417	B	7,387.000	38.5880	74	- 285,123	285,123	
Issue: 675746309 - Ocwen Financial Corporation							
07/03/2012 060006871417	B	38,800.000	18.9110	388	- 734,135	734,135	
Issue: 81616X103 - Select Comfort Corp							
07/03/2012 060006871417	B	32,000.000	21.6285	320	- 692,432	692,432	
Issue: 253922108 - Dime Cmnty Bancorp Inc							
07/03/2012 060006871417	B	1,500.000	13.9813	15	- 20,987	20,987	
Issue: 258278100 - Dorman Products Inc							
07/03/2012 060006871417	B	2,843.000	25.8660	28	- 73,565	73,565	
Issue: 101388106 - Bottomline Technologies Del Inc							
07/03/2012 060006871417	B	8,439.000	18.1752	84	- 153,465	153,465	
Issue: 955306105 - West Pharmaceutical Svcs Inc							
07/03/2012 060006871417	B	3,992.000	50.8760	40	- 203,137	203,137	
Issue: 911163103 - United Nat Foods Inc							
07/03/2012 060006871417	B	5,968.000	55.2016	60	- 329,503	329,503	
Issue: 35952W103 - Fuel Systems Solutions Inc							
07/03/2012 060006871417	B	9,898.000	17.7185	99	- 175,477	175,477	
Issue: 878155100 - Team Inc							
07/03/2012 060006871417	B	1,600.000	32.0357	16	- 51,273	51,273	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 904214103 - Umpqua Holdings Corp							
07/03/2012 060006871417	B	46,800.000	13.5232	468	- 633,354	633,354	
Issue: 27579R104 - East West Bancorp Inc							
07/03/2012 060006871417	B	16,810.000	23.6272	168	- 397,341	397,341	
Issue: 138098108 - Cantel Medical Corp							
07/03/2012 060006871417	B	6,479.000	28.3000	65	- 183,420	183,420	
Issue: 929740108 - Wabtec Corp							
07/03/2012 060006871417	B	6,400.000	78.4619	64	- 502,220	502,220	
Issue: 405217100 - Hain Celestial Group Inc							
07/03/2012 060006871417	B	7,000.000	55.2847	70	- 387,063	387,063	
Issue: 296315104 - E S C O Technologies Inc							
07/03/2012 060006871417	B	5,100.000	36.8967	51	- 188,224	188,224	
Issue: 92849E101 - Vitamin Shoppe Inc							
07/03/2012 060006871417	B	8,500.000	56.0113	85	- 476,181	476,181	
Issue: 768573107 - Riverbed Technology Inc							
07/03/2012 060006871417	B	10,700.000	16.1974	107	- 173,419	173,419	
Issue: 204166102 - Commvault Systems Inc							
07/03/2012 060006871417	B	9,000.000	49.8390	90	- 448,641	448,641	
Issue: 50077C106 - Kraton Performance Polymers							
07/03/2012 060006871417	B	3,598.000	22.6348	36	- 81,476	81,476	
Issue: M22013102 - Ceragon Networks Ltd							
07/03/2012 060006871417	B	3,780.000	8.5614	38	- 32,400	32,400	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 44980X109 - Ipg Photonics Corp							
07/03/2012 060006871417	B	6,300.000	45.6169	63	- 287,449	287,449	
Issue: 589584101 - Meridian Bioscience Inc							
07/03/2012 060006871417	B	4,500.000	20.5498	45	- 92,519	92,519	
Issue: 428567101 - Hibbett Sports Inc							
07/03/2012 060006871417	B	4,700.000	58.3468	47	- 274,277	274,277	
Issue: 747582104 - Quality Systems Inc							
07/03/2012 060006871417	B	10,618.000	27.9956	106	- 297,363	297,363	
Issue: 671074102 - O Y O Geospace Corporation							
07/03/2012 060006871417	B	1,500.000	88.3759	15	- 132,579	132,579	
Issue: 029429107 - American Science & Engineering Inc							
07/03/2012 060006871417	B	6,200.000	57.3998	62	- 355,941	355,941	
Issue: 45867G101 - Interdigital Inc							
07/03/2012 060006871417	B	8,500.000	29.3294	85	- 249,385	249,385	
Issue: 062540109 - Bank Of Hawaii Corp							
07/03/2012 060006871417	B	10,487.000	46.3464	105	- 486,140	486,140	
Issue: 205306103 - Computer Programs & Systems							
07/03/2012 060006871417	B	1,900.000	58.9714	19	- 112,065	112,065	
Issue: 62914B100 - Nic Inc							
07/03/2012 060006871417	B	9,117.000	13.1956	91	- 120,395	120,395	
Issue: 39304D102 - Green Dot Corp Cl A							
07/03/2012 060006871417	B	16,300.000	24.8854	163	- 405,795	405,795	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 26613Q106 - Dupont Fabros Technology							
07/03/2012 060006871417	B	17,535.000	28.7698	175	- 504,654	504,654	
Issue: 594972408 - Microstrategy Inc Cl A							
07/03/2012 060006871417	B	1,600.000	133.0013	16	- 212,818	212,818	
Issue: 88224Q107 - Texas Capital Bancshares Inc							
07/03/2012 060006871417	B	5,050.000	41.4987	51	- 209,619	209,619	
Issue: 63886Q109 - Natural Gas Svcs Group							
07/03/2012 060006871417	B	1,400.000	15.2197	14	- 21,322	21,322	
Issue: 237266101 - Darling Intl Inc							
07/03/2012 060006871417	B	13,500.000	16.7778	135	- 226,635	226,635	
Issue: M9068E105 - Sodastream International Ltd							
07/03/2012 060006871417	B	8,200.000	42.2660	82	- 346,663	346,663	
Issue: 35804H106 - Fresh Market Inc							
07/03/2012 060006871417	B	6,500.000	55.6769	65	- 361,965	361,965	
Issue: 596278101 - Middleby Corp							
07/03/2012 060006871417	B	1,600.000	100.5456	16	- 160,889	160,889	
Issue: 116794108 - Bruker Corporation							
07/03/2012 060006871417	B	35,500.000	13.4507	355	- 477,855	477,855	
Issue: 03070L300 - Amerigon Incorporated							
07/03/2012 060006871417	B	4,694.000	11.6769	47	- 54,858	54,858	
Issue: 913915104 - Universal Technical Institut							
07/03/2012 060006871417	B	2,700.000	14.0197	27	- 37,880	37,880	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 82669G104 - Signature Bk							
07/03/2012 060006871417	B	5,338.000	61.5270	53	- 328,485	328,485	
Issue: 53217R207 - Life Time Fitness Inc							
07/03/2012 060006871417	B	7,500.000	47.5774	75	- 356,906	356,906	
Issue: 09227Q100 - Blackbaud Inc							
07/03/2012 060006871417	B	6,322.000	25.8233	63	- 163,318	163,318	
Issue: 19247A100 - Cohen & Steers Inc							
07/03/2012 060006871417	B	2,277.000	36.2169	23	- 82,489	82,489	
Issue: 57060D108 - Marketaxess Hldgs Inc							
07/03/2012 060006871417	B	9,400.000	27.0381	94	- 254,252	254,252	
Issue: 98233Q105 - Wright Express Corp							
07/03/2012 060006871417	B	7,013.000	63.3917	70	- 444,636	444,636	
Issue: 78486Q101 - Svb Finl Group							
07/03/2012 060006871417	B	4,199.000	58.7068	42	- 246,552	246,552	
Issue: 36191U106 - Gt Advanced Technologies Inc							
07/03/2012 060006871417	B	20,800.000	5.4789	208	- 114,169	114,169	
Issue: 462726100 - Irobot Corp							
07/03/2012 060006871417	B	5,500.000	22.3168	55	- 122,797	122,797	
Issue: 53635B107 - Liquidity Services Inc							
07/03/2012 060006871417	B	10,100.000	40.3260	101	- 407,394	407,394	
Issue: 48123V102 - J2 Global Inc							
07/05/2012 060006871417	B	7,641.000	26.8656	76	- 205,356	205,356	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 179895107 - Clarcor Inc							
07/05/2012 060006871417	B	6,080.000	48.8819	61	- 297,263	297,263	
Issue: 646025106 - New Jersey Resources Corp							
07/05/2012 060006871417	B	9,209.000	44.3326	92	- 408,351	408,351	
Issue: 747316107 - Quaker Chem Corp							
07/05/2012 060006871417	B	7,600.000	48.1751	76	- 366,207	366,207	
Issue: 129603106 - Calgon Carbon Corp							
07/05/2012 060006871417	B	9,099.000	14.8245	91	- 134,979	134,979	
Issue: 942749102 - Watts Water Technologies Cl A							
07/05/2012 060006871417	B	6,628.000	34.0622	66	- 225,831	225,831	
Issue: 192479103 - Coherent Inc							
07/05/2012 060006871417	B	3,400.000	44.1843	34	- 150,261	150,261	
Issue: 443320106 - Hub Group Inc Cl A							
07/05/2012 060006871417	B	1,900.000	36.2568	19	- 68,907	68,907	
Issue: 44930G107 - Icu Med Inc							
07/05/2012 060006871417	B	2,295.000	53.0389	23	- 121,747	121,747	
Issue: 829073105 - Simpson Mfg Co Inc							
07/05/2012 060006871417	B	7,117.000	29.5848	71	- 210,626	210,626	
Issue: 521050104 - Layne Christensen Co							
07/05/2012 060006871417	B	2,600.000	21.8023	26	- 56,712	56,712	
Issue: 640491106 - Neogen Corp							
07/05/2012 060006871417	B	13,459.000	47.7000	135	- 642,129	642,129	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88157K101 - Tesco Corp							
07/05/2012 060006871417	B	12,283.000	12.6273	123	- 155,224	155,224	
Issue: 727493108 - Plantronics Inc							
07/05/2012 060006871417	B	10,302.000	34.3169	103	- 353,636	353,636	
Issue: 453836108 - Independent Bk Corp Mass							
07/05/2012 060006871417	B	9,183.000	29.8039	92	- 273,781	273,781	
Issue: 968223206 - Wiley John & Sons Inc							
07/05/2012 060006871417	B	7,528.000	49.4288	75	- 372,175	372,175	
Issue: 902788108 - Umb Finl Corp							
07/05/2012 060006871417	B	7,900.000	52.0623	79	- 411,371	411,371	
Issue: 029899101 - American States Water Co							
07/05/2012 060006871417	B	4,300.000	40.3545	43	- 173,567	173,567	
Issue: 739276103 - Power Integrations Inc							
07/05/2012 060006871417	B	8,813.000	38.5535	88	- 339,860	339,860	
Issue: 258278100 - Dorman Products Inc							
07/05/2012 060006871417	B	4,657.000	25.7415	47	- 119,925	119,925	
Issue: 101388106 - Bottomline Technologies Del Inc							
07/05/2012 060006871417	B	5,261.000	18.3763	53	- 96,730	96,730	
Issue: 955306105 - West Pharmaceutical Svcs Inc							
07/05/2012 060006871417	B	9,508.000	50.8351	95	- 483,435	483,435	
Issue: 911163103 - United Nat Foods Inc							
07/05/2012 060006871417	B	6,032.000	55.1105	60	- 332,487	332,487	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 35952W103 - Fuel Systems Solutions Inc							
07/05/2012 060006871417	B	5,802.000	17.9362	58	- 104,124	104,124	
Issue: 878155100 - Team Inc							
07/05/2012 060006871417	B	14,900.000	32.1952	149	- 479,857	479,857	
Issue: 27579R104 - East West Bancorp Inc							
07/05/2012 060006871417	B	10,690.000	23.6382	107	- 252,799	252,799	
Issue: 138098108 - Cantel Medical Corp							
07/05/2012 060006871417	B	4,421.000	28.2319	44	- 124,857	124,857	
Issue: 204166102 - Commvault Systems Inc							
07/05/2012 060006871417	B	3,000.000	50.0110	30	- 150,063	150,063	
Issue: 50077C106 - Kraton Performance Polymers							
07/05/2012 060006871417	B	3,502.000	22.7426	35	- 79,680	79,680	
Issue: M22013102 - Ceragon Networks Ltd							
07/05/2012 060006871417	B	18,920.000	9.2043	189	- 174,335	174,335	
Issue: 589584101 - Meridian Bioscience Inc							
07/05/2012 060006871417	B	24,100.000	20.6060	241	- 496,846	496,846	
Issue: 428567101 - Hibbett Sports Inc							
07/05/2012 060006871417	B	6,500.000	59.6126	65	- 387,547	387,547	
Issue: 747582104 - Quality Systems Inc							
07/05/2012 060006871417	B	1,882.000	27.7666	19	- 52,276	52,276	
Issue: 671074102 - O Y O Geospace Corporation							
07/05/2012 060006871417	B	1,400.000	87.5569	14	- 122,594	122,594	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 062540109 - Bank Of Hawaii Corp							
07/05/2012 060006871417	B	5,413.000	46.1410	54	- 249,815	249,815	
Issue: 205306103 - Computer Programs & Systems							
07/05/2012 060006871417	B	4,800.000	58.4091	48	- 280,412	280,412	
Issue: 62914B100 - Nic Inc							
07/05/2012 060006871417	B	10,683.000	13.1638	107	- 140,736	140,736	
Issue: 26613Q106 - Dupont Fabros Technology							
07/05/2012 060006871417	B	4,265.000	28.7189	43	- 122,529	122,529	
Issue: 88224Q107 - Texas Capital Bancshares Inc							
07/05/2012 060006871417	B	6,250.000	41.5245	63	- 259,591	259,591	
Issue: 63886Q109 - Natural Gas Svcs Group							
07/05/2012 060006871417	B	9,800.000	15.3173	98	- 150,208	150,208	
Issue: 596278101 - Middleby Corp							
07/05/2012 060006871417	B	3,800.000	101.8014	38	- 386,883	386,883	
Issue: 03070L300 - Amerigon Incorporated							
07/05/2012 060006871417	B	12,806.000	11.7997	128	- 151,235	151,235	
Issue: 913915104 - Universal Technical Institut							
07/05/2012 060006871417	B	11,800.000	13.9891	118	- 165,189	165,189	
Issue: 82669G104 - Signature Bk							
07/05/2012 060006871417	B	4,962.000	61.7847	50	- 306,625	306,625	
Issue: 09227Q100 - Blackbaud Inc							
07/05/2012 060006871417	B	5,978.000	26.3555	60	- 157,613	157,613	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 19247A100 - Cohen & Steers Inc							
07/05/2012 060006871417	B	9,623.000	36.5857	96	- 352,160	352,160	
Issue: 98233Q105 - Wright Express Corp							
07/05/2012 060006871417	B	2,887.000	63.3922	29	- 183,042	183,042	
Issue: 78486Q101 - Svb Finl Group							
07/05/2012 060006871417	B	5,901.000	58.5535	59	- 345,583	345,583	
Issue: 462726100 - Irobot Corp							
07/05/2012 060006871417	B	3,000.000	22.3148	30	- 66,974	66,974	
Issue: 929740108 - Wabtec Corp							
07/10/2012 060006871417	S	- 425.000	75.0175	5	31,877	33,351	- 1,473
Issue: 929740108 - Wabtec Corp							
07/11/2012 060006871417	S	- 1,225.000	74.4022	27	91,116	96,128	- 5,012
Issue: 929740108 - Wabtec Corp							
07/12/2012 060006871417	S	- 1,200.000	73.5134	26	88,190	94,166	- 5,976
Issue: 88023U101 - Tempur Pedic Intl Inc							
07/13/2012 060006871417	B	7,400.000	25.5734	148	- 189,391	189,391	
Issue: 675746309 - Ocwen Financial Corporation							
07/17/2012 060006871417	S	- 6,550.000	19.5010	134	127,598	123,933	3,665
Issue: 929740108 - Wabtec Corp							
07/20/2012 060006871417	S	- 725.000	76.0900	16	55,150	56,892	- 1,743
Issue: 929740108 - Wabtec Corp							
07/23/2012 060006871417	S	- 450.000	74.3084	10	33,429	35,312	- 1,883

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 929740108 - Wabtec Corp							
07/24/2012 060006871417	S	- 1,200.000	77.8233	26	93,362	94,166	- 804
Issue: 74835Y101 - Questcor Pharmaceuticals Inc							
07/25/2012 060006871408	S	- 6,917.000	40.0050	110	276,605	307,842	- 31,237
Issue: 521865204 - Lear Corp							
07/30/2012 060006871405	S	- 840.000	35.8347	34	30,067	38,464	- 8,397
Issue: 521865204 - Lear Corp							
07/31/2012 060006871405	S	- 1,780.000	35.8338	55	63,729	81,507	- 17,777
Issue: 521865204 - Lear Corp							
08/01/2012 060006871405	S	- 1,370.000	35.9996	29	49,291	62,733	- 13,442
Issue: 675746309 - Ocwen Financial Corporation							
08/21/2012 060006871417	S	- 2,850.000	24.4649	59	69,666	53,925	15,742
Issue: M9068E105 - Sodastream International Ltd							
08/21/2012 060006871417	B	1,500.000	38.1840	30	- 57,306	57,306	
Issue: 594972408 - Microstrategy Inc Cl A							
09/05/2012 060006871417	B	625.000	125.7611	13	- 78,613	78,613	
Issue: 57060D108 - Marketaxess Hldgs Inc							
09/05/2012 060006871417	B	1,050.000	33.9120	21	- 35,629	35,629	
Issue: 57060D108 - Marketaxess Hldgs Inc							
09/06/2012 060006871417	B	950.000	30.6082	19	- 29,097	29,097	
Issue: 258278100 - Dorman Products Inc							
09/19/2012 060006871417	B	150.000	29.7000	3	- 4,458	4,458	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 26613Q106 - Dupont Fabros Technology							
09/19/2012 060006871417	B	1,400.000	26.4974	28	- 37,124	37,124	
Issue: 258278100 - Dorman Products Inc							
09/20/2012 060006871417	B	525.000	29.9839	11	- 15,752	15,752	
Issue: 258278100 - Dorman Products Inc							
09/21/2012 060006871417	B	900.000	30.3379	18	- 27,322	27,322	
Issue: 258278100 - Dorman Products Inc							
09/24/2012 060006871417	B	525.000	30.6047	11	- 16,078	16,078	
Issue: 258278100 - Dorman Products Inc							
09/25/2012 060006871417	B	225.000	31.3012	5	- 7,047	7,047	
Issue: 768573107 - Riverbed Technology Inc							
09/25/2012 060006871417	S	- 2,350.000	22.9758	48	53,945	38,087	15,858
Issue: 640491106 - Neogen Corp							
10/03/2012 060006871417	S	- 1,025.000	42.8101	21	43,859	48,900	- 5,041
Issue: 39304D102 - Green Dot Corp Cl A							
10/03/2012 060006871417	B	4,225.000	12.5969	85	- 53,306	53,306	
Issue: 594972408 - Microstrategy Inc Cl A							
10/03/2012 060006871417	B	675.000	130.6850	14	- 88,226	88,226	
Issue: 640491106 - Neogen Corp							
10/04/2012 060006871417	S	- 275.000	42.8221	6	11,770	13,120	- 1,349
Issue: 39304D102 - Green Dot Corp Cl A							
10/04/2012 060006871417	B	1,975.000	12.5524	40	- 24,830	24,830	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 39304D102 - Green Dot Corp Cl A							
10/17/2012 060006871417	S	- 1,850.000	10.6551	37	19,675	39,790	- 20,115
Issue: 39304D102 - Green Dot Corp Cl A							
10/18/2012 060006871417	S	- 725.000	10.4325	15	7,549	15,593	- 8,044
Issue: 39304D102 - Green Dot Corp Cl A							
10/19/2012 060006871417	S	- 3,300.000	10.0117	50	32,988	70,977	- 37,988
Issue: 39304D102 - Green Dot Corp Cl A							
10/22/2012 060006871417	S	- 3,250.000	10.0894	49	32,741	69,901	- 37,160
Issue: 39304D102 - Green Dot Corp Cl A							
10/23/2012 060006871417	S	- 2,900.000	9.9834	44	28,908	62,373	- 33,466
Issue: 13342B105 - Cameron Intl Corp							
10/24/2012 060006871408	B	3,403.000	51.6554	51	- 175,834	175,834	
Issue: 371559105 - Genesee & Wyo Inc Cl A							
10/24/2012 060006871417	S	- 1,475.000	70.7784	24	104,374	79,951	24,422
Issue: 39304D102 - Green Dot Corp Cl A							
10/24/2012 060006871417	S	- 1,625.000	9.8622	25	16,001	34,951	- 18,949
Issue: 39304D102 - Green Dot Corp Cl A							
10/25/2012 060006871417	S	- 2,450.000	9.7780	37	23,919	52,695	- 28,776
Issue: 39304D102 - Green Dot Corp Cl A							
10/26/2012 060006871417	S	- 4,250.000	9.9747	65	42,328	91,409	- 49,082
Issue: 39304D102 - Green Dot Corp Cl A							
10/31/2012 060006871417	S	- 875.000	10.0234	13	8,757	18,820	- 10,062

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 73172K104 - Polycom Inc							
11/01/2012 060006871417	B	8,300.000	10.4612	125	- 86,952	86,952	
Issue: 73172K104 - Polycom Inc							
11/02/2012 060006871417	B	4,100.000	10.3553	62	- 42,518	42,518	
Issue: 81616X103 - Select Comfort Corp							
11/06/2012 060006871417	B	1,700.000	28.1093	34	- 47,820	47,820	
Issue: 81616X103 - Select Comfort Corp							
11/07/2012 060006871417	B	2,300.000	27.8314	46	- 64,058	64,058	
Issue: 36191U106 - Gt Advanced Technologies Inc							
11/19/2012 060006871417	S	- 10,075.000	3.1972	101	32,110	55,301	- 23,190
Issue: 36191U106 - Gt Advanced Technologies Inc							
11/20/2012 060006871417	S	- 10,725.000	3.0661	108	32,776	58,868	- 26,093
Issue: 371559105 - Genesee & Wyo Inc Cl A							
11/27/2012 060006871417	S	- 675.000	73.0739	15	49,310	36,588	12,722
Issue: 371559105 - Genesee & Wyo Inc Cl A							
11/28/2012 060006871417	S	- 625.000	72.6044	14	45,364	33,878	11,487
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/04/2012 060006871417	S	- 1,075.000	14.7375	22	15,821	19,145	- 3,324
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/05/2012 060006871417	S	- 675.000	14.4838	14	9,763	12,021	- 2,258
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/06/2012 060006871417	S	- 525.000	14.2219	11	7,456	9,350	- 1,894

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/07/2012 060006871417	S	- 875.000	14.2740	18	12,472	15,583	- 3,111
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/10/2012 060006871417	S	- 1,450.000	14.3144	29	20,726	25,823	- 5,097
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/11/2012 060006871417	S	- 1,375.000	14.4079	28	19,783	24,487	- 4,704
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/12/2012 060006871417	S	- 1,825.000	14.3797	37	26,206	32,501	- 6,295
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/13/2012 060006871417	S	- 1,025.000	14.2621	21	14,598	18,254	- 3,656
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/14/2012 060006871417	S	- 1,500.000	14.2854	30	21,398	26,713	- 5,316
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/17/2012 060006871417	S	- 700.000	14.1861	14	9,916	12,466	- 2,550
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/18/2012 060006871417	S	- 2,075.000	14.3583	42	29,751	36,954	- 7,202
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/19/2012 060006871417	S	- 1,250.000	14.3071	25	17,858	22,261	- 4,403
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/20/2012 060006871417	S	- 825.000	14.2125	17	11,709	14,692	- 2,984
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/21/2012 060006871417	S	- 525.000	14.0423	11	7,362	9,350	- 1,988

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 Knight Equity Markets L.P.				**19,302**	**47,184,001**	**48,037,023**	**- 853,019**
Broker: Morgan Stanley & Co., Incorpor							
Issue: 00751Y106 - Advance Auto Parts Inc							
01/06/2012 060006871403	S	- 2,200.000	71.5558	91	157,332	115,353	41,979
Issue: 867914103 - Suntrust Bks Inc							
01/09/2012 060006871405	B	490.000	20.0642	3	- 9,835	9,835	
Issue: 754730109 - Raymond James Finl Inc							
01/09/2012 060006871405	S	- 760.000	33.0474	6	25,110	22,062	3,048
Issue: 478045AA5 - John Sevier Comb 4.626% 1/15/42							
01/10/2012 060006871406	B	140,000.000	1.0000		- 140,000	140,000	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/10/2012 060006871406	S	- 90,000.000	1.0189		91,698	92,052	- 354
Issue: 055921100 - B M C Software Inc							
01/11/2012 060006871405	S	- 100.000	31.7400	1	3,173	3,811	- 637
Issue: 575767AJ7 - Mass Mutual Life Ins 5.375% 12/01/41							
01/11/2012 060006871406	B	175,000.000	.9967		- 174,417	174,417	
Issue: 25179MAL7 - Devon Energy Corp 5.600% 7/15/41							
01/11/2012 060006871406	S	- 140,000.000	1.2106		169,481	140,502	28,979
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/11/2012 060006871406	B	125,000.000	1.1595		- 144,941	144,941	

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							
01/11/2012 060006871406	S	- 125,000.000	1.1570		144,624	144,570	54
Issue: 001055102 - Aflac Inc							
01/12/2012 060006871403	S	- 2,016.000	44.2174	82	89,060	84,121	4,939
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/12/2012 060006871406	S	- 1,015,000.000	.4238		343,547	343,547	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/12/2012 060006871406	B	1,015,000.000	.4196		- 425,935	425,935	
Issue: 189054109 - Clorox Co							
01/13/2012 060006871404	B	4,360.000	67.8604	174	- 296,046	296,046	
Issue: 254709108 - Discover Finl Svcs							
01/13/2012 060006871404	S	- 9,800.000	26.4193	397	258,512	232,869	25,643
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
01/17/2012 060006871406	S	- 70,000.000	1.1525		80,675	71,270	9,405
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/17/2012 060006871406	B	45,000.000	1.1752		- 52,882	52,882	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/18/2012 060006871406	B	45,000.000	1.1619		- 52,284	52,284	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/18/2012 060006871406	S	- 210,000.000	1.1681		245,298	243,769	1,529
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
01/18/2012 060006871406	B	515,000.000	1.0118		- 521,055	521,055	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 655664100 - Nordstrom Inc							
01/19/2012 060006871404	S	- 4,310.000	50.3554	177	216,855	198,013	18,843
Issue: 031100100 - Ametek Inc							
01/19/2012 060006871404	S	- 4,310.000	46.1772	176	198,848	196,085	2,763
Issue: 478045AA5 - John Sevier Comb 4.626% 1/15/42							
01/19/2012 060006871406	B	105,000.000	1.0477		- 110,007	110,007	
Issue: 478045AA5 - John Sevier Comb 4.626% 1/15/42							
01/19/2012 060006871406	B	45,000.000	1.0421		- 46,895	46,895	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/19/2012 060006871406	S	- 65,000.000	1.1436		74,331	75,422	- 1,091
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/19/2012 060006871406	S	- 30,000.000	1.1390		34,170	34,824	- 655
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/19/2012 060006871406	B	70,000.000	1.0170		- 71,187	71,187	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/19/2012 060006871406	S	- 70,000.000	1.0272		71,903	71,187	716
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/19/2012 060006871406	B	30,000.000	1.0127		- 30,382	30,382	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/19/2012 060006871406	S	- 30,000.000	1.0158		30,473	30,382	91
Issue: 565849106 - Marathon Oil Corporation							
01/23/2012 060006871404	S	- 10,288.000	32.2048	418	330,905	299,998	30,907

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 98212B103 - Wpx Energy Inc							
01/25/2012 060006871405	B	1,835.000	15.9782	50	- 29,370	29,370	
Issue: 277432100 - Eastman Chem Co							
01/26/2012 060006871403	S	- 290.000	47.5265	12	13,771	9,530	4,241
Issue: 87425E103 - Talisman Energy Inc							
01/26/2012 060006871403	B	600.000	11.8967	24	- 7,162	7,162	
Issue: 36467W109 - Gamestop Corp Cl A							
01/26/2012 060006871403	B	575.000	24.6144	23	- 14,176	14,176	
Issue: 87425E103 - Talisman Energy Inc							
01/27/2012 060006871403	B	500.000	11.7601	20	- 5,900	5,900	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/30/2012 060006871406	B	35,000.000	1.1561		- 40,463	40,463	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
01/30/2012 060006871406	S	- 45,000.000	1.2272		55,223	51,890	3,332
Issue: G94368100 - Warner Chilcott Plc Class A							
01/30/2012 060006871408	S	- 28,380.000	16.6271	1,144	470,733	638,729	- 167,997
Issue: 87425E103 - Talisman Energy Inc							
01/31/2012 060006871403	B	336.000	11.8160	13	- 3,984	3,984	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
01/31/2012 060006871406	B	380,000.000	1.0163		- 386,175	386,175	
Issue: 055451AL2 - Bhp Finance USA 3.250% 11/21/21							
01/31/2012 060006871406	S	- 390,000.000	1.0481		408,767	386,478	22,289

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 487836108 - Kellogg Co							
02/02/2012 060006871404	B	9,720.000	50.7347	389	- 493,530	493,530	
Issue: 125509109 - Cigna Corp							
02/02/2012 060006871405	B	960.000	43.0507	26	- 41,355	41,355	
Issue: 92553P201 - Viacom Inc Class B							
02/02/2012 060006871405	S	- 1,110.000	45.4521	31	50,421	34,070	16,351
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/02/2012 060006871406	B	265,000.000	1.1532		- 305,609	305,609	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/03/2012 060006871406	B	55,000.000	1.1236		- 61,800	61,800	
Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39							
02/06/2012 060006871406	S	- 30,000.000	1.2588		37,763	22,158	15,605
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
02/06/2012 060006871406	B	30,000.000	1.2601		- 37,802	37,802	
Issue: 693475105 - P N C Financial Services Group Inc							
02/07/2012 060006871409	S	- 400.000	60.8314	20	24,312	18,313	5,999
Issue: 693475105 - P N C Financial Services Group Inc							
02/08/2012 060006871409	S	- 600.000	60.4194	31	36,221	27,470	8,751
Issue: 247916208 - Denbury Resources Inc							
02/10/2012 060006871403	S	- 130.000	19.0791	5	2,475	2,336	139
Issue: 704549104 - Peabody Energy Corp							
02/10/2012 060006871403	B	1,000.000	35.8501	40	- 35,890	35,890	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
02/13/2012 060006871402	B	3,000.000	1.0491		- 3,147	3,147	
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
02/13/2012 060006871402	B	4,000.000	1.0153		- 4,061	4,061	
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
02/13/2012 060006871402	B	3,000.000	1.0175		- 3,053	3,053	
Issue: 704549104 - Peabody Energy Corp							
02/13/2012 060006871403	B	1,197.000	35.6658	48	- 42,740	42,740	
Issue: 704549104 - Peabody Energy Corp							
02/14/2012 060006871403	B	2,647.000	34.9537	106	- 92,628	92,628	
Issue: 886547108 - Tiffany & Co							
02/14/2012 060006871404	S	- 1,800.000	65.0806	74	117,071	118,672	- 1,601
Issue: 278642103 - E Bay Inc							
02/14/2012 060006871404	S	- 15,770.000	32.8896	641	518,028	292,065	225,964
Issue: 260543CF8 - Dow Chemical Co 4.125% 11/15/21							
02/15/2012 060006871402	B	20,000.000	1.0615		- 21,230	21,230	
Issue: 46625HJD3 - Jpmorgan Chase 4.500% 1/24/22							
02/16/2012 060006871402	B	3,000.000	1.0254		- 3,076	3,076	
Issue: 573284106 - Martin Marietta Matls Inc							
02/16/2012 060006871403	S	- 700.000	89.2259	29	62,429	56,702	5,727
Issue: 573284106 - Martin Marietta Matls Inc							
02/17/2012 060006871403	S	- 71.000	89.9529	3	6,384	5,751	633

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
02/22/2012 060006871406	S	- 95,000.000	.9425		89,541	86,145	3,397
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/22/2012 060006871406	B	55,000.000	.9909		- 54,502	54,502	
Issue: 459506101 - Intl Flavors Fragrances							
02/23/2012 060006871403	B	400.000	57.4918	16	- 23,013	23,013	
Issue: 459506101 - Intl Flavors Fragrances							
02/24/2012 060006871403	B	200.000	57.4673	8	- 11,501	11,501	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/28/2012 060006871406	B	335,000.000	1.0056		- 336,884	336,884	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/28/2012 060006871406	B	785,000.000	.3795		- 297,939	297,939	
Issue: 9128334U1 - U S Treas Bd Strip 8/15/32							
02/28/2012 060006871406	S	- 820,000.000	.5316		269,754	269,754	
Issue: 61747WAL3 - Morgan Stanley 5.500% 7/28/21							
02/28/2012 060006871406	B	235,000.000	.9850		- 231,482	231,482	
Issue: 767201AQ9 - Rio Tinto Fin USA 3.750% 9/20/21							
02/28/2012 060006871406	S	- 350,000.000	1.0685		373,965	349,104	24,861
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/29/2012 060006871406	S	- 185,000.000	1.0084		186,561	185,037	1,523
Issue: 36467W109 - Gamestop Corp Cl A							
03/01/2012 060006871403	B	860.000	23.6710	34	- 20,391	20,391	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
03/01/2012 060006871406	B	75,000.000	.9969		- 74,766	74,766	
Issue: 845467AF6 - Southwestern Energy 4.100% 3/15/22							
03/01/2012 060006871406	S	- 85,000.000	.9980		84,826	84,895	- 70
Issue: 36467W109 - Gamestop Corp Cl A							
03/02/2012 060006871403	B	9,776.000	23.8573	391	- 233,620	233,620	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
03/02/2012 060006871406	S	- 60,000.000	1.2539		75,237	75,109	128
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/02/2012 060006871406	B	70,000.000	1.0038		- 70,268	70,268	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/05/2012 060006871406	B	265,000.000	1.0021		- 265,559	265,559	
Issue: 71656LAK7 - Petroleos M T N 6.500% 6/02/41							
03/06/2012 060006871406	S	- 190,000.000	1.1350		215,650	194,049	21,601
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/06/2012 060006871406	B	130,000.000	1.0101		- 131,315	131,315	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/06/2012 060006871406	B	155,000.000	1.0068		- 156,047	156,047	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
03/07/2012 060006871406	B	170,000.000	1.0028		- 170,471	170,471	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
03/07/2012 060006871406	B	195,000.000	1.0025		- 195,480	195,480	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
03/07/2012 060006871406	S	- 225,000.000	1.1021		247,961	225,899	22,063
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/07/2012 060006871406	B	160,000.000	1.0056		- 160,900	160,900	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/07/2012 060006871406	S	- 65,000.000	1.0061		65,399	65,361	38
Issue: 292505AJ3 - Ecana Corp 3.900% 11/15/21							
03/08/2012 060006871402	B	7,000.000	.9848		- 6,894	6,894	
Issue: 231021AJ5 - Cummins Engine Inc 7.125% 3/01/28							
03/08/2012 060006871406	S	- 85,000.000	1.2891		109,569	105,171	4,398
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/08/2012 060006871406	B	60,000.000	.9919		- 59,513	59,513	
Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20							
03/09/2012 060006871402	S	- 25,000.000	1.1497		28,742	26,091	2,651
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
03/09/2012 060006871406	S	- 440,000.000	.4401		177,728	177,728	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
03/09/2012 060006871406	S	- 455,000.000	.4393		183,787	183,787	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
03/09/2012 060006871406	B	450,000.000	.4067		- 183,002	183,002	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
03/09/2012 060006871406	B	465,000.000	.4295		- 199,694	199,694	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/09/2012 060006871406	B	35,000.000	.9857		- 34,498	34,498	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/19/2012 060006871406	B	25,000.000	.9395		- 23,486	23,486	
Issue: 14043DAB7 - Capital One Cap 8.875% 5/15/40							
03/21/2012 060006871406	S	- 110,000.000	1.0263		112,888	109,888	2,999
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/21/2012 060006871406	B	65,000.000	.9420		- 61,227	61,227	
Issue: 845467109 - Southwestern Energy Co							
03/22/2012 060006871403	B	1,600.000	32.2759	64	- 51,705	51,705	
Issue: 035710409 - Annaly Cap Mgmt Inc							
03/28/2012 060006871405	S	- 195.000	15.6601	1	3,052	3,404	- 352
Issue: 460146BU6 - International Paper 5.300% 4/01/15							
03/29/2012 060006871402	S	- 25,000.000	1.1001		27,504	24,528	2,976
Issue: 460146CG6 - Intl Paper Co 4.750% 2/15/22							
03/29/2012 060006871402	B	22,000.000	1.0609		- 23,339	23,339	
Issue: 01F030447 - FNMA Tba 15Yr 3.000% 4/15/26							
04/01/2012 060006871402	B	105,000.000	1.0357		- 108,749	108,749	
Issue: 320517105 - First Horizon National Corp							
04/02/2012 060006871403	S	- 600.000	10.4763	24	6,262	6,276	- 14
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/03/2012 060006871406	B	150,000.000	.9667		- 145,008	145,008	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030447 - FNMA Tba 15Yr 3.000% 4/15/26							
04/04/2012 060006871402	S	- 105,000.000	1.0343		108,601	108,749	- 148
Issue: 845467109 - Southwestern Energy Co							
04/04/2012 060006871403	B	1,242.000	29.9623	50	- 37,263	37,263	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/04/2012 060006871406	B	310,000.000	.9522		- 295,178	295,178	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/17/2012 060006871406	S	- 180,000.000	.9971		179,473	175,460	4,013
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/18/2012 060006871406	S	- 1,030,000.000	.4106		351,257	351,257	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
04/18/2012 060006871406	B	1,030,000.000	.4179		- 430,396	430,396	
Issue: 60871RAD2 - Molson Coors Brewing 5.000% 5/01/42							
04/26/2012 060006871406	B	175,000.000	.9982		- 174,676	174,676	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/26/2012 060006871406	S	- 140,000.000	1.0020		140,279	138,942	1,337
Issue: 01F030454 - FNMA Tba 15Yr 3.000% 5/15/26							
05/01/2012 060006871402	B	105,000.000	1.0318		- 108,343	108,343	
Issue: 01F030454 - FNMA Tba 15Yr 3.000% 5/15/26							
05/02/2012 060006871402	S	- 105,000.000	1.0441		109,627	108,343	1,284
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
05/02/2012 060006871406	S	- 240,000.000	1.0073		241,753	238,741	3,012

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05565QBZ0 - Bp Capital Plc 3.245% 5/06/22							
05/02/2012 060006871406	B	250,000.000	1.0000		- 250,000	250,000	
Issue: 690742101 - Owens Corning Inc							
05/03/2012 060006871404	B	4,300.000	34.9610	172	- 150,504	150,504	
Issue: 25179MAN3 - Devon Energy Corp 4.750% 5/15/42							
05/07/2012 060006871406	B	465,000.000	.9912		- 460,885	460,885	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/07/2012 060006871406	S	- 375,000.000	1.0130		379,863	372,770	7,093
Issue: 462846106 - Iron Mountain Inc							
05/10/2012 060006871403	B	2,600.000	30.9838	104	- 80,662	80,662	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/10/2012 060006871406	B	1,275,000.000	.4187		- 533,881	533,881	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/10/2012 060006871406	B	1,295,000.000	.3811		- 493,499	493,499	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/10/2012 060006871406	S	- 2,565,000.000	.4016		721,418	721,418	
Issue: 410345102 - Hanesbrands Inc							
05/11/2012 060006871403	B	500.000	26.7681	20	- 13,404	13,404	
Issue: 462846106 - Iron Mountain Inc							
05/14/2012 060006871403	B	1,600.000	30.7038	64	- 49,190	49,190	
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
05/14/2012 060006871406	S	- 240,000.000	1.0358		248,594	242,252	6,343

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GEM7 - Bank Of America Corp 5.700% 1/24/22							
05/14/2012 060006871406	S	- 155,000.000	1.0595		164,227	160,121	4,106
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/14/2012 060006871406	S	- 95,000.000	1.0364		98,462	97,143	1,319
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/14/2012 060006871406	B	200,000.000	.9980		- 199,594	199,594	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/14/2012 060006871406	B	135,000.000	.9964		- 134,515	134,515	
Issue: 462846106 - Iron Mountain Inc							
05/15/2012 060006871403	B	1,500.000	30.5216	60	- 45,842	45,842	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/15/2012 060006871406	S	- 250,000.000	1.0386		259,648	255,733	3,915
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/15/2012 060006871406	S	- 90,000.000	1.0413		93,713	92,064	1,649
Issue: 144141DB1 - Progress Energy Car 4.100% 5/15/42							
05/15/2012 060006871406	B	295,000.000	.9950		- 293,537	293,537	
Issue: 68233JAQ7 - Oncor Electric Del 5.300% 6/01/42							
05/15/2012 060006871406	B	125,000.000	.9976		- 124,699	124,699	
Issue: 912828RU6 - U S Treasury Nt 0.875% 11/30/16							
05/17/2012 060006871402	S	- 76,800.000	1.0095		77,529	76,747	782
Issue: 912828RU6 - U S Treasury Nt 0.875% 11/30/16							
05/17/2012 060006871402	S	- 88,200.000	1.0094		89,030	88,139	891

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 30303M102 - Facebook Inc A							
05/18/2012 060006871405	S	- 965.000	42.0000	40	40,490	36,670	3,820
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/18/2012 060006871406	S	- 40,000.000	1.0681		42,725	40,969	1,756
Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36							
05/18/2012 060006871406	B	60,000.000	1.1506		- 69,038	69,038	
Issue: 06051GEM7 - Bank Of America Corp 5.700% 1/24/22							
05/30/2012 060006871406	S	- 110,000.000	1.0608		116,689	113,634	3,055
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/30/2012 060006871406	B	95,000.000	1.0109		- 96,039	96,039	
Issue: 9128337S3 - U S Treas Bd Strip 11/15/32							
05/31/2012 060006871406	S	- 2,955,000.000	.5867		1,121,237	1,121,237	
Issue: 01F030462 - FNMA Tba 15Yr 3.000% 6/15/27							
06/01/2012 060006871402	B	105,000.000	1.0416		- 109,372	109,372	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/01/2012 060006871406	S	- 1,270,000.000	.4716		371,977	371,977	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/01/2012 060006871406	B	1,270,000.000	.4663		- 592,252	592,252	
Issue: 20605P101 - Concho Res Inc							
06/04/2012 060006871403	B	800.000	83.2198	32	- 66,608	66,608	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/06/2012 060006871406	S	- 945,000.000	.4726		322,270	322,270	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
06/06/2012 060006871406	B	105,000.000	1.0083		- 105,870	105,870	
Issue: 61747WAL3 - Morgan Stanley 5.500% 7/28/21							
06/06/2012 060006871406	S	- 145,000.000	.9612		139,368	142,010	- 2,641
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/06/2012 060006871406	B	945,000.000	.4799		- 453,515	453,515	
Issue: 01F030462 - FNMA Tba 15Yr 3.000% 6/15/27							
06/07/2012 060006871402	S	- 105,000.000	1.0458		109,807	109,372	435
Issue: 913017BV0 - United Tech Corp 3.100% 6/01/22							
06/11/2012 060006871402	S	- 4,000.000	1.0438		4,175	3,997	178
Issue: 913017BV0 - United Tech Corp 3.100% 6/01/22							
06/12/2012 060006871402	S	- 6,000.000	1.0354		6,213	5,995	217
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/14/2012 060006871406	B	115,000.000	1.0809		- 124,299	124,299	
Issue: 307000109 - Family Dollar Stores							
06/18/2012 060006871403	S	- 174.000	72.8725	7	12,673	9,957	2,715
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/25/2012 060006871406	B	155,000.000	1.0916		- 169,192	169,192	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
06/25/2012 060006871406	S	- 120,000.000	1.0636		127,626	118,885	8,741
Issue: 82937JAC8 - Sinopec Grp Oversea 4.875% 5/17/42							
06/25/2012 060006871406	S	- 200,000.000	1.0469		209,376	199,344	10,032

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QAN8 - Mexican Utd Sts Mtn 7.500% 4/08/33							
06/25/2012 060006871406	B	120,000.000	1.4495		- 173,944	173,944	
Issue: 01F030470 - FNMA Tba 30Yr 3.000% 7/15/27							
07/01/2012 060006871402	B	105,000.000	1.0439		- 109,606	109,606	
Issue: 01F030470 - FNMA Tba 30Yr 3.000% 7/15/27							
07/02/2012 060006871402	S	- 105,000.000	1.0495		110,201	109,606	595
Issue: 025816109 - American Express Co							
07/02/2012 060006871408	B	15,653.000	58.9253	235	- 922,593	922,593	
Issue: 037833100 - Apple Inc							
07/02/2012 060006871408	B	3,248.000	592.1413	49	- 1,923,324	1,923,324	
Issue: 231021106 - Cummins Inc							
07/02/2012 060006871408	B	4,336.000	95.4073	65	- 413,751	413,751	
Issue: 244199105 - Deere & Co							
07/02/2012 060006871408	B	9,094.000	80.3009	136	- 730,393	730,393	
Issue: 291011104 - Emerson Elec Co							
07/02/2012 060006871408	B	10,331.000	45.7223	155	- 472,512	472,512	
Issue: 458140100 - Intel Corp							
07/02/2012 060006871408	B	23,653.000	26.4720	355	- 626,497	626,497	
Issue: 459200101 - International Business Machines Corp							
07/02/2012 060006871408	B	2,665.000	195.3637	40	- 520,684	520,684	
Issue: 907818108 - Union Pacific Corp							
07/02/2012 060006871408	B	4,403.000	117.9857	66	- 519,557	519,557	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 913017109 - United Technologies Corp							
07/02/2012 060006871408	B	12,698.000	75.1659	190	- 954,647	954,647	
Issue: 594918104 - Microsoft Corp							
07/02/2012 060006871408	B	56,605.000	30.2973	849	- 1,715,828	1,715,828	
Issue: 278865100 - Ecolab Inc							
07/02/2012 060006871408	B	11,498.000	68.2094	172	- 784,444	784,444	
Issue: 747525103 - Qualcomm Inc							
07/02/2012 060006871408	B	10,838.000	55.3396	163	- 599,933	599,933	
Issue: 917047102 - Urban Outfitters Inc							
07/02/2012 060006871408	B	24,752.000	27.3459	371	- 677,237	677,237	
Issue: 461202103 - Intuit Inc							
07/02/2012 060006871408	B	9,888.000	59.6848	148	- 590,312	590,312	
Issue: 38141G104 - Goldman Sachs Group Inc							
07/02/2012 060006871408	S	- 4,821.000	95.9292	83	462,392	625,007	- 162,615
Issue: 61166W101 - Monsanto Co							
07/02/2012 060006871408	S	- 2,950.000	83.4790	50	246,213	213,900	32,313
Issue: 343412102 - Fluor Corp							
07/02/2012 060006871408	B	9,495.000	49.2304	142	- 467,585	467,585	
Issue: 24702R101 - Dell Inc							
07/02/2012 060006871408	B	38,078.000	12.4100	571	- 473,119	473,119	
Issue: 92826C839 - Visa Inc Class A Shares							
07/02/2012 060006871408	B	7,648.000	124.9423	115	- 955,673	955,673	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 67020Y100 - Nuance Communications Inc							
07/02/2012 060006871408	B	22,697.000	23.3285	340	- 529,827	529,827	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/09/2012 060006871406	S	- 150,000.000	1.1070		166,055	163,170	2,885
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
07/09/2012 060006871406	B	200,000.000	.9824		- 196,488	196,488	
Issue: 71656LAM3 - Petroleos M T N 5.500% 6/27/44							
07/12/2012 060006871406	S	- 190,000.000	1.0900		207,100	189,149	17,951
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/13/2012 060006871406	S	- 110,000.000	1.1141		122,547	120,016	2,530
Issue: 26442CAM6 - Duke Energy Car 4.250% 12/15/41							
07/13/2012 060006871406	B	125,000.000	1.1072		- 138,404	138,404	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
07/17/2012 060006871406	S	- 170,000.000	1.1600		197,200	168,420	28,780
Issue: 21987BAR9 - Codelco Inc 4.250% 7/17/42							
07/17/2012 060006871406	B	200,000.000	1.0126		- 202,518	202,518	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/18/2012 060006871406	B	120,000.000	1.0442		- 125,298	125,298	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/18/2012 060006871406	S	- 100,000.000	1.1160		111,604	99,187	12,417
Issue: 87927VAW8 - Telecom It Cap 6.175% 6/18/14							
07/19/2012 060006871402	S	- 3,000.000	1.0200		3,060	3,000	60

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/19/2012 060006871406	S	- 195,000.000	1.1106		216,572	212,880	3,692
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
07/19/2012 060006871406	B	290,000.000	.9887		- 286,714	286,714	
Issue: 87927VAW8 - Telecom It Cap 6.175% 6/18/14							
07/23/2012 060006871402	S	- 5,000.000	1.0113		5,056	5,000	56
Issue: 87927VAW8 - Telecom It Cap 6.175% 6/18/14							
07/26/2012 060006871402	S	- 12,000.000	1.0100		12,120	12,000	120
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
07/26/2012 060006871406	B	300,000.000	1.2890		- 386,700	386,700	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
07/26/2012 060006871406	S	- 300,000.000	1.6475		494,250	365,412	128,838
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
07/30/2012 060006871406	B	860,000.000	.4423		- 380,361	380,361	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/30/2012 060006871406	S	- 855,000.000	.4559		342,635	342,635	
Issue: 01F030488 - FNMA Tba 15Yr 3.000% 8/15/26							
08/01/2012 060006871402	B	105,000.000	1.0478		- 110,016	110,016	
Issue: 01F030488 - FNMA Tba 15Yr 3.000% 8/15/26							
08/06/2012 060006871402	S	- 105,000.000	1.0536		110,627	110,016	611
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/06/2012 060006871406	B	215,000.000	1.1005		- 236,601	236,601	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
08/06/2012 060006871406	S	- 220,000.000	1.0173		223,816	222,385	1,431
Issue: 21987BAR9 - Codelco Inc 4.250% 7/17/42							
08/06/2012 060006871406	S	- 260,000.000	1.0500		273,008	258,819	14,189
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/07/2012 060006871406	B	90,000.000	1.0834		- 97,509	97,509	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/07/2012 060006871406	S	- 195,000.000	1.0850		211,575	213,994	- 2,419
Issue: 651639AP1 - Newmont Mining Corp 4.875% 3/15/42							
08/07/2012 060006871406	S	- 120,000.000	1.0192		122,308	118,970	3,337
Issue: 037389AK9 - Aon Corp 8.205% 1/01/27							
08/07/2012 060006871406	B	140,000.000	1.2000		- 168,000	168,000	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
08/07/2012 060006871406	S	- 200,000.000	1.0110		202,203	202,168	35
Issue: 88732JBD9 - Time Warner Cable 4.500% 9/15/42							
08/07/2012 060006871406	B	255,000.000	.9944		- 253,569	253,569	
Issue: 457153AF1 - Ingram Micro Inc 5.000% 8/10/22							
08/07/2012 060006871406	B	235,000.000	.9940		- 233,595	233,595	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/08/2012 060006871406	S	- 120,000.000	1.0770		129,244	131,425	- 2,181
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/08/2012 060006871406	S	- 75,000.000	1.0838		81,281	82,141	- 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: 713409AC4 - Pepsi Bottling Group 7.000% 3/01/29							
08/08/2012 060006871406	B	100,000.000	1.4288		- 142,881	142,881	
Issue: 713448CC0 - Pepsico Inc 3.600% 8/13/42							
08/08/2012 060006871406	B	140,000.000	.9836		- 137,701	137,701	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/09/2012 060006871406	S	- 620,000.000	.4267		240,878	240,878	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
08/09/2012 060006871406	B	310,000.000	.4219		- 130,786	130,786	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
08/09/2012 060006871406	B	105,000.000	1.0088		- 105,919	105,919	
Issue: 457153AF1 - Ingram Micro Inc 5.000% 8/10/22							
08/09/2012 060006871406	S	- 120,000.000	.9960		119,514	119,282	232
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/09/2012 060006871406	B	310,000.000	.4312		- 133,675	133,675	
Issue: 254687106 - Disney Walt Co							
08/09/2012 060006871408	S	- 4,952.000	50.0423	80	247,730	193,362	54,368
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/14/2012 060006871406	S	- 620,000.000	.4217		240,878	240,878	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
08/14/2012 060006871406	B	620,000.000	.4169		- 258,490	258,490	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/16/2012 060006871406	S	- 520,000.000	1.0128		526,663	552,521	- 25,859

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 76720AAG1 - Rio Tinto Fin 4.125% 8/21/42							
08/16/2012 060006871406	B	625,000.000	.9735		- 608,413	608,413	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
08/20/2012 060006871406	B	1,255,000.000	.4055		- 508,890	508,890	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
08/20/2012 060006871406	S	- 1,255,000.000	.3983		499,917	557,707	- 57,791
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/23/2012 060006871406	B	265,000.000	1.0470		- 277,463	277,463	
Issue: 00101JAC0 - Adt Corp 4.875% 7/15/42							
08/23/2012 060006871406	S	- 315,000.000	1.0773		339,337	311,614	27,723
Issue: 92553P201 - Viacom Inc Class B							
08/30/2012 060006871408	B	3,208.000	49.9976	48	- 160,440	160,440	
Issue: 01F030496 - FNMA Tba 15Yr 3.000% 9/15/26							
09/01/2012 060006871402	B	105,000.000	1.0520		- 110,455	110,455	
Issue: 26442CAH7 - Duke Energy Car 5.300% 2/15/40							
09/04/2012 060006871406	B	155,000.000	1.2518		- 194,031	194,031	
Issue: 144141CY2 - Carolina Pwr Light 6.300% 4/01/38							
09/04/2012 060006871406	S	- 150,000.000	1.4020		210,305	187,598	22,707
Issue: 01F030496 - FNMA Tba 15Yr 3.000% 9/15/26							
09/06/2012 060006871402	S	- 105,000.000	1.0542		110,693	110,455	238
Issue: 550021109 - Lululemon Athletica Inc							
09/06/2012 060006871404	S	- 4,285.000	67.6543	178	289,721	300,130	- 10,409

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 741503403 - Priceline Com Inc							
09/06/2012 060006871404	B	229.000	605.5705	9	- 138,685	138,685	
Issue: 666807102 - Northrop Grumman Corporation							
09/06/2012 060006871409	S	- 300.000	67.6557	15	20,281	16,338	3,943
Issue: 666807102 - Northrop Grumman Corporation							
09/07/2012 060006871409	S	- 300.000	67.4682	15	20,225	16,338	3,887
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
09/10/2012 060006871406	B	125,000.000	1.0765		- 134,565	134,565	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
09/10/2012 060006871406	S	- 105,000.000	1.1471		120,450	109,201	11,249
Issue: 666807102 - Northrop Grumman Corporation							
09/10/2012 060006871409	S	- 300.000	67.2244	15	20,152	16,338	3,814
Issue: 666807102 - Northrop Grumman Corporation							
09/11/2012 060006871409	S	- 300.000	67.3414	15	20,187	16,338	3,849
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/12/2012 060006871406	S	- 130,000.000	1.0189		132,458	135,686	- 3,228
Issue: 59284BAD0 - Mexichem Sab De Cv 6.750% 9/19/42							
09/12/2012 060006871406	B	205,000.000	1.0000		- 205,000	205,000	
Issue: 59284BAD0 - Mexichem Sab De Cv 6.750% 9/19/42							
09/13/2012 060006871406	S	- 205,000.000	1.0363		212,431	205,000	7,431
Issue: 3137EAAG4 - F H L M C M T N 5.500% 7/18/16							
09/14/2012 060006871402	S	- 120,000.000	1.1857		142,281	141,673	608

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/19/2012 060006871406	B	630,000.000	.3940		- 248,189	248,189	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/19/2012 060006871406	B	625,000.000	.4031		- 251,938	251,938	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/19/2012 060006871406	S	- 1,255,000.000	.3987		500,306	523,694	- 23,388
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/19/2012 060006871406	S	- 235,000.000	.9859		231,695	232,138	- 443
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/19/2012 060006871406	S	- 270,000.000	.9864		266,330	266,712	- 382
Issue: 92857WAZ3 - Vodafone Group 2.500% 9/26/22							
09/19/2012 060006871406	B	280,000.000	.9870		- 276,357	276,357	
Issue: 354613AJ0 - Franklin Resources 2.800% 9/15/22							
09/19/2012 060006871406	B	245,000.000	.9975		- 244,388	244,388	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/21/2012 060006871406	S	- 110,000.000	1.0100		111,100	112,717	- 1,617
Issue: 345370BR0 - Ford Mtr Co Del 7.400% 11/01/46							
09/21/2012 060006871406	B	130,000.000	1.2091		- 157,180	157,180	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/27/2012 060006871406	B	170,000.000	1.0364		- 176,189	176,189	
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
09/27/2012 060006871406	S	- 200,000.000	1.0389		207,782	196,488	11,294

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0304A3 - FNMA Tba 15Yr 3.000% 10/15/26							
10/01/2012 060006871402	B	105,000.000	1.0524		- 110,500	110,500	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/02/2012 060006871406	S	- 185,000.000	1.0414		192,653	192,850	- 197
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/02/2012 060006871406	B	120,000.000	1.0419		- 125,025	125,025	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/02/2012 060006871406	B	75,000.000	1.0419		- 78,141	78,141	
Issue: 460146CF8 - Intl Paper Co 7.300% 11/15/39							
10/02/2012 060006871406	S	- 80,000.000	1.3662		109,293	86,770	22,522
Issue: 89352HAD1 - Trans Canada Pipe 6.200% 10/15/37							
10/02/2012 060006871406	S	- 125,000.000	1.3742		171,769	115,331	56,438
Issue: 01F0304A3 - FNMA Tba 15Yr 3.000% 10/15/26							
10/04/2012 060006871402	S	- 105,000.000	1.0594		111,234	110,500	734
Issue: 460146103 - International Paper Co							
10/10/2012 060006871405	B	190.000	36.2928	5	- 6,901	6,901	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/10/2012 060006871406	B	70,000.000	1.0273		- 71,914	71,914	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
10/10/2012 060006871406	S	- 90,000.000	1.1286		101,578	90,908	10,669
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/11/2012 060006871406	S	- 620,000.000	.4119		247,228	247,228	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/11/2012 060006871406	B	50,000.000	1.0234		- 51,172	51,172	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
10/11/2012 060006871406	S	- 60,000.000	1.1359		68,152	60,606	7,547
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/11/2012 060006871406	B	245,000.000	.4381		- 107,327	107,327	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
10/11/2012 060006871406	B	375,000.000	.3945		- 147,919	147,919	
Issue: 50076QAC0 - Kraft Foods Inc 5.000% 6/04/42							
10/12/2012 060006871406	B	280,000.000	1.1703		- 327,690	327,690	
Issue: 50075NAR5 - Kraft Foods Inc 7.000% 8/11/37							
10/12/2012 060006871406	S	- 180,000.000	1.4385		258,925	232,180	26,744
Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38							
10/12/2012 060006871406	S	- 90,000.000	1.4278		128,500	113,652	14,849
Issue: 413875105 - Harris Corp Del							
10/15/2012 060006871405	S	- 110.000	47.1000	1	5,180	4,816	364
Issue: 38141G104 - Goldman Sachs Group Inc							
10/16/2012 060006871405	B	200.000	125.5300	5	- 25,111	25,111	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/16/2012 060006871406	B	620,000.000	.4054		- 251,354	251,354	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/16/2012 060006871406	S	- 620,000.000	.4100		254,206	258,205	- 3,999

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 693475105 - P N C Financial Services Group Inc							
10/17/2012 060006871405	S	- 3,275.000	59.4336	93	194,552	182,824	11,728
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
10/17/2012 060006871406	S	- 75,000.000	1.1918		89,383	75,757	13,626
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/17/2012 060006871406	S	- 255,000.000	.9841		250,936	251,267	- 331
Issue: 69349LAG3 - Pnc Bank Na 2.700% 11/01/22							
10/17/2012 060006871406	B	260,000.000	.9999		- 259,977	259,977	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
10/17/2012 060006871406	B	75,000.000	1.2207		- 91,550	91,550	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/18/2012 060006871406	S	- 325,000.000	.9823		319,262	319,301	- 39
Issue: 6174824M3 - Morgan Stanley Mtn 4.875% 11/01/22							
10/18/2012 060006871406	B	370,000.000	.9965		- 368,690	368,690	
Issue: H84989104 - Te Connectivity Ltd							
10/22/2012 060006871405	S	- 130.000	33.0550	4	4,294	3,860	433
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/24/2012 060006871406	S	- 265,000.000	.9861		261,315	261,610	- 295
Issue: 565849AK2 - Marathon Oil Corp 2.800% 11/01/22							
10/24/2012 060006871406	B	275,000.000	.9976		- 274,332	274,332	
Issue: 01F0304B1 - FNMA Tba 15Yr 3.000% 11/25/26							
11/01/2012 060006871402	B	105,000.000	1.0581		- 111,103	111,103	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/01/2012 060006871406	B	115,000.000	1.0231		- 117,659	117,659	
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
11/01/2012 060006871406	S	- 145,000.000	1.0683		154,899	147,768	7,131
Issue: 01F0304B1 - FNMA Tba 15Yr 3.000% 11/25/26							
11/02/2012 060006871402	S	- 105,000.000	1.0538		110,644	111,103	- 459
Issue: 00287YAB5 - Abbvie Inc 1.750% 11/06/17							
11/05/2012 060006871402	B	14,000.000	.9979		- 13,971	13,971	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/05/2012 060006871406	S	- 185,000.000	1.0270		190,001	189,102	899
Issue: 00287YAD1 - Abbvie Inc 4.400% 11/06/42							
11/05/2012 060006871406	B	230,000.000	.9896		- 227,617	227,617	
Issue: 714290103 - Perrigo Co							
11/07/2012 060006871408	B	3,159.000	109.9719	95	- 347,496	347,496	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
11/13/2012 060006871406	S	- 1,115,000.000	.9985		1,113,345	1,103,494	9,851
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/13/2012 060006871406	B	1,095,000.000	.9950		- 1,089,525	1,089,525	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
11/15/2012 060006871406	B	110,000.000	1.1492		- 126,413	126,413	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/15/2012 060006871406	B	270,000.000	1.0072		- 271,941	271,941	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/15/2012 060006871406	S	- 90,000.000	1.0053		90,478	90,677	- 199
Issue: 6174824M3 - Morgan Stanley Mtn 4.875% 11/01/22							
11/15/2012 060006871406	S	- 225,000.000	1.0255		230,733	224,204	6,530
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/15/2012 060006871406	B	195,000.000	1.0030		- 195,579	195,579	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
11/15/2012 060006871406	S	- 485,000.000	1.0152		492,348	439,792	52,556
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
11/16/2012 060006871406	B	75,000.000	1.1545		- 86,585	86,585	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/16/2012 060006871406	S	- 60,000.000	1.0077		60,459	60,451	8
Issue: 6174824M3 - Morgan Stanley Mtn 4.875% 11/01/22							
11/16/2012 060006871406	S	- 145,000.000	1.0282		149,092	144,487	4,605
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/16/2012 060006871406	B	125,000.000	1.0042		- 125,527	125,527	
Issue: 054937107 - Bbt Corp							
11/19/2012 060006871405	B	135.000	28.3700	1	- 3,831	3,831	
Issue: 790849103 - ST Jude Med Inc							
11/21/2012 060006871405	S	- 295.000	31.6745	8	9,336	11,224	- 1,888
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/26/2012 060006871406	S	- 320,000.000	.9957		318,625	319,743	- 1,118

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 023135AJ5 - Amazon Com Inc 2.500% 11/29/22							
11/26/2012 060006871406	B	335,000.000	.9912		- 332,039	332,039	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
11/28/2012 060006871406	S	- 250,000.000	1.1622		290,555	267,716	22,839
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/28/2012 060006871406	B	205,000.000	.9991		- 204,808	204,808	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/29/2012 060006871406	S	- 80,000.000	.9927		79,413	79,625	- 212
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/29/2012 060006871406	S	- 60,000.000	.9908		59,449	59,635	- 186
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/29/2012 060006871406	S	- 995,000.000	.4535		434,731	434,731	
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
11/29/2012 060006871406	B	100,000.000	.9867		- 98,665	98,665	
Issue: 87089HAB9 - Swiss Re Treasury US 4.250% 12/06/42							
11/29/2012 060006871406	B	70,000.000	.9845		- 68,914	68,914	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
11/29/2012 060006871406	S	- 235,000.000	1.2471		293,061	221,769	71,293
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
11/29/2012 060006871406	B	240,000.000	1.2083		- 289,990	289,990	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
11/29/2012 060006871406	B	1,000,000.000	.4399		- 439,870	439,870	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 44919P508 - Iac Interactivecorp							
11/30/2012 060006871405	B	85.000	46.9000	2	- 3,989	3,989	
Issue: 01F0304C9 - FNMA Tba 15Yr 3.000% 12/15/25							
12/01/2012 060006871402	B	105,000.000	1.0529		- 110,558	110,558	
Issue: 580645109 - McGraw Hill Companies Inc							
12/03/2012 060006871405	S	- 1,285.000	53.2910	36	68,443	53,810	14,633
Issue: 67066G104 - Nvidia Corp							
12/04/2012 060006871405	B	2,540.000	11.9483	69	- 30,417	30,417	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/04/2012 060006871406	B	135,000.000	.9947		- 134,283	134,283	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
12/04/2012 060006871406	B	325,000.000	.5050		- 164,119	164,119	
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
12/04/2012 060006871406	S	- 330,000.000	.4980		95,998	95,998	
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
12/04/2012 060006871406	S	- 155,000.000	1.0863		168,373	161,882	6,491
Issue: 35671DAU9 - Freeport McMoran C G 3.550% 3/01/22							
12/05/2012 060006871406	S	- 65,000.000	.9944		64,638	64,836	- 198
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
12/05/2012 060006871406	B	55,000.000	1.0031		- 55,172	55,172	
Issue: 01F0304C9 - FNMA Tba 15Yr 3.000% 12/15/25							
12/06/2012 060006871402	S	- 105,000.000	1.0548		110,759	110,558	201

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030413 - FNMA Tba 15Yr 3.000% 1/15/27							
12/06/2012 060006871402	B	105,000.000	1.0540		- 110,672	110,672	
Issue: 674599105 - Occidental Petroleum Corporation							
12/10/2012 060006871405	B	215.000	75.1025	2	- 16,149	16,149	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/10/2012 060006871406	B	90,000.000	.9923		- 89,311	89,311	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
12/10/2012 060006871406	S	- 90,000.000	1.3866		124,791	103,849	20,942
Issue: 806857108 - Schlumberger Ltd							
12/18/2012 060006871405	B	90.000	70.0400	1	- 6,304	6,304	
Issue: 13342B105 - Cameron Intl Corp							
12/20/2012 060006871405	B	140.000	55.5350	1	- 7,776	7,776	
Issue: 580645109 - McGraw Hill Companies Inc							
12/21/2012 060006871405	S	- 35.000	54.1850		1,896	1,466	431
Total For Morgan Stanley & Co., Incorpor				**10,334**	**70,338,310**	**69,397,677**	**940,630**
Broker: Piper Jaffray							
Issue: 22160K105 - Costco Whsl Corp							
01/05/2012 060006871404	S	- 3,490.000	82.7132	145	288,524	220,697	67,827
Issue: 052769106 - Autodesk Inc							
01/13/2012 060006871404	B	3,590.000	31.8812	144	- 114,597	114,597	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 169656105 - Chipotle Mexican Grill Inc							
01/13/2012 060006871404	S	- 520.000	354.0414	24	184,077	168,731	15,346
Issue: 052769106 - Autodesk Inc							
01/17/2012 060006871404	B	2,180.000	32.5442	87	- 71,034	71,034	
Issue: 674599105 - Occidental Petroleum Corporation							
01/23/2012 060006871404	S	- 2,400.000	101.5756	101	243,681	155,934	87,747
Issue: 493267108 - Keycorp New							
01/24/2012 060006871403	B	2,400.000	8.1918	24	- 19,684	19,684	
Issue: 001055102 - Aflac Inc							
01/24/2012 060006871403	B	400.000	48.5666	4	- 19,431	19,431	
Issue: 302491303 - F M C Corporation							
01/24/2012 060006871403	B	300.000	91.8190	3	- 27,549	27,549	
Issue: 871503108 - Symantec Corp							
01/24/2012 060006871403	B	1,900.000	16.8133	19	- 31,964	31,964	
Issue: 049513104 - Atmel Corp							
01/24/2012 060006871403	B	2,900.000	9.8108	29	- 28,480	28,480	
Issue: 009363102 - Airgas Inc							
01/24/2012 060006871403	B	300.000	79.0942	3	- 23,731	23,731	
Issue: 871607107 - Synopsys Inc							
01/24/2012 060006871403	B	190.000	29.2882	2	- 5,567	5,567	
Issue: 573284106 - Martin Marietta Matls Inc							
01/24/2012 060006871403	B	400.000	79.6837	4	- 31,877	31,877	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G7496G103 - Renaissance Re Holdings Ltd							
01/24/2012 060006871403	B	400.000	72.4609	4	- 28,988	28,988	
Issue: G94368100 - Warner Chilcott Plc Class A							
01/24/2012 060006871403	B	2,000.000	16.6186	20	- 33,257	33,257	
Issue: G96666105 - Willis Group Holdings Plc							
01/24/2012 060006871403	B	700.000	38.7844	7	- 27,156	27,156	
Issue: 704549104 - Peabody Energy Corp							
01/24/2012 060006871403	B	600.000	36.2022	6	- 21,727	21,727	
Issue: 00751Y106 - Advance Auto Parts Inc							
01/24/2012 060006871403	B	300.000	74.7642	3	- 22,432	22,432	
Issue: 228368106 - Crown Holdings Inc							
01/24/2012 060006871403	B	2,100.000	35.1232	21	- 73,780	73,780	
Issue: 320517105 - First Horizon National Corp							
01/24/2012 060006871403	B	3,500.000	8.9695	35	- 31,428	31,428	
Issue: 00507V109 - Activision Blizzard Inc							
01/24/2012 060006871403	B	1,400.000	12.2420	14	- 17,153	17,153	
Issue: 53217V109 - Life Technologies Corp							
01/24/2012 060006871403	B	3,100.000	47.2500	31	- 146,506	146,506	
Issue: 03076C106 - Ameriprise Finl Inc							
01/24/2012 060006871403	B	400.000	54.1070	4	- 21,647	21,647	
Issue: 36467W109 - Gamestop Corp Cl A							
01/24/2012 060006871403	B	1,300.000	24.7681	13	- 32,212	32,212	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 756577102 - Red Hat Inc							
01/24/2012 060006871404	S	- 5,490.000	47.1643	225	258,707	236,208	22,499
Issue: 928563402 - Vmware Inc Cl A							
01/24/2012 060006871404	S	- 2,020.000	92.9312	84	187,637	174,612	13,024
Issue: 302491303 - F M C Corporation							
01/30/2012 060006871403	B	300.000	92.8530	3	- 27,859	27,859	
Issue: 049513104 - Atmel Corp							
01/30/2012 060006871403	B	1,400.000	9.9083	14	- 13,886	13,886	
Issue: 009363102 - Airgas Inc							
01/30/2012 060006871403	B	200.000	78.4896	2	- 15,700	15,700	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
01/30/2012 060006871403	B	300.000	72.2092	3	- 21,666	21,666	
Issue: G94368100 - Warner Chilcott Plc Class A							
01/30/2012 060006871403	B	900.000	16.7859	9	- 15,116	15,116	
Issue: G96666105 - Willis Group Holdings Plc							
01/30/2012 060006871403	B	400.000	38.7592	4	- 15,508	15,508	
Issue: 704549104 - Peabody Energy Corp							
01/30/2012 060006871403	B	300.000	35.2960	3	- 10,592	10,592	
Issue: 00751Y106 - Advance Auto Parts Inc							
01/30/2012 060006871403	B	200.000	76.1628	2	- 15,235	15,235	
Issue: 228368106 - Crown Holdings Inc							
01/30/2012 060006871403	B	400.000	35.9045	4	- 14,366	14,366	

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							
01/30/2012 060006871403	B	300.000	14.7027	3	- 4,414	4,414	
Issue: 03076C106 - Ameriprise Finl Inc							
01/30/2012 060006871403	B	200.000	53.3823	2	- 10,678	10,678	
Issue: 36467W109 - Gamestop Corp Cl A							
01/30/2012 060006871403	B	800.000	23.5405	8	- 18,840	18,840	
Issue: 493267108 - Keycorp New							
02/10/2012 060006871403	B	6,700.000	7.9567	67	- 53,377	53,377	
Issue: 845467109 - Southwestern Energy Co							
02/10/2012 060006871403	B	9,400.000	33.6962	94	- 316,838	316,838	
Issue: 001055102 - Aflac Inc							
02/10/2012 060006871403	B	1,300.000	48.3080	13	- 62,813	62,813	
Issue: 302491303 - F M C Corporation							
02/10/2012 060006871403	B	1,100.000	91.1483	11	- 100,274	100,274	
Issue: 009363102 - Airgas Inc							
02/10/2012 060006871403	B	1,100.000	78.7056	11	- 86,587	86,587	
Issue: 045487105 - Associated Banc Corp							
02/10/2012 060006871403	B	3,000.000	12.7964	30	- 38,419	38,419	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
02/10/2012 060006871403	B	1,200.000	73.4067	12	- 88,100	88,100	
Issue: G94368100 - Warner Chilcott Plc Class A							
02/10/2012 060006871403	B	6,900.000	16.3603	69	- 112,955	112,955	

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							
02/10/2012 060006871403	B	2,500.000	39.1824	25	- 97,981	97,981	
Issue: 00751Y106 - Advance Auto Parts Inc							
02/10/2012 060006871403	B	800.000	79.5979	8	- 63,686	63,686	
Issue: 228368106 - Crown Holdings Inc							
02/10/2012 060006871403	B	2,600.000	37.3503	26	- 97,137	97,137	
Issue: 131347304 - Calpine Corp							
02/10/2012 060006871403	B	7,200.000	15.9460	72	- 114,883	114,883	
Issue: 53217V109 - Life Technologies Corp							
02/10/2012 060006871403	B	2,900.000	49.4387	29	- 143,401	143,401	
Issue: 03076C106 - Ameriprise Finl Inc							
02/10/2012 060006871403	B	1,100.000	53.8728	11	- 59,271	59,271	
Issue: 36467W109 - Gamestop Corp Cl A							
02/15/2012 060006871403	B	1,300.000	22.8952	52	- 29,816	29,816	
Issue: 057224107 - Baker Hughes Inc							
02/16/2012 060006871404	S	- 13,720.000	47.9675	561	657,553	851,195	- 193,642
Issue: 36467W109 - Gamestop Corp Cl A							
02/17/2012 060006871403	B	1,500.000	23.1770	60	- 34,826	34,826	
Issue: 20030N200 - Comcast Corp Special Cl A							
03/02/2012 060006871409	S	- 1,500.000	28.6963	61	42,984	26,581	16,403
Issue: 459506101 - Intl Flavors Fragrances							
03/13/2012 060006871403	B	2,500.000	56.2768	25	- 140,717	140,717	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 748356102 - Questar Corp							
03/13/2012 060006871403	B	3,300.000	20.0514	33	- 66,203	66,203	
Issue: 493267108 - Keycorp New							
03/13/2012 060006871403	B	500.000	7.9774	5	- 3,994	3,994	
Issue: 001055102 - Aflac Inc							
03/13/2012 060006871403	B	200.000	45.3799	2	- 9,078	9,078	
Issue: 307000109 - Family Dollar Stores							
03/13/2012 060006871403	B	200.000	57.4571	2	- 11,493	11,493	
Issue: 871503108 - Symantec Corp							
03/13/2012 060006871403	B	1,200.000	18.0023	12	- 21,615	21,615	
Issue: 049513104 - Atmel Corp							
03/13/2012 060006871403	B	1,700.000	9.7532	17	- 16,597	16,597	
Issue: 573284106 - Martin Marietta Matls Inc							
03/13/2012 060006871403	B	1,400.000	88.4166	14	- 123,797	123,797	
Issue: 045487105 - Associated Banc Corp							
03/13/2012 060006871403	B	700.000	13.4225	7	- 9,403	9,403	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
03/13/2012 060006871403	B	100.000	74.7625	1	- 7,477	7,477	
Issue: G94368100 - Warner Chilcott Plc Class A							
03/13/2012 060006871403	B	1,300.000	17.0497	13	- 22,178	22,178	
Issue: G96666105 - Willis Group Holdings Plc							
03/13/2012 060006871403	B	500.000	35.1238	5	- 17,567	17,567	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 704549104 - Peabody Energy Corp							
03/13/2012 060006871403	B	2,600.000	30.3724	26	- 78,994	78,994	
Issue: 131347304 - Calpine Corp							
03/13/2012 060006871403	B	1,200.000	16.7605	12	- 20,125	20,125	
Issue: 320517105 - First Horizon National Corp							
03/13/2012 060006871403	B	2,300.000	10.1195	23	- 23,298	23,298	
Issue: 00507V109 - Activision Blizzard Inc							
03/13/2012 060006871403	B	1,000.000	12.0123	10	- 12,022	12,022	
Issue: 53217V109 - Life Technologies Corp							
03/13/2012 060006871403	B	500.000	45.7927	5	- 22,901	22,901	
Issue: 03076C106 - Ameriprise Finl Inc							
03/13/2012 060006871403	B	200.000	56.2487	2	- 11,252	11,252	
Issue: 459506101 - Intl Flavors Fragrances							
03/23/2012 060006871403	B	3,100.000	56.9800	31	- 176,669	176,669	
Issue: 493267108 - Keycorp New							
03/23/2012 060006871403	B	14,700.000	8.3068	147	- 122,257	122,257	
Issue: 845467109 - Southwestern Energy Co							
03/23/2012 060006871403	B	8,000.000	32.3940	80	- 259,232	259,232	
Issue: 001055102 - Aflac Inc							
03/23/2012 060006871403	B	2,800.000	45.5823	28	- 127,658	127,658	
Issue: 302491303 - F M C Corporation							
03/23/2012 060006871403	B	2,100.000	98.7705	21	- 207,439	207,439	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 871503108 - Symantec Corp							
03/23/2012 060006871403	B	14,400.000	18.2280	144	- 262,627	262,627	
Issue: 049513104 - Atmel Corp							
03/23/2012 060006871403	B	22,000.000	10.4158	220	- 229,368	229,368	
Issue: 009363102 - Airgas Inc							
03/23/2012 060006871403	B	1,800.000	85.7928	18	- 154,445	154,445	
Issue: 247916208 - Denbury Resources Inc							
03/23/2012 060006871403	B	6,100.000	18.4585	61	- 112,658	112,658	
Issue: 573284106 - Martin Marietta Matls Inc							
03/23/2012 060006871403	B	2,400.000	87.4588	24	- 209,925	209,925	
Issue: 87425E103 - Talisman Energy Inc							
03/23/2012 060006871403	B	17,700.000	13.1520	177	- 232,967	232,967	
Issue: 045487105 - Associated Banc Corp							
03/23/2012 060006871403	B	7,000.000	13.8380	70	- 96,936	96,936	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
03/23/2012 060006871403	B	2,700.000	73.4399	27	- 198,315	198,315	
Issue: G94368100 - Warner Chilcott Plc Class A							
03/23/2012 060006871403	B	14,700.000	16.0947	147	- 236,739	236,739	
Issue: G96666105 - Willis Group Holdings Plc							
03/23/2012 060006871403	B	5,400.000	35.2110	54	- 190,193	190,193	
Issue: 704549104 - Peabody Energy Corp							
03/23/2012 060006871403	B	4,700.000	30.4099	47	- 142,974	142,974	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00751Y106 - Advance Auto Parts Inc							
03/23/2012 060006871403	B	1,000.000	88.5900	10	- 88,600	88,600	
Issue: 228368106 - Crown Holdings Inc							
03/23/2012 060006871403	B	4,900.000	36.2935	49	- 177,887	177,887	
Issue: 131347304 - Calpine Corp							
03/23/2012 060006871403	B	15,000.000	17.2236	150	- 258,504	258,504	
Issue: 320517105 - First Horizon National Corp							
03/23/2012 060006871403	B	27,100.000	10.3472	271	- 280,680	280,680	
Issue: 00507V109 - Activision Blizzard Inc							
03/23/2012 060006871403	B	10,500.000	12.7273	105	- 133,742	133,742	
Issue: 53217V109 - Life Technologies Corp							
03/23/2012 060006871403	B	5,300.000	47.8357	53	- 253,582	253,582	
Issue: 03076C106 - Ameriprise Finl Inc							
03/23/2012 060006871403	B	2,500.000	56.7811	25	- 141,978	141,978	
Issue: 36467W109 - Gamestop Corp Cl A							
03/23/2012 060006871403	B	15,100.000	23.5164	151	- 355,249	355,249	
Issue: 98956P102 - Zimmer Holdings Inc							
04/27/2012 060006871409	B	800.000	62.8340	40	- 50,307	50,307	
Issue: 98956P102 - Zimmer Holdings Inc							
04/30/2012 060006871409	B	800.000	62.7754	40	- 50,260	50,260	
Issue: 459506101 - Intl Flavors Fragrances							
05/02/2012 060006871403	B	4,500.000	60.4456	45	- 272,050	272,050	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 493267108 - Keycorp New							
05/02/2012 060006871403	B	3,500.000	8.0414	35	- 28,180	28,180	
Issue: 845467109 - Southwestern Energy Co							
05/02/2012 060006871403	S	- 5,900.000	31.0939	63	183,391	197,228	- 13,837
Issue: 001055102 - Aflac Inc							
05/02/2012 060006871403	S	- 1,200.000	45.0056	13	53,994	50,834	3,160
Issue: 302491303 - F M C Corporation							
05/02/2012 060006871403	B	1,300.000	107.9700	13	- 140,374	140,374	
Issue: 009363102 - Airgas Inc							
05/02/2012 060006871403	B	400.000	91.3887	4	- 36,559	36,559	
Issue: 573284106 - Martin Marietta Matls Inc							
05/02/2012 060006871403	B	2,700.000	82.2472	27	- 222,094	222,094	
Issue: 87425E103 - Talisman Energy Inc							
05/02/2012 060006871403	S	- 8,100.000	12.3570	83	100,008	35,979	64,030
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/02/2012 060006871403	S	- 2,000.000	77.9100	24	155,797	137,010	18,786
Issue: G96666105 - Willis Group Holdings Plc							
05/02/2012 060006871403	B	3,800.000	36.3127	38	- 138,026	138,026	
Issue: 131347304 - Calpine Corp							
05/02/2012 060006871403	B	1,200.000	18.7692	12	- 22,535	22,535	
Issue: 53217V109 - Life Technologies Corp							
05/02/2012 060006871403	B	2,500.000	46.8253	25	- 117,088	117,088	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03076C106 - Ameriprise Finl Inc							
05/02/2012 060006871403	B	1,000.000	53.5871	10	- 53,597	53,597	
Issue: 36467W109 - Gamestop Corp Cl A							
05/02/2012 060006871403	B	11,000.000	22.6716	110	- 249,498	249,498	
Issue: 459506101 - Intl Flavors Fragrances							
05/10/2012 060006871403	S	- 2,200.000	58.5010	25	128,677	125,034	3,643
Issue: 493267108 - Keycorp New							
05/10/2012 060006871403	S	- 13,800.000	7.9856	140	110,061	99,872	10,188
Issue: 001055102 - Aflac Inc							
05/10/2012 060006871403	S	- 2,000.000	43.4109	22	86,800	84,723	2,077
Issue: 307000109 - Family Dollar Stores							
05/10/2012 060006871403	S	- 1,200.000	68.9473	14	82,723	66,436	16,287
Issue: 302491303 - F M C Corporation							
05/10/2012 060006871403	S	- 1,500.000	105.9716	19	158,939	112,465	46,474
Issue: 871503108 - Symantec Corp							
05/10/2012 060006871403	B	3,900.000	15.6016	39	- 60,885	60,885	
Issue: 009363102 - Airgas Inc							
05/10/2012 060006871403	S	- 1,800.000	92.6231	22	166,700	125,564	41,135
Issue: 573284106 - Martin Marietta Matls Inc							
05/10/2012 060006871403	S	- 900.000	77.0355	11	69,321	73,649	- 4,328
Issue: 87425E103 - Talisman Energy Inc							
05/10/2012 060006871403	B	200.000	11.3502	2	- 2,272	2,272	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 045487105 - Associated Banc Corp							
05/10/2012 060006871403	S	- 4,900.000	13.1778	50	64,521	63,727	794
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/10/2012 060006871403	B	1,100.000	79.7906	11	- 87,781	87,781	
Issue: G94368100 - Warner Chilcott Plc Class A							
05/10/2012 060006871403	S	- 5,200.000	21.6236	55	112,388	105,627	6,761
Issue: G96666105 - Willis Group Holdings Plc							
05/10/2012 060006871403	S	- 5,700.000	36.0785	62	205,586	217,282	- 11,696
Issue: 01988P108 - Allscripts Healthcare Solutions Inc							
05/10/2012 060006871403	S	- 1,200.000	10.9637	12	13,144	11,624	1,520
Issue: 704549104 - Peabody Energy Corp							
05/10/2012 060006871403	B	200.000	28.9350	2	- 5,789	5,789	
Issue: 00751Y106 - Advance Auto Parts Inc							
05/10/2012 060006871403	S	- 100.000	89.2875	1	8,928	5,655	3,272
Issue: 19122T109 - Coca Cola Enterprises Inc							
05/10/2012 060006871403	S	- 500.000	29.7922	5	14,891	14,049	841
Issue: 320517105 - First Horizon National Corp							
05/10/2012 060006871403	S	- 15,400.000	9.0839	157	139,735	160,369	- 20,634
Issue: 00507V109 - Activision Blizzard Inc							
05/10/2012 060006871403	S	- 11,000.000	12.5963	113	138,446	125,482	12,964
Issue: 53217V109 - Life Technologies Corp							
05/10/2012 060006871403	S	- 1,600.000	44.0186	18	70,412	71,861	- 1,448

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03076C106 - Ameriprise Finl Inc							
05/10/2012 060006871403	S	- 1,300.000	50.9770	14	66,256	55,340	10,916
Issue: 36467W109 - Gamestop Corp Cl A							
05/10/2012 060006871403	S	- 1,000.000	21.1525	10	21,142	22,509	- 1,367
Issue: 459506101 - Intl Flavors Fragrances							
05/24/2012 060006871403	S	- 2,900.000	56.8308	33	164,777	164,818	- 41
Issue: 748356102 - Questar Corp							
05/24/2012 060006871403	B	5,300.000	19.8760	53	- 105,396	105,396	
Issue: 493267108 - Keycorp New							
05/24/2012 060006871403	B	4,000.000	7.5271	40	- 30,148	30,148	
Issue: 845467109 - Southwestern Energy Co							
05/24/2012 060006871403	B	9,600.000	29.0121	96	- 278,612	278,612	
Issue: 307000109 - Family Dollar Stores							
05/24/2012 060006871403	B	2,500.000	66.8893	25	- 167,248	167,248	
Issue: 302491303 - F M C Corporation							
05/24/2012 060006871403	S	- 700.000	102.1648	9	71,507	26,662	44,845
Issue: 871503108 - Symantec Corp							
05/24/2012 060006871403	S	- 300.000	14.8701	3	4,458	4,603	- 145
Issue: 009363102 - Airgas Inc							
05/24/2012 060006871403	S	- 100.000	88.0421	1	8,803	6,976	1,827
Issue: 247916208 - Denbury Resources Inc							
05/24/2012 060006871403	B	300.000	15.1319	3	- 4,543	4,543	

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							
05/24/2012 060006871403	S	- 1,300.000	68.2372	15	88,693	106,382	- 17,689
Issue: 222816100 - Covance Inc							
05/24/2012 060006871403	S	- 500.000	45.7489	6	22,869	22,648	221
Issue: 87425E103 - Talisman Energy Inc							
05/24/2012 060006871403	B	11,600.000	9.8176	116	- 114,000	114,000	
Issue: 941053100 - Waste Connections Inc							
05/24/2012 060006871403	B	1,800.000	31.1222	18	- 56,038	56,038	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/24/2012 060006871403	B	600.000	78.5134	6	- 47,114	47,114	
Issue: 410345102 - Hanesbrands Inc							
05/24/2012 060006871403	S	- 100.000	26.3881	1	2,638	2,751	- 114
Issue: G96666105 - Willis Group Holdings Plc							
05/24/2012 060006871403	B	1,200.000	35.0070	12	- 42,020	42,020	
Issue: 704549104 - Peabody Energy Corp							
05/24/2012 060006871403	B	1,100.000	23.7152	11	- 26,098	26,098	
Issue: 19122T109 - Coca Cola Enterprises Inc							
05/24/2012 060006871403	B	400.000	27.3313	4	- 10,937	10,937	
Issue: 228368106 - Crown Holdings Inc							
05/24/2012 060006871403	B	1,500.000	34.2037	15	- 51,321	51,321	
Issue: 320517105 - First Horizon National Corp							
05/24/2012 060006871403	B	6,900.000	8.5768	69	- 59,249	59,249	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 53217V109 - Life Technologies Corp							
05/24/2012 060006871403	S	- 3,600.000	41.7870	39	150,394	161,686	- 11,293
Issue: 36467W109 - Gamestop Corp Cl A							
05/24/2012 060006871403	S	- 5,300.000	18.9483	55	100,371	119,299	- 18,928
Issue: 281020107 - Edison Intl							
06/05/2012 060006871409	S	- 600.000	44.8976	31	26,908	19,724	7,184
Issue: 459506101 - Intl Flavors Fragrances							
06/11/2012 060006871403	B	200.000	56.4274	2	- 11,287	11,287	
Issue: 748356102 - Questar Corp							
06/11/2012 060006871403	S	- 200.000	20.2523	2	4,048	3,886	163
Issue: 493267108 - Keycorp New							
06/11/2012 060006871403	B	3,200.000	7.1464	32	- 22,900	22,900	
Issue: 845467109 - Southwestern Energy Co							
06/11/2012 060006871403	S	- 1,800.000	26.8034	19	48,227	59,476	- 11,249
Issue: 001055102 - Aflac Inc							
06/11/2012 060006871403	B	2,000.000	40.4776	20	- 80,975	80,975	
Issue: 307000109 - Family Dollar Stores							
06/11/2012 060006871403	S	- 500.000	69.3144	6	34,651	28,612	6,039
Issue: 302491303 - F M C Corporation							
06/11/2012 060006871403	S	- 1,500.000	51.2870	17	76,914	57,132	19,782
Issue: 871503108 - Symantec Corp							
06/11/2012 060006871403	S	- 1,500.000	14.4973	15	21,730	23,017	- 1,286

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							
06/11/2012 060006871403	S	- 1,800.000	6.9295	18	12,455	13,437	- 982
Issue: 009363102 - Airgas Inc							
06/11/2012 060006871403	S	- 100.000	86.1893	1	8,618	6,976	1,642
Issue: 573284106 - Martin Marietta Matls Inc							
06/11/2012 060006871403	S	- 1,700.000	67.6293	20	114,950	139,115	- 24,165
Issue: 222816100 - Covance Inc							
06/11/2012 060006871403	B	700.000	46.1032	7	- 32,279	32,279	
Issue: 941053100 - Waste Connections Inc							
06/11/2012 060006871403	S	- 900.000	30.6550	10	27,580	28,793	- 1,213
Issue: G7496G103 - Renaissance Re Holdings Ltd							
06/11/2012 060006871403	S	- 900.000	74.9526	11	67,447	62,171	5,276
Issue: 410345102 - Hanesbrands Inc							
06/11/2012 060006871403	B	500.000	28.3762	5	- 14,193	14,193	
Issue: 462846106 - Iron Mountain Inc							
06/11/2012 060006871403	S	- 1,100.000	32.7540	12	36,018	33,744	2,274
Issue: G96666105 - Willis Group Holdings Plc							
06/11/2012 060006871403	S	- 1,900.000	35.1570	21	66,778	72,307	- 5,529
Issue: 704549104 - Peabody Energy Corp							
06/11/2012 060006871403	S	- 700.000	23.5760	7	16,496	27,693	- 11,197
Issue: 19122T109 - Coca Cola Enterprises Inc							
06/11/2012 060006871403	B	100.000	26.6639	1	- 2,667	2,667	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 228368106 - Crown Holdings Inc							
06/11/2012 060006871403	S	- 2,600.000	33.9947	28	88,358	86,397	1,961
Issue: 87264S106 - Trw Automotive Hldgs Corp							
06/11/2012 060006871403	B	700.000	37.9921	7	- 26,601	26,601	
Issue: 00507V109 - Activision Blizzard Inc							
06/11/2012 060006871403	B	700.000	11.8010	7	- 8,268	8,268	
Issue: 53217V109 - Life Technologies Corp							
06/11/2012 060006871403	S	- 800.000	41.2435	9	32,986	35,930	- 2,944
Issue: 459506101 - Intl Flavors Fragrances							
06/25/2012 060006871403	S	- 40,209.000	54.3896	451	2,186,500	2,285,147	- 98,647
Issue: 748356102 - Questar Corp							
06/25/2012 060006871403	S	- 78,993.000	20.2873	826	1,601,729	1,534,731	66,998
Issue: 696429307 - Pall Corp							
06/25/2012 060006871403	S	- 16,800.000	51.9505	188	872,581	886,061	- 13,480
Issue: 845467109 - Southwestern Energy Co							
06/25/2012 060006871403	S	- 126,976.000	28.7924	1,352	3,654,592	4,195,538	- 540,946
Issue: 001055102 - Aflac Inc							
06/25/2012 060006871403	S	- 23,522.000	39.8415	256	936,896	992,679	- 55,783
Issue: 307000109 - Family Dollar Stores							
06/25/2012 060006871403	S	- 13,190.000	70.2897	153	926,968	754,798	172,171
Issue: 302491303 - F M C Corporation							
06/25/2012 060006871403	S	- 39,256.000	49.4494	436	1,940,750	1,495,184	445,566

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							
06/25/2012 060006871403	S	- 17,159.000	80.8498	203	1,387,099	1,196,978	190,121
Issue: 247916208 - Denbury Resources Inc							
06/25/2012 060006871403	S	- 166,831.000	13.2746	1,718	2,212,897	2,814,508	- 601,611
Issue: 573284106 - Martin Marietta Matls Inc							
06/25/2012 060006871403	S	- 29,539.000	68.3160	341	2,017,646	2,417,247	- 399,601
Issue: 222816100 - Covance Inc							
06/25/2012 060006871403	S	- 20,300.000	45.7100	224	927,689	921,404	6,285
Issue: 87425E103 - Talisman Energy Inc							
06/25/2012 060006871403	S	- 232,139.000	10.3764	2,375	2,406,392	1,094,980	1,311,412
Issue: 045487105 - Associated Banc Corp							
06/25/2012 060006871403	S	- 70,300.000	12.4598	723	875,201	914,291	- 39,089
Issue: 53071M104 - Liberty Interactive Corporation							
06/25/2012 060006871403	S	- 8,600.000	16.7313	89	143,800	144,898	- 1,098
Issue: 941053100 - Waste Connections Inc							
06/25/2012 060006871403	S	- 43,500.000	28.9996	463	1,261,019	1,391,645	- 130,626
Issue: G7496G103 - Renaissance Re Holdings Ltd							
06/25/2012 060006871403	S	- 26,611.000	73.4520	310	1,954,321	1,838,259	116,063
Issue: 410345102 - Hanesbrands Inc							
06/25/2012 060006871403	S	- 48,300.000	27.2582	513	1,316,059	1,327,600	- 11,541
Issue: G94368100 - Warner Chilcott Plc Class A							
06/25/2012 060006871403	S	- 138,073.000	17.7403	1,436	2,448,021	2,804,657	- 356,636

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 462846106 - Iron Mountain Inc							
06/25/2012 060006871403	S	- 49,700.000	32.4292	533	1,611,198	1,534,200	76,998
Issue: G96666105 - Willis Group Holdings Plc							
06/25/2012 060006871403	S	- 56,901.000	35.3138	614	2,008,777	2,165,446	- 156,669
Issue: 704549104 - Peabody Energy Corp							
06/25/2012 060006871403	S	- 67,372.000	21.7765	707	1,466,420	2,665,363	- 1,198,944
Issue: 20605P101 - Concho Res Inc							
06/25/2012 060006871403	S	- 3,500.000	77.2179	41	270,222	293,034	- 22,812
Issue: 19122T109 - Coca Cola Enterprises Inc							
06/25/2012 060006871403	S	- 25,200.000	26.5177	267	667,979	707,640	- 39,661
Issue: 228368106 - Crown Holdings Inc							
06/25/2012 060006871403	S	- 65,469.000	33.4797	704	2,191,179	2,175,518	15,661
Issue: 131347304 - Calpine Corp							
06/25/2012 060006871403	S	- 205,063.000	15.9866	2,124	3,276,136	2,910,099	366,038
Issue: 87264S106 - Trw Automotive Hldgs Corp							
06/25/2012 060006871403	S	- 31,800.000	36.3220	344	1,154,696	1,367,788	- 213,092
Issue: 53217V109 - Life Technologies Corp							
06/25/2012 060006871403	S	- 65,200.000	43.0841	715	2,808,368	2,928,319	- 119,951
Issue: 03076C106 - Ameriprise Finl Inc							
06/25/2012 060006871403	S	- 43,341.000	49.0871	481	2,127,003	1,902,537	224,466
Issue: 36467W109 - Gamestop Corp Cl A							
06/25/2012 060006871403	S	- 178,433.000	17.2790	1,853	3,081,290	4,016,399	- 935,109

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833100 - Apple Inc							
08/07/2012 060006871404	B	810.000	620.8886	32	- 502,952	502,952	
Issue: 052769106 - Autodesk Inc							
08/24/2012 060006871404	S	- 18,860.000	29.8858	767	562,879	621,536	- 58,657
Issue: 532716107 - Limited Brands							
11/01/2012 060006871404	B	2,070.000	47.3205	83	- 98,036	98,036	
Issue: 751212101 - Ralph Lauren Corp							
11/01/2012 060006871404	S	- 1,120.000	157.6069	49	176,471	186,161	- 9,690
Issue: 949746101 - Wells Fargo Co							
11/12/2012 060006871409	B	1,400.000	32.4309	56	- 45,459	45,459	
Total For Piper Jaffray				**28,400**	**66,945,870**	**68,754,552**	**- 1,808,683**
GRAND TOTAL				**124,225**	**614,863,624**	**610,563,792**	**4,299,813**

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, 2012

(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	Issue: 31846V435 - First American Prime Obligations	$ 61,191,559		$ 61,191,559	$ 61,191,559	$ -
Category (ii)—Series of transactions with same broker 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, 1165 buys	various	various	$ 407,739,518	$ 407,739,518	$ -
	Issue: 31846V435 - First American Prime Obligation Fund Investment, 893 sells	various	various	441,697,466	441,697,466	-
	Issue: 9SPMTGU63 - Thornburg International Equity Fund, 5 buys	various	various	66,500,000	66,500,000	-
	Issue: 997500TG8 - Cash Balance Held Outside Inv Mgr, 6 buys	various	various	40,500,000	40,500,000	-
	Issue: 997500TG8 - Cash Balance Held Outside Inv Mgr, 5 buys	various	various	36,000,000	36,000,000	-

Note 1: *The threshold for reporting transactions under the Department of Labor's provisions is 5% of the fair value of the Group Trust's assets at the beginning of the year of $765,350,863. Of this amount, 5% is $38,267,543.*

Note 2: *There were no category (iv) reportable transactions during the Plan year ended December 31, 2012.*

Note 3: *Columns '(e) Lease Rental' and '(f) Expense incurred with transaction' have been omitted, as there are no data to report in these columns.*

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE				**765,350,863.26**		
	COMPARATIVE VALUE (5%)				**38,267,543.16**		

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							
01/01/2012 060006871402	B	315,000.000	1.0419		- 328,191	328,191	
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
01/03/2012 060006871406	S	- 265,000.000	1.2186		322,932	265,127	57,805
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
01/03/2012 060006871406	B	265,000.000	1.1177		- 296,198	296,198	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/04/2012 060006871406	S	- 955,000.000	.4108		295,343	295,343	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/04/2012 060006871406	B	960,000.000	.3988		- 382,867	382,867	
Issue: 68233JAH7 - Oncor Electric 5.250% 9/30/40							
01/05/2012 060006871406	S	- 160,000.000	1.1277		180,430	147,578	32,853

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 68233JAN4 - Oncor Electric 4.550% 12/01/41							
01/05/2012 060006871406	B	160,000.000	1.0152		- 162,435	162,435	
Issue: 01F040610 - FNMA Tba 30Yr 4.000% 1/15/42							
01/06/2012 060006871402	S	- 315,000.000	1.0511		331,107	328,191	2,916
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
01/09/2012 060006871406	B	80,000.000	1.2842		- 102,739	102,739	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/09/2012 060006871406	S	- 65,000.000	1.1528		74,933	75,153	- 220
Issue: 912828BD1 - U S Treasury I P S 1.875% 7/15/13							
01/10/2012 060006871402	S	- 21,566.830	1.0503		22,652	22,547	105
Issue: 912828BW9 - U S Treasury I P S 2.000% 1/15/14							
01/10/2012 060006871402	B	16,414.870	1.0647		- 17,476	17,476	
Issue: 78573AAC4 - Sabmiller Hld In 4.950% 1/15/42							
01/10/2012 060006871406	B	205,000.000	.9934		- 203,637	203,637	
Issue: 040555CN2 - Arizona Public Serv 4.500% 4/01/42							
01/10/2012 060006871406	B	155,000.000	.9905		- 153,534	153,534	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/10/2012 060006871406	S	- 120,000.000	1.1446		137,358	138,735	- 1,378
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/10/2012 060006871406	S	- 140,000.000	1.1472		160,612	161,918	- 1,307
Issue: 3137EADB2 - F H L M C M T N 2.375% 1/13/22							
01/12/2012 060006871402	B	123,000.000	.9942		- 122,284	122,284	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 478045AA5 - John Sevier Comb 4.626% 1/15/42							
01/12/2012 060006871406	B	90,000.000	1.0450		- 94,051	94,051	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/12/2012 060006871406	S	- 60,000.000	1.0300		61,800	61,368	432
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/18/2012 060006871406	S	- 555,000.000	.4330		187,851	187,851	
Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36							
01/18/2012 060006871406	S	- 70,000.000	1.1760		82,322	74,845	7,477
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/18/2012 060006871406	B	560,000.000	.4159		- 232,926	232,926	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/18/2012 060006871406	B	50,000.000	1.1620		- 58,102	58,102	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
01/23/2012 060006871406	B	160,000.000	1.2182		- 194,915	194,915	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/23/2012 060006871406	S	- 145,000.000	1.1200		162,400	167,918	- 5,518
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
01/24/2012 060006871406	S	- 1,175,000.000	.4062		320,239	320,239	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/24/2012 060006871406	B	1,185,000.000	.3854		- 456,723	456,723	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
01/24/2012 060006871406	B	465,000.000	.4310		- 200,392	200,392	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/24/2012 060006871406	S	- 465,000.000	.4275		143,141	143,141	
Issue: 30162AAA6 - Exelis Inc 5.550% 10/01/21							
01/24/2012 060006871406	B	125,000.000	1.0326		- 129,079	129,079	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
01/24/2012 060006871406	S	- 110,000.000	.9941		109,347	110,316	- 969
Issue: 50075NAZ7 - Mondelez Internatio 6.500% 2/09/40							
01/25/2012 060006871406	B	185,000.000	1.2348		- 228,440	228,440	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/25/2012 060006871406	S	- 160,000.000	1.1183		178,925	181,404	- 2,479
Issue: 478045AA5 - John Sevier Comb 4.626% 1/15/42							
01/27/2012 060006871406	B	150,000.000	1.0421		- 156,308	156,308	
Issue: 626207YM0 - Municipal Elec Ga 6.655% 4/01/57							
01/27/2012 060006871406	B	105,000.000	1.1150		- 117,077	117,077	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/27/2012 060006871406	S	- 75,000.000	1.1309		84,820	85,030	- 210
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/27/2012 060006871406	S	- 100,000.000	1.0041		100,406	100,523	- 117
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/30/2012 060006871406	B	1,350,000.000	.4043		- 545,751	545,751	
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
01/31/2012 060006871406	B	130,000.000	1.0318		- 134,134	134,134	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
01/31/2012 060006871406	S	- 130,000.000	1.1320		147,159	122,681	24,478
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
01/31/2012 060006871406	B	1,970,000.000	.4027		- 793,398	793,398	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/31/2012 060006871406	S	- 800,000.000	1.1666		933,281	913,364	19,917
Issue: 9127955K3 - U S Treasury Bill 4/26/12							
01/31/2012 060006871406	S	- 965,000.000	.9999		964,897	964,982	- 85
Issue: 01F040628 - FNMA Tba 30Yr 4.000% 2/15/39							
02/01/2012 060006871402	B	315,000.000	1.0483		- 330,209	330,209	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/01/2012 060006871406	B	80,000.000	1.1545		- 92,363	92,363	
Issue: 98389BAN0 - Xcel Energy Inc 4.800% 9/15/41							
02/01/2012 060006871406	S	- 100,000.000	1.1072		110,721	99,763	10,958
Issue: 99E251907 - Barclays Bank Fi 2.80750% Swap							
02/02/2012 060006871415	S	- 5,250,000.000	1.0000		133,000		133,000
Issue: 01F040628 - FNMA Tba 30Yr 4.000% 2/15/39							
02/03/2012 060006871402	S	- 315,000.000	1.0549		332,300	330,209	2,092
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/03/2012 060006871406	S	- 555,000.000	.4063		151,262	151,262	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
02/03/2012 060006871406	S	- 1,850,000.000	.4202		503,866	503,866	

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							
02/03/2012 060006871406	B	1,850,000.000	.4278		- 791,393	791,393	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
02/03/2012 060006871406	B	220,000.000	.4384		- 96,450	96,450	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
02/03/2012 060006871406	B	340,000.000	.3853		- 130,985	130,985	
Issue: 714264AH1 - Pernod Ricard Sa 4.250% 7/15/22							
02/06/2012 060006871406	S	- 155,000.000	1.0401		161,216	154,349	6,867
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
02/06/2012 060006871406	B	150,000.000	1.0088		- 151,313	151,313	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
02/08/2012 060006871406	B	345,000.000	.4301		- 148,381	148,381	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
02/08/2012 060006871406	S	- 345,000.000	.4267		113,604	113,604	
Issue: 29273RAR0 - Energy Transfer Part 6.500% 2/01/42							
02/09/2012 060006871406	B	125,000.000	1.0907		- 136,336	136,336	
Issue: 29273RAP4 - Energy Tran Ptnr 6.050% 6/01/41							
02/09/2012 060006871406	S	- 125,000.000	1.0433		130,415	124,608	5,807
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/13/2012 060006871406	B	1,155,000.000	.9975		- 1,152,136	1,152,136	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/13/2012 060006871406	B	1,195,000.000	.3664		- 437,836	437,836	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/13/2012 060006871406	B	965,000.000	.3660		- 353,151	353,151	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
02/13/2012 060006871406	B	1,180,000.000	.3896		- 459,728	459,728	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
02/13/2012 060006871406	S	- 955,000.000	.3821		356,767	356,767	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
02/13/2012 060006871406	S	- 2,370,000.000	.3785		896,927	945,397	- 48,471
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/13/2012 060006871406	S	- 1,775,000.000	1.1169		1,982,515	2,028,315	- 45,799
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/13/2012 060006871406	B	1,920,000.000	.9915		- 1,903,622	1,903,622	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
02/13/2012 060006871406	S	- 1,180,000.000	1.0008		1,180,968	1,187,778	- 6,810
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
02/14/2012 060006871402	B	7,000.000	1.0948		- 7,664	7,664	
Issue: 124857AD5 - Cbs Corp 5.750% 4/15/20							
02/16/2012 060006871402	B	15,000.000	1.1550		- 17,324	17,324	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
02/16/2012 060006871402	S	- 50,000.000	1.0708		53,539	49,611	3,927
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
02/17/2012 060006871406	S	- 110,000.000	1.1130		122,425	110,439	11,985

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/17/2012 060006871406	B	80,000.000	.9933		- 79,463	79,463	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/29/2012 060006871406	B	1,930,000.000	.4097		- 790,740	790,740	
Issue: 01F040636 - FNMA Tba 15 Yr 4.000% 4/03/18							
03/01/2012 060006871402	B	315,000.000	1.0523		- 331,488	331,488	
Issue: 01F040636 - FNMA Tba 15 Yr 4.000% 4/03/18							
03/02/2012 060006871402	S	- 315,000.000	1.0533		331,796	331,488	308
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
03/08/2012 060006871406	B	860,000.000	.3853		- 331,358	331,358	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
03/08/2012 060006871406	S	- 860,000.000	.3819		321,277	321,277	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/21/2012 060006871406	S	- 615,000.000	.3808		208,159	208,159	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/21/2012 060006871406	B	615,000.000	.3878		- 238,515	238,515	
Issue: 899043AA1 - Tufts University 5.017% 4/15/12							
03/22/2012 060006871406	B	150,000.000	1.0000		- 150,000	150,000	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/22/2012 060006871406	S	- 165,000.000	.9543		157,465	158,234	- 769
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
03/28/2012 060006871406	B	145,000.000	1.1069		- 160,495	160,495	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
03/28/2012 060006871406	S	- 130,000.000	1.2451		161,860	159,556	2,305
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
03/30/2012 060006871406	B	430,000.000	.4453		- 191,466	191,466	
Issue: 31419JBM9 - F N M A #Ae7243 4.000% 12/01/40							
04/01/2012 060006871402	B	315,000.660	1.0513		- 331,144	331,144	
Issue: 01F042640 - FNMA Pl Tba 4.500% 4/01/36							
04/01/2012 060006871402	B	150,000.000	1.0645		- 159,680	159,680	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
04/02/2012 060006871406	B	2,000,000.000	.4116		- 823,120	823,120	
Issue: 539473AQ1 - Lloyds Tsb Bank Plc 4.200% 3/28/17							
04/03/2012 060006871402	B	3,000.000	1.0134		- 3,040	3,040	
Issue: 416518AB4 - Hartford Finl 5.125% 4/15/22							
04/03/2012 060006871402	B	3,000.000	1.0054		- 3,016	3,016	
Issue: 01F042640 - FNMA Pl Tba 4.500% 4/01/36							
04/04/2012 060006871402	S	- 150,000.000	1.0629		159,439	159,680	- 240
Issue: 718546AF1 - Phillips 66 5.875% 5/01/42							
04/04/2012 060006871406	S	- 180,000.000	1.0269		184,838	179,950	4,889
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/04/2012 060006871406	S	- 640,000.000	.3820		218,257	218,257	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/04/2012 060006871406	B	640,000.000	.3776		- 241,677	241,677	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/04/2012 060006871406	B	145,000.000	.9569		- 138,747	138,747	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
04/09/2012 060006871406	B	90,000.000	1.1018		- 99,159	99,159	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
04/09/2012 060006871406	S	- 80,000.000	1.2394		99,150	98,188	962
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
04/11/2012 060006871406	S	- 60,000.000	1.0652		63,910	61,717	2,193
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
04/11/2012 060006871406	S	- 100,000.000	1.1700		117,001	107,490	9,511
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
04/11/2012 060006871406	S	- 75,000.000	1.0993		82,449	82,240	209
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
04/11/2012 060006871406	B	1,200,000.000	.4275		- 512,976	512,976	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
04/11/2012 060006871406	S	- 1,200,000.000	.4240		395,144	395,144	
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
04/11/2012 060006871406	S	- 110,000.000	1.0960		120,562	109,526	11,036
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/11/2012 060006871406	B	50,000.000	.9900		- 49,500	49,500	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/11/2012 060006871406	B	60,000.000	.9891		- 59,344	59,344	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/11/2012 060006871406	B	80,000.000	.9869		- 78,950	78,950	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/11/2012 060006871406	B	95,000.000	.9908		- 94,124	94,124	
Issue: 460146CG6 - Intl Paper Co 4.750% 2/15/22							
04/17/2012 060006871402	B	3,000.000	1.0639		- 3,192	3,192	
Issue: 575767AJ7 - Mass Mutual Life Ins 5.375% 12/01/41							
04/23/2012 060006871406	S	- 175,000.000	1.0645		186,289	174,417	11,872
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/23/2012 060006871406	B	145,000.000	1.0092		- 146,337	146,337	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
04/30/2012 060006871406	B	575,000.000	.3798		- 218,408	218,408	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/30/2012 060006871406	S	- 570,000.000	.4049		176,278	176,278	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
04/30/2012 060006871406	S	- 1,315,000.000	.4530		541,052	541,052	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/30/2012 060006871406	S	- 2,740,000.000	.3983		770,637	770,637	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/30/2012 060006871406	B	2,105,000.000	1.0027		- 2,110,756	2,110,756	
Issue: 01F042657 - FNMA Tba 30Yr 4.500% 5/15/41							
05/01/2012 060006871402	B	150,000.000	1.0616		- 159,234	159,234	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39							
05/01/2012 060006871406	B	80,000.000	1.2274		- 98,191	98,191	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
05/01/2012 060006871406	S	- 90,000.000	1.1035		99,318	96,633	2,684
Issue: 01F042657 - FNMA Tba 30Yr 4.500% 5/15/41							
05/02/2012 060006871402	S	- 150,000.000	1.0714		160,705	159,234	1,471
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/02/2012 060006871406	B	830,000.000	.3788		- 314,421	314,421	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/02/2012 060006871406	S	- 1,440,000.000	.4039		445,334	445,334	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
05/02/2012 060006871406	B	615,000.000	.4372		- 268,866	268,866	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/04/2012 060006871406	S	- 2,300,000.000	.3737		851,428	851,428	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/04/2012 060006871406	B	2,300,000.000	.3769		- 866,939	866,939	
Issue: 912828AF7 - U S Treasury I P S 3.000% 7/15/12							
05/07/2012 060006871402	B	51,495.820	1.0133		- 52,180	52,180	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
05/07/2012 060006871406	S	- 3,405,000.000	.4174		1,161,195	1,161,195	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
05/07/2012 060006871406	B	3,410,000.000	.4128		- 1,407,750	1,407,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9127956A4 - U S Treasury Bill 8/09/12							
05/10/2012 060006871402	B	235,000.000	.9998		- 234,947	234,947	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/11/2012 060006871406	S	- 1,215,000.000	.4139		375,751	375,751	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
05/11/2012 060006871406	B	2,445,000.000	.4044		- 988,831	988,831	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/11/2012 060006871406	S	- 1,220,000.000	.4005		380,730	380,730	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/14/2012 060006871406	B	95,000.000	.9975		- 94,763	94,763	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/14/2012 060006871406	S	- 215,000.000	.9977		214,513	213,479	1,034
Issue: 487836BJ6 - Kellogg Co 3.125% 5/17/22							
05/14/2012 060006871406	B	230,000.000	.9916		- 228,066	228,066	
Issue: 04044TAE6 - Aristotle Holding 4.750% 11/15/21							
05/14/2012 060006871406	S	- 100,000.000	1.1039		110,389	104,161	6,228
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/21/2012 060006871406	S	- 55,000.000	1.0642		58,532	56,332	2,200
Issue: 796253Z21 - San Antonio Tx Elec 4.427% 2/01/42							
05/21/2012 060006871406	B	70,000.000	1.0818		- 75,725	75,725	
Issue: 11041RAL2 - British Aerospace Fi 7.500% 7/01/27							
05/23/2012 060006871406	B	230,000.000	1.2664		- 291,277	291,277	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05523RAC1 - Bae Systems Plc 5.800% 10/11/41							
05/23/2012 060006871406	S	- 260,000.000	1.1361		295,373	258,645	36,728
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/30/2012 060006871406	S	- 475,000.000	1.0870		516,340	510,175	6,165
Issue: 50076QAC0 - Kraft Foods Inc 5.000% 6/04/42							
05/30/2012 060006871406	B	660,000.000	.9929		- 655,334	655,334	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
05/31/2012 060006871402	B	10,000.000	1.0707		- 10,707	10,707	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
05/31/2012 060006871406	S	- 2,885,000.000	.4717		983,861	983,861	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
05/31/2012 060006871406	S	- 1,255,000.000	.5141		527,528	527,528	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
05/31/2012 060006871406	S	- 1,050,000.000	.4957		431,067	431,067	
Issue: 01F042665 - FNMA Pl Tba 4.500% 6/15/41							
06/01/2012 060006871402	B	150,000.000	1.0702		- 160,523	160,523	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/06/2012 060006871406	S	- 85,000.000	1.0948		93,058	91,409	1,650
Issue: 01F042665 - FNMA Pl Tba 4.500% 6/15/41							
06/07/2012 060006871402	S	- 150,000.000	1.0709		160,635	160,523	111
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/07/2012 060006871406	S	- 100,000.000	1.0791		107,906	107,540	366

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00817YAJ7 - Aetna Inc 4.500% 5/15/42							
06/07/2012 060006871406	B	130,000.000	1.0025		- 130,330	130,330	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/08/2012 060006871406	S	- 1,810,000.000	.4209		725,235	725,235	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
06/08/2012 060006871406	B	1,805,000.000	.4293		- 774,887	774,887	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/13/2012 060006871406	S	- 210,000.000	1.0836		227,555	225,975	1,579
Issue: 20030NAK7 - Comcast Corp 6.500% 11/15/35							
06/13/2012 060006871406	B	290,000.000	1.2035		- 349,012	349,012	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/19/2012 060006871406	S	- 600,000.000	1.0794		647,625	646,521	1,104
Issue: 71656LAM3 - Petroleos M T N 5.500% 6/27/44							
06/19/2012 060006871406	B	855,000.000	.9955		- 851,170	851,170	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
06/20/2012 060006871406	S	- 285,000.000	.4207		109,172	109,172	
Issue: 377373AD7 - Glaxosmithkline 2.850% 5/08/22							
06/20/2012 060006871406	B	290,000.000	1.0180		- 295,206	295,206	
Issue: 25179MAN3 - Devon Energy Corp 4.750% 5/15/42							
06/20/2012 060006871406	S	- 305,000.000	1.0589		322,965	302,301	20,664
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
06/20/2012 060006871406	S	- 275,000.000	1.0089		277,449	275,102	2,347

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/20/2012 060006871406	B	570,000.000	.4415		- 251,644	251,644	
Issue: 25179MAL7 - Devon Energy Corp 5.600% 7/15/41							
06/20/2012 060006871406	B	290,000.000	1.1738		- 340,414	340,414	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/20/2012 060006871406	S	- 285,000.000	.4629		123,069	123,069	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/21/2012 060006871406	S	- 345,000.000	1.0914		376,535	371,749	4,786
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
06/21/2012 060006871406	B	435,000.000	.9786		- 425,687	425,687	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/27/2012 060006871406	B	110,000.000	1.0886		- 119,745	119,745	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/27/2012 060006871406	S	- 65,000.000	1.0905		70,880	70,209	671
Issue: 737679DB3 - Potomac Elec Pwr Co 6.500% 11/15/37							
06/27/2012 060006871406	S	- 115,000.000	1.4227		163,615	113,327	50,288
Issue: 20030NAF8 - Comcast Corp 5.650% 6/15/35							
06/27/2012 060006871406	B	95,000.000	1.1263		- 106,999	106,999	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/29/2012 060006871406	S	- 480,000.000	1.0738		515,400	519,124	- 3,724
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/29/2012 060006871406	S	- 30,000.000	1.0781		32,344	32,437	- 93

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/29/2012 060006871406	B	2,620,000.000	.4223		- 1,106,452	1,106,452	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
06/29/2012 060006871406	B	35,000.000	1.2993		- 45,474	45,474	
Issue: 01F042673 - FNMA Tba 30Yr 4.500% 7/15/41							
07/01/2012 060006871402	B	150,000.000	1.0702		- 160,523	160,523	
Issue: 01F042673 - FNMA Tba 30Yr 4.500% 7/15/41							
07/02/2012 060006871402	S	- 150,000.000	1.0745		161,174	160,523	650
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/02/2012 060006871406	S	- 310,000.000	1.0893		337,682	335,181	2,501
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/02/2012 060006871406	S	- 155,000.000	1.0916		169,192	167,653	1,539
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
07/02/2012 060006871406	B	195,000.000	1.2548		- 244,684	244,684	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/02/2012 060006871406	B	1,025,000.000	.4511		- 462,398	462,398	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
07/02/2012 060006871406	S	- 160,000.000	1.3105		209,672	204,334	5,338
Issue: 842400FT5 - Southern Ca Edison 3.900% 12/01/41							
07/02/2012 060006871406	B	185,000.000	1.0272		- 190,032	190,032	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/12/2012 060006871406	B	120,000.000	1.1141		- 133,688	133,688	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
07/12/2012 060006871406	S	- 145,000.000	1.3530		196,188	181,881	14,307
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
07/16/2012 060006871406	B	95,000.000	1.0630		- 100,982	100,982	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/16/2012 060006871406	S	- 80,000.000	1.0883		87,061	79,350	7,711
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
07/19/2012 060006871406	B	575,000.000	.4355		- 250,401	250,401	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
07/19/2012 060006871406	S	- 575,000.000	.5257		254,501	254,501	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
07/20/2012 060006871406	B	220,000.000	.5349		- 117,671	117,671	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
07/20/2012 060006871406	S	- 220,000.000	.5308		96,450	96,450	
Issue: 478045AA5 - John Sevier Comb 4.626% 1/15/42							
07/27/2012 060006871406	S	- 69,544.300	1.1597		80,651	71,809	8,842
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/27/2012 060006871406	B	50,000.000	1.1033		- 55,164	55,164	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/31/2012 060006871406	S	- 610,000.000	.4828		197,449	197,449	
Issue: 01F042681 - FNMA Tba 30Yr 4.500% 8/15/40							
08/01/2012 060006871402	B	150,000.000	1.0738		- 161,063	161,063	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/02/2012 060006871406	B	55,000.000	1.1177		- 61,471	61,471	
Issue: 341099CH0 - Florida Pwr Corp 6.350% 9/15/37							
08/02/2012 060006871406	S	- 60,000.000	1.4298		85,789	70,787	15,002
Issue: 01F042681 - FNMA Tba 30Yr 4.500% 8/15/40							
08/03/2012 060006871402	S	- 150,000.000	1.0808		162,117	161,063	1,055
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/08/2012 060006871406	S	- 120,000.000	1.0768		129,220	131,425	- 2,205
Issue: 59156RBD9 - Metlife Inc 4.125% 8/13/42							
08/08/2012 060006871406	B	150,000.000	.9937		- 149,054	149,054	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
08/13/2012 060006871406	S	- 1,770,000.000	1.0128		1,792,609	1,789,086	3,523
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
08/13/2012 060006871406	B	1,745,000.000	.9982		- 1,741,864	1,741,864	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/14/2012 060006871406	B	620,000.000	.4138		- 256,562	256,562	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/14/2012 060006871406	B	100,000.000	1.0372		- 103,719	103,719	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
08/14/2012 060006871406	S	- 620,000.000	.4106		254,560	275,521	- 20,961
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
08/14/2012 060006871406	S	- 310,000.000	.4437		91,463	91,463	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 695114CG1 - Pacificorp 6.250% 10/15/37							
08/14/2012 060006871406	S	- 100,000.000	1.3777		137,769	103,203	34,566
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/14/2012 060006871406	B	310,000.000	.4264		- 132,172	132,172	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/15/2012 060006871406	B	685,000.000	.4011		- 274,767	274,767	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
08/15/2012 060006871406	S	- 685,000.000	.3979		272,548	304,406	- 31,858
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/16/2012 060006871406	B	135,000.000	1.0222		- 137,995	137,995	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
08/16/2012 060006871406	S	- 135,000.000	1.4212		191,861	168,132	23,728
Issue: 867229AE6 - Suncor Energy Inc 6.500% 6/15/38							
08/17/2012 060006871406	S	- 100,000.000	1.2749		127,489	111,034	16,455
Issue: 86722TAB8 - Suncor Inc 6.850% 6/01/39							
08/17/2012 060006871406	B	100,000.000	1.3184		- 131,843	131,843	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/21/2012 060006871406	B	275,000.000	1.0131		- 278,609	278,609	
Issue: 001957BD0 - AT&T Corp 8.000% 11/15/31							
08/21/2012 060006871406	S	- 310,000.000	1.5126		468,891	422,254	46,636
Issue: 718546AF1 - Phillips 66 5.875% 5/01/42							
08/22/2012 060006871406	S	- 145,000.000	1.1474		166,372	149,523	16,849

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							
08/22/2012 060006871406	B	1,000,000.000	.4559		- 455,920	455,920	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/22/2012 060006871406	B	120,000.000	1.0352		- 124,219	124,219	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/22/2012 060006871406	S	- 1,000,000.000	.4515		323,686	323,686	
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
08/23/2012 060006871402	B	4,000.000	1.0277		- 4,111	4,111	
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
08/24/2012 060006871402	B	2,000.000	1.0271		- 2,054	2,054	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/30/2012 060006871406	S	- 260,000.000	1.0577		274,991	271,122	3,868
Issue: 149123CA7 - Caterpillar Inc 3.803% 8/15/42							
08/30/2012 060006871406	B	295,000.000	1.0303		- 303,939	303,939	
Issue: 01F042699 - FNMA Tba 30Yr 4.500% 9/15/41							
09/01/2012 060006871402	B	150,000.000	1.0800		- 162,000	162,000	
Issue: 01F042699 - FNMA Tba 30Yr 4.500% 9/15/41							
09/05/2012 060006871402	S	- 150,000.000	1.0820		162,305	162,000	305
Issue: 9127956K2 - U S Treasury Bill 10/04/12							
09/05/2012 060006871415	B	105,000.000	.9999		- 104,992	104,992	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/10/2012 060006871406	S	- 435,000.000	.9946		432,638	433,141	- 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: 893830BC2 - Transocean Inc 3.800% 10/15/22							
09/10/2012 060006871406	B	480,000.000	.9931		- 476,683	476,683	
Issue: 31359MZC0 - F N M A M T N 4.375% 10/15/15							
09/14/2012 060006871402	S	- 300,000.000	1.1195		335,838	331,192	4,646
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/14/2012 060006871406	S	- 465,000.000	.9864		458,679	485,338	- 26,659
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
09/14/2012 060006871406	B	440,000.000	1.2853		- 565,545	565,545	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/18/2012 060006871406	S	- 185,000.000	1.0006		185,116	191,911	- 6,795
Issue: 26442CAN4 - Duke Energy Carolina 4.000% 9/30/42							
09/18/2012 060006871406	B	210,000.000	.9920		- 208,328	208,328	
Issue: 9127956T3 - U S Treasury Bill 11/23/12							
09/19/2012 060006871406	B	1,250,000.000	.9999		- 1,249,833	1,249,833	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
09/24/2012 060006871406	B	995,000.000	.4512		- 448,984	448,984	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/24/2012 060006871406	S	- 995,000.000	.4393		437,143	437,253	- 109
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/28/2012 060006871406	B	3,185,000.000	.4131		- 1,315,692	1,315,692	
Issue: 01F0426A6 - FNMA Tba 30Yr 4.500% 10/15/41							
10/01/2012 060006871402	B	150,000.000	1.0813		- 162,188	162,188	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/01/2012 060006871406	S	- 190,000.000	1.0383		197,273	198,062	- 789
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
10/01/2012 060006871406	B	230,000.000	.9944		- 228,705	228,705	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/02/2012 060006871406	B	655,000.000	.4337		- 284,080	284,080	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/02/2012 060006871406	S	- 655,000.000	.4293		272,825	272,825	
Issue: 01F0426A6 - FNMA Tba 30Yr 4.500% 10/15/41							
10/03/2012 060006871402	S	- 150,000.000	1.0814		162,217	162,188	29
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/03/2012 060006871406	S	- 305,000.000	1.0000		305,000	304,768	232
Issue: 80687PAA4 - Schneider Electric 2.950% 9/27/22							
10/03/2012 060006871406	B	320,000.000	1.0073		- 322,342	322,342	
Issue: 9127956N6 - U S Treasury Bill 10/25/12							
10/03/2012 060006871415	S	- 3,520,000.000	.0000		3,519,856	3,519,863	- 7
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/12/2012 060006871406	S	- 125,000.000	1.0381		129,766	129,317	448
Issue: 797400FN3 - San Diego Cnty 5.911% 4/01/48							
10/12/2012 060006871406	B	115,000.000	1.3320		- 153,180	153,180	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/15/2012 060006871406	S	- 1,000,000.000	.4509		327,028	327,028	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
10/15/2012 060006871406	B	1,005,000.000	.4760		- 478,420	478,420	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/31/2012 060006871406	B	3,335,000.000	.4075		- 1,358,879	1,358,879	
Issue: 01F0426B4 - FNMA Tba 30Yr 4.500% 11/15/41							
11/01/2012 060006871402	B	150,000.000	1.0809		- 162,141	162,141	
Issue: 01F0426B4 - FNMA Tba 30Yr 4.500% 11/15/41							
11/01/2012 060006871402	S	- 150,000.000	1.0783		161,748	162,141	- 393
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
11/01/2012 060006871406	S	- 130,000.000	.9918		128,934	128,640	294
Issue: 053332AN2 - Autozone Inc 2.875% 1/15/23							
11/01/2012 060006871406	B	135,000.000	.9967		- 134,557	134,557	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
11/05/2012 060006871406	S	- 610,000.000	.4310		197,111	197,111	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
11/06/2012 060006871406	S	- 285,000.000	.9891		281,905	281,773	133
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/07/2012 060006871406	S	- 75,000.000	1.0380		77,848	77,041	806
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
11/07/2012 060006871406	B	95,000.000	.9844		- 93,517	93,517	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/08/2012 060006871406	S	- 65,000.000	1.0497		68,230	66,769	1,461

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 797400FN3 - San Diego Cnty 5.911% 4/01/48							
11/08/2012 060006871406	B	60,000.000	1.3372		- 80,234	80,234	
Issue: 744320AL6 - Prudential Fin 5.875% 9/15/42							
11/14/2012 060006871406	S	- 80,000.000	1.0400		83,200	80,000	3,200
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/15/2012 060006871406	S	- 1,065,000.000	1.0630		1,132,145	1,093,985	38,160
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/15/2012 060006871406	B	1,095,000.000	1.0088		- 1,104,667	1,104,667	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/15/2012 060006871406	B	70,000.000	1.0106		- 70,744	70,744	
Issue: 786514BA6 - Safeway Inc 7.250% 2/01/31							
11/15/2012 060006871406	S	- 125,000.000	1.1137		139,213	142,682	- 3,469
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
11/16/2012 060006871406	S	- 1,210,000.000	.4973		510,096	510,096	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
11/16/2012 060006871406	B	1,210,000.000	.4929		- 596,433	596,433	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/26/2012 060006871406	S	- 55,000.000	.9916		54,536	55,252	- 716
Issue: 893830BC2 - Transocean Inc 3.800% 10/15/22							
11/26/2012 060006871406	S	- 140,000.000	1.0195		142,736	139,033	3,703
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/26/2012 060006871406	B	125,000.000	.9970		- 124,619	124,619	

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							
11/26/2012 060006871406	B	70,000.000	1.2152		- 85,065	85,065	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/27/2012 060006871406	S	- 625,000.000	.4561		273,072	273,072	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
11/27/2012 060006871406	B	625,000.000	.4424		- 276,506	276,506	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
11/30/2012 060006871406	S	- 1,735,000.000	.4576		567,394	567,394	
Issue: 01F0426C2 - FNMA Pl Tba 4.500% 12/01/34							
12/01/2012 060006871402	B	150,000.000	1.0781		- 161,719	161,719	
Issue: 01F0306C7 - FNMA Tba 30Yr 3.000% 12/15/42							
12/01/2012 060006871402	B	49,261.000	1.0524		- 51,843	51,843	
Issue: 01F0306C7 - FNMA Tba 30Yr 3.000% 12/15/42							
12/01/2012 060006871402	B	105,739.000	1.0524		- 111,282	111,282	
Issue: 01F0426C2 - FNMA Pl Tba 4.500% 12/01/34							
12/05/2012 060006871402	S	- 150,000.000	1.0793		161,895	161,719	176
Issue: 01F0306C7 - FNMA Tba 30Yr 3.000% 12/15/42							
12/06/2012 060006871402	S	- 155,000.000	1.0538		163,337	163,125	212
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/11/2012 060006871406	S	- 100,000.000	.9827		98,266	99,439	- 1,173
Issue: 9151375F6 - University Tx Univ 5.134% 8/15/42							
12/11/2012 060006871406	B	105,000.000	1.2376		- 129,947	129,947	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/12/2012 060006871406	S	- 140,000.000	.9725		136,150	139,215	- 3,065
Issue: 59562VAR8 - Midamerican Energy 6.500% 9/15/37							
12/12/2012 060006871406	B	150,000.000	1.3258		- 198,867	198,867	
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
12/13/2012 060006871406	S	- 235,000.000	.9909		232,861	234,533	- 1,671
Issue: 88165FAG7 - Teva Pharm Fin 2.950% 12/18/22							
12/13/2012 060006871406	B	245,000.000	.9980		- 244,515	244,515	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
12/14/2012 060006871406	S	- 965,000.000	.4070		392,774	404,545	- 11,771
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
12/14/2012 060006871406	B	970,000.000	.3985		- 386,535	386,535	
Issue: 3133EA2J6 - F F C B Deb 0.2075% 3/26/15							
12/27/2012 060006871402	B	200,000.000	.9998		- 199,954	199,954	
Total For Barclays Capital Inc. Fixed In				**0**	**91,429,988**	**90,899,963**	**530,023**
Broker: Bny Convergex / Ljr							
Issue: 172967424 - Citigroup Inc							
01/13/2012 060006871408	S	- 16,795.000	30.7092	850	514,911	488,874	26,037
Issue: 231021106 - Cummins Inc							
01/17/2012 060006871404	B	1,640.000	99.6604	33	- 163,476	163,476	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 35671D857 - Freeport McMoran Copper Gold							
01/17/2012 060006871404	S	- 9,240.000	42.9331	192	396,509	407,138	- 10,629
Issue: 278642103 - E Bay Inc							
01/18/2012 060006871404	S	- 7,930.000	30.1714	163	239,096	146,866	92,230
Issue: 02076X102 - Alpha Natural Resources Inc							
01/18/2012 060006871404	B	15,050.000	19.7075	301	- 296,899	296,899	
Issue: 61945C103 - Mosaic Co							
01/19/2012 060006871404	S	- 11,250.000	53.6215	237	603,005	723,933	- 120,927
Issue: 478160104 - Johnson Johnson							
01/20/2012 060006871404	B	10,120.000	65.1774	202	- 659,798	659,798	
Issue: 74144T108 - T Rowe Price Group Inc							
01/20/2012 060006871404	S	- 3,000.000	59.9776	63	179,869	162,304	17,566
Issue: 962166104 - Weyerhaeuser Co							
01/24/2012 060006871404	B	7,600.000	19.5728	152	- 148,905	148,905	
Issue: 165167107 - Chesapeake Energy Corp							
01/24/2012 060006871404	B	6,130.000	21.9894	123	- 134,918	134,918	
Issue: 02076X102 - Alpha Natural Resources Inc							
01/24/2012 060006871404	B	9,300.000	20.0961	186	- 187,080	187,080	
Issue: 855030102 - Staples Inc							
01/25/2012 060006871404	B	11,000.000	16.1928	220	- 178,341	178,341	
Issue: 780287108 - Royal Gold Inc							
01/25/2012 060006871408	B	4,445.000	70.6644	222	- 314,326	314,326	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 42805T105 - Hertz Global Holdings Inc							
01/26/2012 060006871408	S	- 35,305.000	13.9319	1,422	490,444	459,024	31,420
Issue: 855030102 - Staples Inc							
01/30/2012 060006871404	B	10,370.000	15.1260	207	- 157,064	157,064	
Issue: 949746101 - Wells Fargo Co							
01/30/2012 060006871404	B	4,870.000	29.1774	97	- 142,191	142,191	
Issue: 46625H100 - J P Morgan Chase Co							
01/30/2012 060006871404	B	4,900.000	36.8632	98	- 180,728	180,728	
Issue: 478160104 - Johnson Johnson							
01/30/2012 060006871408	S	- 2,951.000	65.3538	151	192,708	195,166	- 2,459
Issue: 747525103 - Qualcomm Inc							
01/30/2012 060006871408	B	4,533.000	57.9605	227	- 262,962	262,962	
Issue: 962166104 - Weyerhaeuser Co							
01/31/2012 060006871404	B	6,110.000	20.0114	122	- 122,392	122,392	
Issue: 655844108 - Norfolk Southn Corp							
01/31/2012 060006871404	B	1,620.000	72.3444	32	- 117,230	117,230	
Issue: 302130109 - Expeditors Intl Wash Inc							
01/31/2012 060006871404	B	4,240.000	44.7019	85	- 189,621	189,621	
Issue: 438516106 - Honeywell International Inc							
01/31/2012 060006871404	B	2,110.000	58.0759	42	- 122,582	122,582	
Issue: 02076X102 - Alpha Natural Resources Inc							
01/31/2012 060006871404	B	5,810.000	20.3737	116	- 118,487	118,487	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 67066G104 - Nvidia Corp							
02/01/2012 060006871404	S	- 12,210.000	14.9988	248	182,888	187,179	- 4,291
Issue: 22160K105 - Costco Whsl Corp							
02/01/2012 060006871404	B	1,720.000	83.4181	34	- 143,514	143,514	
Issue: 46625H100 - J P Morgan Chase Co							
02/01/2012 060006871404	B	2,730.000	37.8258	55	- 103,319	103,319	
Issue: 718172109 - Philip Morris Intl							
02/01/2012 060006871404	B	1,580.000	75.9097	32	- 119,969	119,969	
Issue: 88023U101 - Tempur Pedic Intl Inc							
02/01/2012 060006871404	S	- 4,490.000	68.1815	96	306,039	268,679	37,361
Issue: 931422109 - Walgreen Co							
02/02/2012 060006871404	S	- 9,370.000	33.4905	193	313,613	317,769	- 4,156
Issue: 038222105 - Applied Matls Inc							
02/02/2012 060006871404	B	3,850.000	12.7131	77	- 49,022	49,022	
Issue: 756577102 - Red Hat Inc							
02/02/2012 060006871404	S	- 2,420.000	47.3819	51	114,614	104,121	10,493
Issue: 191216100 - Coca Cola Company							
02/07/2012 060006871404	S	- 6,090.000	68.8830	130	419,368	390,800	28,568
Issue: 501044101 - Kroger Co							
02/07/2012 060006871404	B	5,420.000	23.9028	108	- 129,662	129,662	
Issue: 962166104 - Weyerhaeuser Co							
02/07/2012 060006871404	B	6,450.000	20.3949	129	- 131,676	131,676	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 512807108 - Lam Research Corp							
02/07/2012 060006871404	B	4,440.000	43.3682	89	- 192,644	192,644	
Issue: 704326107 - Paychex Inc							
02/08/2012 060006871404	B	4,560.000	31.6149	91	- 144,255	144,255	
Issue: 756577102 - Red Hat Inc							
02/08/2012 060006871404	B	2,820.000	47.8265	56	- 134,927	134,927	
Issue: 693718108 - Paccar Inc							
02/13/2012 060006871404	B	2,750.000	43.9980	55	- 121,050	121,050	
Issue: 655844108 - Norfolk Southn Corp							
02/13/2012 060006871404	B	3,100.000	71.1291	62	- 220,562	220,562	
Issue: 966837106 - Whole Foods Mkt Inc							
02/14/2012 060006871404	S	- 1,780.000	80.5689	38	143,374	80,166	63,208
Issue: 02076X102 - Alpha Natural Resources Inc							
02/14/2012 060006871404	B	7,880.000	20.0819	158	- 158,403	158,403	
Issue: 478160104 - Johnson Johnson							
02/14/2012 060006871408	S	- 3,798.000	64.4643	195	244,641	251,183	- 6,543
Issue: 580135101 - McDonalds Corp							
02/14/2012 060006871408	S	- 2,803.000	99.1923	145	277,891	193,280	84,610
Issue: 73755L107 - Potash Corp Of Saskatchewan							
02/14/2012 060006871408	S	- 2,362.000	44.1948	120	104,268	118,694	- 14,426
Issue: 00724F101 - Adobe Sys Inc							
02/15/2012 060006871404	B	8,930.000	32.5084	179	- 290,479	290,479	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 73172K104 - Polycom Inc							
02/16/2012 060006871404	B	5,660.000	21.7981	113	- 123,490	123,490	
Issue: 00846U101 - Agilent Technologies Inc							
02/16/2012 060006871404	B	3,720.000	42.2508	74	- 157,247	157,247	
Issue: 124857202 - Cbs Corp Class B Non Voting							
02/16/2012 060006871404	B	5,280.000	29.1464	106	- 153,999	153,999	
Issue: 73172K104 - Polycom Inc							
02/22/2012 060006871404	B	5,920.000	21.5399	118	- 127,635	127,635	
Issue: 428236103 - Hewlett Packard Co							
02/23/2012 060006871404	B	6,080.000	26.9999	122	- 164,281	164,281	
Issue: 808513105 - Schwab Charles Corp							
02/28/2012 060006871408	B	37,917.000	13.6983	1,517	- 520,915	520,915	
Issue: 48203R104 - Juniper Networks Inc							
02/28/2012 060006871408	B	23,153.000	23.6361	695	- 547,941	547,941	
Issue: 512807108 - Lam Research Corp							
03/02/2012 060006871404	B	3,590.000	41.0760	72	- 147,535	147,535	
Issue: 18683K101 - Cliffs Natural Resources Inc							
03/02/2012 060006871404	B	2,520.000	63.9172	50	- 161,122	161,122	
Issue: 742718109 - Procter & Gamble Co							
03/07/2012 060006871404	S	- 3,220.000	66.5227	68	214,135	209,145	4,990
Issue: 111320107 - Broadcom Corp Cl A							
03/07/2012 060006871404	B	3,460.000	35.2703	69	- 122,104	122,104	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 315616102 - F5 Networks Inc							
03/07/2012 060006871404	B	870.000	124.9051	17	- 108,685	108,685	
Issue: 17275R102 - Cisco Sys Inc							
03/15/2012 060006871404	B	8,130.000	19.9369	163	- 162,250	162,250	
Issue: 481165108 - Joy Global Inc							
03/15/2012 060006871404	B	1,980.000	77.9746	40	- 154,429	154,429	
Issue: 428236103 - Hewlett Packard Co							
03/16/2012 060006871404	B	8,670.000	24.3125	173	- 210,963	210,963	
Issue: 723787107 - Pioneer Nat Res Co							
03/21/2012 060006871408	S	- 5,511.000	103.5387	286	570,316	518,443	51,872
Issue: 678026105 - Oil States International Inc							
03/21/2012 060006871408	S	- 1,246.000	81.6278	64	101,644	88,501	13,143
Issue: 46625H100 - J P Morgan Chase Co							
03/28/2012 060006871404	S	- 5,470.000	45.8668	115	250,776	202,925	47,851
Issue: 626717102 - Murphy Oil Corp							
03/29/2012 060006871404	B	3,500.000	54.9185	70	- 192,285	192,285	
Issue: 674599105 - Occidental Petroleum Corporation							
03/29/2012 060006871404	B	2,070.000	92.3912	41	- 191,291	191,291	
Issue: 165167107 - Chesapeake Energy Corp							
03/29/2012 060006871404	B	8,330.000	22.6902	167	- 189,176	189,176	
Issue: 278642103 - E Bay Inc							
03/29/2012 060006871408	B	29,674.000	37.0399	1,484	- 1,100,606	1,100,606	

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							
04/20/2012 060006871408	S	- 11,666.000	40.4278	594	471,037	547,942	- 76,905
Issue: 48203R104 - Juniper Networks Inc							
04/20/2012 060006871408	S	- 23,153.000	20.7399	1,168	479,022	547,941	- 68,919
Issue: 037833100 - Apple Inc							
04/23/2012 060006871408	S	- 389.000	573.2159	17	222,964	61,824	161,140
Issue: 580135101 - McDonalds Corp							
04/23/2012 060006871408	S	- 5,189.000	95.1282	167	493,454	357,806	135,647
Issue: 268648102 - E M C Corporation							
04/23/2012 060006871408	S	- 13,991.000	27.6391	428	386,270	290,469	95,802
Issue: 375558103 - Gilead Sciences Inc							
04/23/2012 060006871408	B	20,762.000	51.5994	623	- 1,071,930	1,071,930	
Issue: 871503108 - Symantec Corp							
05/02/2012 060006871404	S	- 43,090.000	16.3875	878	705,260	738,853	- 33,594
Issue: 032511107 - Anadarko Petroleum Corp							
05/03/2012 060006871404	B	3,280.000	72.7435	66	- 238,664	238,664	
Issue: 637071101 - National Oilwell Varco Inc							
05/03/2012 060006871404	B	2,590.000	73.3066	52	- 189,916	189,916	
Issue: 02076X102 - Alpha Natural Resources Inc							
05/03/2012 060006871404	S	- 14,390.000	15.1945	293	218,356	287,826	- 69,470
Issue: 247361702 - Delta Air Lines Inc							
05/04/2012 060006871404	S	- 24,440.000	11.0411	495	269,350	241,110	28,240

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							
05/07/2012 060006871404	S	- 23,990.000	23.9346	493	573,698	666,784	- 93,086
Issue: 075896100 - Bed Bath & Beyond Inc							
05/07/2012 060006871404	S	- 2,030.000	68.4769	44	138,964	119,702	19,262
Issue: G5876H105 - Marvell Technology Group Ltd							
05/07/2012 060006871404	S	- 3,390.000	14.0425	69	47,535	52,386	- 4,851
Issue: 02076X102 - Alpha Natural Resources Inc							
05/07/2012 060006871404	S	- 23,650.000	14.2605	481	336,780	473,043	- 136,263
Issue: 247361702 - Delta Air Lines Inc							
05/10/2012 060006871404	S	- 19,190.000	11.0793	389	212,223	189,317	22,906
Issue: 17275R102 - Cisco Sys Inc							
05/10/2012 060006871408	S	- 80,745.000	16.8812	2,453	1,360,620	1,586,178	- 225,558
Issue: 461202103 - Intuit Inc							
05/10/2012 060006871408	S	- 9,444.000	55.4717	295	523,580	567,328	- 43,749
Issue: 824348106 - Sherwin Williams Co							
05/11/2012 060006871404	S	- 1,410.000	122.7404	32	173,032	120,849	52,183
Issue: 872540109 - Tjx Companies Inc							
05/11/2012 060006871404	S	- 3,090.000	41.2520	65	127,404	73,420	53,984
Issue: 17275R102 - Cisco Sys Inc							
05/11/2012 060006871404	S	- 3,300.000	16.8895	67	55,668	62,468	- 6,799
Issue: 166764100 - Chevron Corporation							
05/14/2012 060006871404	B	1,190.000	101.7021	24	- 121,049	121,049	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 372460105 - Genuine Parts Co							
05/24/2012 060006871404	B	1,850.000	61.8809	37	- 114,517	114,517	
Issue: 166764100 - Chevron Corporation							
05/24/2012 060006871404	B	1,260.000	99.5291	25	- 125,432	125,432	
Issue: 88076W103 - Teradata Corp Del							
05/24/2012 060006871404	S	- 1,500.000	69.6606	32	104,459	72,425	32,034
Issue: 92826C839 - Visa Inc Class A Shares							
05/24/2012 060006871404	S	- 2,620.000	119.7640	59	313,722	195,444	118,278
Issue: 46120E602 - Intuitive Surgical Inc							
05/25/2012 060006871404	B	210.000	528.5309	4	- 110,996	110,996	
Issue: 92342Y109 - Verifone Systems Inc							
05/25/2012 060006871404	B	4,300.000	39.6794	86	- 170,707	170,707	
Issue: 872540109 - Tjx Companies Inc							
06/01/2012 060006871404	S	- 3,700.000	41.0577	77	151,836	87,913	63,923
Issue: 55826P100 - The Madison Square Garden Company							
07/10/2012 060006871403	B	1,000.000	37.5200	30	- 37,550	37,550	
Issue: 693656100 - Pvh Corp							
07/13/2012 060006871404	B	1,310.000	76.9924	26	- 100,886	100,886	
Issue: 103304101 - Boyd Gaming Corporation							
07/24/2012 060006871403	B	4,000.000	5.6127	120	- 22,571	22,571	
Issue: 037833100 - Apple Inc							
07/25/2012 060006871404	B	1,220.000	574.9495	24	- 701,463	701,463	

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							
07/25/2012 060006871404	S	- 7,150.000	32.9749	148	235,622	244,339	- 8,716
Issue: 896239100 - Trimble Nav Ltd							
07/25/2012 060006871404	B	1,230.000	41.5548	25	- 51,137	51,137	
Issue: 896239100 - Trimble Nav Ltd							
07/26/2012 060006871404	B	610.000	42.7692	12	- 26,101	26,101	
Issue: 655844108 - Norfolk Southn Corp							
07/30/2012 060006871404	S	- 3,300.000	74.0537	71	244,306	218,763	25,543
Issue: 855244109 - Starbucks Corp							
07/30/2012 060006871404	B	4,080.000	46.8798	82	- 191,351	191,351	
Issue: 75281A109 - Range Resources Corp							
07/30/2012 060006871404	S	- 4,620.000	64.2818	99	296,883	270,274	26,609
Issue: 345370860 - Ford Motor Co							
07/30/2012 060006871404	S	- 15,060.000	9.1030	304	136,787	182,302	- 45,515
Issue: 167250109 - Chicago Bridge Iron Ny Shs							
07/30/2012 060006871404	B	5,450.000	34.8211	109	- 189,884	189,884	
Issue: 46120E602 - Intuitive Surgical Inc							
07/30/2012 060006871404	B	330.000	489.1828	7	- 161,437	161,437	
Issue: 704326107 - Paychex Inc							
07/31/2012 060006871404	S	- 6,070.000	32.6989	126	198,356	189,400	8,956
Issue: 189754104 - Coach Inc							
07/31/2012 060006871404	B	4,010.000	49.4339	80	- 198,310	198,310	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 412822108 - Harley Davidson Inc							
08/01/2012 060006871404	B	6,230.000	42.1404	125	- 262,659	262,659	
Issue: 704326107 - Paychex Inc							
08/01/2012 060006871404	S	- 680.000	32.6305	14	22,175	21,218	957
Issue: 345370860 - Ford Motor Co							
08/01/2012 060006871404	S	- 7,060.000	9.0613	143	63,830	85,462	- 21,632
Issue: 189754104 - Coach Inc							
08/01/2012 060006871404	B	3,620.000	49.4998	72	- 179,262	179,262	
Issue: 550021109 - Lululemon Athletica Inc							
08/01/2012 060006871404	B	2,520.000	53.4406	50	- 134,721	134,721	
Issue: 693656100 - Pvh Corp							
08/01/2012 060006871404	B	1,650.000	78.2756	33	- 129,188	129,188	
Issue: 655664100 - Nordstrom Inc							
08/02/2012 060006871404	S	- 5,450.000	53.3501	116	290,643	250,387	40,255
Issue: 855244109 - Starbucks Corp							
08/02/2012 060006871404	B	5,080.000	43.7577	102	- 222,391	222,391	
Issue: 88076W103 - Teradata Corp Del							
08/02/2012 060006871404	B	1,700.000	67.4478	34	- 114,695	114,695	
Issue: 345370860 - Ford Motor Co							
08/03/2012 060006871404	S	- 35,160.000	9.0880	710	318,824	425,614	- 106,791
Issue: 111320107 - Broadcom Corp Cl A							
08/07/2012 060006871404	S	- 14,030.000	34.3825	291	482,095	479,451	2,645

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 741503403 - Priceline Com Inc							
08/08/2012 060006871404	B	406.000	572.4804	8	- 232,435	232,435	
Issue: 459200101 - International Business Machines Corp							
08/24/2012 060006871404	B	1,150.000	195.7317	23	- 225,114	225,114	
Issue: 192446102 - Cognizant Tech Solutions Cl A							
08/28/2012 060006871404	B	2,490.000	64.5420	50	- 160,759	160,759	
Issue: 478160104 - Johnson Johnson							
09/07/2012 060006871404	B	2,120.000	67.7549	42	- 143,683	143,683	
Issue: 501044101 - Kroger Co							
09/07/2012 060006871404	B	7,740.000	22.5612	155	- 174,778	174,778	
Issue: 655844108 - Norfolk Southn Corp							
09/07/2012 060006871404	B	2,440.000	71.8380	49	- 175,334	175,334	
Issue: 46120E602 - Intuitive Surgical Inc							
09/07/2012 060006871404	B	400.000	501.0533	8	- 200,429	200,429	
Issue: G2554F113 - Covidien Plc							
09/07/2012 060006871404	B	2,170.000	56.9781	43	- 123,686	123,686	
Issue: 751212101 - Ralph Lauren Corp							
09/11/2012 060006871404	B	1,240.000	155.1046	25	- 192,355	192,355	
Issue: 594918104 - Microsoft Corp							
09/14/2012 060006871404	B	4,860.000	31.1548	97	- 151,510	151,510	
Issue: 35671D857 - Freeport McMoran Copper Gold							
09/14/2012 060006871404	S	- 4,010.000	42.8442	84	171,721	175,096	- 3,374

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718172109 - Philip Morris Intl							
09/14/2012 060006871404	B	2,020.000	89.3209	40	- 180,469	180,469	
Issue: 18683K101 - Cliffs Natural Resources Inc							
09/14/2012 060006871404	S	- 5,010.000	45.6058	105	228,380	339,991	- 111,611
Issue: 742718109 - Procter & Gamble Co							
09/27/2012 060006871404	S	- 2,120.000	69.5083	46	147,312	137,391	9,921
Issue: 38259P508 - Google Inc Cl A							
09/27/2012 060006871404	S	- 290.000	756.5173	11	219,379	160,185	59,195
Issue: 00081T108 - Acco Brands Corp							
09/28/2012 060006871403	B	2,000.000	6.4318	60	- 12,924	12,924	
Issue: 928563402 - Vmware Inc Cl A							
10/09/2012 060006871404	B	2,120.000	91.7475	42	- 194,547	194,547	
Issue: 949746101 - Wells Fargo Co							
10/12/2012 060006871404	B	4,200.000	33.9859	84	- 142,825	142,825	
Issue: 96169B100 - Westway Group Inc							
10/16/2012 060006871403	B	2,000.000	5.2800	60	- 10,620	10,620	
Issue: 655844108 - Norfolk Southn Corp							
10/24/2012 060006871404	S	- 4,350.000	61.0904	93	265,650	293,149	- 27,499
Issue: 609207105 - Mondelez International W I							
10/24/2012 060006871404	B	11,590.000	26.5206	232	- 307,606	307,606	
Issue: 477839104 - John Bean Technologies Corp							
10/25/2012 060006871403	B	1,000.000	15.0970	30	- 15,127	15,127	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 543881106 - Loral Space & Communications Inc							
10/25/2012 060006871403	B	200.000	72.2599	6	- 14,458	14,458	
Issue: 216648402 - Cooper Cos Inc							
10/26/2012 060006871404	S	- 1,617.000	95.0439	36	153,650	129,260	24,391
Issue: 609207105 - Mondelez International W I							
10/26/2012 060006871404	B	7,010.000	26.3149	140	- 184,608	184,608	
Issue: 216648402 - Cooper Cos Inc							
10/31/2012 060006871404	S	- 1,074.000	95.7231	24	102,783	85,853	16,929
Issue: 216648402 - Cooper Cos Inc							
11/01/2012 060006871404	S	- 159.000	96.8433	4	15,395	12,710	2,684
Issue: 191216100 - Coca Cola Company							
11/05/2012 060006871404	B	5,230.000	36.8116	105	- 192,629	192,629	
Issue: 478160104 - Johnson Johnson							
11/05/2012 060006871404	S	- 1,710.000	70.7402	37	120,929	111,925	9,004
Issue: 693718108 - Paccar Inc							
11/05/2012 060006871404	S	- 5,630.000	45.0446	118	253,483	247,249	6,234
Issue: 438516106 - Honeywell International Inc							
11/05/2012 060006871404	S	- 2,730.000	62.6528	58	170,984	152,531	18,452
Issue: 481165108 - Joy Global Inc							
11/05/2012 060006871404	S	- 4,270.000	63.9781	92	273,095	288,332	- 15,237
Issue: 88076W103 - Teradata Corp Del							
11/05/2012 060006871404	B	3,760.000	63.2300	75	- 237,820	237,820	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718172109 - Philip Morris Intl							
11/05/2012 060006871404	B	1,440.000	86.6837	29	- 124,853	124,853	
Issue: 406216101 - Halliburton Co							
11/06/2012 060006871404	B	4,150.000	32.6966	83	- 135,774	135,774	
Issue: 674599105 - Occidental Petroleum Corporation							
11/06/2012 060006871404	B	5,380.000	78.1461	108	- 420,534	420,534	
Issue: 701094104 - Parker Hannifin Corp							
11/06/2012 060006871404	B	1,980.000	80.7441	40	- 159,913	159,913	
Issue: 032511107 - Anadarko Petroleum Corp							
11/06/2012 060006871404	S	- 2,990.000	72.9614	65	218,090	236,194	- 18,104
Issue: 637071101 - National Oilwell Varco Inc							
11/06/2012 060006871404	B	1,030.000	72.6063	21	- 74,805	74,805	
Issue: 88632Q103 - Tibco Software Inc							
11/06/2012 060006871404	B	4,280.000	25.9047	86	- 110,958	110,958	
Issue: 693656100 - Pvh Corp							
11/06/2012 060006871404	S	- 2,810.000	114.1015	63	320,562	229,618	90,944
Issue: 037833100 - Apple Inc							
11/07/2012 060006871404	B	650.000	572.6176	13	- 372,214	372,214	
Issue: 14149Y108 - Cardinal Health Inc							
11/07/2012 060006871404	S	- 2,000.000	40.7613	42	81,481	74,271	7,210
Issue: 855244109 - Starbucks Corp							
11/07/2012 060006871404	S	- 2,630.000	52.0143	56	136,742	102,830	33,912

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46625H100 - J P Morgan Chase Co							
11/07/2012 060006871404	B	4,260.000	40.9186	85	- 174,398	174,398	
Issue: 254709108 - Discover Finl Svcs							
11/07/2012 060006871404	S	- 5,031.000	40.9397	105	205,862	119,547	86,315
Issue: 741503403 - Priceline Com Inc							
11/07/2012 060006871404	S	- 150.000	635.3280	5	95,294	80,408	14,886
Issue: 037833100 - Apple Inc							
11/08/2012 060006871404	B	680.000	544.6253	14	- 370,359	370,359	
Issue: 747525103 - Qualcomm Inc							
11/08/2012 060006871404	S	- 986.000	62.2270	21	61,335	51,278	10,057
Issue: 38259P508 - Google Inc Cl A							
11/08/2012 060006871404	B	300.000	655.2562	6	- 196,583	196,583	
Issue: 747525103 - Qualcomm Inc							
11/09/2012 060006871404	S	- 2,598.000	62.1782	56	161,483	135,111	26,373
Issue: 032511107 - Anadarko Petroleum Corp							
11/14/2012 060006871404	S	- 1,610.000	69.4940	35	111,851	127,181	- 15,331
Issue: 858912108 - Stericycle Inc							
11/21/2012 060006871404	S	- 1,840.000	91.1872	41	167,744	159,581	8,163
Issue: 609207105 - Mondelez International W I							
11/21/2012 060006871404	B	5,480.000	25.3356	110	- 138,949	138,949	
Issue: 911684108 - US Cellular Corp							
12/05/2012 060006871403	B	500.000	35.1799	15	- 17,605	17,605	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 095229100 - Blucora Inc							
12/05/2012 060006871403	B	2,000.000	14.4595	60	- 28,979	28,979	
Issue: 03875Q108 - Arbitron Inc							
12/05/2012 060006871403	B	1,500.000	37.7500	45	- 56,670	56,670	
Issue: 75604L105 - Reald Inc							
12/05/2012 060006871403	B	2,000.000	10.8995	60	- 21,859	21,859	
Issue: 698354107 - Pandora Media Inc							
12/05/2012 060006871403	B	3,000.000	7.6380	90	- 23,004	23,004	
Issue: 521050104 - Layne Christensen Co							
12/07/2012 060006871403	B	1,000.000	22.0893	30	- 22,119	22,119	
Issue: 103304101 - Boyd Gaming Corporation							
12/07/2012 060006871403	B	3,000.000	5.6700	90	- 17,100	17,100	
Issue: 00724F101 - Adobe Sys Inc							
12/14/2012 060006871404	S	- 4,000.000	37.3909	83	149,480	130,318	19,163
Issue: 747525103 - Qualcomm Inc							
12/14/2012 060006871404	B	3,330.000	59.9887	67	- 199,829	199,829	
Issue: 911312106 - United Parcel Service Inc Cl B							
12/14/2012 060006871404	B	5,468.000	73.2633	109	- 400,713	400,713	
Issue: 46625H100 - J P Morgan Chase Co							
12/14/2012 060006871404	S	- 1,590.000	42.8087	33	68,033	60,947	7,085
Issue: 655844108 - Norfolk Southn Corp							
12/17/2012 060006871404	S	- 2,771.000	61.6760	59	170,845	186,739	- 15,894

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 189754104 - Coach Inc							
12/26/2012 060006871404	B	2,140.000	54.2826	43	- 116,208	116,208	
Issue: 532716107 - Limited Brands							
12/27/2012 060006871404	B	2,300.000	45.6350	46	- 105,007	105,007	
Issue: 532716107 - Limited Brands							
12/27/2012 060006871404	B	1,830.000	45.4220	37	- 83,159	83,159	
Total For Bny Convergex / Ljr				**30,007**	**41,070,988**	**40,534,684**	**536,302**
Broker: Citigroup Global Markets Inc.							
Issue: 01F042418 - FNMA Pl Tba 4.500% 1/01/23							
01/01/2012 060006871402	B	50,000.000	1.0650		- 53,250	53,250	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/04/2012 060006871406	S	- 1,955,000.000	.4094		549,852	549,852	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/04/2012 060006871406	B	1,955,000.000	.4018		- 785,480	785,480	
Issue: 20825C104 - Conocophillips							
01/04/2012 060006871409	S	- 600.000	73.6177	25	44,146	30,832	13,314
Issue: 748356102 - Questar Corp							
01/05/2012 060006871403	B	92.000	19.4200	4	- 1,790	1,790	
Issue: 01F042418 - FNMA Pl Tba 4.500% 1/01/23							
01/06/2012 060006871402	S	- 50,000.000	1.0668		53,340	53,250	90

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 748356102 - Questar Corp							
01/09/2012 060006871403	B	326.000	19.4200	13	- 6,344	6,344	
Issue: 836205AQ7 - Rep Of South Africa 4.665% 1/17/24							
01/09/2012 060006871406	B	445,000.000	1.0000		- 445,000	445,000	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
01/09/2012 060006871406	S	- 455,000.000	1.0030		456,369	453,429	2,939
Issue: 64971M4P4 - New York Ny City 5.508% 8/01/37							
01/10/2012 060006871406	B	75,000.000	1.1642		- 87,311	87,311	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/10/2012 060006871406	S	- 50,000.000	1.1378		56,891	57,806	- 916
Issue: 88023U101 - Tempur Pedic Intl Inc							
01/11/2012 060006871404	S	- 2,460.000	58.6602	101	144,203	147,205	- 3,002
Issue: 748356102 - Questar Corp							
01/12/2012 060006871403	B	9,652.000	19.3759	386	- 187,402	187,402	
Issue: 493267108 - Keycorp New							
01/12/2012 060006871403	S	- 4,237.000	8.1836	170	34,504	30,003	4,500
Issue: 748356102 - Questar Corp							
01/13/2012 060006871403	B	5,116.000	19.3572	205	- 99,236	99,236	
Issue: 748356102 - Questar Corp							
01/17/2012 060006871403	B	2,218.000	19.3776	89	- 43,068	43,068	
Issue: 032510AC3 - Anadarko Petro 6.200% 3/15/40							
01/18/2012 060006871406	S	- 85,000.000	1.1687		99,337	84,746	14,591

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							
01/18/2012 060006871406	B	65,000.000	1.1684		- 75,948	75,948	
Issue: 748356102 - Questar Corp							
01/19/2012 060006871403	B	284.000	19.3991	11	- 5,521	5,521	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
01/19/2012 060006871406	B	210,000.000	.9854		- 206,940	206,940	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/19/2012 060006871406	S	- 135,000.000	1.1436		154,385	156,337	- 1,952
Issue: 748356102 - Questar Corp							
01/20/2012 060006871403	B	319.000	19.3997	13	- 6,201	6,201	
Issue: 302491303 - F M C Corporation							
01/23/2012 060006871403	S	- 1,418.000	91.3923	59	129,535	98,976	30,559
Issue: 748356102 - Questar Corp							
01/24/2012 060006871403	B	650.000	19.3968	26	- 12,634	12,634	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
01/24/2012 060006871406	B	85,000.000	1.0001		- 85,011	85,011	
Issue: 548661CR6 - Lowes Companies 5.800% 4/15/40							
01/24/2012 060006871406	B	145,000.000	1.1632		- 168,668	168,668	
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
01/24/2012 060006871406	S	- 80,000.000	1.1327		90,618	87,529	3,089
Issue: 126650BX7 - Cvs Caremark 5.750% 5/15/41							
01/24/2012 060006871406	S	- 145,000.000	1.1565		167,698	143,038	24,661

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 748356102 - Questar Corp							
01/25/2012 060006871403	B	980.000	19.3784	39	- 19,030	19,030	
Issue: 035229DC4 - Anheuser Busch 6.450% 9/01/37							
01/25/2012 060006871406	S	- 160,000.000	1.3231		211,699	181,760	29,939
Issue: 03523TBJ6 - Anheuser Busch 8.000% 11/15/39							
01/25/2012 060006871406	B	145,000.000	1.5016		- 217,735	217,735	
Issue: 271014TU6 - East Bay Ca Muni 5.874% 6/01/40							
01/26/2012 060006871406	B	60,000.000	1.2536		- 75,218	75,218	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/26/2012 060006871406	S	- 55,000.000	1.1263		61,944	62,342	- 398
Issue: 277432100 - Eastman Chem Co							
01/27/2012 060006871403	S	- 23,100.000	50.1446	946	1,157,394	759,105	398,289
Issue: 748356102 - Questar Corp							
01/30/2012 060006871403	B	2,941.000	19.1741	118	- 56,509	56,509	
Issue: 863667101 - Stryker Corp							
01/30/2012 060006871404	S	- 5,420.000	54.7970	223	296,777	299,959	- 3,182
Issue: 748356102 - Questar Corp							
01/31/2012 060006871403	B	1,918.000	19.3029	77	- 37,100	37,100	
Issue: 219350105 - Corning Inc							
01/31/2012 060006871409	B	10,900.000	12.7539	327	- 139,345	139,345	
Issue: 01F042426 - FNMA Tba 15Yr 4.500% 2/15/26							
02/01/2012 060006871402	B	50,000.000	1.0655		- 53,273	53,273	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
02/01/2012 060006871406	B	420,000.000	1.1121		- 467,074	467,074	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/01/2012 060006871406	S	- 295,000.000	1.1494		339,077	337,561	1,516
Issue: 36467W109 - Gamestop Corp Cl A							
02/02/2012 060006871403	B	600.000	23.2600	24	- 13,980	13,980	
Issue: 125509109 - Cigna Corp							
02/02/2012 060006871405	B	2,855.000	43.1025	57	- 123,115	123,115	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
02/02/2012 060006871406	S	- 1,050,000.000	.4507		396,671	396,671	
Issue: 01F042426 - FNMA Tba 15Yr 4.500% 2/15/26							
02/03/2012 060006871402	S	- 50,000.000	1.0691		53,455	53,273	182
Issue: 01F042434 - FNMA Tba 4.500% 3/15/24							
02/03/2012 060006871402	B	50,000.000	1.0681		- 53,406	53,406	
Issue: 04044TAJ5 - Aristotle Holding 3.900% 2/15/22							
02/06/2012 060006871406	B	170,000.000	.9785		- 166,340	166,340	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
02/06/2012 060006871406	S	- 155,000.000	1.0074		156,144	156,022	123
Issue: 500255104 - Kohls Corp							
02/09/2012 060006871405	B	815.000	50.4792	6	- 41,146	41,146	
Issue: 655044105 - Noble Energy Inc							
02/09/2012 060006871405	S	- 1,325.000	103.6020	12	137,261	99,245	38,015

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
02/13/2012 060006871402	B	3,000.000	1.0169		- 3,051	3,051	
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
02/14/2012 060006871402	B	8,000.000	1.0948		- 8,758	8,758	
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
02/14/2012 060006871406	S	- 90,000.000	1.3493		121,441	104,895	16,546
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/14/2012 060006871406	B	85,000.000	1.0119		- 86,009	86,009	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
02/15/2012 060006871406	S	- 195,000.000	1.0517		205,074	192,985	12,089
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
02/15/2012 060006871406	B	215,000.000	1.0480		- 225,314	225,314	
Issue: 20173QAE1 - Greenwich Capital 5.444% 3/10/39							
02/17/2012 060006871402	B	25,000.000	1.0975		- 27,438	27,438	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
02/17/2012 060006871406	S	- 100,000.000	1.0402		104,024	98,967	5,057
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
02/17/2012 060006871406	B	110,000.000	1.0374		- 114,113	114,113	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
02/22/2012 060006871406	S	- 80,000.000	.9428		75,420	72,543	2,877
Issue: 91324PAX0 - Unitedhealth Group 6.500% 6/15/37							
02/22/2012 060006871406	S	- 105,000.000	1.3018		136,692	103,795	32,897

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/22/2012 060006871406	B	100,000.000	.9969		- 99,688	99,688	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/22/2012 060006871406	B	45,000.000	.9933		- 44,698	44,698	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
02/23/2012 060006871406	B	335,000.000	1.0402		- 348,477	348,477	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/23/2012 060006871406	B	275,000.000	1.0009		- 275,258	275,258	
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
02/23/2012 060006871406	S	- 310,000.000	1.0126		313,891	306,931	6,960
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/23/2012 060006871406	S	- 260,000.000	.9997		259,919	258,588	1,331
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
02/24/2012 060006871406	S	- 100,000.000	1.4046		140,455	130,615	9,840
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/24/2012 060006871406	B	110,000.000	1.0038		- 110,413	110,413	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/29/2012 060006871406	B	90,000.000	1.0023		- 90,211	90,211	
Issue: 845467AF6 - Southwestern Energy 4.100% 3/15/22							
02/29/2012 060006871406	S	- 100,000.000	1.0070		100,703	99,877	826
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
02/29/2012 060006871406	B	2,450,000.000	.4544		- 1,113,207	1,113,207	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 478160104 - Johnson Johnson							
02/29/2012 060006871409	B	2,500.000	64.9270	125	- 162,443	162,443	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/01/2012 060006871406	S	- 925,000.000	.4094		252,103	252,103	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/01/2012 060006871406	B	925,000.000	.4129		- 381,886	381,886	
Issue: 01F042434 - FNMA Tba 4.500% 3/15/24							
03/05/2012 060006871402	S	- 50,000.000	1.0699		53,496	53,406	90
Issue: 01F042442 - FNMA Tba 15Yr 4.500% 4/15/19							
03/05/2012 060006871402	B	50,000.000	1.0688		- 53,438	53,438	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/05/2012 060006871406	B	1,050,000.000	.9856		- 1,034,870	1,034,870	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/05/2012 060006871406	B	210,000.000	.9885		- 207,585	207,585	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
03/05/2012 060006871406	S	- 190,000.000	1.2082		229,558	211,612	17,946
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/05/2012 060006871406	S	- 880,000.000	.9970		877,353	879,154	- 1,801
Issue: 836205AQ7 - Rep Of South Africa 4.665% 1/17/24							
03/06/2012 060006871406	S	- 100,000.000	1.0438		104,375	100,000	4,375
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/06/2012 060006871406	S	- 245,000.000	.4118		82,925	82,925	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/06/2012 060006871406	S	- 300,000.000	.3997		84,376	84,376	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
03/06/2012 060006871406	B	300,000.000	.3955		- 118,638	118,638	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
03/06/2012 060006871406	B	230,000.000	.3941		- 90,641	90,641	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
03/06/2012 060006871406	S	- 460,000.000	.3906		171,846	171,846	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
03/06/2012 060006871406	B	230,000.000	.3866		- 88,925	88,925	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/06/2012 060006871406	B	245,000.000	.4190		- 102,662	102,662	
Issue: 695156AM1 - Packaging Corp 5.750% 8/01/13							
03/07/2012 060006871402	S	- 15,000.000	1.0560		15,840	14,685	1,155
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/07/2012 060006871406	S	- 605,000.000	.4163		164,889	164,889	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/07/2012 060006871406	B	605,000.000	.4196		- 253,870	253,870	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
03/08/2012 060006871406	S	- 195,000.000	1.1271		219,785	209,372	10,412
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/08/2012 060006871406	B	150,000.000	.9925		- 148,875	148,875	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 032511AX5 - Anadarko Petro Corp 5.950% 9/15/16							
03/09/2012 060006871402	B	21,000.000	1.1543		- 24,241	24,241	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
03/13/2012 060006871406	B	85,000.000	1.1747		- 99,850	99,850	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/13/2012 060006871406	S	- 70,000.000	.9738		68,163	70,143	- 1,980
Issue: 292505AJ3 - Ecana Corp 3.900% 11/15/21							
03/14/2012 060006871402	B	4,000.000	.9698		- 3,879	3,879	
Issue: 693475105 - P N C Financial Services Group Inc							
03/19/2012 060006871409	S	- 400.000	63.7687	20	25,487	18,313	7,174
Issue: 87612EAU0 - Target Corp 7.000% 1/15/38							
03/20/2012 060006871406	S	- 205,000.000	1.3473		276,192	266,158	10,035
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/20/2012 060006871406	B	215,000.000	.9400		- 202,100	202,100	
Issue: 693475105 - P N C Financial Services Group Inc							
03/20/2012 060006871409	S	- 1,200.000	63.2811	61	75,876	54,940	20,936
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
03/22/2012 060006871406	B	210,000.000	1.2274		- 257,744	257,744	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/22/2012 060006871406	S	- 195,000.000	.9544		186,103	186,913	- 810
Issue: 91911TAM5 - Vale Overseas 4.375% 1/11/22							
03/28/2012 060006871406	B	295,000.000	1.0135		- 298,968	298,968	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
03/28/2012 060006871406	S	- 270,000.000	.9815		265,011	268,459	- 3,448
Issue: 067901AG3 - Barrick Gold COR 5.250% 4/01/42							
03/29/2012 060006871406	B	535,000.000	.9982		- 534,037	534,037	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/29/2012 060006871406	S	- 435,000.000	.9737		423,564	419,308	4,257
Issue: 38060AAA2 - Gold Fields Orogen 4.875% 10/07/20							
04/02/2012 060006871406	S	- 95,000.000	.9575		90,963	90,953	10
Issue: 01F042442 - FNMA Tba 15Yr 4.500% 4/15/19							
04/04/2012 060006871402	S	- 50,000.000	1.0704		53,520	53,438	82
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/04/2012 060006871406	S	- 940,000.000	.3425		321,931	347,600	- 25,669
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
04/04/2012 060006871406	B	935,000.000	.3531		- 330,120	330,120	
Issue: 12622NAC6 - Cnpc Hk Overseas Cap 5.950% 4/28/41							
04/11/2012 060006871406	S	- 200,000.000	1.1721		234,422	195,624	38,798
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/11/2012 060006871406	B	185,000.000	.9914		- 183,410	183,410	
Issue: 487836108 - Kellogg Co							
04/23/2012 060006871405	S	- 4,410.000	50.8998	93	224,375	232,447	- 8,073
Issue: 487836108 - Kellogg Co							
04/24/2012 060006871405	S	- 1,805.000	50.6368	38	91,361	95,140	- 3,779

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25459HBB0 - Directv Hldgs Fn 5.150% 3/15/42							
04/24/2012 060006871406	S	- 315,000.000	.9781		308,111	314,373	- 6,262
Issue: 416518AC2 - Hartford Finl 6.625% 4/15/42							
04/24/2012 060006871406	S	- 160,000.000	1.0149		162,376	161,551	825
Issue: 416515AP9 - Hartford Finl Svcs 6.100% 10/01/41							
04/24/2012 060006871406	B	170,000.000	.9527		- 161,954	161,954	
Issue: 25459HAQ8 - Directv Hldings LLC 6.350% 3/15/40							
04/24/2012 060006871406	B	310,000.000	1.1134		- 345,139	345,139	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/25/2012 060006871406	S	- 615,000.000	.4070		209,731	209,731	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/25/2012 060006871406	B	615,000.000	.4025		- 247,507	247,507	
Issue: 9151375F6 - University Tx Univ 5.134% 8/15/42							
04/25/2012 060006871406	S	- 55,000.000	1.1971		65,839	57,761	8,079
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/25/2012 060006871406	B	50,000.000	.9972		- 49,859	49,859	
Issue: 42809HAD9 - Hess Corp 5.600% 2/15/41							
04/26/2012 060006871406	B	115,000.000	1.0845		- 124,720	124,720	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/26/2012 060006871406	S	- 95,000.000	.9972		94,733	93,378	1,355
Issue: 01988P108 - Allscripts Healthcare Solutions Inc							
04/27/2012 060006871403	B	42,400.000	9.2098	1,696	- 392,192	392,192	

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							
04/30/2012 060006871406	S	- 685,000.000	.4045		211,843	211,843	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/30/2012 060006871406	S	- 710,000.000	.4038		219,574	219,574	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
04/30/2012 060006871406	B	690,000.000	.3839		- 264,857	264,857	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
04/30/2012 060006871406	B	710,000.000	.4197		- 297,980	297,980	
Issue: 01F042459 - FNMA Pl Tba 4.500% 5/01/19							
05/01/2012 060006871402	B	50,000.000	1.0714		- 53,569	53,569	
Issue: 01F042459 - FNMA Pl Tba 4.500% 5/01/19							
05/03/2012 060006871402	S	- 50,000.000	1.0737		53,686	53,569	117
Issue: 9151153X5 - University Tx Perm 5.262% 7/01/39							
05/03/2012 060006871406	B	115,000.000	1.2276		- 141,175	141,175	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/03/2012 060006871406	S	- 110,000.000	1.0028		110,309	109,204	1,106
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/04/2012 060006871406	B	1,665,000.000	.3802		- 633,016	633,016	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
05/04/2012 060006871406	S	- 1,660,000.000	.3846		638,453	645,438	- 6,986
Issue: 462846106 - Iron Mountain Inc							
05/07/2012 060006871403	B	10,100.000	31.6067	404	- 319,632	319,632	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/07/2012 060006871406	B	2,655,000.000	.3835		- 1,018,246	1,018,246	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
05/07/2012 060006871406	S	- 2,645,000.000	.3880		1,026,128	1,028,424	- 2,297
Issue: 410345102 - Hanesbrands Inc							
05/08/2012 060006871403	B	900.000	26.0244	36	- 23,458	23,458	
Issue: 462846106 - Iron Mountain Inc							
05/08/2012 060006871403	B	900.000	31.2158	36	- 28,130	28,130	
Issue: 82937JAC8 - Sinopec Grp Oversea 4.875% 5/17/42							
05/10/2012 060006871406	B	200,000.000	.9967		- 199,344	199,344	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/10/2012 060006871406	S	- 160,000.000	1.0149		162,381	159,049	3,333
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/11/2012 060006871406	S	- 1,775,000.000	.4143		548,936	548,936	
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
05/11/2012 060006871406	B	155,000.000	1.2275		- 190,267	190,267	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
05/11/2012 060006871406	S	- 140,000.000	1.1770		164,784	132,118	32,667
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/11/2012 060006871406	B	1,780,000.000	.4094		- 728,750	728,750	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/14/2012 060006871403	S	- 1,200.000	78.6075	50	94,279	82,642	11,637

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/14/2012 060006871406	S	- 230,000.000	1.0330		237,583	235,188	2,394
Issue: 95709TAH3 - Westar Energy Inc 4.125% 3/01/42							
05/14/2012 060006871406	B	275,000.000	.9945		- 273,490	273,490	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/14/2012 060006871406	S	- 205,000.000	.9971		204,399	203,549	850
Issue: 13342BAJ4 - Cameron Intl Corp 3.600% 4/30/22							
05/14/2012 060006871406	B	225,000.000	.9974		- 224,424	224,424	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/15/2012 060006871406	S	- 1,505,000.000	.4287		465,436	465,436	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
05/15/2012 060006871406	B	3,010,000.000	.4188		- 1,260,618	1,260,618	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/15/2012 060006871406	S	- 1,505,000.000	.4151		469,671	469,671	
Issue: 281020107 - Edison Intl							
05/15/2012 060006871409	S	- 600.000	44.1659	31	26,469	19,724	6,745
Issue: 56418H100 - Manpower Inc							
05/15/2012 060006871409	B	1,100.000	37.7796	55	- 41,613	41,613	
Issue: H84989104 - Te Connectivity Ltd							
05/15/2012 060006871409	B	300.000	32.5752	15	- 9,788	9,788	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/16/2012 060006871406	S	- 1,555,000.000	.4259		480,899	480,899	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
05/16/2012 060006871406	B	1,565,000.000	.4162		- 651,306	651,306	
Issue: 281020107 - Edison Intl							
05/16/2012 060006871409	S	- 800.000	44.2851	41	35,387	26,298	9,089
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
05/17/2012 060006871406	B	165,000.000	1.0468		- 172,719	172,719	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
05/17/2012 060006871406	S	- 150,000.000	1.3090		196,347	180,503	15,844
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/17/2012 060006871406	B	115,000.000	1.0016		- 115,180	115,180	
Issue: 779382AP5 - Rowan Companies Inc 4.875% 6/01/22							
05/17/2012 060006871406	S	- 135,000.000	1.0009		135,124	134,100	1,025
Issue: 871503108 - Symantec Corp							
05/21/2012 060006871403	S	- 13,300.000	15.0087	536	199,079	204,081	- 5,002
Issue: 049513104 - Atmel Corp							
05/21/2012 060006871403	S	- 14,100.000	7.3336	566	102,837	105,297	- 2,459
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/21/2012 060006871406	S	- 90,000.000	1.0650		95,850	92,180	3,670
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
05/21/2012 060006871406	B	120,000.000	1.0379		- 124,544	124,544	
Issue: 693475105 - P N C Financial Services Group Inc							
05/23/2012 060006871405	S	- 3,890.000	61.4061	83	238,787	217,156	21,630

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/25/2012 060006871406	S	- 210,000.000	1.0598		222,567	215,363	7,205
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/25/2012 060006871406	S	- 75,000.000	1.0588		79,406	76,915	2,491
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
05/25/2012 060006871406	B	90,000.000	1.3087		- 117,779	117,779	
Issue: 983024AG5 - Wyeth 6.500% 2/01/34							
05/25/2012 060006871406	B	250,000.000	1.3501		- 337,513	337,513	
Issue: 532457108 - Eli Lilly Co							
05/25/2012 060006871409	S	- 2,400.000	41.2124	122	98,788	93,516	5,272
Issue: 01988P108 - Allscripts Healthcare Solutions Inc							
05/29/2012 060006871403	S	- 11,000.000	11.1285	443	121,971	106,558	15,413
Issue: 913017BV0 - United Tech Corp 3.100% 6/01/22							
05/30/2012 060006871402	S	- 5,000.000	1.0302		5,151	4,996	155
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/31/2012 060006871402	B	55,000.000	1.0181		- 55,997	55,997	
Issue: 01F042467 - FNMA Pl Tba 4.500% 6/01/20							
06/01/2012 060006871402	B	50,000.000	1.0727		- 53,633	53,633	
Issue: 01988P108 - Allscripts Healthcare Solutions Inc							
06/01/2012 060006871403	S	- 14,300.000	10.4636	575	149,054	138,525	10,529
Issue: 131347304 - Calpine Corp							
06/01/2012 060006871403	B	555.000	16.7000	22	- 9,291	9,291	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 87264S106 - Trw Automotive Hldgs Corp							
06/01/2012 060006871403	B	2,400.000	37.2360	96	- 89,462	89,462	
Issue: 345370BR0 - Ford Mtr Co Del 7.400% 11/01/46							
06/01/2012 060006871406	B	250,000.000	1.2068		- 301,703	301,703	
Issue: 131347304 - Calpine Corp							
06/04/2012 060006871403	B	213.000	16.6823	9	- 3,562	3,562	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/05/2012 060006871406	B	110,000.000	1.1059		- 121,653	121,653	
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
06/05/2012 060006871406	B	205,000.000	1.2165		- 249,378	249,378	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
06/05/2012 060006871406	S	- 185,000.000	1.1316		209,352	202,859	6,493
Issue: 65473QAW3 - Nisource Fin Cp 6.250% 12/15/40							
06/05/2012 060006871406	S	- 140,000.000	1.1735		164,294	138,820	25,474
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/06/2012 060006871406	S	- 45,000.000	1.0786		48,537	48,393	144
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
06/06/2012 060006871406	B	60,000.000	1.3146		- 78,877	78,877	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/07/2012 060006871406	S	- 30,000.000	1.0780		32,339	32,262	77
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
06/07/2012 060006871406	S	- 235,000.000	.4630		73,622	73,622	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 650035TD0 - New York ST Urban 5.770% 3/15/39							
06/07/2012 060006871406	B	50,000.000	1.2016		- 60,081	60,081	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/07/2012 060006871406	B	235,000.000	.4666		- 109,644	109,644	
Issue: 01F042467 - FNMA Pl Tba 4.500% 6/01/20							
06/08/2012 060006871402	S	- 50,000.000	1.0681		53,406	53,633	- 227
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/11/2012 060006871406	S	- 230,000.000	1.0845		249,433	247,431	2,002
Issue: 65473QBB8 - Nisource Finance 5.250% 2/15/43							
06/11/2012 060006871406	B	325,000.000	.9986		- 324,558	324,558	
Issue: 131347304 - Calpine Corp							
06/12/2012 060006871403	B	14.000	16.4000	1	- 230	230	
Issue: 131347304 - Calpine Corp							
06/13/2012 060006871403	B	69.000	16.4100	3	- 1,135	1,135	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/13/2012 060006871406	B	260,000.000	.4377		- 113,797	113,797	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/13/2012 060006871406	S	- 520,000.000	.4339		162,278	162,278	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
06/13/2012 060006871406	B	260,000.000	.4256		- 110,656	110,656	
Issue: 131347304 - Calpine Corp							
06/14/2012 060006871403	B	277.000	16.3056	11	- 4,528	4,528	

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							
06/15/2012 060006871403	B	277.000	16.2121	11	- 4,502	4,502	
Issue: G94368100 - Warner Chilcott Plc Class A							
06/18/2012 060006871403	S	- 2,200.000	18.0420	89	39,604	44,688	- 5,085
Issue: 30231G102 - Exxon Mobil Corp							
06/21/2012 060006871405	B	120.000	82.4667	1	- 9,897	9,897	
Issue: 55616P104 - MacYs Inc							
06/22/2012 060006871405	S	- 5,795.000	33.8774	236	196,083	115,051	81,032
Issue: 049513104 - Atmel Corp							
06/25/2012 060006871403	S	- 216,300.000	6.3704	8,683	1,369,235	1,614,628	- 245,393
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/26/2012 060006871406	S	- 205,000.000	1.0538		216,019	220,895	- 4,876
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/26/2012 060006871406	S	- 95,000.000	1.0878		103,342	102,542	800
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/26/2012 060006871406	S	- 235,000.000	1.0849		254,947	253,833	1,114
Issue: 718172AP4 - Philip Morris Intl 4.500% 3/20/42							
06/26/2012 060006871406	B	115,000.000	1.0768		- 123,829	123,829	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
06/26/2012 060006871406	B	315,000.000	.9992		- 314,742	314,742	
Issue: 01F042475 - FNMA Pl Tba 4.500% 7/01/19							
07/01/2012 060006871402	B	50,000.000	1.0677		- 53,383	53,383	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
07/01/2012 060006871402	B	155,000.000	1.0502		- 162,774	162,774	
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
07/02/2012 060006871402	S	- 155,000.000	1.0544		163,428	162,774	654
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
07/02/2012 060006871406	B	375,000.000	.5121		- 192,034	192,034	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
07/03/2012 060006871406	S	- 920,000.000	.4294		357,432	357,432	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/03/2012 060006871406	B	920,000.000	.4452		- 409,538	409,538	
Issue: 01F042475 - FNMA Pl Tba 4.500% 7/01/19							
07/05/2012 060006871402	S	- 50,000.000	1.0719		53,594	53,383	211
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/17/2012 060006871406	S	- 80,000.000	1.1097		88,775	87,285	1,490
Issue: 345370BR0 - Ford Mtr Co Del 7.400% 11/01/46							
07/17/2012 060006871406	B	115,000.000	1.1404		- 131,145	131,145	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/19/2012 060006871406	B	55,000.000	1.1128		- 61,205	61,205	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
07/19/2012 060006871406	S	- 65,000.000	1.4451		93,930	80,502	13,428
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
07/19/2012 060006871406	B	595,000.000	.4388		- 261,056	261,056	

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							
07/19/2012 060006871406	S	- 595,000.000	.4641		185,684	185,684	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
07/23/2012 060006871406	S	- 70,000.000	1.4331		100,320	86,694	13,626
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
07/23/2012 060006871406	B	80,000.000	1.2667		- 101,333	101,333	
Issue: 30231G102 - Exxon Mobil Corp							
07/25/2012 060006871405	B	3,695.000	85.2386	74	- 315,031	315,031	
Issue: 124857AG8 - Cbs Corp 3.375% 3/01/22							
07/26/2012 060006871402	S	- 19,000.000	1.0363		19,689	18,828	861
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/26/2012 060006871406	S	- 470,000.000	1.0284		483,347	474,534	8,813
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
07/26/2012 060006871406	B	1,645,000.000	.4524		- 744,214	744,214	
Issue: 110122AT5 - Bristol Myers 2.000% 8/01/22							
07/26/2012 060006871406	B	485,000.000	.9851		- 477,793	477,793	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/26/2012 060006871406	S	- 1,640,000.000	.4699		657,217	657,217	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
07/27/2012 060006871406	B	495,000.000	.4480		- 221,775	221,775	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
07/27/2012 060006871406	S	- 495,000.000	.4657		154,477	154,477	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/30/2012 060006871406	S	- 120,000.000	1.1132		133,589	131,654	1,935
Issue: 29736RAF7 - Estee Lauder Co Inc 3.700% 8/15/42							
07/30/2012 060006871406	B	150,000.000	.9957		- 149,351	149,351	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/31/2012 060006871406	S	- 50,000.000	1.1189		55,945	54,856	1,089
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
07/31/2012 060006871406	B	85,000.000	1.0129		- 86,094	86,094	
Issue: 01F042483 - FNMA Pl Tba 4.500% 8/15/23							
08/01/2012 060006871402	B	50,000.000	1.0716		- 53,578	53,578	
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
08/01/2012 060006871402	B	155,000.000	1.0516		- 162,992	162,992	
Issue: 30231G102 - Exxon Mobil Corp							
08/02/2012 060006871405	B	1,885.000	86.0678	13	- 162,251	162,251	
Issue: 01F042483 - FNMA Pl Tba 4.500% 8/15/23							
08/06/2012 060006871402	S	- 50,000.000	1.0771		53,857	53,578	279
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
08/06/2012 060006871402	S	- 155,000.000	1.0592		164,179	162,992	1,187
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/06/2012 060006871406	S	- 90,000.000	1.1003		99,025	98,569	456
Issue: 29379VAY9 - Enterprise Products 4.450% 2/15/43							
08/06/2012 060006871406	B	120,000.000	.9947		- 119,364	119,364	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 626717102 - Murphy Oil Corp							
08/06/2012 060006871409	B	400.000	54.6226	16	- 21,865	21,865	
Issue: 626717102 - Murphy Oil Corp							
08/07/2012 060006871409	B	1,100.000	55.3604	44	- 60,940	60,940	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/08/2012 060006871406	B	360,000.000	1.0841		- 390,277	390,277	
Issue: 626717102 - Murphy Oil Corp							
08/08/2012 060006871409	B	600.000	55.1442	24	- 33,111	33,111	
Issue: 626717102 - Murphy Oil Corp							
08/09/2012 060006871409	B	1,300.000	55.4098	52	- 72,085	72,085	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
08/15/2012 060006871406	S	- 180,000.000	.9840		177,124	179,677	- 2,552
Issue: 615369AB1 - Moodys Corporation 4.500% 9/01/22							
08/15/2012 060006871406	B	205,000.000	.9922		- 203,397	203,397	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
08/21/2012 060006871406	B	110,000.000	1.0213		- 112,344	112,344	
Issue: 172967BL4 - Citigroup Inc 6.625% 6/15/32							
08/21/2012 060006871406	S	- 115,000.000	1.0855		124,836	103,897	20,939
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
08/22/2012 060006871402	B	6,000.000	1.0243		- 6,146	6,146	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/22/2012 060006871406	B	115,000.000	1.0341		- 118,917	118,917	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 64966HYM6 - New York Ny Build 5.968% 3/01/36							
08/22/2012 060006871406	S	- 140,000.000	1.2905		180,664	142,412	38,253
Issue: 708160106 - J C Penney Co Inc							
08/22/2012 060006871409	B	600.000	24.3264	24	- 14,620	14,620	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
08/23/2012 060006871402	S	- 60,000.000	1.0099		60,595	60,890	- 294
Issue: 708160106 - J C Penney Co Inc							
08/23/2012 060006871409	B	2,600.000	24.4276	104	- 63,616	63,616	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/28/2012 060006871406	B	760,000.000	.4251		- 323,076	323,076	
Issue: 779382AP5 - Rowan Companies Inc 4.875% 6/01/22							
08/28/2012 060006871406	S	- 160,000.000	1.0455		167,272	158,933	8,339
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
08/28/2012 060006871406	B	140,000.000	.9989		- 139,847	139,847	
Issue: 9128334U1 - U S Treas Bd Strip 8/15/32							
08/28/2012 060006871406	S	- 815,000.000	.5855		281,188	281,188	
Issue: 01F042491 - FNMA Pl Tba 4.500% 9/01/19							
09/01/2012 060006871402	B	50,000.000	1.0766		- 53,828	53,828	
Issue: 01F032690 - FNMA Tba 30Yr 3.500% 9/15/42							
09/01/2012 060006871402	B	155,000.000	1.0564		- 163,743	163,743	
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
09/04/2012 060006871402	B	18,000.000	.9920		- 17,856	17,856	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/04/2012 060006871406	S	- 80,000.000	1.0645		85,163	83,989	1,173
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
09/04/2012 060006871406	B	120,000.000	.9920		- 119,038	119,038	
Issue: 94973VBA4 - Wellpoint Inc 3.300% 1/15/23							
09/05/2012 060006871402	B	10,000.000	.9966		- 9,966	9,966	
Issue: 01F032690 - FNMA Tba 30Yr 3.500% 9/15/42							
09/05/2012 060006871402	S	- 155,000.000	1.0605		164,373	163,743	630
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/05/2012 060006871406	S	- 1,175,000.000	.4704		384,258	384,258	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/05/2012 060006871406	S	- 190,000.000	1.0032		190,609	189,106	1,503
Issue: 94973VBA4 - Wellpoint Inc 3.300% 1/15/23							
09/05/2012 060006871406	B	200,000.000	.9966		- 199,326	199,326	
Issue: 01F042491 - FNMA Pl Tba 4.500% 9/01/19							
09/06/2012 060006871402	S	- 50,000.000	1.0799		53,996	53,828	168
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
09/07/2012 060006871406	B	530,000.000	.4839		- 256,441	256,441	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
09/07/2012 060006871406	S	- 535,000.000	.5249		228,456	228,456	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/13/2012 060006871402	B	55,000.000	.9856		- 54,209	54,209	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
09/14/2012 060006871406	S	- 155,000.000	1.2011		186,167	161,672	24,496
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/14/2012 060006871406	S	- 205,000.000	.9862		202,173	213,966	- 11,793
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
09/14/2012 060006871406	B	160,000.000	1.3089		- 209,427	209,427	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/18/2012 060006871406	B	450,000.000	.3900		- 175,514	175,514	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/18/2012 060006871406	S	- 445,000.000	.4125		141,273	141,273	
Issue: 91159JAA4 - US Bancorp M T N 2.950% 7/15/22							
09/19/2012 060006871406	S	- 90,000.000	1.0033		90,294	89,715	580
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/19/2012 060006871406	B	85,000.000	.9859		- 83,805	83,805	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/19/2012 060006871406	S	- 85,000.000	.9854		83,762	83,965	- 203
Issue: 25389JAK2 - Digital Realty Trust 3.625% 10/01/22							
09/19/2012 060006871406	B	90,000.000	.9868		- 88,816	88,816	
Issue: 172967FF3 - Citigroup Inc 5.375% 8/09/20							
09/24/2012 060006871402	B	8,000.000	1.1531		- 9,225	9,225	
Issue: 172967EU1 - Citigroup Inc 6.500% 8/19/13							
09/24/2012 060006871402	S	- 25,000.000	1.0497		26,241	24,218	2,023

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
09/24/2012 060006871402	B	11,000.000	1.0861		- 11,947	11,947	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/24/2012 060006871406	S	- 110,000.000	1.0212		112,333	112,717	- 384
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/24/2012 060006871406	S	- 995,000.000	.4434		325,393	325,393	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/24/2012 060006871406	B	245,000.000	.9911		- 242,818	242,818	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/24/2012 060006871406	B	995,000.000	.4395		- 437,253	437,253	
Issue: 79546E104 - Sally Beauty Company							
09/26/2012 060006871408	B	11,352.000	24.8620	341	- 282,574	282,574	
Issue: 20030N200 - Comcast Corp Special Cl A							
09/26/2012 060006871409	S	- 2,500.000	34.2662	127	85,539	44,301	41,237
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/28/2012 060006871406	S	- 820,000.000	1.0382		851,295	855,469	- 4,175
Issue: 9127955G2 - U S Treasury Bill 10/18/12							
09/28/2012 060006871406	S	- 1,030,000.000	.0000		1,029,906	1,029,906	
Issue: 01F0424A8 - FNMA Pl Tba 4.500% 10/01/21							
10/01/2012 060006871402	B	50,000.000	1.0797		- 53,984	53,984	
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/42							
10/01/2012 060006871402	B	155,000.000	1.0584		- 164,058	164,058	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/42							
10/01/2012 060006871402	S	- 155,000.000	1.0613		164,500	164,058	442
Issue: 646139W35 - New Jersey ST Tpk 7.414% 1/01/40							
10/01/2012 060006871406	B	240,000.000	1.4655		- 351,725	351,725	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/01/2012 060006871406	S	- 235,000.000	1.0394		244,253	244,971	- 718
Issue: 98419M100 - Xylem Inc							
10/03/2012 060006871405	S	- 675.000	25.2304	27	17,003	18,403	- 1,400
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/03/2012 060006871406	S	- 710,000.000	.4210		283,116	283,116	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/03/2012 060006871406	B	710,000.000	.4162		- 295,516	295,516	
Issue: 01F0424A8 - FNMA Pl Tba 4.500% 10/01/21							
10/04/2012 060006871402	S	- 50,000.000	1.0782		53,912	53,984	- 72
Issue: 31410G2X0 - F N M A #889190 6.000% 3/01/38							
10/09/2012 060006871402	S	- 6,734.290	1.1044		7,437	7,300	137
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
10/11/2012 060006871406	S	- 515,000.000	1.3185		679,043	630,008	49,035
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
10/11/2012 060006871406	B	465,000.000	1.2303		- 572,071	572,071	
Issue: 413875105 - Harris Corp Del							
10/15/2012 060006871405	S	- 1,465.000	46.8127	12	68,569	64,144	4,425

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 413875105 - Harris Corp Del							
10/16/2012 060006871405	S	- 2,160.000	46.9930	17	101,487	94,574	6,913
Issue: G7945M107 - Seagate Technology							
10/16/2012 060006871405	S	- 4,165.000	28.8033	115	119,851	58,625	61,226
Issue: 78442P106 - Slm Corp							
10/16/2012 060006871405	S	- 5,945.000	17.1059	240	101,455	57,825	43,630
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/16/2012 060006871406	S	- 120,000.000	1.0233		122,794	124,145	- 1,351
Issue: 249218AK4 - Denver Co Pub Schs 7.017% 12/15/37							
10/16/2012 060006871406	B	145,000.000	1.3518		- 196,005	196,005	
Issue: 878742AX3 - Teck Resources 2.500% 2/01/18							
10/17/2012 060006871402	S	- 5,000.000	1.0188		5,094	4,985	110
Issue: 172967FF3 - Citigroup Inc 5.375% 8/09/20							
10/17/2012 060006871402	B	7,000.000	1.1765		- 8,236	8,236	
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
10/17/2012 060006871402	S	- 2,000.000	1.1127		2,225	2,080	145
Issue: 38141G104 - Goldman Sachs Group Inc							
10/17/2012 060006871405	B	1,985.000	123.9087	54	- 246,012	246,012	
Issue: 38141G104 - Goldman Sachs Group Inc							
10/17/2012 060006871405	B	285.000	124.4848	8	- 35,486	35,486	
Issue: 78442P106 - Slm Corp							
10/17/2012 060006871405	S	- 4,100.000	17.1972	166	70,343	39,879	30,464

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/17/2012 060006871406	B	140,000.000	1.0117		- 141,641	141,641	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/17/2012 060006871406	S	- 70,000.000	1.0059		70,416	72,032	- 1,617
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/17/2012 060006871406	S	- 90,000.000	1.0058		90,520	92,613	- 2,092
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
10/17/2012 060006871406	S	- 135,000.000	1.3051		176,189	151,180	25,008
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/17/2012 060006871406	B	160,000.000	.9838		- 157,400	157,400	
Issue: 36962G6F6 - General Elec Cap 3.150% 9/07/22							
10/17/2012 060006871406	S	- 165,000.000	1.0295		169,863	167,701	2,162
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
10/17/2012 060006871406	B	95,000.000	1.3801		- 131,111	131,111	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
10/17/2012 060006871406	B	70,000.000	1.4005		- 98,032	98,032	
Issue: 38141G104 - Goldman Sachs Group Inc							
10/18/2012 060006871405	B	895.000	124.8217	6	- 111,722	111,722	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/18/2012 060006871406	B	210,000.000	1.0103		- 212,166	212,166	
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
10/18/2012 060006871406	S	- 205,000.000	1.3016		266,828	229,570	37,258

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74432QBN4 - Prudential Fin Mtn 6.625% 6/21/40							
10/18/2012 060006871406	S	- 90,000.000	1.2969		116,724	107,197	9,526
Issue: 59156RAY4 - Metlife Inc 5.875% 2/06/41							
10/18/2012 060006871406	B	85,000.000	1.2765		- 108,498	108,498	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/24/2012 060006871406	S	- 220,000.000	1.0178		223,919	223,577	342
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/24/2012 060006871406	B	235,000.000	.9869		- 231,916	231,916	
Issue: 68268NAJ2 - Oneok Partners LP 3.375% 10/01/22							
10/24/2012 060006871406	S	- 250,000.000	1.0330		258,238	250,338	7,900
Issue: 761713AW6 - Reynolds American 4.750% 11/01/42							
10/24/2012 060006871406	B	280,000.000	.9910		- 277,477	277,477	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/25/2012 060006871406	B	715,000.000	.4036		- 288,560	288,560	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/25/2012 060006871406	B	235,000.000	.9816		- 230,667	230,667	
Issue: 68268NAJ2 - Oneok Partners LP 3.375% 10/01/22							
10/25/2012 060006871406	S	- 250,000.000	1.0280		256,993	250,338	6,655
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/25/2012 060006871406	S	- 715,000.000	.4086		292,149	297,817	- 5,668
Issue: G98290102 - Xl Group Plc							
10/26/2012 060006871409	S	- 1,000.000	24.7183	31	24,688	23,810	878

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/31/2012 060006871406	B	25,000.000	1.0256		- 25,641	25,641	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/31/2012 060006871406	B	165,000.000	.4043		- 66,705	66,705	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/31/2012 060006871406	S	- 160,000.000	.4473		52,325	52,325	
Issue: 59259YGF0 - Metropolitan Ny 6.814% 11/15/40							
10/31/2012 060006871406	S	- 30,000.000	1.3261		39,782	31,255	8,527
Issue: 460690100 - Interpublic Group Cos Inc							
10/31/2012 060006871409	B	2,000.000	10.1182	60	- 20,296	20,296	
Issue: 01F0606B6 - FNMA Pl Tba 6.000% 11/01/35							
11/01/2012 060006871402	B	10,000.000	1.1053		- 11,053	11,053	
Issue: 01F0606B6 - FNMA Pl Tba 6.000% 11/01/35							
11/01/2012 060006871402	S	- 10,000.000	1.1073		11,073	11,053	20
Issue: 01F0424B6 - FNMA Pl Tba 4.500% 11/01/19							
11/01/2012 060006871402	B	50,000.000	1.0780		- 53,898	53,898	
Issue: 01F0424B6 - FNMA Pl Tba 4.500% 11/01/19							
11/02/2012 060006871402	S	- 50,000.000	1.0762		53,811	53,898	- 88
Issue: 808513105 - Schwab Charles Corp							
11/05/2012 060006871405	B	4,920.000	13.9441	133	- 68,738	68,738	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/05/2012 060006871406	B	80,000.000	1.0283		- 82,263	82,263	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 761713AW6 - Reynolds American 4.750% 11/01/42							
11/05/2012 060006871406	S	- 100,000.000	1.0148		101,477	99,099	2,378
Issue: 03938LAX2 - Arcelormittal 6.750% 2/25/22							
11/06/2012 060006871406	S	- 120,000.000	.9675		116,100	119,141	- 3,041
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
11/06/2012 060006871406	S	- 80,000.000	1.0901		87,211	72,488	14,723
Issue: 172967BU4 - Citigroup Inc 5.875% 2/22/33							
11/06/2012 060006871406	B	90,000.000	1.0588		- 95,291	95,291	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/07/2012 060006871406	S	- 135,000.000	1.0394		140,316	138,241	2,074
Issue: 00101JAC0 - Adt Corp 4.875% 7/15/42							
11/07/2012 060006871406	B	175,000.000	1.0128		- 177,247	177,247	
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
11/08/2012 060006871406	S	- 385,000.000	1.4520		559,028	457,599	101,429
Issue: 13063BBU5 - California ST Build 7.350% 11/01/39							
11/08/2012 060006871406	B	400,000.000	1.3957		- 558,292	558,292	
Issue: 744320AL6 - Prudential Fin 5.875% 9/15/42							
11/14/2012 060006871406	S	- 40,000.000	1.0450		41,800	40,000	1,800
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/14/2012 060006871406	S	- 255,000.000	1.0051		256,305	256,918	- 613
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/14/2012 060006871406	S	- 215,000.000	1.0051		216,100	216,617	- 517

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 900212AA9 - Turlock Corp 4.000% 11/02/32							
11/14/2012 060006871406	B	380,000.000	.9969		- 378,814	378,814	
Issue: 900212AC5 - Turlock Corp 4.150% 11/02/42							
11/14/2012 060006871406	B	255,000.000	.9961		- 254,008	254,008	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
11/15/2012 060006871406	S	- 950,000.000	.4384		379,245	379,245	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
11/15/2012 060006871406	B	950,000.000	.4335		- 411,854	411,854	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/16/2012 060006871406	S	- 35,000.000	1.0031		35,108	35,160	- 52
Issue: 654579AA9 - Nippon Life Ins 5.000% 10/18/42							
11/16/2012 060006871406	S	- 265,000.000	1.0475		277,588	265,000	12,588
Issue: 92553PAN2 - Viacom Inc 4.375% 3/15/43							
11/16/2012 060006871406	B	45,000.000	.9776		- 43,990	43,990	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
11/27/2012 060006871406	S	- 860,000.000	.4683		386,581	386,581	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
11/27/2012 060006871406	B	1,020,000.000	.4171		- 425,462	425,462	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/27/2012 060006871406	S	- 335,000.000	.9917		332,226	336,262	- 4,036
Issue: 25468PCX2 - Walt Disney Co M T N 3.700% 12/01/42							
11/27/2012 060006871406	B	375,000.000	.9928		- 372,308	372,308	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128334U1 - U S Treas Bd Strip 8/15/32							
11/27/2012 060006871406	S	- 810,000.000	.5880		279,463	279,463	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
11/27/2012 060006871406	B	95,000.000	1.1607		- 110,268	110,268	
Issue: 9128337S3 - U S Treas Bd Strip 11/15/32							
11/27/2012 060006871406	S	- 270,000.000	.5826		102,448	102,448	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
11/27/2012 060006871406	S	- 75,000.000	1.2057		90,425	91,550	- 1,125
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
11/27/2012 060006871406	B	865,000.000	.4852		- 419,655	419,655	
Issue: 845467AF6 - Southwestern Energy 4.100% 3/15/22							
11/28/2012 060006871402	S	- 8,000.000	1.0758		8,606	7,990	616
Issue: 44919P508 - Iac Interactivecorp							
11/28/2012 060006871405	B	320.000	43.4345	2	- 13,901	13,901	
Issue: 78442P106 - Slm Corp							
11/30/2012 060006871405	S	- 4,215.000	16.5849	115	69,790	40,998	28,792
Issue: 44919P508 - Iac Interactivecorp							
11/30/2012 060006871405	B	1,160.000	46.9129	31	- 54,450	54,450	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
11/30/2012 060006871406	B	1,200,000.000	.4078		- 489,312	489,312	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/30/2012 060006871406	S	- 2,340,000.000	.4525		693,271	693,271	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128334U1 - U S Treas Bd Strip 8/15/32							
11/30/2012 060006871406	S	- 1,255,000.000	.5885		432,995	432,995	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
11/30/2012 060006871406	B	2,345,000.000	.4436		- 1,040,148	1,040,148	
Issue: 01F0424C4 - FNMA Tba 15Yr 4.500% 12/15/23							
12/01/2012 060006871402	B	50,000.000	1.0763		- 53,813	53,813	
Issue: 01F0606C4 - FNMA Tba 30Yr 6.000% 12/15/42							
12/01/2012 060006871402	B	10,000.000	1.1075		- 11,075	11,075	
Issue: 124857202 - Cbs Corp Class B Non Voting							
12/03/2012 060006871405	S	- 1,845.000	35.8853	51	66,157	40,095	26,062
Issue: 91913Y100 - Valero Energy Corp							
12/04/2012 060006871405	B	3,520.000	32.2957	95	- 113,776	113,776	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/04/2012 060006871406	B	620,000.000	.4697		- 291,183	291,183	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/04/2012 060006871406	S	- 130,000.000	.9936		129,172	129,263	- 90
Issue: 779382AQ3 - Rowan Companies Inc 5.400% 12/01/42							
12/04/2012 060006871406	B	180,000.000	.9958		- 179,235	179,235	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/04/2012 060006871406	S	- 620,000.000	.4523		183,687	183,687	
Issue: 46631BAE5 - Jp Morgan Chase 5.81237% 6/15/49							
12/05/2012 060006871402	S	- 50,000.000	1.1727		58,637	55,024	3,613

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 67066G104 - Nvidia Corp							
12/05/2012 060006871405	B	10,950.000	11.9356	219	- 130,914	130,914	
Issue: 82967N108 - Sirius Xm Radio Inc							
12/05/2012 060006871405	S	- 19,040.000	2.7823	325	52,650	36,589	16,061
Issue: 20030NAX9 - Comcast Corp 6.400% 5/15/38							
12/05/2012 060006871406	B	275,000.000	1.2962		- 356,447	356,447	
Issue: 20030NAK7 - Comcast Corp 6.500% 11/15/35							
12/05/2012 060006871406	S	- 290,000.000	1.3023		377,679	349,012	28,667
Issue: 01F0424C4 - FNMA Tba 15Yr 4.500% 12/15/23							
12/06/2012 060006871402	S	- 50,000.000	1.0752		53,758	53,813	- 55
Issue: 01F042418 - FNMA Pl Tba 4.500% 1/01/23							
12/06/2012 060006871402	B	50,000.000	1.0742		- 53,711	53,711	
Issue: 01F0606C4 - FNMA Tba 30Yr 6.000% 12/15/42							
12/07/2012 060006871402	S	- 10,000.000	1.0947		10,947	11,075	- 128
Issue: 002824100 - Abbott Laboratories							
12/07/2012 060006871405	B	1,860.000	65.3079	13	- 121,486	121,486	
Issue: 78442P106 - Slm Corp							
12/07/2012 060006871405	S	- 270.000	16.9961	2	4,587	2,626	1,961
Issue: 002824100 - Abbott Laboratories							
12/10/2012 060006871405	B	580.000	65.7486	4	- 38,138	38,138	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/11/2012 060006871406	S	- 80,000.000	.9839		78,713	79,551	- 839

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 237194AH8 - Darden Restaurants 6.800% 10/15/37							
12/11/2012 060006871406	B	100,000.000	1.2010		- 120,102	120,102	
Issue: 026874784 - American International Group Inc							
12/11/2012 060006871409	B	3,400.000	32.5000		- 110,500	110,500	
Issue: 74432QBP9 - Prudential Fin Mtn 4.500% 11/15/20							
12/17/2012 060006871402	B	17,000.000	1.1192		- 19,027	19,027	
Issue: 458140AP5 - Intel Corp 4.250% 12/15/42							
12/17/2012 060006871406	S	- 125,000.000	.9983		124,788	124,684	104
Issue: 458140AN0 - Intel Corp 4.000% 12/15/32							
12/17/2012 060006871406	B	155,000.000	.9918		- 153,734	153,734	
Issue: 92857W209 - Vodafone Group Plc A D R							
12/18/2012 060006871405	S	- 3,175.000	25.3173	24	80,358	92,140	- 11,781
Issue: 037833100 - Apple Inc							
12/21/2012 060006871405	B	765.000	514.2699	5	- 393,422	393,422	
Issue: 580645109 - McGraw Hill Companies Inc							
12/21/2012 060006871405	S	- 490.000	54.4858	4	26,694	20,519	6,175
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/31/2012 060006871406	B	360,000.000	.4256		- 153,230	153,230	
Total For Citigroup Global Markets Inc.				**19,697**	**80,521,224**	**79,140,222**	**1,381,002**

Broker: Deutsche Bank Securities, Inc.

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
01/03/2012 060006871406	B	210,000.000	1.0306		- 216,432	216,432	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/03/2012 060006871406	S	- 150,000.000	1.1556		173,344	173,487	- 143
Issue: 912828BD1 - U S Treasury I P S 1.875% 7/15/13							
01/05/2012 060006871402	S	- 26,621.780	1.0494		27,936	27,830	106
Issue: 912828BW9 - U S Treasury I P S 2.000% 1/15/14							
01/05/2012 060006871402	B	20,091.480	1.0627		- 21,350	21,350	
Issue: 949746101 - Wells Fargo Co							
01/10/2012 060006871409	S	- 3,100.000	29.5185	157	91,351	115,597	- 24,247
Issue: 845467109 - Southwestern Energy Co							
01/11/2012 060006871403	B	409.000	30.0539	16	- 12,308	12,308	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/11/2012 060006871406	B	150,000.000	1.1583		- 173,742	173,742	
Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37							
01/11/2012 060006871406	S	- 200,000.000	1.1989		239,782	219,870	19,912
Issue: 50066AAD5 - Korea Gas M T N 6.250% 1/20/42							
01/12/2012 060006871406	B	215,000.000	.9806		- 210,835	210,835	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/12/2012 060006871406	S	- 130,000.000	1.1574		150,465	150,844	- 379
Issue: 92857W209 - Vodafone Group Plc A D R							
01/13/2012 060006871409	B	700.000	26.8252	28	- 18,806	18,806	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828GN4 - U S Treasury I P S 2.000% 4/15/12							
01/18/2012 060006871402	B	5,575.700	1.0068		- 5,614	5,614	
Issue: 912828GN4 - U S Treasury I P S 2.000% 4/15/12							
01/18/2012 060006871402	B	27,320.930	1.0068		- 27,507	27,507	
Issue: 026874CE5 - American Intl Group 6.820% 11/15/37							
01/18/2012 060006871406	B	100,000.000	.9607		- 96,067	96,067	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/18/2012 060006871406	S	- 55,000.000	1.1625		63,938	63,844	93
Issue: 544152AE1 - Lorillard Tobacc 7.000% 8/04/41							
01/23/2012 060006871406	B	95,000.000	1.0111		- 96,056	96,056	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/23/2012 060006871406	S	- 60,000.000	1.1228		67,369	69,483	- 2,115
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
01/25/2012 060006871406	B	260,000.000	1.0410		- 270,655	270,655	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/25/2012 060006871406	S	- 210,000.000	1.1200		235,208	238,085	- 2,877
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/27/2012 060006871406	S	- 95,000.000	1.1314		107,480	107,681	- 201
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/27/2012 060006871406	B	100,000.000	1.0052		- 100,523	100,523	
Issue: 652482BJ8 - News Amer Inc 6.200% 12/15/34							
01/30/2012 060006871406	S	- 190,000.000	1.1204		212,876	195,145	17,731

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							
01/30/2012 060006871406	B	125,000.000	1.1514		- 143,926	143,926	
Issue: 912828SC5 - U S Treasury Nt 0.875% 1/31/17							
01/31/2012 060006871402	B	110,000.000	1.0078		- 110,855	110,855	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/31/2012 060006871406	B	2,160,000.000	.4134		- 892,858	892,858	
Issue: 03523TBJ6 - Anheuser Busch 8.000% 11/15/39							
02/01/2012 060006871406	B	155,000.000	1.5367		- 238,189	238,189	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/01/2012 060006871406	S	- 155,000.000	1.1528		178,686	177,952	734
Issue: 06051GEN5 - Bank Of Amer Corp 5.875% 2/07/42							
02/02/2012 060006871406	S	- 60,000.000	.9962		59,773	59,357	416
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/02/2012 060006871406	B	40,000.000	1.1502		- 46,006	46,006	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
02/06/2012 060006871406	S	- 90,000.000	1.0102		90,914	90,593	321
Issue: 04044TAE6 - Aristotle Holding 4.750% 11/15/21							
02/06/2012 060006871406	B	100,000.000	1.0416		- 104,161	104,161	
Issue: 247916208 - Denbury Resources Inc							
02/13/2012 060006871403	S	- 1,002.000	19.1525	40	19,150	18,009	1,142
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/13/2012 060006871406	B	225,000.000	.9980		- 224,543	224,543	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
02/13/2012 060006871406	S	- 260,000.000	1.0832		281,627	259,649	21,978
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/16/2012 060006871406	B	85,000.000	1.0038		- 85,319	85,319	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/16/2012 060006871406	S	- 100,000.000	1.0038		100,375	99,795	580
Issue: 55608XAA5 - MacQuarie Bk Ltd Mtn 6.625% 4/07/21							
02/16/2012 060006871406	S	- 120,000.000	.9614		115,367	119,766	- 4,399
Issue: 61747WAL3 - Morgan Stanley 5.500% 7/28/21							
02/16/2012 060006871406	B	130,000.000	.9743		- 126,658	126,658	
Issue: 36962G5J9 - General Elec Cap Mtn 4.650% 10/17/21							
02/22/2012 060006871402	B	11,000.000	1.0639		- 11,703	11,703	
Issue: 912828GN4 - U S Treasury I P S 2.000% 4/15/12							
02/24/2012 060006871402	S	- 29,696.010	1.0088		29,958	29,896	62
Issue: 912828GN4 - U S Treasury I P S 2.000% 4/15/12							
02/27/2012 060006871402	S	- 29,693.600	1.0088		29,956	29,893	62
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/29/2012 060006871406	B	2,645,000.000	.3756		- 993,383	993,383	
Issue: 4042Q1AA5 - Hsbc Bk USA Mtn 5.875% 11/01/34							
02/29/2012 060006871406	B	230,000.000	1.0358		- 238,223	238,223	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/29/2012 060006871406	S	- 155,000.000	1.0098		156,526	154,636	1,890

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							
03/01/2012 060006871406	S	- 960,000.000	.4095		261,642	261,642	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/01/2012 060006871406	B	960,000.000	.4129		- 396,336	396,336	
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
03/02/2012 060006871406	B	105,000.000	1.0810		- 113,505	113,505	
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
03/02/2012 060006871406	S	- 105,000.000	1.1098		116,529	104,547	11,982
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
03/07/2012 060006871406	S	- 100,000.000	1.0334		103,338	100,938	2,400
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
03/07/2012 060006871406	B	85,000.000	1.0036		- 85,305	85,305	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
03/07/2012 060006871406	B	60,000.000	1.0075		- 60,452	60,452	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/07/2012 060006871406	S	- 40,000.000	1.0061		40,244	40,222	22
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
03/21/2012 060006871406	S	- 1,525,000.000	.4017		502,162	502,162	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/21/2012 060006871406	B	1,535,000.000	.3878		- 595,288	595,288	
Issue: 461202103 - Intuit Inc							
03/21/2012 060006871408	B	18,290.000	60.0229	915	- 1,098,733	1,098,733	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 026874784 - American International Group Inc							
03/21/2012 060006871409	B	400.000	28.2555	20	- 11,322	11,322	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/22/2012 060006871406	S	- 1,380,000.000	.3879		376,110	376,110	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/22/2012 060006871406	B	1,380,000.000	.3839		- 529,754	529,754	
Issue: 026874784 - American International Group Inc							
03/22/2012 060006871409	B	2,400.000	27.8228	72	- 66,847	66,847	
Issue: 00184AAC9 - A O L Time Warner 7.625% 4/15/31							
03/29/2012 060006871406	S	- 115,000.000	1.2961		149,052	135,692	13,359
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
03/29/2012 060006871406	S	- 185,000.000	1.1750		217,379	206,057	11,322
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/29/2012 060006871406	B	160,000.000	.9730		- 155,675	155,675	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/29/2012 060006871406	B	90,000.000	.9739		- 87,652	87,652	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
03/30/2012 060006871406	B	915,000.000	.3479		- 318,365	318,365	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
03/30/2012 060006871406	B	2,890,000.000	.3695		- 1,067,711	1,067,711	
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
04/04/2012 060006871406	S	- 85,000.000	1.1390		96,818	94,675	2,143

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/04/2012 060006871406	B	75,000.000	.9516		- 71,367	71,367	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
04/10/2012 060006871402	S	- 40,000.000	1.0699		42,797	39,689	3,108
Issue: 822582AD4 - Shell Intl Fin 6.375% 12/15/38							
04/10/2012 060006871406	S	- 165,000.000	1.3590		224,237	203,554	20,683
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/10/2012 060006871406	B	175,000.000	.9934		- 173,852	173,852	
Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20							
04/16/2012 060006871402	S	- 70,000.000	1.1536		80,752	73,056	7,696
Issue: 009363102 - Airgas Inc							
04/16/2012 060006871403	S	- 2,200.000	88.9796	92	195,663	152,555	43,108
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
04/19/2012 060006871406	B	60,000.000	1.0028		- 60,169	60,169	
Issue: 404280AN9 - Hsbc Holdings Plc 4.000% 3/30/22							
04/19/2012 060006871406	S	- 65,000.000	1.0042		65,274	64,576	698
Issue: 4042Q1AD9 - Hsbc Bk USA N A Mtn 7.000% 1/15/39							
04/19/2012 060006871406	B	140,000.000	1.1784		- 164,976	164,976	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/19/2012 060006871406	S	- 110,000.000	1.0016		110,172	107,367	2,805
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
04/24/2012 060006871406	S	- 345,000.000	1.0276		354,522	348,237	6,285

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GEM7 - Bank Of America Corp 5.700% 1/24/22							
04/24/2012 060006871406	B	345,000.000	1.0330		- 356,399	356,399	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
04/24/2012 060006871406	B	295,000.000	1.0044		- 296,291	296,291	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
04/24/2012 060006871406	S	- 300,000.000	1.0044		301,313	298,427	2,886
Issue: 912828RF9 - U S Treasury Nt 1.000% 8/31/16							
04/26/2012 060006871402	S	- 55,000.000	1.0134		55,735	55,180	554
Issue: 855030102 - Staples Inc							
04/27/2012 060006871405	B	8,260.000	15.7570	330	- 130,483	130,483	
Issue: G94368100 - Warner Chilcott Plc Class A							
04/30/2012 060006871403	S	- 2,700.000	22.0100	109	59,318	54,845	4,473
Issue: 26884L109 - Equitable Corp							
04/30/2012 060006871405	B	2,170.000	49.4203	87	- 107,329	107,329	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
04/30/2012 060006871406	S	- 2,060,000.000	.4154		561,440	561,440	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
04/30/2012 060006871406	S	- 575,000.000	.4374		234,601	234,601	
Issue: 46631BAE5 - Jp Morgan Chase 5.81237% 6/15/49							
05/01/2012 060006871402	B	50,000.000	1.1005		- 55,024	55,024	
Issue: 26884L109 - Equitable Corp							
05/01/2012 060006871405	B	1,210.000	51.3258	48	- 62,153	62,153	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
05/02/2012 060006871402	B	20,000.000	.9959		- 19,917	19,917	
Issue: 320517105 - First Horizon National Corp							
05/02/2012 060006871403	B	3,300.000	9.2759	132	- 30,742	30,742	
Issue: 026874784 - American International Group Inc							
05/06/2012 060006871409	B	5,900.000	30.5000		- 179,950	179,950	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/07/2012 060006871406	S	- 2,920,000.000	.3765		1,080,943	1,080,943	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/07/2012 060006871406	B	2,935,000.000	.3798		- 1,114,684	1,114,684	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/08/2012 060006871406	S	- 625,000.000	.4232		170,340	170,340	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/08/2012 060006871406	B	625,000.000	.4270		- 266,850	266,850	
Issue: 049513104 - Atmel Corp							
05/10/2012 060006871403	S	- 11,600.000	7.6390	466	88,146	86,627	1,519
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
05/15/2012 060006871406	S	- 85,000.000	1.0674		90,727	87,433	3,295
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
05/15/2012 060006871406	B	85,000.000	1.1839		- 100,635	100,635	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/16/2012 060006871406	S	- 1,655,000.000	.4305		511,825	511,825	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/16/2012 060006871406	B	1,660,000.000	.4255		- 706,380	706,380	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
05/18/2012 060006871402	S	- 36,000.000	1.0929		39,345	35,720	3,625
Issue: 247916208 - Denbury Resources Inc							
05/18/2012 060006871403	B	1,600.000	15.3547	64	- 24,632	24,632	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/18/2012 060006871406	S	- 65,000.000	1.0672		69,367	66,574	2,793
Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36							
05/18/2012 060006871406	B	95,000.000	1.1469		- 108,956	108,956	
Issue: G96666105 - Willis Group Holdings Plc							
05/21/2012 060006871403	S	- 573.000	34.3809	23	19,677	21,843	- 2,166
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/22/2012 060006871406	S	- 190,000.000	1.0486		199,233	194,602	4,631
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
05/22/2012 060006871406	B	215,000.000	1.1893		- 255,691	255,691	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
05/29/2012 060006871402	B	1,000.000	1.0079		- 1,008	1,008	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/30/2012 060006871406	B	45,000.000	1.0838		- 48,769	48,769	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/30/2012 060006871406	B	45,000.000	1.0841		- 48,783	48,783	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718172AC3 - Philip Morris Inc 6.375% 5/16/38							
05/30/2012 060006871406	S	- 50,000.000	1.3513		67,563	57,891	9,672
Issue: 718172AC3 - Philip Morris Inc 6.375% 5/16/38							
05/30/2012 060006871406	S	- 50,000.000	1.3530		67,652	57,891	9,761
Issue: 247916208 - Denbury Resources Inc							
06/04/2012 060006871403	B	445.000	14.2468	18	- 6,358	6,358	
Issue: 01988P108 - Allscripts Healthcare Solutions Inc							
06/04/2012 060006871403	S	- 9,700.000	10.6515	390	102,929	93,965	8,965
Issue: 87264S106 - Trw Automotive Hldgs Corp							
06/04/2012 060006871403	B	2,508.000	36.0396	100	- 90,488	90,488	
Issue: 01988P108 - Allscripts Healthcare Solutions Inc							
06/05/2012 060006871403	S	- 4,700.000	10.5485	189	49,389	45,529	3,860
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/06/2012 060006871406	S	- 1,860,000.000	.4723		634,309	634,309	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/06/2012 060006871406	B	1,870,000.000	.4535		- 847,970	847,970	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/08/2012 060006871406	S	- 1,440,000.000	.4668		491,078	491,078	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/08/2012 060006871406	B	725,000.000	.4477		- 324,561	324,561	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/08/2012 060006871406	B	720,000.000	.4744		- 341,539	341,539	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 696429307 - Pall Corp							
06/12/2012 060006871403	B	100.000	52.9878	4	- 5,303	5,303	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
06/12/2012 060006871406	B	720,000.000	.4618		- 332,467	332,467	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/12/2012 060006871406	S	- 1,440,000.000	.4580		491,078	491,078	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/12/2012 060006871406	B	720,000.000	.4529		- 326,074	326,074	
Issue: 247916208 - Denbury Resources Inc							
06/14/2012 060006871403	B	200.000	14.2000	8	- 2,848	2,848	
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
06/19/2012 060006871406	S	- 85,000.000	1.2002		102,016	100,635	1,381
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
06/19/2012 060006871406	B	85,000.000	1.1027		- 93,730	93,730	
Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20							
06/20/2012 060006871402	S	- 65,000.000	1.1754		76,400	67,837	8,563
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/26/2012 060006871406	B	130,000.000	1.0886		- 141,517	141,517	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/26/2012 060006871406	B	610,000.000	.4301		- 262,361	262,361	
Issue: 695114CG1 - Pacificorp 6.250% 10/15/37							
06/26/2012 060006871406	S	- 140,000.000	1.3620		190,674	144,485	46,190

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
06/26/2012 060006871406	S	- 610,000.000	.4391		244,453	244,453	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/27/2012 060006871406	B	115,000.000	1.0889		- 125,224	125,224	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/27/2012 060006871406	B	1,705,000.000	.4286		- 730,729	730,729	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/27/2012 060006871406	B	655,000.000	.4303		- 281,860	281,860	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/27/2012 060006871406	S	- 1,695,000.000	.4678		578,040	578,040	
Issue: 437076AS1 - Home Depot Inc 5.875% 12/16/36							
06/27/2012 060006871406	S	- 135,000.000	1.2856		173,557	140,585	32,972
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/27/2012 060006871406	S	- 650,000.000	.4556		191,777	191,777	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/28/2012 060006871406	B	230,000.000	1.0950		- 251,850	251,850	
Issue: 438516BB1 - Honeywell Intl 5.375% 3/01/41							
06/28/2012 060006871406	S	- 235,000.000	1.2883		302,741	232,719	70,022
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/29/2012 060006871406	B	220,000.000	1.0773		- 237,016	237,016	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
06/29/2012 060006871406	B	1,485,000.000	.4257		- 632,090	632,090	

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							
06/29/2012 060006871406	S	- 860,000.000	.4593		293,283	293,283	
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
06/29/2012 060006871406	S	- 250,000.000	1.0993		274,835	246,918	27,918
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/29/2012 060006871406	S	- 620,000.000	.4545		200,685	200,685	
Issue: 906548CH3 - Union Electric Co 8.450% 3/15/39							
07/03/2012 060006871406	S	- 210,000.000	1.6685		350,379	209,301	141,078
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/03/2012 060006871406	B	225,000.000	1.0850		- 244,125	244,125	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/03/2012 060006871406	B	70,000.000	1.0841		- 75,884	75,884	
Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36							
07/03/2012 060006871406	S	- 100,000.000	1.1693		116,930	110,376	6,554
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/06/2012 060006871406	B	125,000.000	1.0936		- 136,699	136,699	
Issue: 92852TAE2 - Vivendi Sa 4.750% 4/12/22							
07/06/2012 060006871406	S	- 80,000.000	.9760		78,079	79,730	- 1,650
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/06/2012 060006871406	B	65,000.000	1.0188		- 66,219	66,219	
Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38							
07/06/2012 060006871406	S	- 150,000.000	1.3314		199,707	189,419	10,288

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 362320BA0 - Gte Corp 6.940% 4/15/28							
07/12/2012 060006871406	S	- 125,000.000	1.3285		166,064	132,098	33,966
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/12/2012 060006871406	B	80,000.000	1.1169		- 89,350	89,350	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/12/2012 060006871406	B	110,000.000	1.0016		- 110,171	110,171	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/12/2012 060006871406	S	- 90,000.000	1.0644		95,797	89,268	6,528
Issue: 20825CAP9 - Conocophillps 5.900% 5/15/38							
07/12/2012 060006871406	S	- 170,000.000	1.3492		229,362	194,309	35,054
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
07/12/2012 060006871406	B	160,000.000	1.4420		- 230,714	230,714	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/13/2012 060006871406	B	230,000.000	1.0123		- 232,820	232,820	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/13/2012 060006871406	B	230,000.000	1.0146		- 233,356	233,356	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/13/2012 060006871406	S	- 190,000.000	1.0774		204,697	188,456	16,241
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/13/2012 060006871406	S	- 190,000.000	1.0802		205,234	188,456	16,779
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
07/18/2012 060006871406	B	1,190,000.000	.4393		- 522,731	522,731	

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							
07/18/2012 060006871406	S	- 1,185,000.000	.4646		369,807	369,807	
Issue: 428236103 - Hewlett Packard Co							
07/18/2012 060006871409	B	600.000	19.1059	30	- 11,494	11,494	
Issue: 313396K77 - F H L M C Disc Nt 10/15/12							
07/19/2012 060006871402	B	570,000.000	.9997		- 569,831	569,831	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/19/2012 060006871406	S	- 190,000.000	1.1059		210,128	207,421	2,707
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/19/2012 060006871406	B	225,000.000	1.0214		- 229,816	229,816	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/19/2012 060006871406	S	- 215,000.000	1.0216		219,644	216,686	2,958
Issue: 278642AF0 - Ebay Inc 4.000% 7/15/42							
07/19/2012 060006871406	B	240,000.000	.9902		- 237,641	237,641	
Issue: 61747WAL3 - Morgan Stanley 5.500% 7/28/21							
07/19/2012 060006871406	S	- 290,000.000	1.0204		295,902	284,019	11,882
Issue: 345397VU4 - Ford Motor Cred 5.875% 8/02/21							
07/19/2012 060006871406	B	255,000.000	1.1074		- 282,387	282,387	
Issue: 92935VAC2 - Wfrbs 2011 C3 A2 3.240% 3/15/44							
07/20/2012 060006871402	S	- 67,921.000	1.0704		72,702	68,599	4,103
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/20/2012 060006871406	S	- 160,000.000	1.1234		179,750	174,671	5,079

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
07/20/2012 060006871406	B	2,440,000.000	.4443		- 1,084,116	1,084,116	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
07/20/2012 060006871406	S	- 2,430,000.000	.4693		758,339	758,339	
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
07/20/2012 060006871406	B	165,000.000	1.4641		- 241,578	241,578	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/24/2012 060006871406	B	60,000.000	1.1420		- 68,522	68,522	
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
07/24/2012 060006871406	S	- 80,000.000	1.2782		102,252	101,333	919
Issue: 20825C104 - Conocophillips							
07/24/2012 060006871409	S	- 2,600.000	54.3413	107	141,180	102,996	38,184
Issue: 06051GEC9 - Bank Of Amer Crp 5.625% 7/01/20							
07/25/2012 060006871402	S	- 5,000.000	1.1081		5,541	5,194	346
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
07/25/2012 060006871406	B	955,000.000	.4661		- 445,154	445,154	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/25/2012 060006871406	S	- 950,000.000	.4759		380,705	380,705	
Issue: 20825C104 - Conocophillips							
07/25/2012 060006871409	S	- 2,100.000	53.3508	66	111,971	83,189	28,782
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/26/2012 060006871406	B	100,000.000	1.1311		- 113,109	113,109	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
07/26/2012 060006871406	S	- 125,000.000	1.0952		136,905	124,898	12,008
Issue: 91911TAK9 - Vale Overseas 6.875% 11/10/39							
07/26/2012 060006871406	B	100,000.000	1.1976		- 119,764	119,764	
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
07/26/2012 060006871406	S	- 100,000.000	1.2271		122,713	112,232	10,481
Issue: 06051GEM7 - Bank Of America Corp 5.700% 1/24/22							
07/27/2012 060006871406	S	- 80,000.000	1.1420		91,362	82,643	8,718
Issue: 06051GEN5 - Bank Of Amer Corp 5.875% 2/07/42							
07/27/2012 060006871406	B	40,000.000	1.1498		- 45,990	45,990	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/27/2012 060006871406	S	- 30,000.000	1.1123		33,370	32,914	457
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/27/2012 060006871406	B	75,000.000	1.0214		- 76,605	76,605	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
07/31/2012 060006871406	B	1,080,000.000	1.0874		- 1,174,416	1,174,416	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/02/2012 060006871406	S	- 105,000.000	1.1203		117,633	115,304	2,329
Issue: 760759AK6 - Rebublic Svcs 6.200% 3/01/40							
08/02/2012 060006871406	B	125,000.000	1.2910		- 161,371	161,371	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/08/2012 060006871406	B	965,000.000	.4216		- 406,834	406,834	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
08/08/2012 060006871406	S	- 965,000.000	.4183		403,640	428,835	- 25,194
Issue: 29273RAR0 - Energy Transfer Part 6.500% 2/01/42							
08/10/2012 060006871406	S	- 305,000.000	1.1413		348,097	312,782	35,314
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/10/2012 060006871406	B	230,000.000	1.0825		- 248,975	248,975	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/10/2012 060006871406	S	- 550,000.000	.4643		178,027	178,027	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
08/10/2012 060006871406	B	550,000.000	.4936		- 271,491	271,491	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/13/2012 060006871406	S	- 85,000.000	1.0609		90,180	92,431	- 2,251
Issue: 144141DB1 - Progress Energy Car 4.100% 5/15/42							
08/13/2012 060006871406	B	100,000.000	1.0709		- 107,088	107,088	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/14/2012 060006871406	S	- 225,000.000	1.0367		233,262	239,072	- 5,810
Issue: 718172AU3 - Philip Morris Intl 3.875% 8/21/42							
08/14/2012 060006871406	B	265,000.000	.9759		- 258,608	258,608	
Issue: 95709TAH3 - Westar Energy Inc 4.125% 3/01/42							
08/16/2012 060006871406	S	- 275,000.000	1.0590		291,231	273,490	17,740
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/16/2012 060006871406	S	- 625,000.000	.4053		242,821	242,821	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/16/2012 060006871406	B	255,000.000	1.0078		- 256,992	256,992	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/16/2012 060006871406	S	- 625,000.000	.4350		202,304	202,304	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/16/2012 060006871406	B	630,000.000	.4172		- 262,842	262,842	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
08/16/2012 060006871406	B	625,000.000	.4644		- 290,231	290,231	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/16/2012 060006871406	B	625,000.000	.4096		- 256,025	256,025	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
08/16/2012 060006871406	S	- 625,000.000	.4474		270,964	270,964	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/20/2012 060006871406	B	1,260,000.000	.4014		- 505,814	505,814	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/20/2012 060006871406	S	- 1,255,000.000	.4100		487,584	487,584	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/21/2012 060006871406	B	120,000.000	1.0219		- 122,625	122,625	
Issue: 25179SAD2 - Devon Fing Corp U L 7.875% 9/30/31							
08/21/2012 060006871406	S	- 150,000.000	1.4310		214,649	199,444	15,205
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/22/2012 060006871406	B	205,000.000	1.0361		- 212,399	212,399	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
08/22/2012 060006871406	S	- 215,000.000	1.1712		251,806	224,546	27,259
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/23/2012 060006871406	B	180,000.000	1.0466		- 188,381	188,381	
Issue: 25179SAD2 - Devon Fing Corp U L 7.875% 9/30/31							
08/23/2012 060006871406	S	- 230,000.000	1.4408		331,391	305,814	25,577
Issue: 9128335A4 - U S Treas Bd Strip 8/15/35							
08/23/2012 060006871406	S	- 985,000.000	.5197		316,258	316,258	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
08/23/2012 060006871406	B	950,000.000	.4679		- 444,534	444,534	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/30/2012 060006871406	B	1,050,000.000	.4275		- 448,865	448,865	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/30/2012 060006871406	B	170,000.000	1.0566		- 179,616	179,616	
Issue: 278642AF0 - Ebay Inc 4.000% 7/15/42							
08/30/2012 060006871406	S	- 215,000.000	.9743		209,464	214,567	- 5,103
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/30/2012 060006871406	S	- 1,040,000.000	.4668		336,634	336,634	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/05/2012 060006871406	S	- 590,000.000	1.0641		627,797	619,419	8,378
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/05/2012 060006871406	S	- 535,000.000	1.0034		536,797	532,610	4,187

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
09/05/2012 060006871406	B	775,000.000	.9942		- 770,513	770,513	
Issue: 105756BU3 - Fed Republic Brazil 2.625% 1/05/23							
09/05/2012 060006871406	B	545,000.000	.9946		- 542,035	542,035	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/07/2012 060006871406	B	80,000.000	1.0481		- 83,850	83,850	
Issue: 84265VAA3 - Southern Copper Corp 7.500% 7/27/35							
09/07/2012 060006871406	S	- 110,000.000	1.2568		138,243	117,241	21,001
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/17/2012 060006871406	B	475,000.000	.3876		- 184,129	184,129	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/17/2012 060006871406	B	470,000.000	.3966		- 186,416	186,416	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/17/2012 060006871406	S	- 945,000.000	.3923		370,761	394,335	- 23,574
Issue: 14040H105 - Capital One Financial Corp							
09/17/2012 060006871409	S	- 800.000	58.8166	41	47,012	31,658	15,354
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
09/18/2012 060006871402	S	- 46,700.000	1.0253		47,880	47,043	837
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/21/2012 060006871406	B	935,000.000	.3971		- 371,279	371,279	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/21/2012 060006871406	S	- 465,000.000	.4066		185,421	185,421	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
09/21/2012 060006871406	S	- 470,000.000	.3934		184,903	208,862	- 23,960
Issue: 682680AQ6 - Oneok Inc 4.250% 2/01/22							
09/25/2012 060006871406	S	- 210,000.000	1.0812		227,054	209,897	17,157
Issue: 68268NAJ2 - Oneok Partners LP 3.375% 10/01/22							
09/25/2012 060006871406	B	210,000.000	1.0091		- 211,905	211,905	
Issue: 912810FT0 - U S Treasury Bd 4.500% 2/15/36							
09/27/2012 060006871402	S	- 25,000.000	1.3358		33,395	24,295	9,100
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/28/2012 060006871406	B	85,000.000	1.0464		- 88,945	88,945	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/28/2012 060006871406	B	190,000.000	1.0472		- 198,966	198,966	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
09/28/2012 060006871406	S	- 100,000.000	1.0780		107,796	99,918	7,878
Issue: 406216BA8 - Halliburton Co 4.500% 11/15/41							
09/28/2012 060006871406	S	- 210,000.000	1.1262		236,492	210,711	25,780
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/01/2012 060006871406	B	80,000.000	1.0348		- 82,788	82,788	
Issue: 20825UAC8 - Conoco Fdg Co 7.250% 10/15/31							
10/01/2012 060006871406	S	- 90,000.000	1.4934		134,410	111,203	23,207
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/02/2012 060006871406	B	125,000.000	1.0409		- 130,117	130,117	

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							
10/02/2012 060006871406	B	725,000.000	.4414		- 319,979	319,979	
Issue: 500472AC9 - Philips Electronics 6.875% 3/11/38							
10/02/2012 060006871406	S	- 130,000.000	1.3908		180,801	150,790	30,012
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/03/2012 060006871406	B	180,000.000	1.0400		- 187,200	187,200	
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
10/03/2012 060006871406	S	- 220,000.000	1.0294		226,461	218,726	7,735
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
10/04/2012 060006871406	B	175,000.000	1.0671		- 186,741	186,741	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
10/04/2012 060006871406	S	- 165,000.000	1.1078		182,787	166,589	16,198
Issue: 46625H100 - J P Morgan Chase Co							
10/09/2012 060006871409	S	- 1,200.000	41.5230	49	49,778	43,775	6,004
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/11/2012 060006871406	S	- 725,000.000	.4103		297,482	301,097	- 3,615
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/11/2012 060006871406	S	- 720,000.000	.4196		287,104	287,104	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/11/2012 060006871406	B	1,445,000.000	.4146		- 599,140	599,140	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/12/2012 060006871406	S	- 880,000.000	.4238		350,905	350,905	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/12/2012 060006871406	B	885,000.000	.4188		- 370,673	370,673	
Issue: 705011AA2 - Pearson Funding Four 3.750% 5/08/22							
10/17/2012 060006871406	S	- 200,000.000	1.0556		211,124	198,730	12,394
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/17/2012 060006871406	B	190,000.000	.9867		- 187,477	187,477	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/22/2012 060006871406	B	1,430,000.000	.4032		- 576,619	576,619	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/22/2012 060006871406	S	- 1,415,000.000	.4180		591,470	604,595	- 13,125
Issue: 460690100 - Interpublic Group Cos Inc							
10/25/2012 060006871409	B	7,200.000	10.6066	216	- 76,584	76,584	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/31/2012 060006871406	B	130,000.000	1.0238		- 133,088	133,088	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/31/2012 060006871406	B	825,000.000	.4041		- 333,383	333,383	
Issue: 345370BR0 - Ford Mtr Co Del 7.400% 11/01/46							
10/31/2012 060006871406	S	- 155,000.000	1.2150		188,325	184,756	3,569
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/31/2012 060006871406	S	- 815,000.000	.4387		241,460	241,460	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
10/31/2012 060006871406	B	615,000.000	.5330		- 327,801	327,801	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92532F100 - Vertex Pharmaceuticals Inc							
10/31/2012 060006871408	B	1,193.000	48.2456	36	- 57,593	57,593	
Issue: 23918K108 - Davita Healthcare Partners Inc							
10/31/2012 060006871408	S	- 2,524.000	111.9828	82	282,563	245,834	36,728
Issue: 03938LAX2 - Arcelormittal 6.750% 2/25/22							
11/06/2012 060006871406	S	- 90,000.000	.9750		87,750	89,356	- 1,606
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/06/2012 060006871406	B	105,000.000	1.0223		- 107,346	107,346	
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
11/06/2012 060006871406	S	- 120,000.000	1.1291		135,486	124,544	10,942
Issue: 30219G108 - Express Scripts Hldgs C							
11/06/2012 060006871408	S	- 7,231.000	53.9030	226	389,547	401,827	- 12,280
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
11/07/2012 060006871406	S	- 615,000.000	.4147		255,059	255,147	- 89
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/07/2012 060006871406	B	610,000.000	.4403		- 268,601	268,601	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/09/2012 060006871406	B	75,000.000	.9996		- 74,974	74,974	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/14/2012 060006871406	S	- 440,000.000	1.0588		465,884	451,975	13,910
Issue: 744320AL6 - Prudential Fin 5.875% 9/15/42							
11/14/2012 060006871406	S	- 75,000.000	1.0400		78,000	75,000	3,000

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/14/2012 060006871406	B	445,000.000	1.0048		- 447,121	447,121	
Issue: 887317AP0 - Time Warner Inc 4.900% 6/15/42							
11/19/2012 060006871406	S	- 250,000.000	1.0868		271,690	247,323	24,368
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/19/2012 060006871406	B	220,000.000	.9992		- 219,828	219,828	
Issue: 9127957G0 - U S Treasury Bill 2/21/13							
11/19/2012 060006871406	B	2,000,000.000	.9998		- 1,999,563	1,999,563	
Issue: 9127957G0 - U S Treasury Bill 2/21/13							
11/19/2012 060006871415	B	3,400,000.000	.9998		- 3,399,256	3,399,256	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
11/26/2012 060006871406	B	115,000.000	1.2535		- 144,153	144,153	
Issue: 06051GEN5 - Bank Of Amer Corp 5.875% 2/07/42							
11/26/2012 060006871406	S	- 115,000.000	1.2575		144,609	115,061	29,549
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/27/2012 060006871406	B	205,000.000	.9968		- 204,343	204,343	
Issue: 224044BW6 - Cox Communications 3.250% 12/15/22							
11/27/2012 060006871406	S	- 220,000.000	1.0103		222,257	219,661	2,596
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
11/29/2012 060006871406	S	- 140,000.000	1.2480		174,723	157,512	17,211
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/29/2012 060006871406	B	135,000.000	.9934		- 134,114	134,114	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 771195104 - Roche Hldg Ltd A D R							
11/29/2012 060006871408	B	7,839.000	49.0530	235	- 384,762	384,762	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/30/2012 060006871406	B	295,000.000	.4112		- 121,298	121,298	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
11/30/2012 060006871406	S	- 555,000.000	.4985		216,129	216,129	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/04/2012 060006871406	S	- 585,000.000	.4606		191,311	191,311	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/04/2012 060006871406	S	- 585,000.000	.4606		191,311	191,311	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/04/2012 060006871406	B	145,000.000	.9956		- 144,366	144,366	
Issue: 637432MR3 - National Rural Util 4.023% 11/01/32							
12/04/2012 060006871406	S	- 200,000.000	1.0758		215,158	238,551	- 23,393
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/04/2012 060006871406	B	585,000.000	.4429		- 259,097	259,097	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
12/04/2012 060006871406	B	585,000.000	.4391		- 256,850	256,850	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/11/2012 060006871406	S	- 625,000.000	.4552		204,393	204,393	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/11/2012 060006871406	B	630,000.000	.4371		- 275,367	275,367	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/13/2012 060006871406	S	- 125,000.000	.9683		121,035	124,299	- 3,264
Issue: 25459HAZ8 - Directv Hldg Fin 6.375% 3/01/41							
12/13/2012 060006871406	B	150,000.000	1.1387		- 170,804	170,804	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
12/31/2012 060006871406	B	2,860,000.000	.3910		- 1,118,317	1,118,317	
Total For Deutsche Bank Securities, Inc.				**4,396**	**77,794,522**	**76,678,612**	**1,115,908**
Broker: Goldman, Sachs & Co.							
Issue: 37247DAK2 - Genworth Fin Inc 6.515% 5/22/18							
01/05/2012 060006871402	S	- 3,000.000	.9325		2,798	3,006	- 209
Issue: 735389MT2 - Port Seattle Wa Rev 7.000% 5/01/36							
01/06/2012 060006871406	B	145,000.000	1.1631		- 168,648	168,648	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/06/2012 060006871406	S	- 70,000.000	1.1450		80,150	80,960	- 810
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/06/2012 060006871406	S	- 70,000.000	1.1501		80,505	80,960	- 455
Issue: 586054AA6 - Memorial Sloan 5.000% 7/01/42							
01/06/2012 060006871406	B	95,000.000	1.0193		- 96,835	96,835	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/10/2012 060006871406	S	- 85,000.000	1.1445		97,283	98,277	- 994

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/10/2012 060006871406	B	90,000.000	1.0180		- 91,617	91,617	
Issue: 37247DAK2 - Genworth Fin Inc 6.515% 5/22/18							
01/11/2012 060006871402	S	- 3,000.000	.9550		2,865	3,006	- 141
Issue: 001055102 - Aflac Inc							
01/12/2012 060006871403	S	- 1,423.000	43.6984	58	62,125	59,377	2,748
Issue: 681919106 - Omnicom Group Inc							
01/12/2012 060006871404	B	2,980.000	45.8357	119	- 136,710	136,710	
Issue: 886547108 - Tiffany & Co							
01/12/2012 060006871404	B	2,840.000	59.6216	114	- 169,439	169,439	
Issue: 001055102 - Aflac Inc							
01/13/2012 060006871403	S	- 500.000	43.1136	20	21,536	20,863	673
Issue: 681919106 - Omnicom Group Inc							
01/13/2012 060006871404	B	9,900.000	46.1970	396	- 457,746	457,746	
Issue: 845467109 - Southwestern Energy Co							
01/17/2012 060006871403	B	200.000	28.8660	8	- 5,781	5,781	
Issue: 740189105 - Precision Castparts Corp							
01/17/2012 060006871404	S	- 1,850.000	173.4649	80	320,830	292,073	28,757
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
01/19/2012 060006871406	B	495,000.000	.9987		- 494,332	494,332	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
01/19/2012 060006871406	S	- 415,000.000	1.0026		416,086	416,194	- 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: 37247DAK2 - Genworth Fin Inc 6.515% 5/22/18							
01/20/2012 060006871402	S	- 3,000.000	.9700		2,910	3,006	- 96
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
01/20/2012 060006871406	B	400,000.000	1.1985		- 479,400	479,400	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
01/20/2012 060006871406	S	- 295,000.000	1.1975		353,263	349,303	3,960
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/20/2012 060006871406	S	- 335,000.000	1.1302		378,602	387,948	- 9,346
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/20/2012 060006871406	B	250,000.000	1.1302		- 282,539	282,539	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
01/26/2012 060006871406	B	150,000.000	.9220		- 138,294	138,294	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/26/2012 060006871406	S	- 75,000.000	1.1256		84,422	85,011	- 589
Issue: 277432100 - Eastman Chem Co							
01/27/2012 060006871403	S	- 6,193.000	49.7038	254	307,562	203,512	104,050
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
01/31/2012 060006871406	B	1,215,000.000	.4892		- 594,317	594,317	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/31/2012 060006871406	B	525,000.000	.4519		- 237,248	237,248	
Issue: 806605AH4 - Schering Plough 6.550% 9/15/37							
02/02/2012 060006871406	S	- 175,000.000	1.4046		245,803	211,093	34,710

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/02/2012 060006871406	B	165,000.000	1.1509		- 189,905	189,905	
Issue: 99E227709 - Deutsche Bank Fi 2.600% Swap							
02/02/2012 060006871415	S	- 7,800,000.000	.0129		101,000		101,000
Issue: 14043DAB7 - Capital One Cap 8.875% 5/15/40							
02/03/2012 060006871406	S	- 100,000.000	1.0375		103,750	99,899	3,851
Issue: 573284106 - Martin Marietta Matls Inc							
02/06/2012 060006871403	S	- 800.000	85.6238	33	68,466	64,802	3,663
Issue: 573284106 - Martin Marietta Matls Inc							
02/07/2012 060006871403	S	- 100.000	86.5244	4	8,648	8,100	548
Issue: 693718108 - Paccar Inc							
02/09/2012 060006871404	B	4,350.000	43.7362	174	- 190,426	190,426	
Issue: 759136QP2 - Regional Transn Co 5.844% 11/01/50							
02/10/2012 060006871406	S	- 75,000.000	1.2922		96,915	79,027	17,888
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/10/2012 060006871406	B	80,000.000	1.1266		- 90,125	90,125	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
02/13/2012 060006871406	B	430,000.000	.9966		- 428,522	428,522	
Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39							
02/13/2012 060006871406	S	- 385,000.000	1.2465		479,910	284,359	195,552
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/14/2012 060006871406	B	1,130,000.000	.3735		- 422,078	422,078	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
02/14/2012 060006871406	S	- 1,120,000.000	.3899		418,407	418,407	
Issue: 626207YM0 - Municipal Elec Ga 6.655% 4/01/57							
02/16/2012 060006871406	S	- 60,000.000	1.1554		69,325	65,954	3,371
Issue: 00817YAG3 - Aetna Inc 6.750% 12/15/37							
02/16/2012 060006871406	S	- 100,000.000	1.2883		128,834	99,322	29,512
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/16/2012 060006871406	B	50,000.000	1.0044		- 50,219	50,219	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/16/2012 060006871406	B	95,000.000	.9969		- 94,703	94,703	
Issue: 20173QAE1 - Greenwich Capital 5.444% 3/10/39							
02/17/2012 060006871402	B	25,000.000	1.0979		- 27,446	27,446	
Issue: 573284106 - Martin Marietta Matls Inc							
02/17/2012 060006871403	S	- 726.000	89.8234	30	65,182	58,808	6,374
Issue: 55616XAF4 - MacYs Retail Hldgs 3.875% 1/15/22							
02/21/2012 060006871402	B	8,000.000	1.0197		- 8,157	8,157	
Issue: 61747WAL3 - Morgan Stanley 5.500% 7/28/21							
02/21/2012 060006871402	B	4,000.000	.9860		- 3,944	3,944	
Issue: 126408GW7 - Csx Corp 4.750% 5/30/42							
02/21/2012 060006871402	B	25,000.000	1.0350		- 25,875	25,875	
Issue: 55616XAF4 - MacYs Retail Hldgs 3.875% 1/15/22							
02/24/2012 060006871402	B	5,000.000	1.0280		- 5,140	5,140	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 684273HC2 - Orange Cnty Ca Loc 6.908% 2/15/41							
02/24/2012 060006871406	S	- 85,000.000	1.3667		116,170	91,954	24,216
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
02/24/2012 060006871406	B	345,000.000	.3910		- 134,895	134,895	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
02/24/2012 060006871406	S	- 685,000.000	.3875		255,901	255,901	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
02/24/2012 060006871406	B	345,000.000	.3838		- 132,421	132,421	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/24/2012 060006871406	B	75,000.000	1.0056		- 75,422	75,422	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/29/2012 060006871406	S	- 1,000,000.000	1.0086		1,008,633	997,649	10,984
Issue: 55616XAF4 - MacYs Retail Hldgs 3.875% 1/15/22							
03/06/2012 060006871402	B	5,000.000	1.0307		- 5,153	5,153	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
03/06/2012 060006871406	S	- 140,000.000	1.1055		154,770	145,737	9,033
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/07/2012 060006871406	B	320,000.000	.9910		- 317,120	317,120	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
03/08/2012 060006871406	S	- 890,000.000	.3814		332,484	332,484	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
03/08/2012 060006871406	B	890,000.000	.3775		- 335,931	335,931	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/14/2012 060006871406	B	140,000.000	.9900		- 138,600	138,600	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/15/2012 060006871406	S	- 460,000.000	.3738		140,054	140,054	
Issue: 87612EAU0 - Target Corp 7.000% 1/15/38							
03/15/2012 060006871406	S	- 170,000.000	1.3570		230,695	220,716	9,979
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
03/15/2012 060006871406	S	- 455,000.000	.3987		149,825	149,825	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/15/2012 060006871406	B	915,000.000	.3849		- 352,165	352,165	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/15/2012 060006871406	B	175,000.000	.9475		- 165,813	165,813	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/16/2012 060006871406	S	- 455,000.000	.3789		124,007	124,007	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/16/2012 060006871406	B	455,000.000	.3820		- 173,796	173,796	
Issue: 14043DAB7 - Capital One Cap 8.875% 5/15/40							
03/19/2012 060006871406	S	- 40,000.000	1.0300		41,200	39,959	1,241
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/22/2012 060006871406	S	- 100,000.000	.9820		98,200	98,864	- 664
Issue: 915217RY1 - University Va Univ 6.200% 9/01/39							
03/28/2012 060006871406	S	- 110,000.000	1.3632		149,953	142,655	7,298

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/28/2012 060006871406	B	125,000.000	.9644		- 120,547	120,547	
Issue: 521865204 - Lear Corp							
03/29/2012 060006871405	B	715.000	45.7626	29	- 32,749	32,749	
Issue: 478160104 - Johnson Johnson							
03/30/2012 060006871408	S	- 8,410.000	65.8893	433	553,696	556,201	- 2,505
Issue: 416518AB4 - Hartford Finl 5.125% 4/15/22							
04/02/2012 060006871402	B	7,000.000	.9946		- 6,962	6,962	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
04/02/2012 060006871406	B	70,000.000	.9842		- 68,893	68,893	
Issue: 416518AC2 - Hartford Finl 6.625% 4/15/42							
04/02/2012 060006871406	B	190,000.000	.9989		- 189,797	189,797	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/02/2012 060006871406	S	- 135,000.000	.9609		129,727	130,366	- 640
Issue: 416518AB4 - Hartford Finl 5.125% 4/15/22							
04/03/2012 060006871402	B	2,000.000	1.0032		- 2,006	2,006	
Issue: 416518AC2 - Hartford Finl 6.625% 4/15/42							
04/03/2012 060006871406	B	155,000.000	1.0209		- 158,241	158,241	
Issue: 478160AN4 - Johnson & Johnson 5.950% 8/15/37							
04/03/2012 060006871406	S	- 190,000.000	1.3074		248,398	218,586	29,812
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/03/2012 060006871406	B	200,000.000	.9650		- 193,000	193,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/03/2012 060006871406	S	- 115,000.000	.9678		111,298	110,695	603
Issue: 704549104 - Peabody Energy Corp							
04/04/2012 060006871403	B	700.000	28.6226	28	- 20,064	20,064	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
04/04/2012 060006871406	S	- 320,000.000	1.1490		367,680	366,383	1,297
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
04/05/2012 060006871406	B	130,000.000	.9800		- 127,400	127,400	
Issue: 71656LAK7 - Petroleos M T N 6.500% 6/02/41							
04/05/2012 060006871406	S	- 130,000.000	1.1190		145,470	132,770	12,700
Issue: 03523TBJ6 - Anheuser Busch 8.000% 11/15/39							
04/10/2012 060006871406	S	- 125,000.000	1.5334		191,679	189,968	1,711
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/10/2012 060006871406	B	140,000.000	.9959		- 139,431	139,431	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
04/16/2012 060006871406	B	335,000.000	.3803		- 127,397	127,397	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/16/2012 060006871406	S	- 595,000.000	.4133		202,911	202,911	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
04/16/2012 060006871406	B	270,000.000	.4552		- 122,912	122,912	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
04/17/2012 060006871406	B	365,000.000	.3760		- 137,225	137,225	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/17/2012 060006871406	S	- 605,000.000	.4089		206,321	206,321	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
04/17/2012 060006871406	B	240,000.000	.4508		- 108,202	108,202	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
04/17/2012 060006871406	B	215,000.000	1.1480		- 246,820	246,820	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/19/2012 060006871406	S	- 965,000.000	.4130		329,090	329,090	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/19/2012 060006871406	B	965,000.000	.4086		- 394,299	394,299	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
04/20/2012 060006871406	B	85,000.000	1.0017		- 85,146	85,146	
Issue: 4042Q1AE7 - Hsbc Bank USA Na Mtn 4.875% 8/24/20							
04/20/2012 060006871406	S	- 110,000.000	1.0236		112,595	108,092	4,503
Issue: 4042Q1AA5 - Hsbc Bk USA Mtn 5.875% 11/01/34							
04/20/2012 060006871406	B	60,000.000	1.0398		- 62,386	62,386	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/20/2012 060006871406	S	- 40,000.000	.9975		39,900	39,042	858
Issue: 37247DAK2 - Genworth Fin Inc 6.515% 5/22/18							
04/27/2012 060006871402	S	- 2,000.000	1.0050		2,010	2,004	6
Issue: 887317AE5 - Time Warner Inc 6.200% 3/15/40							
04/27/2012 060006871406	S	- 80,000.000	1.1593		92,745	80,482	12,262

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 887317AH8 - Time Warner Inc 6.100% 7/15/40							
04/27/2012 060006871406	B	80,000.000	1.1453		- 91,626	91,626	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
04/30/2012 060006871406	B	585,000.000	.3830		- 224,043	224,043	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/01/2012 060006871406	S	- 630,000.000	.4006		177,190	177,190	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
05/01/2012 060006871406	B	635,000.000	.3847		- 244,253	244,253	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
05/02/2012 060006871402	B	2,000.000	1.0103		- 2,021	2,021	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
05/02/2012 060006871402	B	1,000.000	1.0111		- 1,011	1,011	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
05/03/2012 060006871406	S	- 385,000.000	1.0061		387,331	382,981	4,350
Issue: 00037BAB8 - Abb Finance USA Inc 2.875% 5/08/22							
05/03/2012 060006871406	B	400,000.000	.9783		- 391,332	391,332	
Issue: 462846106 - Iron Mountain Inc							
05/04/2012 060006871403	B	1,600.000	31.2895	64	- 50,127	50,127	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/04/2012 060006871406	S	- 605,000.000	.3763		223,963	223,963	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/04/2012 060006871406	B	605,000.000	.3831		- 231,757	231,757	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/04/2012 060006871406	B	620,000.000	.3831		- 237,503	237,503	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
05/04/2012 060006871406	S	- 620,000.000	.3875		240,250	241,067	- 817
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/07/2012 060006871406	S	- 3,100,000.000	.3791		1,147,577	1,147,577	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/07/2012 060006871406	B	3,100,000.000	.3859		- 1,196,197	1,196,197	
Issue: 00081T108 - Acco Brands Corp							
05/09/2012 060006871405	S	- 3,821.000	10.1543	154	38,646	40,133	- 1,488
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/11/2012 060006871406	B	1,745,000.000	1.0159		- 1,772,675	1,772,675	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/11/2012 060006871406	S	- 1,755,000.000	1.0161		1,783,245	1,744,563	38,681
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
05/14/2012 060006871406	S	- 1,705,000.000	1.0153		1,731,041	1,700,579	30,462
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/14/2012 060006871406	B	110,000.000	1.0394		- 114,331	114,331	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/14/2012 060006871406	B	1,695,000.000	.9900		- 1,678,050	1,678,050	
Issue: 03523TBJ6 - Anheuser Busch 8.000% 11/15/39							
05/14/2012 060006871406	S	- 100,000.000	1.5942		159,423	151,974	7,449

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
05/14/2012 060006871406	B	100,000.000	1.4020		- 140,200	140,200	
Issue: 00751Y106 - Advance Auto Parts Inc							
05/15/2012 060006871403	S	- 6.000	81.1000		486	339	147
Issue: 00507V109 - Activision Blizzard Inc							
05/15/2012 060006871403	B	1,600.000	12.7424	64	- 20,452	20,452	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/15/2012 060006871406	B	110,000.000	1.0356		- 113,919	113,919	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
05/15/2012 060006871406	B	210,000.000	1.0185		- 213,885	213,885	
Issue: 684273HC2 - Orange Cnty Ca Loc 6.908% 2/15/41							
05/15/2012 060006871406	S	- 130,000.000	1.3595		176,736	140,635	36,101
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
05/15/2012 060006871406	S	- 215,000.000	1.1510		247,465	246,820	645
Issue: 36192KAT4 - Gs Mortgage Sec Corp 3.377% 5/10/45							
05/18/2012 060006871402	B	55,000.000	1.0200		- 56,099	56,099	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
05/18/2012 060006871406	B	245,000.000	1.2430		- 304,535	304,535	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/21/2012 060006871406	S	- 180,000.000	1.0012		180,211	178,885	1,326
Issue: 29266RAC2 - Energizer Hldngs Inc 4.700% 5/24/22							
05/21/2012 060006871406	B	210,000.000	.9972		- 209,404	209,404	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/30/2012 060006871406	B	3,965,000.000	.4224		- 1,674,975	1,674,975	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
05/30/2012 060006871406	S	- 3,925,000.000	.4618		1,338,529	1,338,529	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/30/2012 060006871406	B	90,000.000	1.0094		- 90,844	90,844	
Issue: 29266RAC2 - Energizer Hldngs Inc 4.700% 5/24/22							
05/30/2012 060006871406	S	- 100,000.000	1.0340		103,404	99,716	3,688
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/31/2012 060006871406	B	3,840,000.000	1.0949		- 4,204,500	4,204,500	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
06/01/2012 060006871406	S	- 3,550,000.000	.4907		1,112,159	1,112,159	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/01/2012 060006871406	S	- 485,000.000	.4871		165,398	165,398	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/01/2012 060006871406	B	485,000.000	.4823		- 233,906	233,906	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/01/2012 060006871406	B	3,560,000.000	.4939		- 1,758,320	1,758,320	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/07/2012 060006871406	S	- 110,000.000	1.0781		118,594	118,294	300
Issue: 65504LAG2 - Noble Hldg Intl 6.050% 3/01/41							
06/07/2012 060006871406	B	150,000.000	1.0928		- 163,923	163,923	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
06/13/2012 060006871406	S	- 230,000.000	1.0093		232,129	230,085	2,044
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
06/13/2012 060006871406	S	- 245,000.000	1.2260		300,370	283,059	17,311
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/14/2012 060006871406	B	85,000.000	1.0858		- 92,291	92,291	
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
06/14/2012 060006871406	S	- 115,000.000	1.1641		133,870	129,067	4,803
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/21/2012 060006871406	B	80,000.000	1.0916		- 87,325	87,325	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/21/2012 060006871406	S	- 95,000.000	1.0906		103,609	102,366	1,244
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
06/21/2012 060006871406	B	290,000.000	.4397		- 127,501	127,501	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
06/21/2012 060006871406	B	30,000.000	1.0123		- 30,370	30,370	
Issue: 29266RAC2 - Energizer Hldngs Inc 4.700% 5/24/22							
06/21/2012 060006871406	S	- 35,000.000	1.0498		36,742	34,901	1,841
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
06/21/2012 060006871406	S	- 115,000.000	1.2285		141,278	132,864	8,413
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/21/2012 060006871406	S	- 575,000.000	.4605		169,649	169,649	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 87612EAU0 - Target Corp 7.000% 1/15/38							
06/21/2012 060006871406	B	100,000.000	1.4301		- 143,011	143,011	
Issue: 03523TBJ6 - Anheuser Busch 8.000% 11/15/39							
06/21/2012 060006871406	S	- 75,000.000	1.6206		121,547	113,981	7,566
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/21/2012 060006871406	B	290,000.000	.4814		- 139,609	139,609	
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
06/26/2012 060006871406	B	210,000.000	1.3535		- 284,235	284,235	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/27/2012 060006871406	S	- 225,000.000	1.0870		244,564	243,277	1,288
Issue: 00101JAC0 - Adt Corp 4.875% 7/15/42							
06/27/2012 060006871406	B	315,000.000	.9893		- 311,614	311,614	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
06/28/2012 060006871406	B	70,000.000	1.0159		- 71,116	71,116	
Issue: 29266RAC2 - Energizer Hldngs Inc 4.700% 5/24/22							
06/28/2012 060006871406	S	- 75,000.000	1.0504		78,782	74,787	3,995
Issue: 71656LAM3 - Petroleos M T N 5.500% 6/27/44							
06/28/2012 060006871406	S	- 70,000.000	1.0215		71,505	69,686	1,819
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/09/2012 060006871406	B	135,000.000	1.1053		- 149,217	149,217	
Issue: 71656LAM3 - Petroleos M T N 5.500% 6/27/44							
07/09/2012 060006871406	S	- 180,000.000	1.0635		191,430	179,194	12,236

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 364760108 - The Gap Inc							
07/10/2012 060006871409	S	- 1,000.000	27.6669	41	27,626	18,611	9,015
Issue: 172967424 - Citigroup Inc							
07/10/2012 060006871409	B	1,700.000	25.8729	68	- 44,052	44,052	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/11/2012 060006871406	B	95,000.000	1.0225		- 97,138	97,138	
Issue: 21987BAN8 - Codelco Inc 3.750% 11/04/20							
07/11/2012 060006871406	S	- 115,000.000	1.0620		122,135	109,298	12,836
Issue: 364760108 - The Gap Inc							
07/11/2012 060006871409	S	- 700.000	27.2344	28	19,036	13,028	6,008
Issue: 50066AAD5 - Korea Gas M T N 6.250% 1/20/42							
07/13/2012 060006871406	S	- 215,000.000	1.2748		274,071	210,835	63,236
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/13/2012 060006871406	B	190,000.000	1.1103		- 210,959	210,959	
Issue: 925369AA8 - Vesey Street Inv 2.202% 9/01/16							
07/17/2012 060006871402	B	8,000.000	1.0013		- 8,010	8,010	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/17/2012 060006871406	S	- 360,000.000	.4889		166,234	166,234	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
07/17/2012 060006871406	B	360,000.000	.4922		- 177,185	177,185	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
07/23/2012 060006871406	B	740,000.000	.4465		- 330,410	330,410	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/23/2012 060006871406	S	- 735,000.000	.4638		294,546	294,546	
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
07/25/2012 060006871402	S	- 11,000.000	1.0821		11,904	11,542	362
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
07/25/2012 060006871406	S	- 95,000.000	1.0781		102,422	100,982	1,440
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/25/2012 060006871406	B	80,000.000	1.0791		- 86,330	86,330	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/26/2012 060006871406	S	- 65,000.000	1.1345		73,745	71,306	2,438
Issue: 681919AZ9 - Omnicom Group Inc 3.625% 5/01/22							
07/26/2012 060006871406	S	- 205,000.000	1.0657		218,471	204,112	14,358
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/26/2012 060006871406	B	195,000.000	1.0284		- 200,545	200,545	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
07/26/2012 060006871406	B	100,000.000	1.1876		- 118,757	118,757	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/02/2012 060006871406	S	- 615,000.000	.4567		238,936	238,936	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
08/02/2012 060006871406	B	615,000.000	.4518		- 277,857	277,857	
Issue: 744320AL6 - Prudential Fin 5.875% 9/15/42							
08/06/2012 060006871406	B	265,000.000	1.0000		- 265,000	265,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/08/2012 060006871406	S	- 175,000.000	1.0764		188,371	191,661	- 3,290
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
08/08/2012 060006871406	S	- 205,000.000	1.3255		271,728	265,582	6,145
Issue: 071813BE8 - Baxter International 3.650% 8/15/42							
08/08/2012 060006871406	B	205,000.000	.9921		- 203,372	203,372	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
08/08/2012 060006871406	S	- 155,000.000	1.6915		262,183	188,796	73,386
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/14/2012 060006871406	B	125,000.000	1.0400		- 130,000	130,000	
Issue: 29736RAF7 - Estee Lauder Co Inc 3.700% 8/15/42							
08/14/2012 060006871406	S	- 150,000.000	.9715		145,728	149,351	- 3,623
Issue: 78442P106 - Slm Corp							
08/15/2012 060006871405	S	- 3,155.000	16.2669	96	51,226	30,687	20,539
Issue: 78442P106 - Slm Corp							
08/16/2012 060006871405	S	- 2,110.000	16.2034	43	34,146	20,523	13,623
Issue: 78442P106 - Slm Corp							
08/17/2012 060006871405	S	- 2,040.000	16.0456	42	32,691	19,842	12,849
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/22/2012 060006871406	B	315,000.000	.4115		- 129,633	129,633	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/22/2012 060006871406	B	310,000.000	.4548		- 140,977	140,977	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/22/2012 060006871406	B	255,000.000	1.0339		- 263,646	263,646	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/22/2012 060006871406	S	- 115,000.000	1.0345		118,971	119,616	- 645
Issue: 494368BC6 - Kimberly Clark 6.625% 8/01/37							
08/22/2012 060006871406	S	- 250,000.000	1.4714		367,853	330,890	36,963
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
08/22/2012 060006871406	B	135,000.000	1.3253		- 178,920	178,920	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/22/2012 060006871406	S	- 625,000.000	.4333		198,417	198,417	
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
08/23/2012 060006871402	B	5,000.000	1.0285		- 5,143	5,143	
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
08/23/2012 060006871406	B	1,005,000.000	.4612		- 463,503	463,503	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
08/23/2012 060006871406	S	- 985,000.000	.4703		428,549	428,549	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/31/2012 060006871406	B	2,595,000.000	.4316		- 1,120,080	1,120,080	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/31/2012 060006871406	B	2,390,000.000	.4407		- 1,053,273	1,053,273	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/04/2012 060006871406	B	90,000.000	1.0672		- 96,047	96,047	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91911TAK9 - Vale Overseas 6.875% 11/10/39							
09/04/2012 060006871406	S	- 120,000.000	1.1704		140,448	143,197	- 2,749
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/05/2012 060006871406	S	- 800,000.000	.4722		367,199	367,199	
Issue: 084664BU4 - Berkshire Hathaway 4.400% 5/15/42							
09/05/2012 060006871406	B	150,000.000	1.0492		- 157,383	157,383	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/05/2012 060006871406	S	- 125,000.000	1.0621		132,764	130,954	1,810
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/05/2012 060006871406	B	800,000.000	.4675		- 374,032	374,032	
Issue: 9127955G2 - U S Treasury Bill 10/18/12							
09/05/2012 060006871406	B	1,030,000.000	.9999		- 1,029,906	1,029,906	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/11/2012 060006871406	S	- 290,000.000	1.0323		299,380	303,297	- 3,918
Issue: 046353AG3 - Astrazeneca Plc 4.000% 9/18/42							
09/11/2012 060006871406	B	345,000.000	.9938		- 342,851	342,851	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/13/2012 060006871406	B	140,000.000	1.0227		- 143,172	143,172	
Issue: 698299AD6 - Panama 8.875% 9/30/27							
09/14/2012 060006871406	S	- 260,000.000	1.6100		418,600	363,628	54,972
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
09/14/2012 060006871406	B	210,000.000	1.4225		- 298,725	298,725	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/19/2012 060006871406	S	- 125,000.000	1.0110		126,377	129,669	- 3,292
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/19/2012 060006871406	B	270,000.000	.9869		- 266,456	266,456	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/20/2012 060006871406	B	40,000.000	1.0190		- 40,759	40,759	
Issue: 23918K108 - Davita Healthcare Partners Inc							
09/21/2012 060006871405	S	- 2,395.000	101.3294	101	242,583	167,511	75,071
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
09/24/2012 060006871406	B	125,000.000	1.1650		- 145,619	145,619	
Issue: 626207YM0 - Municipal Elec Ga 6.655% 4/01/57							
09/24/2012 060006871406	S	- 125,000.000	1.1576		144,704	137,405	7,299
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
09/26/2012 060006871406	S	- 980,000.000	.4840		413,136	413,136	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
09/26/2012 060006871406	B	980,000.000	.4801		- 470,488	470,488	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/04/2012 060006871406	B	70,000.000	1.0269		- 71,881	71,881	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/04/2012 060006871406	S	- 155,000.000	.9961		154,395	154,882	- 488
Issue: 36962G6F6 - General Elec Cap 3.150% 9/07/22							
10/04/2012 060006871406	B	165,000.000	1.0164		- 167,701	167,701	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
10/04/2012 060006871406	S	- 90,000.000	1.3118		118,062	110,099	7,964
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/05/2012 060006871406	B	760,000.000	.4217		- 320,515	320,515	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/05/2012 060006871406	S	- 760,000.000	.4172		316,560	316,560	
Issue: 22160K105 - Costco Whsl Corp							
10/16/2012 060006871404	B	1,630.000	96.7632	65	- 157,789	157,789	
Issue: 002824100 - Abbott Laboratories							
10/18/2012 060006871404	B	4,040.000	65.8642	162	- 266,253	266,253	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
10/18/2012 060006871406	S	- 120,000.000	1.0274		123,286	131,208	- 7,922
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/18/2012 060006871406	B	270,000.000	.9814		- 264,990	264,990	
Issue: 91529Y106 - Unum Group							
10/18/2012 060006871409	B	900.000	20.7542	27	- 18,706	18,706	
Issue: 91529Y106 - Unum Group							
10/19/2012 060006871409	B	4,800.000	20.5218	144	- 98,649	98,649	
Issue: 91529Y106 - Unum Group							
10/22/2012 060006871409	B	1,000.000	20.4751	30	- 20,505	20,505	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
10/25/2012 060006871406	S	- 1,155,000.000	.4465		515,650	519,188	- 3,538

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
10/25/2012 060006871406	B	1,155,000.000	.4499		- 519,577	519,577	
Issue: 857477103 - State Str Corp							
10/26/2012 060006871405	B	4,310.000	44.3441	172	- 191,295	191,295	
Issue: 857477103 - State Str Corp							
10/31/2012 060006871405	B	400.000	44.7991	12	- 17,932	17,932	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
11/06/2012 060006871406	B	80,000.000	.9934		- 79,472	79,472	
Issue: 36192PAJ5 - Gs Mortgage Sec Tr 2.773% 11/10/22							
11/16/2012 060006871402	B	34,114.000	1.0250		- 34,966	34,966	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
11/29/2012 060006871406	B	270,000.000	1.5129		- 408,478	408,478	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/29/2012 060006871406	S	- 275,000.000	.9919		272,766	273,709	- 944
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/29/2012 060006871406	S	- 235,000.000	1.0009		235,202	234,710	492
Issue: 822582AV4 - Shell Intl Fin 2.250% 1/06/23							
11/29/2012 060006871406	B	240,000.000	.9899		- 237,576	237,576	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
11/29/2012 060006871406	S	- 130,000.000	1.2488		162,345	122,681	39,665
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
11/29/2012 060006871406	B	130,000.000	1.2100		- 157,300	157,300	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 99E370400 - Goldman Sachs Fi 2.35% Swap							
12/04/2012 060006871415	S	- 7,150,000.000	.0028		20,000		20,000
Issue: 99E227709 - Deutsche Bank Fi 2.600% Swap							
12/04/2012 060006871415	S	- 2,200,000.000	.0455		100,000		100,000
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/05/2012 060006871406	S	- 465,000.000	.4475		192,647	192,647	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/05/2012 060006871406	B	465,000.000	.4432		- 206,107	206,107	
Issue: 9127957G0 - U S Treasury Bill 2/21/13							
12/11/2012 060006871406	S	- 410,000.000	.9999		409,910	409,910	
Issue: 50540RAK8 - Laboratory Corp 2.200% 8/23/17							
12/13/2012 060006871402	S	- 1,000.000	1.0261		1,026	1,000	26
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
12/13/2012 060006871406	B	190,000.000	.9914		- 188,367	188,367	
Issue: 053807AR4 - Avnet Inc 4.875% 12/01/22							
12/13/2012 060006871406	S	- 215,000.000	1.0090		216,935	214,544	2,391
Issue: 580645109 - McGraw Hill Companies Inc							
12/27/2012 060006871405	S	- 2,445.000	53.6326	52	131,080	102,385	28,695
Issue: 13342B105 - Cameron Intl Corp							
12/27/2012 060006871405	B	340.000	54.5157	7	- 18,542	18,542	
Issue: 580645109 - McGraw Hill Companies Inc							
12/28/2012 060006871405	S	- 1,780.000	53.6425	38	95,446	74,538	20,908

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/31/2012 060006871406	S	- 350,000.000	.9639		337,354	347,428	- 10,074
Total For Goldman, Sachs & Co.				**3,190**	**68,263,801**	**66,841,775**	**1,422,016**
Broker: J.P. Morgan Securities LLC							
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/04/2012 060006871406	S	- 625,000.000	.4219		211,544	211,544	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/04/2012 060006871406	S	- 2,185,000.000	.4143		675,733	675,733	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/04/2012 060006871406	B	2,195,000.000	.4055		- 890,094	890,094	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
01/04/2012 060006871406	B	625,000.000	.4292		- 268,225	268,225	
Issue: 59156R108 - Metlife Inc							
01/05/2012 060006871405	B	3,545.000	32.2508	60	- 114,389	114,389	
Issue: 755111507 - Raytheon Company							
01/05/2012 060006871405	S	- 1,790.000	47.7579	32	85,455	90,723	- 5,269
Issue: 714264AK4 - Pernod Ricard Sa 5.500% 1/15/42							
01/05/2012 060006871406	B	205,000.000	.9864		- 202,212	202,212	
Issue: 714264AH1 - Pernod Ricard Sa 4.250% 7/15/22							
01/05/2012 060006871406	B	315,000.000	.9958		- 313,677	313,677	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/05/2012 060006871406	S	- 145,000.000	1.1368		164,836	167,704	- 2,868
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
01/05/2012 060006871406	S	- 295,000.000	.9998		294,931	293,982	949
Issue: 055921100 - B M C Software Inc							
01/06/2012 060006871405	S	- 2,580.000	32.1027	20	82,805	98,314	- 15,509
Issue: 124857202 - Cbs Corp Class B Non Voting							
01/09/2012 060006871405	S	- 3,645.000	27.9514	75	101,808	75,114	26,694
Issue: 020002AY7 - Allstate Corp 5.200% 1/15/42							
01/09/2012 060006871406	B	270,000.000	.9961		- 268,942	268,942	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/09/2012 060006871406	S	- 190,000.000	1.1514		218,775	219,750	- 975
Issue: 205363AK0 - Computer Sciences 5.500% 3/15/13							
01/10/2012 060006871402	S	- 5,000.000	1.0050		5,025	5,073	- 48
Issue: 205363AK0 - Computer Sciences 5.500% 3/15/13							
01/11/2012 060006871402	S	- 2,000.000	1.0050		2,010	2,029	- 19
Issue: 205363AK0 - Computer Sciences 5.500% 3/15/13							
01/12/2012 060006871402	S	- 3,000.000	1.0050		3,015	3,044	- 29
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
01/18/2012 060006871406	S	- 105,000.000	.9400		98,700	114,675	- 15,975
Issue: 478160104 - Johnson Johnson							
01/19/2012 060006871405	B	1,615.000	64.9907	11	- 104,971	104,971	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 478160104 - Johnson Johnson							
01/20/2012 060006871405	B	995.000	65.2776	7	- 64,958	64,958	
Issue: 682680AQ6 - Oneok Inc 4.250% 2/01/22							
01/23/2012 060006871406	B	210,000.000	.9995		- 209,897	209,897	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
01/23/2012 060006871406	S	- 195,000.000	.9949		194,002	195,561	- 1,559
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
01/25/2012 060006871406	B	100,000.000	.9958		- 99,579	99,579	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/25/2012 060006871406	S	- 70,000.000	1.1194		78,356	79,364	- 1,008
Issue: 717081103 - Pfizer Inc							
01/25/2012 060006871409	S	- 6,500.000	21.6428	68	140,610	117,417	23,194
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
01/26/2012 060006871406	S	- 670,000.000	.4126		182,604	182,604	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/26/2012 060006871406	B	675,000.000	.3881		- 261,941	261,941	
Issue: 717081103 - Pfizer Inc							
01/26/2012 060006871409	S	- 3,300.000	21.5776	34	71,172	59,612	11,560
Issue: 80105N105 - Sanofi A D R							
01/27/2012 060006871405	B	2,095.000	36.9394	15	- 77,403	77,403	
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
01/30/2012 060006871406	B	50,000.000	1.0229		- 51,144	51,144	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/30/2012 060006871406	S	- 35,000.000	1.1577		40,518	39,960	558
Issue: 35671DAU9 - Freeport McMoran C G 3.550% 3/01/22							
02/08/2012 060006871406	B	140,000.000	.9975		- 139,646	139,646	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
02/08/2012 060006871406	S	- 130,000.000	1.0015		130,193	130,857	- 664
Issue: 500255104 - Kohls Corp							
02/09/2012 060006871405	B	1,950.000	50.3703	14	- 98,236	98,236	
Issue: 46625HJD3 - Jpmorgan Chase 4.500% 1/24/22							
02/10/2012 060006871402	B	6,000.000	1.0330		- 6,198	6,198	
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
02/10/2012 060006871402	B	5,000.000	1.0429		- 5,214	5,214	
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
02/10/2012 060006871402	B	6,000.000	1.0124		- 6,075	6,075	
Issue: 46625HJD3 - Jpmorgan Chase 4.500% 1/24/22							
02/17/2012 060006871402	B	2,000.000	1.0340		- 2,068	2,068	
Issue: 912810QE1 - U S Treasury Nt 4.625% 2/15/40							
02/17/2012 060006871402	S	- 45,000.000	1.2939		58,226	53,718	4,508
Issue: 573284106 - Martin Marietta Matls Inc							
02/17/2012 060006871403	S	- 13.000	89.8615	1	1,168	1,053	115
Issue: 055451AR9 - Bhp Billiton Fin USA 4.125% 2/24/42							
02/21/2012 060006871406	B	380,000.000	.9826		- 373,380	373,380	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/21/2012 060006871406	S	- 340,000.000	.9839		334,528	338,160	- 3,632
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/23/2012 060006871406	S	- 170,000.000	.9999		169,987	169,750	237
Issue: 03938LAX2 - Arcelormittal 6.750% 2/25/22							
02/23/2012 060006871406	B	210,000.000	.9928		- 208,496	208,496	
Issue: 12189LAJ0 - Burlington North 4.400% 3/15/42							
02/28/2012 060006871406	B	165,000.000	.9959		- 164,315	164,315	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/28/2012 060006871406	S	- 140,000.000	1.0144		142,013	139,671	2,342
Issue: 845467AF6 - Southwestern Energy 4.100% 3/15/22							
02/29/2012 060006871402	B	8,000.000	.9988		- 7,990	7,990	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/29/2012 060006871406	S	- 170,000.000	1.0007		170,113	170,059	54
Issue: 845467AF6 - Southwestern Energy 4.100% 3/15/22							
02/29/2012 060006871406	B	185,000.000	.9988		- 184,772	184,772	
Issue: 364760108 - The Gap Inc							
02/29/2012 060006871409	S	- 1,000.000	23.4958	50	23,445	18,611	4,835
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/01/2012 060006871406	S	- 1,250,000.000	.4101		340,680	340,680	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/01/2012 060006871406	B	1,255,000.000	.4018		- 504,196	504,196	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 364760108 - The Gap Inc							
03/01/2012 060006871409	S	- 6,300.000	25.2353	255	158,728	117,248	41,479
Issue: 316773CL2 - Fifth Third Bancorp 3.500% 3/15/22							
03/02/2012 060006871402	B	9,000.000	.9931		- 8,938	8,938	
Issue: 855030102 - Staples Inc							
03/02/2012 060006871405	B	9,830.000	15.4102	265	- 151,748	151,748	
Issue: 78442P106 - Slm Corp							
03/02/2012 060006871405	S	- 160.000	16.1077	3	2,574	1,556	1,018
Issue: 651639AP1 - Newmont Mining Corp 4.875% 3/15/42							
03/05/2012 060006871406	B	280,000.000	.9914		- 277,598	277,598	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/05/2012 060006871406	B	310,000.000	1.0028		- 310,860	310,860	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/05/2012 060006871406	S	- 225,000.000	.9989		224,754	224,784	- 30
Issue: 913017109 - United Technologies Corp							
03/06/2012 060006871405	S	- 3,330.000	81.3297	61	270,766	196,431	74,336
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/06/2012 060006871406	B	130,000.000	.9900		- 128,700	128,700	
Issue: 91086QAN8 - Mexican Utd Sts Mtn 7.500% 4/08/33							
03/06/2012 060006871406	S	- 120,000.000	1.4025		168,300	144,655	23,645
Issue: 494550BL9 - Kinder Morgan Ener 3.950% 9/01/22							
03/07/2012 060006871402	B	10,000.000	.9981		- 9,981	9,981	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 292505AJ3 - Ecana Corp 3.900% 11/15/21							
03/07/2012 060006871402	B	9,000.000	.9922		- 8,930	8,930	
Issue: 836205AQ7 - Rep Of South Africa 4.665% 1/17/24							
03/07/2012 060006871406	S	- 160,000.000	1.0438		167,000	160,000	7,000
Issue: 836205AQ7 - Rep Of South Africa 4.665% 1/17/24							
03/07/2012 060006871406	S	- 185,000.000	1.0450		193,325	185,000	8,325
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/07/2012 060006871406	B	80,000.000	.9920		- 79,360	79,360	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
03/07/2012 060006871406	S	- 170,000.000	1.2365		210,205	201,293	8,912
Issue: 487836108 - Kellogg Co							
03/08/2012 060006871405	B	690.000	52.4001	5	- 36,161	36,161	
Issue: 12673P105 - Ca Inc							
03/08/2012 060006871409	S	- 1,900.000	26.7875	96	50,800	41,651	9,149
Issue: 487836108 - Kellogg Co							
03/09/2012 060006871405	B	1,895.000	52.3661	13	- 99,247	99,247	
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
03/09/2012 060006871406	B	260,000.000	1.1636		- 302,531	302,531	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/09/2012 060006871406	S	- 220,000.000	.9856		216,838	220,449	- 3,611
Issue: 12673P105 - Ca Inc							
03/09/2012 060006871409	S	- 800.000	27.0330	40	21,586	17,537	4,049

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 487836108 - Kellogg Co							
03/12/2012 060006871405	B	4,205.000	52.8832	114	- 222,487	222,487	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
03/14/2012 060006871406	B	30,000.000	1.1563		- 34,688	34,688	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
03/14/2012 060006871406	S	- 120,000.000	1.1200		134,400	124,918	9,482
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/14/2012 060006871406	S	- 25,000.000	.9475		23,688	25,051	- 1,364
Issue: 7591EP100 - Regions Finl Corp							
03/14/2012 060006871409	B	4,700.000	5.9000		- 27,730	27,730	
Issue: 026874CS4 - American Intl Group 3.800% 3/22/17							
03/19/2012 060006871402	B	15,000.000	.9980		- 14,970	14,970	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/19/2012 060006871406	S	- 190,000.000	.9350		177,650	184,921	- 7,271
Issue: 796253Z21 - San Antonio Tx Elec 4.427% 2/01/42							
03/20/2012 060006871406	B	230,000.000	1.0000		- 230,000	230,000	
Issue: 780259107 - Royal Dutch Shell A D R							
03/26/2012 060006871409	S	- 600.000	72.1316	31	43,248	36,622	6,626
Issue: 035710409 - Annaly Cap Mgmt Inc							
03/28/2012 060006871405	S	- 3,795.000	15.6647	77	59,370	66,250	- 6,879
Issue: 71645WAS0 - Petrobras Intl 6.750% 1/27/41							
03/28/2012 060006871406	S	- 125,000.000	1.1733		146,656	139,228	7,429

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 539830AW9 - Lockheed Martin Corp 5.720% 6/01/40							
03/28/2012 060006871406	S	- 190,000.000	1.1523		218,931	189,475	29,456
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/28/2012 060006871406	B	175,000.000	.9684		- 169,477	169,477	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
03/29/2012 060006871406	B	215,000.000	.9856		- 211,909	211,909	
Issue: 30162AAA6 - Exelis Inc 5.550% 10/01/21							
03/29/2012 060006871406	S	- 245,000.000	1.0441		255,802	248,793	7,009
Issue: 037411BA2 - Apache Corp 4.750% 4/15/43							
04/03/2012 060006871406	B	315,000.000	.9973		- 314,134	314,134	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/03/2012 060006871406	S	- 275,000.000	.9454		259,972	264,706	- 4,735
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
04/10/2012 060006871409	B	400.000	43.9751	4	- 17,594	17,594	
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
04/11/2012 060006871409	B	2,400.000	44.3927	24	- 106,566	106,566	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
04/12/2012 060006871406	B	70,000.000	.9975		- 69,825	69,825	
Issue: 05565QBU1 - Bp Capital Markets 3.561% 11/01/21							
04/12/2012 060006871406	S	- 75,000.000	1.0378		77,836	75,000	2,836
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
04/12/2012 060006871409	B	1,600.000	44.7699	16	- 71,648	71,648	

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							
04/16/2012 060006871406	S	- 140,000.000	1.2828		179,593	170,107	9,487
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/16/2012 060006871406	B	120,000.000	1.0056		- 120,675	120,675	
Issue: 681919AZ9 - Omnicom Group Inc 3.625% 5/01/22							
04/18/2012 060006871402	B	9,000.000	.9957		- 8,961	8,961	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
04/18/2012 060006871406	S	- 190,000.000	1.0018		190,349	188,682	1,667
Issue: 681919AZ9 - Omnicom Group Inc 3.625% 5/01/22							
04/18/2012 060006871406	B	205,000.000	.9957		- 204,112	204,112	
Issue: 017363AM4 - Allghny Engy Sup 6.750% 10/15/39							
04/18/2012 060006871406	S	- 165,000.000	1.1115		183,401	167,862	15,539
Issue: 017363AM4 - Allghny Engy Sup 6.750% 10/15/39							
04/18/2012 060006871406	S	- 75,000.000	1.1117		83,375	76,301	7,074
Issue: 210371AF7 - Constellation Energy 7.600% 4/01/32							
04/18/2012 060006871406	B	155,000.000	1.3298		- 206,124	206,124	
Issue: 210371AF7 - Constellation Energy 7.600% 4/01/32							
04/18/2012 060006871406	B	70,000.000	1.3300		- 93,099	93,099	
Issue: 017363AM4 - Allghny Engy Sup 6.750% 10/15/39							
04/19/2012 060006871406	S	- 75,000.000	1.1124		83,429	76,301	7,128
Issue: 210371AF7 - Constellation Energy 7.600% 4/01/32							
04/19/2012 060006871406	B	70,000.000	1.3323		- 93,258	93,258	

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							
04/20/2012 060006871406	S	- 2,755,000.000	.4108		750,858	750,858	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
04/20/2012 060006871406	B	2,760,000.000	.4142		- 1,143,109	1,143,109	
Issue: 53079EAZ7 - Liberty Mutual 6.500% 5/01/42							
05/01/2012 060006871406	B	65,000.000	.9977		- 64,847	64,847	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/01/2012 060006871406	S	- 45,000.000	.9964		44,838	44,660	178
Issue: 084670702 - Berkshire Hathaway Inc Cl B							
05/07/2012 060006871405	B	2,960.000	81.3650	118	- 240,959	240,959	
Issue: 084670702 - Berkshire Hathaway Inc Cl B							
05/07/2012 060006871405	B	1,475.000	81.9578	59	- 120,947	120,947	
Issue: 655844AF5 - Norfolk Southern 7.050% 5/01/37							
05/09/2012 060006871406	B	175,000.000	1.3483		- 235,946	235,946	
Issue: 655844BD9 - Norfolk Southern 6.000% 5/23/11							
05/09/2012 060006871406	S	- 175,000.000	1.1933		208,826	175,000	33,826
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/09/2012 060006871406	B	210,000.000	1.0200		- 214,200	214,200	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/09/2012 060006871406	S	- 160,000.000	1.0200		163,200	159,049	4,151
Issue: 701094104 - Parker Hannifin Corp							
05/10/2012 060006871405	B	1,260.000	86.5352	25	- 109,060	109,060	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 341081FG7 - Florida Power Light 4.050% 6/01/42							
05/10/2012 060006871406	B	260,000.000	.9986		- 259,636	259,636	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/10/2012 060006871406	S	- 230,000.000	1.0127		232,911	228,632	4,279
Issue: 00826A109 - Affymax Inc							
05/10/2012 060006871408	B	38,649.000	13.8206	1,546	- 535,698	535,698	
Issue: 46625H100 - J P Morgan Chase Co							
05/10/2012 060006871409	B	3,200.000	38.2856	32	- 122,546	122,546	
Issue: 161571FA7 - Chase Issuance Tr 0.2987% 5/16/16							
05/15/2012 060006871402	B	105,000.000	1.0000		- 105,000	105,000	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/15/2012 060006871406	S	- 115,000.000	1.0386		119,438	117,637	1,801
Issue: 87425EAN3 - Talisman Energy 5.500% 5/15/42							
05/15/2012 060006871406	B	160,000.000	.9814		- 157,029	157,029	
Issue: 500255104 - Kohls Corp							
05/16/2012 060006871405	B	3,745.000	46.8873	101	- 175,694	175,694	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
05/17/2012 060006871406	B	115,000.000	1.0459		- 120,276	120,276	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
05/17/2012 060006871406	S	- 105,000.000	1.3097		137,513	126,352	11,161
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/17/2012 060006871406	B	70,000.000	1.0039		- 70,273	70,273	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 487836BJ6 - Kellogg Co 3.125% 5/17/22							
05/17/2012 060006871406	S	- 75,000.000	.9973		74,795	74,369	426
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
05/17/2012 060006871406	B	195,000.000	1.1700		- 228,150	228,150	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
05/18/2012 060006871402	B	50,000.000	1.0352		- 51,758	51,758	
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
05/21/2012 060006871406	S	- 125,000.000	1.0595		132,434	128,577	3,856
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
05/21/2012 060006871406	S	- 90,000.000	1.0632		95,685	92,576	3,110
Issue: 06051GEN5 - Bank Of Amer Corp 5.875% 2/07/42							
05/21/2012 060006871406	B	150,000.000	.9743		- 146,142	146,142	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
05/21/2012 060006871406	B	85,000.000	1.2588		- 106,998	106,998	
Issue: 412822108 - Harley Davidson Inc							
05/23/2012 060006871409	S	- 1,500.000	47.4229	77	71,058	36,627	34,431
Issue: 412822108 - Harley Davidson Inc							
05/24/2012 060006871409	S	- 300.000	47.4022	15	14,205	7,325	6,880
Issue: 277432AM2 - Eastman Chemical Co 2.400% 6/01/17							
05/29/2012 060006871402	B	7,000.000	.9966		- 6,976	6,976	
Issue: 03073E105 - Amerisourcebergen Corp							
05/30/2012 060006871405	B	3,800.000	36.6747	103	- 139,466	139,466	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/31/2012 060006871406	S	- 165,000.000	1.0171		167,829	165,006	2,824
Issue: 05530QAF7 - Bat Intl Finance Plc 3.250% 6/07/22							
05/31/2012 060006871406	B	180,000.000	.9906		- 178,315	178,315	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/31/2012 060006871406	S	- 4,435,000.000	.4498		1,384,047	1,384,047	
Issue: 911312106 - United Parcel Service Inc Cl B							
06/01/2012 060006871405	B	180.000	73.3722	1	- 13,208	13,208	
Issue: 446413106 - Huntington Ingalls Industrie							
06/04/2012 060006871409	S	- 61.000	36.5003	3	2,223	2,123	100
Issue: 446413106 - Huntington Ingalls Industrie							
06/05/2012 060006871409	S	- 200.000	36.2397	10	7,238	6,961	277
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
06/06/2012 060006871406	S	- 255,000.000	1.0071		256,813	255,095	1,718
Issue: 902494AT0 - Tyson Food Inc 4.500% 6/15/22							
06/06/2012 060006871406	B	295,000.000	.9946		- 293,401	293,401	
Issue: 446413106 - Huntington Ingalls Industrie							
06/06/2012 060006871409	S	- 150.000	36.5108	8	5,469	5,221	248
Issue: 9127956C0 - U S Treasury Bill 8/30/12							
06/06/2012 060006871415	B	7,385,000.000	.9998		- 7,383,777	7,383,777	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
06/07/2012 060006871406	S	- 275,000.000	1.0091		277,514	275,102	2,411

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92553PAM4 - Viacom Inc 3.125% 6/15/22							
06/07/2012 060006871406	B	300,000.000	.9855		- 295,659	295,659	
Issue: 446413106 - Huntington Ingalls Industrie							
06/07/2012 060006871409	S	- 65.000	36.7525	3	2,386	2,262	123
Issue: 446413106 - Huntington Ingalls Industrie							
06/08/2012 060006871409	S	- 290.000	36.2768	15	10,506	10,094	412
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/11/2012 060006871406	S	- 125,000.000	1.0763		134,531	134,473	58
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/11/2012 060006871406	S	- 205,000.000	1.0823		221,880	220,536	1,344
Issue: 25470DAG4 - Discovery Commun 4.950% 5/15/42							
06/11/2012 060006871406	B	160,000.000	1.0404		- 166,464	166,464	
Issue: 124857AJ2 - Cbs Corp 4.850% 7/01/42							
06/11/2012 060006871406	B	285,000.000	.9741		- 277,607	277,607	
Issue: 446413106 - Huntington Ingalls Industrie							
06/11/2012 060006871409	S	- 400.000	36.5656	20	14,606	13,922	684
Issue: 446413106 - Huntington Ingalls Industrie							
06/12/2012 060006871409	S	- 400.000	36.0060	20	14,382	13,922	460
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/19/2012 060006871406	B	160,000.000	1.0805		- 172,875	172,875	
Issue: 30161MAM5 - Exelon Generation Co 5.600% 6/15/42							
06/19/2012 060006871406	S	- 230,000.000	1.0210		234,828	229,570	5,258

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/20/2012 060006871406	S	- 95,000.000	1.0817		102,763	102,290	473
Issue: 786514BA6 - Safeway Inc 7.250% 2/01/31							
06/20/2012 060006871406	B	175,000.000	1.0926		- 191,207	191,207	
Issue: 9127955C1 - U S Treasury Bill 9/20/12							
06/20/2012 060006871406	B	1,045,000.000	.9998		- 1,044,770	1,044,770	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/21/2012 060006871406	B	65,000.000	1.0905		- 70,880	70,880	
Issue: 30161MAG8 - Exelon Generation 6.250% 10/01/39							
06/21/2012 060006871406	S	- 90,000.000	1.1081		99,726	91,425	8,301
Issue: 06051GEN5 - Bank Of Amer Corp 5.875% 2/07/42							
06/28/2012 060006871406	S	- 75,000.000	1.0927		81,950	73,813	8,137
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/28/2012 060006871406	B	55,000.000	1.0963		- 60,294	60,294	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/11/2012 060006871406	B	100,000.000	1.1119		- 111,188	111,188	
Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37							
07/11/2012 060006871406	S	- 125,000.000	1.3326		166,576	135,702	30,874
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
07/12/2012 060006871406	S	- 70,000.000	1.1589		81,125	72,003	9,122
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
07/12/2012 060006871406	B	70,000.000	1.1591		- 81,136	81,136	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/20/2012 060006871406	B	155,000.000	1.0204		- 158,162	158,162	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/20/2012 060006871406	S	- 125,000.000	1.0948		136,845	123,984	12,861
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/24/2012 060006871406	S	- 125,000.000	1.1384		142,305	136,742	5,563
Issue: 31428XAT3 - Fedex Corp 3.875% 8/01/42							
07/24/2012 060006871406	B	160,000.000	.9848		- 157,568	157,568	
Issue: 46625HJD3 - Jpmorgan Chase 4.500% 1/24/22							
07/25/2012 060006871402	S	- 4,000.000	1.1040		4,416	4,130	286
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/26/2012 060006871406	S	- 70,000.000	1.1316		79,209	76,792	2,418
Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39							
07/26/2012 060006871406	B	80,000.000	1.3692		- 109,539	109,539	
Issue: 052800109 - Autoliv Inc							
07/30/2012 060006871405	S	- 1,260.000	56.4567	10	71,125	66,466	4,659
Issue: 052800109 - Autoliv Inc							
07/31/2012 060006871405	S	- 745.000	56.8633	21	42,342	39,299	3,043
Issue: 701094104 - Parker Hannifin Corp							
08/02/2012 060006871405	B	1,705.000	77.9290	12	- 132,881	132,881	
Issue: 871503108 - Symantec Corp							
08/02/2012 060006871405	B	20,270.000	16.1568	405	- 327,904	327,904	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 457153104 - Ingram Micro Inc Cl A							
08/02/2012 060006871405	S	- 295.000	14.4826	2	4,270	5,603	- 1,332
Issue: 29273RAR0 - Energy Transfer Part 6.500% 2/01/42							
08/08/2012 060006871406	S	- 100,000.000	1.1444		114,435	102,552	11,883
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/08/2012 060006871406	B	75,000.000	1.0800		- 81,000	81,000	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
08/16/2012 060006871406	S	- 170,000.000	.9798		166,573	169,362	- 2,788
Issue: 67103HAC1 - O Reilly Automotive 3.800% 9/01/22							
08/16/2012 060006871406	B	185,000.000	.9963		- 184,310	184,310	
Issue: 026874CU9 - American Intl Group 4.875% 6/01/22							
08/20/2012 060006871402	B	9,000.000	1.0761		- 9,685	9,685	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/20/2012 060006871406	S	- 175,000.000	1.0184		178,227	185,945	- 7,718
Issue: 257559AJ3 - Domtar Corp 6.250% 9/01/42							
08/20/2012 060006871406	B	260,000.000	.9958		- 258,911	258,911	
Issue: 902494AT0 - Tyson Food Inc 4.500% 6/15/22							
08/21/2012 060006871402	B	3,000.000	.9998		- 2,999	2,999	
Issue: 902494AT0 - Tyson Food Inc 4.500% 6/15/22							
08/22/2012 060006871402	B	4,000.000	1.0033		- 4,013	4,013	
Issue: G98290102 - Xl Group Plc							
08/22/2012 060006871409	S	- 500.000	23.2795	20	11,619	11,905	- 285

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G98290102 - Xl Group Plc							
08/23/2012 060006871409	S	- 100.000	23.2647	4	2,322	2,381	- 59
Issue: G98290102 - Xl Group Plc							
08/24/2012 060006871409	S	- 100.000	23.2524	4	2,321	2,381	- 60
Issue: 026874CU9 - American Intl Group 4.875% 6/01/22							
08/27/2012 060006871402	B	6,000.000	1.0880		- 6,528	6,528	
Issue: 82967N108 - Sirius Xm Radio Inc							
08/27/2012 060006871405	S	- 20,915.000	2.5201	357	52,351	40,192	12,159
Issue: G98290102 - Xl Group Plc							
08/27/2012 060006871409	S	- 200.000	23.2693	8	4,646	4,762	- 116
Issue: 052800109 - Autoliv Inc							
08/28/2012 060006871405	S	- 320.000	59.9685	3	19,187	16,880	2,307
Issue: 052800109 - Autoliv Inc							
08/29/2012 060006871405	S	- 1,415.000	59.9168	40	84,742	74,642	10,100
Issue: 052800109 - Autoliv Inc							
08/30/2012 060006871405	S	- 595.000	58.8690	5	35,022	31,387	3,635
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
08/31/2012 060006871402	B	45,000.000	1.0025		- 45,113	45,113	
Issue: 052800109 - Autoliv Inc							
08/31/2012 060006871405	S	- 280.000	59.1727	2	16,566	14,770	1,796
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/31/2012 060006871406	S	- 425,000.000	1.0668		453,389	443,181	10,208

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G98290102 - Xl Group Plc							
09/04/2012 060006871409	S	- 100.000	23.2502	4	2,321	2,381	- 60
Issue: G0692U109 - Axis Capital Holdings Ltd							
09/05/2012 060006871405	B	500.000	34.4441	10	- 17,232	17,232	
Issue: G0692U109 - Axis Capital Holdings Ltd							
09/06/2012 060006871405	B	1,610.000	34.8308	48	- 56,126	56,126	
Issue: G98290102 - Xl Group Plc							
09/06/2012 060006871409	S	- 1,100.000	23.3753	45	25,668	26,191	- 523
Issue: 143658300 - Carnival Corp							
09/06/2012 060006871409	S	- 1,700.000	36.0208	86	61,149	53,454	7,695
Issue: 12673P105 - Ca Inc							
09/06/2012 060006871409	S	- 1,200.000	26.7797	61	32,075	26,306	5,769
Issue: G0692U109 - Axis Capital Holdings Ltd							
09/07/2012 060006871405	B	825.000	35.1647	25	- 29,036	29,036	
Issue: 12673P105 - Ca Inc							
09/07/2012 060006871409	S	- 3,600.000	26.7973	110	96,360	78,918	17,442
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/10/2012 060006871406	B	175,000.000	.9972		- 174,508	174,508	
Issue: 67103HAC1 - O Reilly Automotive 3.800% 9/01/22							
09/10/2012 060006871406	S	- 185,000.000	1.0288		190,322	184,310	6,013
Issue: 026874784 - American International Group Inc							
09/11/2012 060006871409	B	15,900.000	32.5000		- 516,750	516,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
09/12/2012 060006871402	B	2,000.000	1.0220		- 2,044	2,044	
Issue: 912828TM2 - U S Treasury Nt 0.625% 8/31/17							
09/14/2012 060006871402	B	220,000.000	.9955		- 219,003	219,003	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/14/2012 060006871406	S	- 85,000.000	.9784		83,167	84,478	- 1,311
Issue: 939653AM3 - Washington Reit 3.950% 10/15/22							
09/14/2012 060006871406	B	90,000.000	1.0013		- 90,115	90,115	
Issue: 03524A108 - Anheuser Busch Inbev Nv A D R							
09/18/2012 060006871405	S	- 3,295.000	86.1296	95	283,702	169,937	113,764
Issue: 682189105 - On Semiconductor Corporation							
09/18/2012 060006871405	B	2,675.000	6.8018	72	- 18,267	18,267	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/19/2012 060006871406	S	- 355,000.000	.9866		350,230	350,677	- 447
Issue: 46625HJE1 - Jpmorgan Chase Co 3.250% 9/23/22							
09/19/2012 060006871406	B	375,000.000	.9939		- 372,720	372,720	
Issue: 682189105 - On Semiconductor Corporation							
09/20/2012 060006871405	B	4,760.000	6.7434	129	- 32,227	32,227	
Issue: 124857202 - Cbs Corp Class B Non Voting							
09/20/2012 060006871405	S	- 5,440.000	36.7702	151	199,879	118,220	81,658
Issue: H27013103 - Weatherford International Ltd							
09/21/2012 060006871405	B	4,160.000	13.2499	29	- 55,149	55,149	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 902494AT0 - Tyson Food Inc 4.500% 6/15/22							
09/21/2012 060006871406	S	- 115,000.000	1.0368		119,237	114,377	4,860
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/21/2012 060006871406	B	105,000.000	.9853		- 103,458	103,458	
Issue: H27013103 - Weatherford International Ltd							
09/24/2012 060006871405	B	13,390.000	13.1243	268	- 176,002	176,002	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/24/2012 060006871406	S	- 1,080,000.000	.4112		430,656	430,656	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/24/2012 060006871406	B	1,085,000.000	.4063		- 440,868	440,868	
Issue: 9127956N6 - U S Treasury Bill 10/25/12							
09/26/2012 060006871415	B	7,335,000.000	.0000		- 7,334,715	7,334,715	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/28/2012 060006871406	S	- 30,000.000	1.0355		31,064	31,260	- 196
Issue: 63946BAJ9 - Nbc Universal Media 4.450% 1/15/43							
09/28/2012 060006871406	B	40,000.000	.9966		- 39,864	39,864	
Issue: 98419M100 - Xylem Inc							
10/02/2012 060006871405	S	- 140.000	25.2415	1	3,533	3,817	- 284
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/02/2012 060006871406	B	325,000.000	.4138		- 134,490	134,490	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/02/2012 060006871406	S	- 325,000.000	.4234		129,596	129,596	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/02/2012 060006871406	B	635,000.000	.4170		- 264,795	264,795	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/02/2012 060006871406	B	95,000.000	1.0425		- 99,038	99,038	
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
10/02/2012 060006871406	S	- 110,000.000	1.0376		114,134	107,745	6,389
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/02/2012 060006871406	B	315,000.000	.4430		- 139,554	139,554	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/02/2012 060006871406	S	- 945,000.000	.4265		393,618	393,618	
Issue: 78454L100 - Sm Energy Co							
10/04/2012 060006871405	B	2,380.000	53.5305	64	- 127,467	127,467	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/04/2012 060006871406	S	- 100,000.000	1.0256		102,563	104,006	- 1,444
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/04/2012 060006871406	S	- 325,000.000	.9974		324,162	324,753	- 591
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
10/04/2012 060006871406	B	125,000.000	1.1583		- 144,783	144,783	
Issue: 83238PAD6 - Smiths Group Plc 3.625% 10/12/22							
10/04/2012 060006871406	B	355,000.000	.9978		- 354,233	354,233	
Issue: 78454L100 - Sm Energy Co							
10/05/2012 060006871405	B	115.000	54.0503	3	- 6,219	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: 912803DG5 - U S Treas Bd Strip 5/15/39							
10/05/2012 060006871406	B	385,000.000	.4441		- 170,986	170,986	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
10/05/2012 060006871406	S	- 385,000.000	.4481		167,504	167,504	
Issue: 231021106 - Cummins Inc							
10/08/2012 060006871409	S	- 600.000	92.2198	25	55,307	51,732	3,574
Issue: 666807102 - Northrop Grumman Corporation							
10/08/2012 060006871409	S	- 600.000	69.1398	25	41,459	32,677	8,782
Issue: 780259206 - Royal Dutch Shell Plc A D R							
10/09/2012 060006871405	B	1,330.000	69.2576	36	- 92,149	92,149	
Issue: 231021106 - Cummins Inc							
10/09/2012 060006871409	S	- 300.000	91.4215	13	27,414	25,866	1,548
Issue: 666807102 - Northrop Grumman Corporation							
10/09/2012 060006871409	S	- 900.000	68.9252	37	61,995	49,015	12,981
Issue: 460146103 - International Paper Co							
10/10/2012 060006871405	B	680.000	36.3905	18	- 24,764	24,764	
Issue: 780259206 - Royal Dutch Shell Plc A D R							
10/10/2012 060006871405	B	1,415.000	69.1306	38	- 97,858	97,858	
Issue: 583334107 - Meadwestvaco Corp							
10/11/2012 060006871405	S	- 1,445.000	30.1360	11	43,535	45,575	- 2,040
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/11/2012 060006871406	S	- 230,000.000	.9910		227,934	229,021	- 1,087

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 654579AA9 - Nippon Life Ins 5.000% 10/18/42							
10/11/2012 060006871406	B	265,000.000	1.0000		- 265,000	265,000	
Issue: 583334107 - Meadwestvaco Corp							
10/12/2012 060006871405	S	- 1,060.000	30.0857	8	31,883	33,432	- 1,550
Issue: 413875105 - Harris Corp Del							
10/15/2012 060006871405	S	- 1,085.000	47.0050	9	50,992	47,506	3,486
Issue: 91913Y100 - Valero Energy Corp							
10/16/2012 060006871405	B	4,975.000	29.4051	134	- 146,425	146,425	
Issue: 406216101 - Halliburton Co							
10/17/2012 060006871405	B	4,250.000	35.2810	115	- 150,059	150,059	
Issue: 594918104 - Microsoft Corp							
10/17/2012 060006871405	S	- 6,585.000	29.5470	182	194,385	179,831	14,554
Issue: 91913Y100 - Valero Energy Corp							
10/17/2012 060006871405	B	975.000	29.9913	26	- 29,268	29,268	
Issue: 78442P106 - Slm Corp							
10/17/2012 060006871405	S	- 4,805.000	17.1257	146	82,143	46,736	35,407
Issue: 172967424 - Citigroup Inc							
10/17/2012 060006871405	B	5,095.000	38.2329	138	- 194,934	194,934	
Issue: 413875105 - Harris Corp Del							
10/19/2012 060006871405	S	- 390.000	46.3101	3	18,058	17,076	982
Issue: H84989104 - Te Connectivity Ltd							
10/19/2012 060006871405	S	- 345.000	33.0222	6	11,387	10,244	1,142

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/22/2012 060006871406	S	- 165,000.000	1.0130		167,140	167,683	- 543
Issue: 931422AK5 - Walgreens Co 4.400% 9/15/42							
10/22/2012 060006871406	B	190,000.000	1.0297		- 195,639	195,639	
Issue: 780259107 - Royal Dutch Shell A D R							
10/23/2012 060006871409	B	900.000	69.6781	27	- 62,737	62,737	
Issue: 857477103 - State Str Corp							
10/24/2012 060006871405	B	2,160.000	44.2557	58	- 95,651	95,651	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/24/2012 060006871406	B	175,000.000	.9866		- 172,648	172,648	
Issue: 30249UAB7 - Fmc Technologies 3.450% 10/01/22							
10/24/2012 060006871406	S	- 185,000.000	1.0236		189,362	184,843	4,520
Issue: 9127956T3 - U S Treasury Bill 11/23/12							
10/24/2012 060006871415	B	3,825,000.000	.9999		- 3,824,612	3,824,612	
Issue: 857477103 - State Str Corp							
10/25/2012 060006871405	B	5,425.000	44.5777	146	- 241,981	241,981	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/25/2012 060006871406	S	- 235,000.000	1.0068		236,606	238,821	- 2,214
Issue: 14916RAD6 - Catholic Health 4.350% 11/01/42							
10/25/2012 060006871406	B	290,000.000	.9979		- 289,382	289,382	
Issue: 460146103 - International Paper Co							
10/26/2012 060006871405	B	2,105.000	35.5727	57	- 74,937	74,937	

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							
10/26/2012 060006871405	S	- 350.000	32.2102	10	11,264	10,393	871
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/31/2012 060006871402	B	35,000.000	.9900		- 34,651	34,651	
Issue: 857477103 - State Str Corp							
10/31/2012 060006871405	B	470.000	44.7559	13	- 21,048	21,048	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/31/2012 060006871406	B	170,000.000	1.0289		- 174,914	174,914	
Issue: 375558AS2 - Gilead Sciences Inc 5.650% 12/01/41							
10/31/2012 060006871406	S	- 170,000.000	1.2806		217,709	181,535	36,174
Issue: 959802109 - Western Union Co							
11/01/2012 060006871405	S	- 3,590.000	12.2958	98	44,044	61,667	- 17,623
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/01/2012 060006871406	S	- 120,000.000	1.0248		122,981	122,323	659
Issue: 369550AT5 - General Dynamics 3.600% 11/15/42							
11/01/2012 060006871406	B	135,000.000	.9958		- 134,433	134,433	
Issue: 594918AQ7 - Microsoft Corp 0.875% 11/15/17							
11/02/2012 060006871402	B	25,000.000	.9943		- 24,857	24,857	
Issue: 037833100 - Apple Inc							
11/02/2012 060006871405	S	- 615.000	579.3330	12	356,278	227,192	129,085
Issue: 959802109 - Western Union Co							
11/02/2012 060006871405	S	- 3,575.000	12.2515	98	43,702	61,410	- 17,708

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/05/2012 060006871406	B	85,000.000	1.0291		- 87,470	87,470	
Issue: 124857AJ2 - Cbs Corp 4.850% 7/01/42							
11/05/2012 060006871406	S	- 100,000.000	1.0642		106,422	97,772	8,650
Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36							
11/09/2012 060006871406	B	125,000.000	1.1035		- 137,931	137,931	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/09/2012 060006871406	S	- 75,000.000	1.0534		79,008	77,041	1,967
Issue: 744320AM4 - Prudential Fin 5.625% 6/15/43							
11/14/2012 060006871406	B	160,000.000	.9999		- 159,990	159,990	
Issue: 054937107 - Bbt Corp							
11/16/2012 060006871405	B	13,470.000	27.8960	364	- 376,123	376,123	
Issue: 559222401 - Magna Intl Inc Cl A							
11/16/2012 060006871409	S	- 1,100.000	43.0972	12	47,395	45,402	1,993
Issue: 521865204 - Lear Corp							
11/16/2012 060006871409	B	1,000.000	40.2405	10	- 40,251	40,251	
Issue: 054937107 - Bbt Corp							
11/19/2012 060006871405	B	2,215.000	28.3479	16	- 62,806	62,806	
Issue: 559222401 - Magna Intl Inc Cl A							
11/19/2012 060006871409	S	- 1,000.000	44.3647	11	44,354	41,274	3,079
Issue: 521865204 - Lear Corp							
11/19/2012 060006871409	B	700.000	42.0815	7	- 29,464	29,464	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/20/2012 060006871406	S	- 170,000.000	.9895		168,214	170,778	- 2,565
Issue: 65364UAE6 - Niagara Mohawk Power 4.119% 11/28/42							
11/20/2012 060006871406	B	200,000.000	1.0000		- 200,000	200,000	
Issue: 790849103 - ST Jude Med Inc							
11/21/2012 060006871405	S	- 5,495.000	32.3140	152	177,413	209,076	- 31,662
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/26/2012 060006871406	S	- 205,000.000	.9960		204,183	204,835	- 652
Issue: 224044BW6 - Cox Communications 3.250% 12/15/22							
11/26/2012 060006871406	B	220,000.000	.9985		- 219,661	219,661	
Issue: 58933Y105 - Merck And Co Inc New							
11/26/2012 060006871409	S	- 600.000	44.2020	31	26,491	20,618	5,872
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/27/2012 060006871406	S	- 175,000.000	.9914		173,496	175,659	- 2,163
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/27/2012 060006871406	S	- 260,000.000	.9930		258,172	260,979	- 2,808
Issue: 626717AG7 - Murphy Oil Corp 5.125% 12/01/42							
11/27/2012 060006871406	B	230,000.000	.9974		- 229,404	229,404	
Issue: 677050AJ5 - Oglethorpe Power 4.200% 12/01/42							
11/27/2012 060006871406	B	310,000.000	.9943		- 308,218	308,218	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
11/27/2012 060006871406	S	- 2,260,000.000	.4887		952,741	952,741	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
11/27/2012 060006871406	B	2,260,000.000	.4844		- 1,094,654	1,094,654	
Issue: 682189105 - On Semiconductor Corporation							
11/28/2012 060006871405	B	16,675.000	6.5579	450	- 109,803	109,803	
Issue: 44919P508 - Iac Interactivecorp							
11/28/2012 060006871405	B	40.000	42.9298		- 1,717	1,717	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/28/2012 060006871406	S	- 195,000.000	.9897		192,997	195,493	- 2,497
Issue: 037411BC8 - Apache Corp 4.250% 1/15/44							
11/28/2012 060006871406	B	230,000.000	.9914		- 228,022	228,022	
Issue: 44919P508 - Iac Interactivecorp							
11/29/2012 060006871405	B	650.000	45.7302	18	- 29,742	29,742	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/30/2012 060006871406	B	690,000.000	.9922		- 684,609	684,609	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/30/2012 060006871406	B	685,000.000	.9907		- 678,658	678,658	
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
12/03/2012 060006871406	S	- 110,000.000	1.0004		110,039	109,864	174
Issue: 712704AA3 - Peoples United Fin 3.650% 12/06/22							
12/03/2012 060006871406	B	120,000.000	.9967		- 119,602	119,602	
Issue: 30219G108 - Express Scripts Hldgs C							
12/04/2012 060006871405	B	5,765.000	53.6537	156	- 309,469	309,469	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 68389XAM7 - Oracle Corp 5.375% 7/15/40							
12/04/2012 060006871406	S	- 100,000.000	1.2568		125,683	107,310	18,373
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/04/2012 060006871406	B	100,000.000	.9948		- 99,484	99,484	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/04/2012 060006871406	S	- 275,000.000	.9964		274,022	273,440	582
Issue: 458140AP5 - Intel Corp 4.250% 12/15/42							
12/04/2012 060006871406	B	330,000.000	.9975		- 329,165	329,165	
Issue: 82967N108 - Sirius Xm Radio Inc							
12/05/2012 060006871405	S	- 15,905.000	2.7467	271	43,415	30,565	12,850
Issue: 78442P106 - Slm Corp							
12/06/2012 060006871405	S	- 3,300.000	17.0349	24	56,191	32,098	24,093
Issue: 674599105 - Occidental Petroleum Corporation							
12/10/2012 060006871405	B	2,835.000	75.2123	20	- 213,247	213,247	
Issue: 26884L109 - Equitable Corp							
12/14/2012 060006871405	S	- 740.000	56.7701	14	41,996	37,091	4,905
Issue: 13342B105 - Cameron Intl Corp							
12/17/2012 060006871405	B	255.000	54.0458	2	- 13,783	13,783	
Issue: 26884L109 - Equitable Corp							
12/17/2012 060006871405	S	- 840.000	57.0706	15	47,924	42,103	5,821
Issue: 863667101 - Stryker Corp							
12/20/2012 060006871408	B	2,673.000	56.1855	80	- 150,264	150,264	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 771195104 - Roche Hldg Ltd A D R							
12/20/2012 060006871408	B	2,885.000	50.6833	87	- 146,308	146,308	
Issue: 580645109 - McGraw Hill Companies Inc							
12/26/2012 060006871405	S	- 770.000	53.7768	6	41,402	32,244	9,158
Issue: 13342B105 - Cameron Intl Corp							
12/26/2012 060006871405	B	850.000	55.3578	23	- 47,077	47,077	
Total For J.P. Morgan Securities LLC				**8,899**	**71,314,920**	**70,279,284**	**1,035,634**
Broker: Knight Equity Markets L.P.							
Issue: 249030107 - Dentsply Intl Inc New							
01/30/2012 060006871404	S	- 3,480.000	37.6895	142	131,018	116,750	14,268
Issue: 302491303 - F M C Corporation							
02/06/2012 060006871403	S	- 1,700.000	93.7149	71	159,244	119,413	39,832
Issue: 302491303 - F M C Corporation							
02/07/2012 060006871403	S	- 900.000	93.1926	38	83,836	63,218	20,617
Issue: 748356102 - Questar Corp							
02/28/2012 060006871403	B	4,070.000	19.1940	163	- 78,282	78,282	
Issue: 748356102 - Questar Corp							
02/29/2012 060006871403	B	1,357.000	19.2707	54	- 26,205	26,205	
Issue: 704549104 - Peabody Energy Corp							
03/06/2012 060006871403	B	587.000	30.6519	23	- 18,016	18,016	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 808513105 - Schwab Charles Corp							
03/29/2012 060006871408	B	34,017.000	14.2988	1,021	- 487,423	487,423	
Issue: 781846209 - Rush Enterprises Inc							
04/20/2012 060006871408	S	- 1,860.000	19.6230	57	36,442	33,050	3,393
Issue: 781846209 - Rush Enterprises Inc							
04/23/2012 060006871408	S	- 10,410.000	18.7130	317	194,486	184,971	9,514
Issue: 550021109 - Lululemon Athletica Inc							
05/03/2012 060006871404	B	6,450.000	80.4985	258	- 519,473	519,473	
Issue: 580645109 - McGraw Hill Companies Inc							
07/02/2012 060006871408	S	- 26,362.000	44.7725	422	1,179,871	1,139,055	40,816
Issue: 60689B107 - Mmodal Inc							
07/02/2012 060006871408	S	- 109,549.000	12.9185	1,675	1,413,534	1,161,210	252,324
Issue: 393122106 - Green Mountain Coffee Roasters Inc							
07/02/2012 060006871408	S	- 18,041.000	21.5102	279	387,786	1,095,549	- 707,763
Issue: 678026105 - Oil States International Inc							
07/02/2012 060006871408	S	- 6,714.000	65.7202	111	441,135	476,883	- 35,748
Issue: M9068E105 - Sodastream International Ltd							
07/02/2012 060006871408	S	- 39,162.000	40.1762	623	1,572,758	1,705,085	- 132,327
Issue: 38259P508 - Google Inc Cl A							
07/02/2012 060006871408	B	3,170.000	578.7547	48	- 1,834,700	1,834,700	
Issue: 600544100 - Miller Herman Inc							
07/03/2012 060006871417	B	7,200.000	19.3326	72	- 139,267	139,267	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 48123V102 - J2 Global Inc							
07/03/2012 060006871417	B	6,859.000	26.7277	69	- 183,394	183,394	
Issue: 179895107 - Clarcor Inc							
07/03/2012 060006871417	B	8,520.000	48.7474	85	- 415,413	415,413	
Issue: 646025106 - New Jersey Resources Corp							
07/03/2012 060006871417	B	4,691.000	44.2031	47	- 207,404	207,404	
Issue: 747316107 - Quaker Chem Corp							
07/03/2012 060006871417	B	2,100.000	48.3489	21	- 101,554	101,554	
Issue: 129603106 - Calgon Carbon Corp							
07/03/2012 060006871417	B	13,301.000	14.9042	133	- 198,374	198,374	
Issue: 942749102 - Watts Water Technologies Cl A							
07/03/2012 060006871417	B	4,472.000	33.8580	45	- 151,458	151,458	
Issue: 603158106 - Minerals Technologies Inc							
07/03/2012 060006871417	B	5,700.000	64.5727	57	- 368,121	368,121	
Issue: 978097103 - Wolverine World Wide Inc							
07/03/2012 060006871417	B	9,700.000	38.2760	97	- 371,374	371,374	
Issue: 878377100 - Techne Corp							
07/03/2012 060006871417	B	5,400.000	75.1161	54	- 405,681	405,681	
Issue: 587118100 - Mens Wearhouse Inc							
07/03/2012 060006871417	B	10,900.000	27.5989	109	- 300,937	300,937	
Issue: 838518108 - South Jersey Inds Inc							
07/03/2012 060006871417	B	7,000.000	52.7447	70	- 369,283	369,283	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 549764108 - Lufkin Inds Inc							
07/03/2012 060006871417	B	9,900.000	55.6668	99	- 551,200	551,200	
Issue: 192479103 - Coherent Inc							
07/03/2012 060006871417	B	1,900.000	43.8251	19	- 83,287	83,287	
Issue: 902104108 - II-VI Inc							
07/03/2012 060006871417	B	6,800.000	16.9879	68	- 115,586	115,586	
Issue: 443320106 - Hub Group Inc Cl A							
07/03/2012 060006871417	B	8,600.000	36.3227	86	- 312,461	312,461	
Issue: 803062108 - Sapient Corp							
07/03/2012 060006871417	B	48,200.000	10.4491	482	- 504,129	504,129	
Issue: 140781105 - Carbo Ceramics Inc							
07/03/2012 060006871417	B	8,200.000	77.2177	82	- 633,267	633,267	
Issue: 73172K104 - Polycom Inc							
07/03/2012 060006871417	B	33,700.000	10.7368	337	- 362,167	362,167	
Issue: 371559105 - Genesee & Wyo Inc Cl A							
07/03/2012 060006871417	B	11,800.000	54.1942	118	- 639,610	639,610	
Issue: 62855J104 - Myriad Genetics Inc							
07/03/2012 060006871417	B	16,700.000	25.5153	167	- 426,273	426,273	
Issue: 44930G107 - Icu Med Inc							
07/03/2012 060006871417	B	6,505.000	53.1859	65	- 346,039	346,039	
Issue: 749660106 - Rpc Energy Svcs Inc							
07/03/2012 060006871417	B	16,900.000	11.9748	169	- 202,543	202,543	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 535555106 - Lindsay Corporation							
07/03/2012 060006871417	B	7,300.000	67.7148	73	- 494,391	494,391	
Issue: 829073105 - Simpson Mfg Co Inc							
07/03/2012 060006871417	B	5,183.000	29.5408	52	- 153,162	153,162	
Issue: 521050104 - Layne Christensen Co							
07/03/2012 060006871417	B	2,400.000	21.6246	24	- 51,923	51,923	
Issue: 640491106 - Neogen Corp							
07/03/2012 060006871417	B	2,241.000	47.6825	22	- 106,879	106,879	
Issue: 88157K101 - Tesco Corp							
07/03/2012 060006871417	B	3,517.000	12.6977	35	- 44,693	44,693	
Issue: 727493108 - Plantronics Inc							
07/03/2012 060006871417	B	9,898.000	34.2783	99	- 339,386	339,386	
Issue: 51476K103 - Landauer Inc							
07/03/2012 060006871417	B	3,200.000	60.0622	32	- 192,231	192,231	
Issue: 453836108 - Independent Bk Corp Mass							
07/03/2012 060006871417	B	2,817.000	29.8536	28	- 84,126	84,126	
Issue: 22002T108 - Corporate Office Pptys Tr							
07/03/2012 060006871417	B	13,600.000	23.3265	136	- 317,376	317,376	
Issue: 968223206 - Wiley John & Sons Inc							
07/03/2012 060006871417	B	6,472.000	49.2236	65	- 318,640	318,640	
Issue: 902788108 - Umb Finl Corp							
07/03/2012 060006871417	B	4,700.000	51.8986	47	- 243,970	243,970	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 029899101 - American States Water Co							
07/03/2012 060006871417	B	1,600.000	40.3189	16	- 64,526	64,526	
Issue: 739276103 - Power Integrations Inc							
07/03/2012 060006871417	B	7,387.000	38.5880	74	- 285,123	285,123	
Issue: 675746309 - Ocwen Financial Corporation							
07/03/2012 060006871417	B	38,800.000	18.9110	388	- 734,135	734,135	
Issue: 81616X103 - Select Comfort Corp							
07/03/2012 060006871417	B	32,000.000	21.6285	320	- 692,432	692,432	
Issue: 253922108 - Dime Cmnty Bancorp Inc							
07/03/2012 060006871417	B	1,500.000	13.9813	15	- 20,987	20,987	
Issue: 258278100 - Dorman Products Inc							
07/03/2012 060006871417	B	2,843.000	25.8660	28	- 73,565	73,565	
Issue: 101388106 - Bottomline Technologies Del Inc							
07/03/2012 060006871417	B	8,439.000	18.1752	84	- 153,465	153,465	
Issue: 955306105 - West Pharmaceutical Svcs Inc							
07/03/2012 060006871417	B	3,992.000	50.8760	40	- 203,137	203,137	
Issue: 911163103 - United Nat Foods Inc							
07/03/2012 060006871417	B	5,968.000	55.2016	60	- 329,503	329,503	
Issue: 35952W103 - Fuel Systems Solutions Inc							
07/03/2012 060006871417	B	9,898.000	17.7185	99	- 175,477	175,477	
Issue: 878155100 - Team Inc							
07/03/2012 060006871417	B	1,600.000	32.0357	16	- 51,273	51,273	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 904214103 - Umpqua Holdings Corp							
07/03/2012 060006871417	B	46,800.000	13.5232	468	- 633,354	633,354	
Issue: 27579R104 - East West Bancorp Inc							
07/03/2012 060006871417	B	16,810.000	23.6272	168	- 397,341	397,341	
Issue: 138098108 - Cantel Medical Corp							
07/03/2012 060006871417	B	6,479.000	28.3000	65	- 183,420	183,420	
Issue: 929740108 - Wabtec Corp							
07/03/2012 060006871417	B	6,400.000	78.4619	64	- 502,220	502,220	
Issue: 405217100 - Hain Celestial Group Inc							
07/03/2012 060006871417	B	7,000.000	55.2847	70	- 387,063	387,063	
Issue: 296315104 - E S C O Technologies Inc							
07/03/2012 060006871417	B	5,100.000	36.8967	51	- 188,224	188,224	
Issue: 92849E101 - Vitamin Shoppe Inc							
07/03/2012 060006871417	B	8,500.000	56.0113	85	- 476,181	476,181	
Issue: 768573107 - Riverbed Technology Inc							
07/03/2012 060006871417	B	10,700.000	16.1974	107	- 173,419	173,419	
Issue: 204166102 - Commvault Systems Inc							
07/03/2012 060006871417	B	9,000.000	49.8390	90	- 448,641	448,641	
Issue: 50077C106 - Kraton Performance Polymers							
07/03/2012 060006871417	B	3,598.000	22.6348	36	- 81,476	81,476	
Issue: M22013102 - Ceragon Networks Ltd							
07/03/2012 060006871417	B	3,780.000	8.5614	38	- 32,400	32,400	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 44980X109 - Ipg Photonics Corp							
07/03/2012 060006871417	B	6,300.000	45.6169	63	- 287,449	287,449	
Issue: 589584101 - Meridian Bioscience Inc							
07/03/2012 060006871417	B	4,500.000	20.5498	45	- 92,519	92,519	
Issue: 428567101 - Hibbett Sports Inc							
07/03/2012 060006871417	B	4,700.000	58.3468	47	- 274,277	274,277	
Issue: 747582104 - Quality Systems Inc							
07/03/2012 060006871417	B	10,618.000	27.9956	106	- 297,363	297,363	
Issue: 671074102 - O Y O Geospace Corporation							
07/03/2012 060006871417	B	1,500.000	88.3759	15	- 132,579	132,579	
Issue: 029429107 - American Science & Engineering Inc							
07/03/2012 060006871417	B	6,200.000	57.3998	62	- 355,941	355,941	
Issue: 45867G101 - Interdigital Inc							
07/03/2012 060006871417	B	8,500.000	29.3294	85	- 249,385	249,385	
Issue: 062540109 - Bank Of Hawaii Corp							
07/03/2012 060006871417	B	10,487.000	46.3464	105	- 486,140	486,140	
Issue: 205306103 - Computer Programs & Systems							
07/03/2012 060006871417	B	1,900.000	58.9714	19	- 112,065	112,065	
Issue: 62914B100 - Nic Inc							
07/03/2012 060006871417	B	9,117.000	13.1956	91	- 120,395	120,395	
Issue: 39304D102 - Green Dot Corp Cl A							
07/03/2012 060006871417	B	16,300.000	24.8854	163	- 405,795	405,795	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 26613Q106 - Dupont Fabros Technology							
07/03/2012 060006871417	B	17,535.000	28.7698	175	- 504,654	504,654	
Issue: 594972408 - Microstrategy Inc Cl A							
07/03/2012 060006871417	B	1,600.000	133.0013	16	- 212,818	212,818	
Issue: 88224Q107 - Texas Capital Bancshares Inc							
07/03/2012 060006871417	B	5,050.000	41.4987	51	- 209,619	209,619	
Issue: 63886Q109 - Natural Gas Svcs Group							
07/03/2012 060006871417	B	1,400.000	15.2197	14	- 21,322	21,322	
Issue: 237266101 - Darling Intl Inc							
07/03/2012 060006871417	B	13,500.000	16.7778	135	- 226,635	226,635	
Issue: M9068E105 - Sodastream International Ltd							
07/03/2012 060006871417	B	8,200.000	42.2660	82	- 346,663	346,663	
Issue: 35804H106 - Fresh Market Inc							
07/03/2012 060006871417	B	6,500.000	55.6769	65	- 361,965	361,965	
Issue: 596278101 - Middleby Corp							
07/03/2012 060006871417	B	1,600.000	100.5456	16	- 160,889	160,889	
Issue: 116794108 - Bruker Corporation							
07/03/2012 060006871417	B	35,500.000	13.4507	355	- 477,855	477,855	
Issue: 03070L300 - Amerigon Incorporated							
07/03/2012 060006871417	B	4,694.000	11.6769	47	- 54,858	54,858	
Issue: 913915104 - Universal Technical Institut							
07/03/2012 060006871417	B	2,700.000	14.0197	27	- 37,880	37,880	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 82669G104 - Signature Bk							
07/03/2012 060006871417	B	5,338.000	61.5270	53	- 328,485	328,485	
Issue: 53217R207 - Life Time Fitness Inc							
07/03/2012 060006871417	B	7,500.000	47.5774	75	- 356,906	356,906	
Issue: 09227Q100 - Blackbaud Inc							
07/03/2012 060006871417	B	6,322.000	25.8233	63	- 163,318	163,318	
Issue: 19247A100 - Cohen & Steers Inc							
07/03/2012 060006871417	B	2,277.000	36.2169	23	- 82,489	82,489	
Issue: 57060D108 - Marketaxess Hldgs Inc							
07/03/2012 060006871417	B	9,400.000	27.0381	94	- 254,252	254,252	
Issue: 98233Q105 - Wright Express Corp							
07/03/2012 060006871417	B	7,013.000	63.3917	70	- 444,636	444,636	
Issue: 78486Q101 - Svb Finl Group							
07/03/2012 060006871417	B	4,199.000	58.7068	42	- 246,552	246,552	
Issue: 36191U106 - Gt Advanced Technologies Inc							
07/03/2012 060006871417	B	20,800.000	5.4789	208	- 114,169	114,169	
Issue: 462726100 - Irobot Corp							
07/03/2012 060006871417	B	5,500.000	22.3168	55	- 122,797	122,797	
Issue: 53635B107 - Liquidity Services Inc							
07/03/2012 060006871417	B	10,100.000	40.3260	101	- 407,394	407,394	
Issue: 48123V102 - J2 Global Inc							
07/05/2012 060006871417	B	7,641.000	26.8656	76	- 205,356	205,356	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 179895107 - Clarcor Inc							
07/05/2012 060006871417	B	6,080.000	48.8819	61	- 297,263	297,263	
Issue: 646025106 - New Jersey Resources Corp							
07/05/2012 060006871417	B	9,209.000	44.3326	92	- 408,351	408,351	
Issue: 747316107 - Quaker Chem Corp							
07/05/2012 060006871417	B	7,600.000	48.1751	76	- 366,207	366,207	
Issue: 129603106 - Calgon Carbon Corp							
07/05/2012 060006871417	B	9,099.000	14.8245	91	- 134,979	134,979	
Issue: 942749102 - Watts Water Technologies Cl A							
07/05/2012 060006871417	B	6,628.000	34.0622	66	- 225,831	225,831	
Issue: 192479103 - Coherent Inc							
07/05/2012 060006871417	B	3,400.000	44.1843	34	- 150,261	150,261	
Issue: 443320106 - Hub Group Inc Cl A							
07/05/2012 060006871417	B	1,900.000	36.2568	19	- 68,907	68,907	
Issue: 44930G107 - Icu Med Inc							
07/05/2012 060006871417	B	2,295.000	53.0389	23	- 121,747	121,747	
Issue: 829073105 - Simpson Mfg Co Inc							
07/05/2012 060006871417	B	7,117.000	29.5848	71	- 210,626	210,626	
Issue: 521050104 - Layne Christensen Co							
07/05/2012 060006871417	B	2,600.000	21.8023	26	- 56,712	56,712	
Issue: 640491106 - Neogen Corp							
07/05/2012 060006871417	B	13,459.000	47.7000	135	- 642,129	642,129	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88157K101 - Tesco Corp							
07/05/2012 060006871417	B	12,283.000	12.6273	123	- 155,224	155,224	
Issue: 727493108 - Plantronics Inc							
07/05/2012 060006871417	B	10,302.000	34.3169	103	- 353,636	353,636	
Issue: 453836108 - Independent Bk Corp Mass							
07/05/2012 060006871417	B	9,183.000	29.8039	92	- 273,781	273,781	
Issue: 968223206 - Wiley John & Sons Inc							
07/05/2012 060006871417	B	7,528.000	49.4288	75	- 372,175	372,175	
Issue: 902788108 - Umb Finl Corp							
07/05/2012 060006871417	B	7,900.000	52.0623	79	- 411,371	411,371	
Issue: 029899101 - American States Water Co							
07/05/2012 060006871417	B	4,300.000	40.3545	43	- 173,567	173,567	
Issue: 739276103 - Power Integrations Inc							
07/05/2012 060006871417	B	8,813.000	38.5535	88	- 339,860	339,860	
Issue: 258278100 - Dorman Products Inc							
07/05/2012 060006871417	B	4,657.000	25.7415	47	- 119,925	119,925	
Issue: 101388106 - Bottomline Technologies Del Inc							
07/05/2012 060006871417	B	5,261.000	18.3763	53	- 96,730	96,730	
Issue: 955306105 - West Pharmaceutical Svcs Inc							
07/05/2012 060006871417	B	9,508.000	50.8351	95	- 483,435	483,435	
Issue: 911163103 - United Nat Foods Inc							
07/05/2012 060006871417	B	6,032.000	55.1105	60	- 332,487	332,487	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 35952W103 - Fuel Systems Solutions Inc							
07/05/2012 060006871417	B	5,802.000	17.9362	58	- 104,124	104,124	
Issue: 878155100 - Team Inc							
07/05/2012 060006871417	B	14,900.000	32.1952	149	- 479,857	479,857	
Issue: 27579R104 - East West Bancorp Inc							
07/05/2012 060006871417	B	10,690.000	23.6382	107	- 252,799	252,799	
Issue: 138098108 - Cantel Medical Corp							
07/05/2012 060006871417	B	4,421.000	28.2319	44	- 124,857	124,857	
Issue: 204166102 - Commvault Systems Inc							
07/05/2012 060006871417	B	3,000.000	50.0110	30	- 150,063	150,063	
Issue: 50077C106 - Kraton Performance Polymers							
07/05/2012 060006871417	B	3,502.000	22.7426	35	- 79,680	79,680	
Issue: M22013102 - Ceragon Networks Ltd							
07/05/2012 060006871417	B	18,920.000	9.2043	189	- 174,335	174,335	
Issue: 589584101 - Meridian Bioscience Inc							
07/05/2012 060006871417	B	24,100.000	20.6060	241	- 496,846	496,846	
Issue: 428567101 - Hibbett Sports Inc							
07/05/2012 060006871417	B	6,500.000	59.6126	65	- 387,547	387,547	
Issue: 747582104 - Quality Systems Inc							
07/05/2012 060006871417	B	1,882.000	27.7666	19	- 52,276	52,276	
Issue: 671074102 - O Y O Geospace Corporation							
07/05/2012 060006871417	B	1,400.000	87.5569	14	- 122,594	122,594	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 062540109 - Bank Of Hawaii Corp							
07/05/2012 060006871417	B	5,413.000	46.1410	54	- 249,815	249,815	
Issue: 205306103 - Computer Programs & Systems							
07/05/2012 060006871417	B	4,800.000	58.4091	48	- 280,412	280,412	
Issue: 62914B100 - Nic Inc							
07/05/2012 060006871417	B	10,683.000	13.1638	107	- 140,736	140,736	
Issue: 26613Q106 - Dupont Fabros Technology							
07/05/2012 060006871417	B	4,265.000	28.7189	43	- 122,529	122,529	
Issue: 88224Q107 - Texas Capital Bancshares Inc							
07/05/2012 060006871417	B	6,250.000	41.5245	63	- 259,591	259,591	
Issue: 63886Q109 - Natural Gas Svcs Group							
07/05/2012 060006871417	B	9,800.000	15.3173	98	- 150,208	150,208	
Issue: 596278101 - Middleby Corp							
07/05/2012 060006871417	B	3,800.000	101.8014	38	- 386,883	386,883	
Issue: 03070L300 - Amerigon Incorporated							
07/05/2012 060006871417	B	12,806.000	11.7997	128	- 151,235	151,235	
Issue: 913915104 - Universal Technical Institut							
07/05/2012 060006871417	B	11,800.000	13.9891	118	- 165,189	165,189	
Issue: 82669G104 - Signature Bk							
07/05/2012 060006871417	B	4,962.000	61.7847	50	- 306,625	306,625	
Issue: 09227Q100 - Blackbaud Inc							
07/05/2012 060006871417	B	5,978.000	26.3555	60	- 157,613	157,613	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 19247A100 - Cohen & Steers Inc							
07/05/2012 060006871417	B	9,623.000	36.5857	96	- 352,160	352,160	
Issue: 98233Q105 - Wright Express Corp							
07/05/2012 060006871417	B	2,887.000	63.3922	29	- 183,042	183,042	
Issue: 78486Q101 - Svb Finl Group							
07/05/2012 060006871417	B	5,901.000	58.5535	59	- 345,583	345,583	
Issue: 462726100 - Irobot Corp							
07/05/2012 060006871417	B	3,000.000	22.3148	30	- 66,974	66,974	
Issue: 929740108 - Wabtec Corp							
07/10/2012 060006871417	S	- 425.000	75.0175	5	31,877	33,351	- 1,473
Issue: 929740108 - Wabtec Corp							
07/11/2012 060006871417	S	- 1,225.000	74.4022	27	91,116	96,128	- 5,012
Issue: 929740108 - Wabtec Corp							
07/12/2012 060006871417	S	- 1,200.000	73.5134	26	88,190	94,166	- 5,976
Issue: 88023U101 - Tempur Pedic Intl Inc							
07/13/2012 060006871417	B	7,400.000	25.5734	148	- 189,391	189,391	
Issue: 675746309 - Ocwen Financial Corporation							
07/17/2012 060006871417	S	- 6,550.000	19.5010	134	127,598	123,933	3,665
Issue: 929740108 - Wabtec Corp							
07/20/2012 060006871417	S	- 725.000	76.0900	16	55,150	56,892	- 1,743
Issue: 929740108 - Wabtec Corp							
07/23/2012 060006871417	S	- 450.000	74.3084	10	33,429	35,312	- 1,883

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 929740108 - Wabtec Corp							
07/24/2012 060006871417	S	- 1,200.000	77.8233	26	93,362	94,166	- 804
Issue: 74835Y101 - Questcor Pharmaceuticals Inc							
07/25/2012 060006871408	S	- 6,917.000	40.0050	110	276,605	307,842	- 31,237
Issue: 521865204 - Lear Corp							
07/30/2012 060006871405	S	- 840.000	35.8347	34	30,067	38,464	- 8,397
Issue: 521865204 - Lear Corp							
07/31/2012 060006871405	S	- 1,780.000	35.8338	55	63,729	81,507	- 17,777
Issue: 521865204 - Lear Corp							
08/01/2012 060006871405	S	- 1,370.000	35.9996	29	49,291	62,733	- 13,442
Issue: 675746309 - Ocwen Financial Corporation							
08/21/2012 060006871417	S	- 2,850.000	24.4649	59	69,666	53,925	15,742
Issue: M9068E105 - Sodastream International Ltd							
08/21/2012 060006871417	B	1,500.000	38.1840	30	- 57,306	57,306	
Issue: 594972408 - Microstrategy Inc Cl A							
09/05/2012 060006871417	B	625.000	125.7611	13	- 78,613	78,613	
Issue: 57060D108 - Marketaxess Hldgs Inc							
09/05/2012 060006871417	B	1,050.000	33.9120	21	- 35,629	35,629	
Issue: 57060D108 - Marketaxess Hldgs Inc							
09/06/2012 060006871417	B	950.000	30.6082	19	- 29,097	29,097	
Issue: 258278100 - Dorman Products Inc							
09/19/2012 060006871417	B	150.000	29.7000	3	- 4,458	4,458	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 26613Q106 - Dupont Fabros Technology							
09/19/2012 060006871417	B	1,400.000	26.4974	28	- 37,124	37,124	
Issue: 258278100 - Dorman Products Inc							
09/20/2012 060006871417	B	525.000	29.9839	11	- 15,752	15,752	
Issue: 258278100 - Dorman Products Inc							
09/21/2012 060006871417	B	900.000	30.3379	18	- 27,322	27,322	
Issue: 258278100 - Dorman Products Inc							
09/24/2012 060006871417	B	525.000	30.6047	11	- 16,078	16,078	
Issue: 258278100 - Dorman Products Inc							
09/25/2012 060006871417	B	225.000	31.3012	5	- 7,047	7,047	
Issue: 768573107 - Riverbed Technology Inc							
09/25/2012 060006871417	S	- 2,350.000	22.9758	48	53,945	38,087	15,858
Issue: 640491106 - Neogen Corp							
10/03/2012 060006871417	S	- 1,025.000	42.8101	21	43,859	48,900	- 5,041
Issue: 39304D102 - Green Dot Corp Cl A							
10/03/2012 060006871417	B	4,225.000	12.5969	85	- 53,306	53,306	
Issue: 594972408 - Microstrategy Inc Cl A							
10/03/2012 060006871417	B	675.000	130.6850	14	- 88,226	88,226	
Issue: 640491106 - Neogen Corp							
10/04/2012 060006871417	S	- 275.000	42.8221	6	11,770	13,120	- 1,349
Issue: 39304D102 - Green Dot Corp Cl A							
10/04/2012 060006871417	B	1,975.000	12.5524	40	- 24,830	24,830	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 39304D102 - Green Dot Corp Cl A							
10/17/2012 060006871417	S	- 1,850.000	10.6551	37	19,675	39,790	- 20,115
Issue: 39304D102 - Green Dot Corp Cl A							
10/18/2012 060006871417	S	- 725.000	10.4325	15	7,549	15,593	- 8,044
Issue: 39304D102 - Green Dot Corp Cl A							
10/19/2012 060006871417	S	- 3,300.000	10.0117	50	32,988	70,977	- 37,988
Issue: 39304D102 - Green Dot Corp Cl A							
10/22/2012 060006871417	S	- 3,250.000	10.0894	49	32,741	69,901	- 37,160
Issue: 39304D102 - Green Dot Corp Cl A							
10/23/2012 060006871417	S	- 2,900.000	9.9834	44	28,908	62,373	- 33,466
Issue: 13342B105 - Cameron Intl Corp							
10/24/2012 060006871408	B	3,403.000	51.6554	51	- 175,834	175,834	
Issue: 371559105 - Genesee & Wyo Inc Cl A							
10/24/2012 060006871417	S	- 1,475.000	70.7784	24	104,374	79,951	24,422
Issue: 39304D102 - Green Dot Corp Cl A							
10/24/2012 060006871417	S	- 1,625.000	9.8622	25	16,001	34,951	- 18,949
Issue: 39304D102 - Green Dot Corp Cl A							
10/25/2012 060006871417	S	- 2,450.000	9.7780	37	23,919	52,695	- 28,776
Issue: 39304D102 - Green Dot Corp Cl A							
10/26/2012 060006871417	S	- 4,250.000	9.9747	65	42,328	91,409	- 49,082
Issue: 39304D102 - Green Dot Corp Cl A							
10/31/2012 060006871417	S	- 875.000	10.0234	13	8,757	18,820	- 10,062

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 73172K104 - Polycom Inc							
11/01/2012 060006871417	B	8,300.000	10.4612	125	- 86,952	86,952	
Issue: 73172K104 - Polycom Inc							
11/02/2012 060006871417	B	4,100.000	10.3553	62	- 42,518	42,518	
Issue: 81616X103 - Select Comfort Corp							
11/06/2012 060006871417	B	1,700.000	28.1093	34	- 47,820	47,820	
Issue: 81616X103 - Select Comfort Corp							
11/07/2012 060006871417	B	2,300.000	27.8314	46	- 64,058	64,058	
Issue: 36191U106 - Gt Advanced Technologies Inc							
11/19/2012 060006871417	S	- 10,075.000	3.1972	101	32,110	55,301	- 23,190
Issue: 36191U106 - Gt Advanced Technologies Inc							
11/20/2012 060006871417	S	- 10,725.000	3.0661	108	32,776	58,868	- 26,093
Issue: 371559105 - Genesee & Wyo Inc Cl A							
11/27/2012 060006871417	S	- 675.000	73.0739	15	49,310	36,588	12,722
Issue: 371559105 - Genesee & Wyo Inc Cl A							
11/28/2012 060006871417	S	- 625.000	72.6044	14	45,364	33,878	11,487
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/04/2012 060006871417	S	- 1,075.000	14.7375	22	15,821	19,145	- 3,324
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/05/2012 060006871417	S	- 675.000	14.4838	14	9,763	12,021	- 2,258
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/06/2012 060006871417	S	- 525.000	14.2219	11	7,456	9,350	- 1,894

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/07/2012 060006871417	S	- 875.000	14.2740	18	12,472	15,583	- 3,111
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/10/2012 060006871417	S	- 1,450.000	14.3144	29	20,726	25,823	- 5,097
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/11/2012 060006871417	S	- 1,375.000	14.4079	28	19,783	24,487	- 4,704
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/12/2012 060006871417	S	- 1,825.000	14.3797	37	26,206	32,501	- 6,295
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/13/2012 060006871417	S	- 1,025.000	14.2621	21	14,598	18,254	- 3,656
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/14/2012 060006871417	S	- 1,500.000	14.2854	30	21,398	26,713	- 5,316
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/17/2012 060006871417	S	- 700.000	14.1861	14	9,916	12,466	- 2,550
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/18/2012 060006871417	S	- 2,075.000	14.3583	42	29,751	36,954	- 7,202
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/19/2012 060006871417	S	- 1,250.000	14.3071	25	17,858	22,261	- 4,403
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/20/2012 060006871417	S	- 825.000	14.2125	17	11,709	14,692	- 2,984
Issue: 35952W103 - Fuel Systems Solutions Inc							
12/21/2012 060006871417	S	- 525.000	14.0423	11	7,362	9,350	- 1,988

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 Knight Equity Markets L.P.				**19,302**	**47,184,001**	**48,037,023**	**- 853,019**
Broker: Morgan Stanley & Co., Incorpor							
Issue: 00751Y106 - Advance Auto Parts Inc							
01/06/2012 060006871403	S	- 2,200.000	71.5558	91	157,332	115,353	41,979
Issue: 867914103 - Suntrust Bks Inc							
01/09/2012 060006871405	B	490.000	20.0642	3	- 9,835	9,835	
Issue: 754730109 - Raymond James Finl Inc							
01/09/2012 060006871405	S	- 760.000	33.0474	6	25,110	22,062	3,048
Issue: 478045AA5 - John Sevier Comb 4.626% 1/15/42							
01/10/2012 060006871406	B	140,000.000	1.0000		- 140,000	140,000	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/10/2012 060006871406	S	- 90,000.000	1.0189		91,698	92,052	- 354
Issue: 055921100 - B M C Software Inc							
01/11/2012 060006871405	S	- 100.000	31.7400	1	3,173	3,811	- 637
Issue: 575767AJ7 - Mass Mutual Life Ins 5.375% 12/01/41							
01/11/2012 060006871406	B	175,000.000	.9967		- 174,417	174,417	
Issue: 25179MAL7 - Devon Energy Corp 5.600% 7/15/41							
01/11/2012 060006871406	S	- 140,000.000	1.2106		169,481	140,502	28,979
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/11/2012 060006871406	B	125,000.000	1.1595		- 144,941	144,941	

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							
01/11/2012 060006871406	S	- 125,000.000	1.1570		144,624	144,570	54
Issue: 001055102 - Aflac Inc							
01/12/2012 060006871403	S	- 2,016.000	44.2174	82	89,060	84,121	4,939
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/12/2012 060006871406	S	- 1,015,000.000	.4238		343,547	343,547	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/12/2012 060006871406	B	1,015,000.000	.4196		- 425,935	425,935	
Issue: 189054109 - Clorox Co							
01/13/2012 060006871404	B	4,360.000	67.8604	174	- 296,046	296,046	
Issue: 254709108 - Discover Finl Svcs							
01/13/2012 060006871404	S	- 9,800.000	26.4193	397	258,512	232,869	25,643
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
01/17/2012 060006871406	S	- 70,000.000	1.1525		80,675	71,270	9,405
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/17/2012 060006871406	B	45,000.000	1.1752		- 52,882	52,882	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/18/2012 060006871406	B	45,000.000	1.1619		- 52,284	52,284	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/18/2012 060006871406	S	- 210,000.000	1.1681		245,298	243,769	1,529
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
01/18/2012 060006871406	B	515,000.000	1.0118		- 521,055	521,055	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 655664100 - Nordstrom Inc							
01/19/2012 060006871404	S	- 4,310.000	50.3554	177	216,855	198,013	18,843
Issue: 031100100 - Ametek Inc							
01/19/2012 060006871404	S	- 4,310.000	46.1772	176	198,848	196,085	2,763
Issue: 478045AA5 - John Sevier Comb 4.626% 1/15/42							
01/19/2012 060006871406	B	105,000.000	1.0477		- 110,007	110,007	
Issue: 478045AA5 - John Sevier Comb 4.626% 1/15/42							
01/19/2012 060006871406	B	45,000.000	1.0421		- 46,895	46,895	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/19/2012 060006871406	S	- 65,000.000	1.1436		74,331	75,422	- 1,091
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/19/2012 060006871406	S	- 30,000.000	1.1390		34,170	34,824	- 655
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/19/2012 060006871406	B	70,000.000	1.0170		- 71,187	71,187	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/19/2012 060006871406	S	- 70,000.000	1.0272		71,903	71,187	716
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/19/2012 060006871406	B	30,000.000	1.0127		- 30,382	30,382	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
01/19/2012 060006871406	S	- 30,000.000	1.0158		30,473	30,382	91
Issue: 565849106 - Marathon Oil Corporation							
01/23/2012 060006871404	S	- 10,288.000	32.2048	418	330,905	299,998	30,907

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 98212B103 - Wpx Energy Inc							
01/25/2012 060006871405	B	1,835.000	15.9782	50	- 29,370	29,370	
Issue: 277432100 - Eastman Chem Co							
01/26/2012 060006871403	S	- 290.000	47.5265	12	13,771	9,530	4,241
Issue: 87425E103 - Talisman Energy Inc							
01/26/2012 060006871403	B	600.000	11.8967	24	- 7,162	7,162	
Issue: 36467W109 - Gamestop Corp Cl A							
01/26/2012 060006871403	B	575.000	24.6144	23	- 14,176	14,176	
Issue: 87425E103 - Talisman Energy Inc							
01/27/2012 060006871403	B	500.000	11.7601	20	- 5,900	5,900	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
01/30/2012 060006871406	B	35,000.000	1.1561		- 40,463	40,463	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
01/30/2012 060006871406	S	- 45,000.000	1.2272		55,223	51,890	3,332
Issue: G94368100 - Warner Chilcott Plc Class A							
01/30/2012 060006871408	S	- 28,380.000	16.6271	1,144	470,733	638,729	- 167,997
Issue: 87425E103 - Talisman Energy Inc							
01/31/2012 060006871403	B	336.000	11.8160	13	- 3,984	3,984	
Issue: 912828RR3 - U S Treasury Nt 2.000% 11/15/21							
01/31/2012 060006871406	B	380,000.000	1.0163		- 386,175	386,175	
Issue: 055451AL2 - Bhp Finance USA 3.250% 11/21/21							
01/31/2012 060006871406	S	- 390,000.000	1.0481		408,767	386,478	22,289

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 487836108 - Kellogg Co							
02/02/2012 060006871404	B	9,720.000	50.7347	389	- 493,530	493,530	
Issue: 125509109 - Cigna Corp							
02/02/2012 060006871405	B	960.000	43.0507	26	- 41,355	41,355	
Issue: 92553P201 - Viacom Inc Class B							
02/02/2012 060006871405	S	- 1,110.000	45.4521	31	50,421	34,070	16,351
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/02/2012 060006871406	B	265,000.000	1.1532		- 305,609	305,609	
Issue: 912810QS0 - U S Treasury Bd 3.750% 8/15/41							
02/03/2012 060006871406	B	55,000.000	1.1236		- 61,800	61,800	
Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39							
02/06/2012 060006871406	S	- 30,000.000	1.2588		37,763	22,158	15,605
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
02/06/2012 060006871406	B	30,000.000	1.2601		- 37,802	37,802	
Issue: 693475105 - P N C Financial Services Group Inc							
02/07/2012 060006871409	S	- 400.000	60.8314	20	24,312	18,313	5,999
Issue: 693475105 - P N C Financial Services Group Inc							
02/08/2012 060006871409	S	- 600.000	60.4194	31	36,221	27,470	8,751
Issue: 247916208 - Denbury Resources Inc							
02/10/2012 060006871403	S	- 130.000	19.0791	5	2,475	2,336	139
Issue: 704549104 - Peabody Energy Corp							
02/10/2012 060006871403	B	1,000.000	35.8501	40	- 35,890	35,890	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
02/13/2012 060006871402	B	3,000.000	1.0491		- 3,147	3,147	
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
02/13/2012 060006871402	B	4,000.000	1.0153		- 4,061	4,061	
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
02/13/2012 060006871402	B	3,000.000	1.0175		- 3,053	3,053	
Issue: 704549104 - Peabody Energy Corp							
02/13/2012 060006871403	B	1,197.000	35.6658	48	- 42,740	42,740	
Issue: 704549104 - Peabody Energy Corp							
02/14/2012 060006871403	B	2,647.000	34.9537	106	- 92,628	92,628	
Issue: 886547108 - Tiffany & Co							
02/14/2012 060006871404	S	- 1,800.000	65.0806	74	117,071	118,672	- 1,601
Issue: 278642103 - E Bay Inc							
02/14/2012 060006871404	S	- 15,770.000	32.8896	641	518,028	292,065	225,964
Issue: 260543CF8 - Dow Chemical Co 4.125% 11/15/21							
02/15/2012 060006871402	B	20,000.000	1.0615		- 21,230	21,230	
Issue: 46625HJD3 - Jpmorgan Chase 4.500% 1/24/22							
02/16/2012 060006871402	B	3,000.000	1.0254		- 3,076	3,076	
Issue: 573284106 - Martin Marietta Matls Inc							
02/16/2012 060006871403	S	- 700.000	89.2259	29	62,429	56,702	5,727
Issue: 573284106 - Martin Marietta Matls Inc							
02/17/2012 060006871403	S	- 71.000	89.9529	3	6,384	5,751	633

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
02/22/2012 060006871406	S	- 95,000.000	.9425		89,541	86,145	3,397
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
02/22/2012 060006871406	B	55,000.000	.9909		- 54,502	54,502	
Issue: 459506101 - Intl Flavors Fragrances							
02/23/2012 060006871403	B	400.000	57.4918	16	- 23,013	23,013	
Issue: 459506101 - Intl Flavors Fragrances							
02/24/2012 060006871403	B	200.000	57.4673	8	- 11,501	11,501	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/28/2012 060006871406	B	335,000.000	1.0056		- 336,884	336,884	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/28/2012 060006871406	B	785,000.000	.3795		- 297,939	297,939	
Issue: 9128334U1 - U S Treas Bd Strip 8/15/32							
02/28/2012 060006871406	S	- 820,000.000	.5316		269,754	269,754	
Issue: 61747WAL3 - Morgan Stanley 5.500% 7/28/21							
02/28/2012 060006871406	B	235,000.000	.9850		- 231,482	231,482	
Issue: 767201AQ9 - Rio Tinto Fin USA 3.750% 9/20/21							
02/28/2012 060006871406	S	- 350,000.000	1.0685		373,965	349,104	24,861
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
02/29/2012 060006871406	S	- 185,000.000	1.0084		186,561	185,037	1,523
Issue: 36467W109 - Gamestop Corp Cl A							
03/01/2012 060006871403	B	860.000	23.6710	34	- 20,391	20,391	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
03/01/2012 060006871406	B	75,000.000	.9969		- 74,766	74,766	
Issue: 845467AF6 - Southwestern Energy 4.100% 3/15/22							
03/01/2012 060006871406	S	- 85,000.000	.9980		84,826	84,895	- 70
Issue: 36467W109 - Gamestop Corp Cl A							
03/02/2012 060006871403	B	9,776.000	23.8573	391	- 233,620	233,620	
Issue: 912810QQ4 - U S Treasury Bd 4.375% 5/15/41							
03/02/2012 060006871406	S	- 60,000.000	1.2539		75,237	75,109	128
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/02/2012 060006871406	B	70,000.000	1.0038		- 70,268	70,268	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/05/2012 060006871406	B	265,000.000	1.0021		- 265,559	265,559	
Issue: 71656LAK7 - Petroleos M T N 6.500% 6/02/41							
03/06/2012 060006871406	S	- 190,000.000	1.1350		215,650	194,049	21,601
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/06/2012 060006871406	B	130,000.000	1.0101		- 131,315	131,315	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/06/2012 060006871406	B	155,000.000	1.0068		- 156,047	156,047	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
03/07/2012 060006871406	B	170,000.000	1.0028		- 170,471	170,471	
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
03/07/2012 060006871406	B	195,000.000	1.0025		- 195,480	195,480	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
03/07/2012 060006871406	S	- 225,000.000	1.1021		247,961	225,899	22,063
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/07/2012 060006871406	B	160,000.000	1.0056		- 160,900	160,900	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/07/2012 060006871406	S	- 65,000.000	1.0061		65,399	65,361	38
Issue: 292505AJ3 - Ecana Corp 3.900% 11/15/21							
03/08/2012 060006871402	B	7,000.000	.9848		- 6,894	6,894	
Issue: 231021AJ5 - Cummins Engine Inc 7.125% 3/01/28							
03/08/2012 060006871406	S	- 85,000.000	1.2891		109,569	105,171	4,398
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/08/2012 060006871406	B	60,000.000	.9919		- 59,513	59,513	
Issue: 912828MP2 - U S Treasury Nt 3.625% 2/15/20							
03/09/2012 060006871402	S	- 25,000.000	1.1497		28,742	26,091	2,651
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
03/09/2012 060006871406	S	- 440,000.000	.4401		177,728	177,728	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
03/09/2012 060006871406	S	- 455,000.000	.4393		183,787	183,787	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
03/09/2012 060006871406	B	450,000.000	.4067		- 183,002	183,002	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
03/09/2012 060006871406	B	465,000.000	.4295		- 199,694	199,694	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/09/2012 060006871406	B	35,000.000	.9857		- 34,498	34,498	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/19/2012 060006871406	B	25,000.000	.9395		- 23,486	23,486	
Issue: 14043DAB7 - Capital One Cap 8.875% 5/15/40							
03/21/2012 060006871406	S	- 110,000.000	1.0263		112,888	109,888	2,999
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
03/21/2012 060006871406	B	65,000.000	.9420		- 61,227	61,227	
Issue: 845467109 - Southwestern Energy Co							
03/22/2012 060006871403	B	1,600.000	32.2759	64	- 51,705	51,705	
Issue: 035710409 - Annaly Cap Mgmt Inc							
03/28/2012 060006871405	S	- 195.000	15.6601	1	3,052	3,404	- 352
Issue: 460146BU6 - International Paper 5.300% 4/01/15							
03/29/2012 060006871402	S	- 25,000.000	1.1001		27,504	24,528	2,976
Issue: 460146CG6 - Intl Paper Co 4.750% 2/15/22							
03/29/2012 060006871402	B	22,000.000	1.0609		- 23,339	23,339	
Issue: 01F030447 - FNMA Tba 15Yr 3.000% 4/15/26							
04/01/2012 060006871402	B	105,000.000	1.0357		- 108,749	108,749	
Issue: 320517105 - First Horizon National Corp							
04/02/2012 060006871403	S	- 600.000	10.4763	24	6,262	6,276	- 14
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/03/2012 060006871406	B	150,000.000	.9667		- 145,008	145,008	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030447 - FNMA Tba 15Yr 3.000% 4/15/26							
04/04/2012 060006871402	S	- 105,000.000	1.0343		108,601	108,749	- 148
Issue: 845467109 - Southwestern Energy Co							
04/04/2012 060006871403	B	1,242.000	29.9623	50	- 37,263	37,263	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/04/2012 060006871406	B	310,000.000	.9522		- 295,178	295,178	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/17/2012 060006871406	S	- 180,000.000	.9971		179,473	175,460	4,013
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/18/2012 060006871406	S	- 1,030,000.000	.4106		351,257	351,257	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
04/18/2012 060006871406	B	1,030,000.000	.4179		- 430,396	430,396	
Issue: 60871RAD2 - Molson Coors Brewing 5.000% 5/01/42							
04/26/2012 060006871406	B	175,000.000	.9982		- 174,676	174,676	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
04/26/2012 060006871406	S	- 140,000.000	1.0020		140,279	138,942	1,337
Issue: 01F030454 - FNMA Tba 15Yr 3.000% 5/15/26							
05/01/2012 060006871402	B	105,000.000	1.0318		- 108,343	108,343	
Issue: 01F030454 - FNMA Tba 15Yr 3.000% 5/15/26							
05/02/2012 060006871402	S	- 105,000.000	1.0441		109,627	108,343	1,284
Issue: 912828SF8 - U S Treasury Nt 2.000% 2/15/22							
05/02/2012 060006871406	S	- 240,000.000	1.0073		241,753	238,741	3,012

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05565QBZ0 - Bp Capital Plc 3.245% 5/06/22							
05/02/2012 060006871406	B	250,000.000	1.0000		- 250,000	250,000	
Issue: 690742101 - Owens Corning Inc							
05/03/2012 060006871404	B	4,300.000	34.9610	172	- 150,504	150,504	
Issue: 25179MAN3 - Devon Energy Corp 4.750% 5/15/42							
05/07/2012 060006871406	B	465,000.000	.9912		- 460,885	460,885	
Issue: 912810QT8 - U S Treasury Bd 3.125% 11/15/41							
05/07/2012 060006871406	S	- 375,000.000	1.0130		379,863	372,770	7,093
Issue: 462846106 - Iron Mountain Inc							
05/10/2012 060006871403	B	2,600.000	30.9838	104	- 80,662	80,662	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/10/2012 060006871406	B	1,275,000.000	.4187		- 533,881	533,881	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/10/2012 060006871406	B	1,295,000.000	.3811		- 493,499	493,499	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/10/2012 060006871406	S	- 2,565,000.000	.4016		721,418	721,418	
Issue: 410345102 - Hanesbrands Inc							
05/11/2012 060006871403	B	500.000	26.7681	20	- 13,404	13,404	
Issue: 462846106 - Iron Mountain Inc							
05/14/2012 060006871403	B	1,600.000	30.7038	64	- 49,190	49,190	
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
05/14/2012 060006871406	S	- 240,000.000	1.0358		248,594	242,252	6,343

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GEM7 - Bank Of America Corp 5.700% 1/24/22							
05/14/2012 060006871406	S	- 155,000.000	1.0595		164,227	160,121	4,106
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/14/2012 060006871406	S	- 95,000.000	1.0364		98,462	97,143	1,319
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/14/2012 060006871406	B	200,000.000	.9980		- 199,594	199,594	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/14/2012 060006871406	B	135,000.000	.9964		- 134,515	134,515	
Issue: 462846106 - Iron Mountain Inc							
05/15/2012 060006871403	B	1,500.000	30.5216	60	- 45,842	45,842	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/15/2012 060006871406	S	- 250,000.000	1.0386		259,648	255,733	3,915
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/15/2012 060006871406	S	- 90,000.000	1.0413		93,713	92,064	1,649
Issue: 144141DB1 - Progress Energy Car 4.100% 5/15/42							
05/15/2012 060006871406	B	295,000.000	.9950		- 293,537	293,537	
Issue: 68233JAQ7 - Oncor Electric Del 5.300% 6/01/42							
05/15/2012 060006871406	B	125,000.000	.9976		- 124,699	124,699	
Issue: 912828RU6 - U S Treasury Nt 0.875% 11/30/16							
05/17/2012 060006871402	S	- 76,800.000	1.0095		77,529	76,747	782
Issue: 912828RU6 - U S Treasury Nt 0.875% 11/30/16							
05/17/2012 060006871402	S	- 88,200.000	1.0094		89,030	88,139	891

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 30303M102 - Facebook Inc A							
05/18/2012 060006871405	S	- 965.000	42.0000	40	40,490	36,670	3,820
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
05/18/2012 060006871406	S	- 40,000.000	1.0681		42,725	40,969	1,756
Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36							
05/18/2012 060006871406	B	60,000.000	1.1506		- 69,038	69,038	
Issue: 06051GEM7 - Bank Of America Corp 5.700% 1/24/22							
05/30/2012 060006871406	S	- 110,000.000	1.0608		116,689	113,634	3,055
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/30/2012 060006871406	B	95,000.000	1.0109		- 96,039	96,039	
Issue: 9128337S3 - U S Treas Bd Strip 11/15/32							
05/31/2012 060006871406	S	- 2,955,000.000	.5867		1,121,237	1,121,237	
Issue: 01F030462 - FNMA Tba 15Yr 3.000% 6/15/27							
06/01/2012 060006871402	B	105,000.000	1.0416		- 109,372	109,372	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/01/2012 060006871406	S	- 1,270,000.000	.4716		371,977	371,977	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/01/2012 060006871406	B	1,270,000.000	.4663		- 592,252	592,252	
Issue: 20605P101 - Concho Res Inc							
06/04/2012 060006871403	B	800.000	83.2198	32	- 66,608	66,608	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/06/2012 060006871406	S	- 945,000.000	.4726		322,270	322,270	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
06/06/2012 060006871406	B	105,000.000	1.0083		- 105,870	105,870	
Issue: 61747WAL3 - Morgan Stanley 5.500% 7/28/21							
06/06/2012 060006871406	S	- 145,000.000	.9612		139,368	142,010	- 2,641
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/06/2012 060006871406	B	945,000.000	.4799		- 453,515	453,515	
Issue: 01F030462 - FNMA Tba 15Yr 3.000% 6/15/27							
06/07/2012 060006871402	S	- 105,000.000	1.0458		109,807	109,372	435
Issue: 913017BV0 - United Tech Corp 3.100% 6/01/22							
06/11/2012 060006871402	S	- 4,000.000	1.0438		4,175	3,997	178
Issue: 913017BV0 - United Tech Corp 3.100% 6/01/22							
06/12/2012 060006871402	S	- 6,000.000	1.0354		6,213	5,995	217
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/14/2012 060006871406	B	115,000.000	1.0809		- 124,299	124,299	
Issue: 307000109 - Family Dollar Stores							
06/18/2012 060006871403	S	- 174.000	72.8725	7	12,673	9,957	2,715
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
06/25/2012 060006871406	B	155,000.000	1.0916		- 169,192	169,192	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
06/25/2012 060006871406	S	- 120,000.000	1.0636		127,626	118,885	8,741
Issue: 82937JAC8 - Sinopec Grp Oversea 4.875% 5/17/42							
06/25/2012 060006871406	S	- 200,000.000	1.0469		209,376	199,344	10,032

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QAN8 - Mexican Utd Sts Mtn 7.500% 4/08/33							
06/25/2012 060006871406	B	120,000.000	1.4495		- 173,944	173,944	
Issue: 01F030470 - FNMA Tba 30Yr 3.000% 7/15/27							
07/01/2012 060006871402	B	105,000.000	1.0439		- 109,606	109,606	
Issue: 01F030470 - FNMA Tba 30Yr 3.000% 7/15/27							
07/02/2012 060006871402	S	- 105,000.000	1.0495		110,201	109,606	595
Issue: 025816109 - American Express Co							
07/02/2012 060006871408	B	15,653.000	58.9253	235	- 922,593	922,593	
Issue: 037833100 - Apple Inc							
07/02/2012 060006871408	B	3,248.000	592.1413	49	- 1,923,324	1,923,324	
Issue: 231021106 - Cummins Inc							
07/02/2012 060006871408	B	4,336.000	95.4073	65	- 413,751	413,751	
Issue: 244199105 - Deere & Co							
07/02/2012 060006871408	B	9,094.000	80.3009	136	- 730,393	730,393	
Issue: 291011104 - Emerson Elec Co							
07/02/2012 060006871408	B	10,331.000	45.7223	155	- 472,512	472,512	
Issue: 458140100 - Intel Corp							
07/02/2012 060006871408	B	23,653.000	26.4720	355	- 626,497	626,497	
Issue: 459200101 - International Business Machines Corp							
07/02/2012 060006871408	B	2,665.000	195.3637	40	- 520,684	520,684	
Issue: 907818108 - Union Pacific Corp							
07/02/2012 060006871408	B	4,403.000	117.9857	66	- 519,557	519,557	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 913017109 - United Technologies Corp							
07/02/2012 060006871408	B	12,698.000	75.1659	190	- 954,647	954,647	
Issue: 594918104 - Microsoft Corp							
07/02/2012 060006871408	B	56,605.000	30.2973	849	- 1,715,828	1,715,828	
Issue: 278865100 - Ecolab Inc							
07/02/2012 060006871408	B	11,498.000	68.2094	172	- 784,444	784,444	
Issue: 747525103 - Qualcomm Inc							
07/02/2012 060006871408	B	10,838.000	55.3396	163	- 599,933	599,933	
Issue: 917047102 - Urban Outfitters Inc							
07/02/2012 060006871408	B	24,752.000	27.3459	371	- 677,237	677,237	
Issue: 461202103 - Intuit Inc							
07/02/2012 060006871408	B	9,888.000	59.6848	148	- 590,312	590,312	
Issue: 38141G104 - Goldman Sachs Group Inc							
07/02/2012 060006871408	S	- 4,821.000	95.9292	83	462,392	625,007	- 162,615
Issue: 61166W101 - Monsanto Co							
07/02/2012 060006871408	S	- 2,950.000	83.4790	50	246,213	213,900	32,313
Issue: 343412102 - Fluor Corp							
07/02/2012 060006871408	B	9,495.000	49.2304	142	- 467,585	467,585	
Issue: 24702R101 - Dell Inc							
07/02/2012 060006871408	B	38,078.000	12.4100	571	- 473,119	473,119	
Issue: 92826C839 - Visa Inc Class A Shares							
07/02/2012 060006871408	B	7,648.000	124.9423	115	- 955,673	955,673	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 67020Y100 - Nuance Communications Inc							
07/02/2012 060006871408	B	22,697.000	23.3285	340	- 529,827	529,827	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/09/2012 060006871406	S	- 150,000.000	1.1070		166,055	163,170	2,885
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
07/09/2012 060006871406	B	200,000.000	.9824		- 196,488	196,488	
Issue: 71656LAM3 - Petroleos M T N 5.500% 6/27/44							
07/12/2012 060006871406	S	- 190,000.000	1.0900		207,100	189,149	17,951
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/13/2012 060006871406	S	- 110,000.000	1.1141		122,547	120,016	2,530
Issue: 26442CAM6 - Duke Energy Car 4.250% 12/15/41							
07/13/2012 060006871406	B	125,000.000	1.1072		- 138,404	138,404	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
07/17/2012 060006871406	S	- 170,000.000	1.1600		197,200	168,420	28,780
Issue: 21987BAR9 - Codelco Inc 4.250% 7/17/42							
07/17/2012 060006871406	B	200,000.000	1.0126		- 202,518	202,518	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/18/2012 060006871406	B	120,000.000	1.0442		- 125,298	125,298	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/18/2012 060006871406	S	- 100,000.000	1.1160		111,604	99,187	12,417
Issue: 87927VAW8 - Telecom It Cap 6.175% 6/18/14							
07/19/2012 060006871402	S	- 3,000.000	1.0200		3,060	3,000	60

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
07/19/2012 060006871406	S	- 195,000.000	1.1106		216,572	212,880	3,692
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
07/19/2012 060006871406	B	290,000.000	.9887		- 286,714	286,714	
Issue: 87927VAW8 - Telecom It Cap 6.175% 6/18/14							
07/23/2012 060006871402	S	- 5,000.000	1.0113		5,056	5,000	56
Issue: 87927VAW8 - Telecom It Cap 6.175% 6/18/14							
07/26/2012 060006871402	S	- 12,000.000	1.0100		12,120	12,000	120
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
07/26/2012 060006871406	B	300,000.000	1.2890		- 386,700	386,700	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
07/26/2012 060006871406	S	- 300,000.000	1.6475		494,250	365,412	128,838
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
07/30/2012 060006871406	B	860,000.000	.4423		- 380,361	380,361	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/30/2012 060006871406	S	- 855,000.000	.4559		342,635	342,635	
Issue: 01F030488 - FNMA Tba 15Yr 3.000% 8/15/26							
08/01/2012 060006871402	B	105,000.000	1.0478		- 110,016	110,016	
Issue: 01F030488 - FNMA Tba 15Yr 3.000% 8/15/26							
08/06/2012 060006871402	S	- 105,000.000	1.0536		110,627	110,016	611
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/06/2012 060006871406	B	215,000.000	1.1005		- 236,601	236,601	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
08/06/2012 060006871406	S	- 220,000.000	1.0173		223,816	222,385	1,431
Issue: 21987BAR9 - Codelco Inc 4.250% 7/17/42							
08/06/2012 060006871406	S	- 260,000.000	1.0500		273,008	258,819	14,189
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/07/2012 060006871406	B	90,000.000	1.0834		- 97,509	97,509	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/07/2012 060006871406	S	- 195,000.000	1.0850		211,575	213,994	- 2,419
Issue: 651639AP1 - Newmont Mining Corp 4.875% 3/15/42							
08/07/2012 060006871406	S	- 120,000.000	1.0192		122,308	118,970	3,337
Issue: 037389AK9 - Aon Corp 8.205% 1/01/27							
08/07/2012 060006871406	B	140,000.000	1.2000		- 168,000	168,000	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
08/07/2012 060006871406	S	- 200,000.000	1.0110		202,203	202,168	35
Issue: 88732JBD9 - Time Warner Cable 4.500% 9/15/42							
08/07/2012 060006871406	B	255,000.000	.9944		- 253,569	253,569	
Issue: 457153AF1 - Ingram Micro Inc 5.000% 8/10/22							
08/07/2012 060006871406	B	235,000.000	.9940		- 233,595	233,595	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/08/2012 060006871406	S	- 120,000.000	1.0770		129,244	131,425	- 2,181
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/08/2012 060006871406	S	- 75,000.000	1.0838		81,281	82,141	- 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: 713409AC4 - Pepsi Bottling Group 7.000% 3/01/29							
08/08/2012 060006871406	B	100,000.000	1.4288		- 142,881	142,881	
Issue: 713448CC0 - Pepsico Inc 3.600% 8/13/42							
08/08/2012 060006871406	B	140,000.000	.9836		- 137,701	137,701	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/09/2012 060006871406	S	- 620,000.000	.4267		240,878	240,878	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
08/09/2012 060006871406	B	310,000.000	.4219		- 130,786	130,786	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
08/09/2012 060006871406	B	105,000.000	1.0088		- 105,919	105,919	
Issue: 457153AF1 - Ingram Micro Inc 5.000% 8/10/22							
08/09/2012 060006871406	S	- 120,000.000	.9960		119,514	119,282	232
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/09/2012 060006871406	B	310,000.000	.4312		- 133,675	133,675	
Issue: 254687106 - Disney Walt Co							
08/09/2012 060006871408	S	- 4,952.000	50.0423	80	247,730	193,362	54,368
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/14/2012 060006871406	S	- 620,000.000	.4217		240,878	240,878	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
08/14/2012 060006871406	B	620,000.000	.4169		- 258,490	258,490	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/16/2012 060006871406	S	- 520,000.000	1.0128		526,663	552,521	- 25,859

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 76720AAG1 - Rio Tinto Fin 4.125% 8/21/42							
08/16/2012 060006871406	B	625,000.000	.9735		- 608,413	608,413	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
08/20/2012 060006871406	B	1,255,000.000	.4055		- 508,890	508,890	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
08/20/2012 060006871406	S	- 1,255,000.000	.3983		499,917	557,707	- 57,791
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
08/23/2012 060006871406	B	265,000.000	1.0470		- 277,463	277,463	
Issue: 00101JAC0 - Adt Corp 4.875% 7/15/42							
08/23/2012 060006871406	S	- 315,000.000	1.0773		339,337	311,614	27,723
Issue: 92553P201 - Viacom Inc Class B							
08/30/2012 060006871408	B	3,208.000	49.9976	48	- 160,440	160,440	
Issue: 01F030496 - FNMA Tba 15Yr 3.000% 9/15/26							
09/01/2012 060006871402	B	105,000.000	1.0520		- 110,455	110,455	
Issue: 26442CAH7 - Duke Energy Car 5.300% 2/15/40							
09/04/2012 060006871406	B	155,000.000	1.2518		- 194,031	194,031	
Issue: 144141CY2 - Carolina Pwr Light 6.300% 4/01/38							
09/04/2012 060006871406	S	- 150,000.000	1.4020		210,305	187,598	22,707
Issue: 01F030496 - FNMA Tba 15Yr 3.000% 9/15/26							
09/06/2012 060006871402	S	- 105,000.000	1.0542		110,693	110,455	238
Issue: 550021109 - Lululemon Athletica Inc							
09/06/2012 060006871404	S	- 4,285.000	67.6543	178	289,721	300,130	- 10,409

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 741503403 - Priceline Com Inc							
09/06/2012 060006871404	B	229.000	605.5705	9	- 138,685	138,685	
Issue: 666807102 - Northrop Grumman Corporation							
09/06/2012 060006871409	S	- 300.000	67.6557	15	20,281	16,338	3,943
Issue: 666807102 - Northrop Grumman Corporation							
09/07/2012 060006871409	S	- 300.000	67.4682	15	20,225	16,338	3,887
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
09/10/2012 060006871406	B	125,000.000	1.0765		- 134,565	134,565	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
09/10/2012 060006871406	S	- 105,000.000	1.1471		120,450	109,201	11,249
Issue: 666807102 - Northrop Grumman Corporation							
09/10/2012 060006871409	S	- 300.000	67.2244	15	20,152	16,338	3,814
Issue: 666807102 - Northrop Grumman Corporation							
09/11/2012 060006871409	S	- 300.000	67.3414	15	20,187	16,338	3,849
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/12/2012 060006871406	S	- 130,000.000	1.0189		132,458	135,686	- 3,228
Issue: 59284BAD0 - Mexichem Sab De Cv 6.750% 9/19/42							
09/12/2012 060006871406	B	205,000.000	1.0000		- 205,000	205,000	
Issue: 59284BAD0 - Mexichem Sab De Cv 6.750% 9/19/42							
09/13/2012 060006871406	S	- 205,000.000	1.0363		212,431	205,000	7,431
Issue: 3137EAAG4 - F H L M C M T N 5.500% 7/18/16							
09/14/2012 060006871402	S	- 120,000.000	1.1857		142,281	141,673	608

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/19/2012 060006871406	B	630,000.000	.3940		- 248,189	248,189	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/19/2012 060006871406	B	625,000.000	.4031		- 251,938	251,938	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/19/2012 060006871406	S	- 1,255,000.000	.3987		500,306	523,694	- 23,388
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/19/2012 060006871406	S	- 235,000.000	.9859		231,695	232,138	- 443
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
09/19/2012 060006871406	S	- 270,000.000	.9864		266,330	266,712	- 382
Issue: 92857WAZ3 - Vodafone Group 2.500% 9/26/22							
09/19/2012 060006871406	B	280,000.000	.9870		- 276,357	276,357	
Issue: 354613AJ0 - Franklin Resources 2.800% 9/15/22							
09/19/2012 060006871406	B	245,000.000	.9975		- 244,388	244,388	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/21/2012 060006871406	S	- 110,000.000	1.0100		111,100	112,717	- 1,617
Issue: 345370BR0 - Ford Mtr Co Del 7.400% 11/01/46							
09/21/2012 060006871406	B	130,000.000	1.2091		- 157,180	157,180	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
09/27/2012 060006871406	B	170,000.000	1.0364		- 176,189	176,189	
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
09/27/2012 060006871406	S	- 200,000.000	1.0389		207,782	196,488	11,294

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0304A3 - FNMA Tba 15Yr 3.000% 10/15/26							
10/01/2012 060006871402	B	105,000.000	1.0524		- 110,500	110,500	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/02/2012 060006871406	S	- 185,000.000	1.0414		192,653	192,850	- 197
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/02/2012 060006871406	B	120,000.000	1.0419		- 125,025	125,025	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/02/2012 060006871406	B	75,000.000	1.0419		- 78,141	78,141	
Issue: 460146CF8 - Intl Paper Co 7.300% 11/15/39							
10/02/2012 060006871406	S	- 80,000.000	1.3662		109,293	86,770	22,522
Issue: 89352HAD1 - Trans Canada Pipe 6.200% 10/15/37							
10/02/2012 060006871406	S	- 125,000.000	1.3742		171,769	115,331	56,438
Issue: 01F0304A3 - FNMA Tba 15Yr 3.000% 10/15/26							
10/04/2012 060006871402	S	- 105,000.000	1.0594		111,234	110,500	734
Issue: 460146103 - International Paper Co							
10/10/2012 060006871405	B	190.000	36.2928	5	- 6,901	6,901	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/10/2012 060006871406	B	70,000.000	1.0273		- 71,914	71,914	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
10/10/2012 060006871406	S	- 90,000.000	1.1286		101,578	90,908	10,669
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/11/2012 060006871406	S	- 620,000.000	.4119		247,228	247,228	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
10/11/2012 060006871406	B	50,000.000	1.0234		- 51,172	51,172	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
10/11/2012 060006871406	S	- 60,000.000	1.1359		68,152	60,606	7,547
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/11/2012 060006871406	B	245,000.000	.4381		- 107,327	107,327	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
10/11/2012 060006871406	B	375,000.000	.3945		- 147,919	147,919	
Issue: 50076QAC0 - Kraft Foods Inc 5.000% 6/04/42							
10/12/2012 060006871406	B	280,000.000	1.1703		- 327,690	327,690	
Issue: 50075NAR5 - Kraft Foods Inc 7.000% 8/11/37							
10/12/2012 060006871406	S	- 180,000.000	1.4385		258,925	232,180	26,744
Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38							
10/12/2012 060006871406	S	- 90,000.000	1.4278		128,500	113,652	14,849
Issue: 413875105 - Harris Corp Del							
10/15/2012 060006871405	S	- 110.000	47.1000	1	5,180	4,816	364
Issue: 38141G104 - Goldman Sachs Group Inc							
10/16/2012 060006871405	B	200.000	125.5300	5	- 25,111	25,111	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/16/2012 060006871406	B	620,000.000	.4054		- 251,354	251,354	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/16/2012 060006871406	S	- 620,000.000	.4100		254,206	258,205	- 3,999

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 693475105 - P N C Financial Services Group Inc							
10/17/2012 060006871405	S	- 3,275.000	59.4336	93	194,552	182,824	11,728
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
10/17/2012 060006871406	S	- 75,000.000	1.1918		89,383	75,757	13,626
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/17/2012 060006871406	S	- 255,000.000	.9841		250,936	251,267	- 331
Issue: 69349LAG3 - Pnc Bank Na 2.700% 11/01/22							
10/17/2012 060006871406	B	260,000.000	.9999		- 259,977	259,977	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
10/17/2012 060006871406	B	75,000.000	1.2207		- 91,550	91,550	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/18/2012 060006871406	S	- 325,000.000	.9823		319,262	319,301	- 39
Issue: 6174824M3 - Morgan Stanley Mtn 4.875% 11/01/22							
10/18/2012 060006871406	B	370,000.000	.9965		- 368,690	368,690	
Issue: H84989104 - Te Connectivity Ltd							
10/22/2012 060006871405	S	- 130.000	33.0550	4	4,294	3,860	433
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
10/24/2012 060006871406	S	- 265,000.000	.9861		261,315	261,610	- 295
Issue: 565849AK2 - Marathon Oil Corp 2.800% 11/01/22							
10/24/2012 060006871406	B	275,000.000	.9976		- 274,332	274,332	
Issue: 01F0304B1 - FNMA Tba 15Yr 3.000% 11/25/26							
11/01/2012 060006871402	B	105,000.000	1.0581		- 111,103	111,103	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/01/2012 060006871406	B	115,000.000	1.0231		- 117,659	117,659	
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
11/01/2012 060006871406	S	- 145,000.000	1.0683		154,899	147,768	7,131
Issue: 01F0304B1 - FNMA Tba 15Yr 3.000% 11/25/26							
11/02/2012 060006871402	S	- 105,000.000	1.0538		110,644	111,103	- 459
Issue: 00287YAB5 - Abbvie Inc 1.750% 11/06/17							
11/05/2012 060006871402	B	14,000.000	.9979		- 13,971	13,971	
Issue: 912810QW1 - U S Treasury Bd 3.000% 5/15/42							
11/05/2012 060006871406	S	- 185,000.000	1.0270		190,001	189,102	899
Issue: 00287YAD1 - Abbvie Inc 4.400% 11/06/42							
11/05/2012 060006871406	B	230,000.000	.9896		- 227,617	227,617	
Issue: 714290103 - Perrigo Co							
11/07/2012 060006871408	B	3,159.000	109.9719	95	- 347,496	347,496	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
11/13/2012 060006871406	S	- 1,115,000.000	.9985		1,113,345	1,103,494	9,851
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/13/2012 060006871406	B	1,095,000.000	.9950		- 1,089,525	1,089,525	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
11/15/2012 060006871406	B	110,000.000	1.1492		- 126,413	126,413	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/15/2012 060006871406	B	270,000.000	1.0072		- 271,941	271,941	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/15/2012 060006871406	S	- 90,000.000	1.0053		90,478	90,677	- 199
Issue: 6174824M3 - Morgan Stanley Mtn 4.875% 11/01/22							
11/15/2012 060006871406	S	- 225,000.000	1.0255		230,733	224,204	6,530
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/15/2012 060006871406	B	195,000.000	1.0030		- 195,579	195,579	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
11/15/2012 060006871406	S	- 485,000.000	1.0152		492,348	439,792	52,556
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
11/16/2012 060006871406	B	75,000.000	1.1545		- 86,585	86,585	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/16/2012 060006871406	S	- 60,000.000	1.0077		60,459	60,451	8
Issue: 6174824M3 - Morgan Stanley Mtn 4.875% 11/01/22							
11/16/2012 060006871406	S	- 145,000.000	1.0282		149,092	144,487	4,605
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/16/2012 060006871406	B	125,000.000	1.0042		- 125,527	125,527	
Issue: 054937107 - Bbt Corp							
11/19/2012 060006871405	B	135.000	28.3700	1	- 3,831	3,831	
Issue: 790849103 - ST Jude Med Inc							
11/21/2012 060006871405	S	- 295.000	31.6745	8	9,336	11,224	- 1,888
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
11/26/2012 060006871406	S	- 320,000.000	.9957		318,625	319,743	- 1,118

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 023135AJ5 - Amazon Com Inc 2.500% 11/29/22							
11/26/2012 060006871406	B	335,000.000	.9912		- 332,039	332,039	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
11/28/2012 060006871406	S	- 250,000.000	1.1622		290,555	267,716	22,839
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/28/2012 060006871406	B	205,000.000	.9991		- 204,808	204,808	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/29/2012 060006871406	S	- 80,000.000	.9927		79,413	79,625	- 212
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
11/29/2012 060006871406	S	- 60,000.000	.9908		59,449	59,635	- 186
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/29/2012 060006871406	S	- 995,000.000	.4535		434,731	434,731	
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
11/29/2012 060006871406	B	100,000.000	.9867		- 98,665	98,665	
Issue: 87089HAB9 - Swiss Re Treasury US 4.250% 12/06/42							
11/29/2012 060006871406	B	70,000.000	.9845		- 68,914	68,914	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
11/29/2012 060006871406	S	- 235,000.000	1.2471		293,061	221,769	71,293
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
11/29/2012 060006871406	B	240,000.000	1.2083		- 289,990	289,990	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
11/29/2012 060006871406	B	1,000,000.000	.4399		- 439,870	439,870	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 44919P508 - Iac Interactivecorp							
11/30/2012 060006871405	B	85.000	46.9000	2	- 3,989	3,989	
Issue: 01F0304C9 - FNMA Tba 15Yr 3.000% 12/15/25							
12/01/2012 060006871402	B	105,000.000	1.0529		- 110,558	110,558	
Issue: 580645109 - McGraw Hill Companies Inc							
12/03/2012 060006871405	S	- 1,285.000	53.2910	36	68,443	53,810	14,633
Issue: 67066G104 - Nvidia Corp							
12/04/2012 060006871405	B	2,540.000	11.9483	69	- 30,417	30,417	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/04/2012 060006871406	B	135,000.000	.9947		- 134,283	134,283	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
12/04/2012 060006871406	B	325,000.000	.5050		- 164,119	164,119	
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
12/04/2012 060006871406	S	- 330,000.000	.4980		95,998	95,998	
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
12/04/2012 060006871406	S	- 155,000.000	1.0863		168,373	161,882	6,491
Issue: 35671DAU9 - Freeport McMoran C G 3.550% 3/01/22							
12/05/2012 060006871406	S	- 65,000.000	.9944		64,638	64,836	- 198
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
12/05/2012 060006871406	B	55,000.000	1.0031		- 55,172	55,172	
Issue: 01F0304C9 - FNMA Tba 15Yr 3.000% 12/15/25							
12/06/2012 060006871402	S	- 105,000.000	1.0548		110,759	110,558	201

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030413 - FNMA Tba 15Yr 3.000% 1/15/27							
12/06/2012 060006871402	B	105,000.000	1.0540		- 110,672	110,672	
Issue: 674599105 - Occidental Petroleum Corporation							
12/10/2012 060006871405	B	215.000	75.1025	2	- 16,149	16,149	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
12/10/2012 060006871406	B	90,000.000	.9923		- 89,311	89,311	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
12/10/2012 060006871406	S	- 90,000.000	1.3866		124,791	103,849	20,942
Issue: 806857108 - Schlumberger Ltd							
12/18/2012 060006871405	B	90.000	70.0400	1	- 6,304	6,304	
Issue: 13342B105 - Cameron Intl Corp							
12/20/2012 060006871405	B	140.000	55.5350	1	- 7,776	7,776	
Issue: 580645109 - McGraw Hill Companies Inc							
12/21/2012 060006871405	S	- 35.000	54.1850		1,896	1,466	431
Total For Morgan Stanley & Co., Incorpor				**10,334**	**70,338,310**	**69,397,677**	**940,630**
Broker: Piper Jaffray							
Issue: 22160K105 - Costco Whsl Corp							
01/05/2012 060006871404	S	- 3,490.000	82.7132	145	288,524	220,697	67,827
Issue: 052769106 - Autodesk Inc							
01/13/2012 060006871404	B	3,590.000	31.8812	144	- 114,597	114,597	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 169656105 - Chipotle Mexican Grill Inc							
01/13/2012 060006871404	S	- 520.000	354.0414	24	184,077	168,731	15,346
Issue: 052769106 - Autodesk Inc							
01/17/2012 060006871404	B	2,180.000	32.5442	87	- 71,034	71,034	
Issue: 674599105 - Occidental Petroleum Corporation							
01/23/2012 060006871404	S	- 2,400.000	101.5756	101	243,681	155,934	87,747
Issue: 493267108 - Keycorp New							
01/24/2012 060006871403	B	2,400.000	8.1918	24	- 19,684	19,684	
Issue: 001055102 - Aflac Inc							
01/24/2012 060006871403	B	400.000	48.5666	4	- 19,431	19,431	
Issue: 302491303 - F M C Corporation							
01/24/2012 060006871403	B	300.000	91.8190	3	- 27,549	27,549	
Issue: 871503108 - Symantec Corp							
01/24/2012 060006871403	B	1,900.000	16.8133	19	- 31,964	31,964	
Issue: 049513104 - Atmel Corp							
01/24/2012 060006871403	B	2,900.000	9.8108	29	- 28,480	28,480	
Issue: 009363102 - Airgas Inc							
01/24/2012 060006871403	B	300.000	79.0942	3	- 23,731	23,731	
Issue: 871607107 - Synopsys Inc							
01/24/2012 060006871403	B	190.000	29.2882	2	- 5,567	5,567	
Issue: 573284106 - Martin Marietta Matls Inc							
01/24/2012 060006871403	B	400.000	79.6837	4	- 31,877	31,877	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G7496G103 - Renaissance Re Holdings Ltd							
01/24/2012 060006871403	B	400.000	72.4609	4	- 28,988	28,988	
Issue: G94368100 - Warner Chilcott Plc Class A							
01/24/2012 060006871403	B	2,000.000	16.6186	20	- 33,257	33,257	
Issue: G96666105 - Willis Group Holdings Plc							
01/24/2012 060006871403	B	700.000	38.7844	7	- 27,156	27,156	
Issue: 704549104 - Peabody Energy Corp							
01/24/2012 060006871403	B	600.000	36.2022	6	- 21,727	21,727	
Issue: 00751Y106 - Advance Auto Parts Inc							
01/24/2012 060006871403	B	300.000	74.7642	3	- 22,432	22,432	
Issue: 228368106 - Crown Holdings Inc							
01/24/2012 060006871403	B	2,100.000	35.1232	21	- 73,780	73,780	
Issue: 320517105 - First Horizon National Corp							
01/24/2012 060006871403	B	3,500.000	8.9695	35	- 31,428	31,428	
Issue: 00507V109 - Activision Blizzard Inc							
01/24/2012 060006871403	B	1,400.000	12.2420	14	- 17,153	17,153	
Issue: 53217V109 - Life Technologies Corp							
01/24/2012 060006871403	B	3,100.000	47.2500	31	- 146,506	146,506	
Issue: 03076C106 - Ameriprise Finl Inc							
01/24/2012 060006871403	B	400.000	54.1070	4	- 21,647	21,647	
Issue: 36467W109 - Gamestop Corp Cl A							
01/24/2012 060006871403	B	1,300.000	24.7681	13	- 32,212	32,212	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 756577102 - Red Hat Inc							
01/24/2012 060006871404	S	- 5,490.000	47.1643	225	258,707	236,208	22,499
Issue: 928563402 - Vmware Inc Cl A							
01/24/2012 060006871404	S	- 2,020.000	92.9312	84	187,637	174,612	13,024
Issue: 302491303 - F M C Corporation							
01/30/2012 060006871403	B	300.000	92.8530	3	- 27,859	27,859	
Issue: 049513104 - Atmel Corp							
01/30/2012 060006871403	B	1,400.000	9.9083	14	- 13,886	13,886	
Issue: 009363102 - Airgas Inc							
01/30/2012 060006871403	B	200.000	78.4896	2	- 15,700	15,700	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
01/30/2012 060006871403	B	300.000	72.2092	3	- 21,666	21,666	
Issue: G94368100 - Warner Chilcott Plc Class A							
01/30/2012 060006871403	B	900.000	16.7859	9	- 15,116	15,116	
Issue: G96666105 - Willis Group Holdings Plc							
01/30/2012 060006871403	B	400.000	38.7592	4	- 15,508	15,508	
Issue: 704549104 - Peabody Energy Corp							
01/30/2012 060006871403	B	300.000	35.2960	3	- 10,592	10,592	
Issue: 00751Y106 - Advance Auto Parts Inc							
01/30/2012 060006871403	B	200.000	76.1628	2	- 15,235	15,235	
Issue: 228368106 - Crown Holdings Inc							
01/30/2012 060006871403	B	400.000	35.9045	4	- 14,366	14,366	

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							
01/30/2012 060006871403	B	300.000	14.7027	3	- 4,414	4,414	
Issue: 03076C106 - Ameriprise Finl Inc							
01/30/2012 060006871403	B	200.000	53.3823	2	- 10,678	10,678	
Issue: 36467W109 - Gamestop Corp Cl A							
01/30/2012 060006871403	B	800.000	23.5405	8	- 18,840	18,840	
Issue: 493267108 - Keycorp New							
02/10/2012 060006871403	B	6,700.000	7.9567	67	- 53,377	53,377	
Issue: 845467109 - Southwestern Energy Co							
02/10/2012 060006871403	B	9,400.000	33.6962	94	- 316,838	316,838	
Issue: 001055102 - Aflac Inc							
02/10/2012 060006871403	B	1,300.000	48.3080	13	- 62,813	62,813	
Issue: 302491303 - F M C Corporation							
02/10/2012 060006871403	B	1,100.000	91.1483	11	- 100,274	100,274	
Issue: 009363102 - Airgas Inc							
02/10/2012 060006871403	B	1,100.000	78.7056	11	- 86,587	86,587	
Issue: 045487105 - Associated Banc Corp							
02/10/2012 060006871403	B	3,000.000	12.7964	30	- 38,419	38,419	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
02/10/2012 060006871403	B	1,200.000	73.4067	12	- 88,100	88,100	
Issue: G94368100 - Warner Chilcott Plc Class A							
02/10/2012 060006871403	B	6,900.000	16.3603	69	- 112,955	112,955	

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							
02/10/2012 060006871403	B	2,500.000	39.1824	25	- 97,981	97,981	
Issue: 00751Y106 - Advance Auto Parts Inc							
02/10/2012 060006871403	B	800.000	79.5979	8	- 63,686	63,686	
Issue: 228368106 - Crown Holdings Inc							
02/10/2012 060006871403	B	2,600.000	37.3503	26	- 97,137	97,137	
Issue: 131347304 - Calpine Corp							
02/10/2012 060006871403	B	7,200.000	15.9460	72	- 114,883	114,883	
Issue: 53217V109 - Life Technologies Corp							
02/10/2012 060006871403	B	2,900.000	49.4387	29	- 143,401	143,401	
Issue: 03076C106 - Ameriprise Finl Inc							
02/10/2012 060006871403	B	1,100.000	53.8728	11	- 59,271	59,271	
Issue: 36467W109 - Gamestop Corp Cl A							
02/15/2012 060006871403	B	1,300.000	22.8952	52	- 29,816	29,816	
Issue: 057224107 - Baker Hughes Inc							
02/16/2012 060006871404	S	- 13,720.000	47.9675	561	657,553	851,195	- 193,642
Issue: 36467W109 - Gamestop Corp Cl A							
02/17/2012 060006871403	B	1,500.000	23.1770	60	- 34,826	34,826	
Issue: 20030N200 - Comcast Corp Special Cl A							
03/02/2012 060006871409	S	- 1,500.000	28.6963	61	42,984	26,581	16,403
Issue: 459506101 - Intl Flavors Fragrances							
03/13/2012 060006871403	B	2,500.000	56.2768	25	- 140,717	140,717	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 748356102 - Questar Corp							
03/13/2012 060006871403	B	3,300.000	20.0514	33	- 66,203	66,203	
Issue: 493267108 - Keycorp New							
03/13/2012 060006871403	B	500.000	7.9774	5	- 3,994	3,994	
Issue: 001055102 - Aflac Inc							
03/13/2012 060006871403	B	200.000	45.3799	2	- 9,078	9,078	
Issue: 307000109 - Family Dollar Stores							
03/13/2012 060006871403	B	200.000	57.4571	2	- 11,493	11,493	
Issue: 871503108 - Symantec Corp							
03/13/2012 060006871403	B	1,200.000	18.0023	12	- 21,615	21,615	
Issue: 049513104 - Atmel Corp							
03/13/2012 060006871403	B	1,700.000	9.7532	17	- 16,597	16,597	
Issue: 573284106 - Martin Marietta Matls Inc							
03/13/2012 060006871403	B	1,400.000	88.4166	14	- 123,797	123,797	
Issue: 045487105 - Associated Banc Corp							
03/13/2012 060006871403	B	700.000	13.4225	7	- 9,403	9,403	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
03/13/2012 060006871403	B	100.000	74.7625	1	- 7,477	7,477	
Issue: G94368100 - Warner Chilcott Plc Class A							
03/13/2012 060006871403	B	1,300.000	17.0497	13	- 22,178	22,178	
Issue: G96666105 - Willis Group Holdings Plc							
03/13/2012 060006871403	B	500.000	35.1238	5	- 17,567	17,567	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 704549104 - Peabody Energy Corp							
03/13/2012 060006871403	B	2,600.000	30.3724	26	- 78,994	78,994	
Issue: 131347304 - Calpine Corp							
03/13/2012 060006871403	B	1,200.000	16.7605	12	- 20,125	20,125	
Issue: 320517105 - First Horizon National Corp							
03/13/2012 060006871403	B	2,300.000	10.1195	23	- 23,298	23,298	
Issue: 00507V109 - Activision Blizzard Inc							
03/13/2012 060006871403	B	1,000.000	12.0123	10	- 12,022	12,022	
Issue: 53217V109 - Life Technologies Corp							
03/13/2012 060006871403	B	500.000	45.7927	5	- 22,901	22,901	
Issue: 03076C106 - Ameriprise Finl Inc							
03/13/2012 060006871403	B	200.000	56.2487	2	- 11,252	11,252	
Issue: 459506101 - Intl Flavors Fragrances							
03/23/2012 060006871403	B	3,100.000	56.9800	31	- 176,669	176,669	
Issue: 493267108 - Keycorp New							
03/23/2012 060006871403	B	14,700.000	8.3068	147	- 122,257	122,257	
Issue: 845467109 - Southwestern Energy Co							
03/23/2012 060006871403	B	8,000.000	32.3940	80	- 259,232	259,232	
Issue: 001055102 - Aflac Inc							
03/23/2012 060006871403	B	2,800.000	45.5823	28	- 127,658	127,658	
Issue: 302491303 - F M C Corporation							
03/23/2012 060006871403	B	2,100.000	98.7705	21	- 207,439	207,439	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 871503108 - Symantec Corp							
03/23/2012 060006871403	B	14,400.000	18.2280	144	- 262,627	262,627	
Issue: 049513104 - Atmel Corp							
03/23/2012 060006871403	B	22,000.000	10.4158	220	- 229,368	229,368	
Issue: 009363102 - Airgas Inc							
03/23/2012 060006871403	B	1,800.000	85.7928	18	- 154,445	154,445	
Issue: 247916208 - Denbury Resources Inc							
03/23/2012 060006871403	B	6,100.000	18.4585	61	- 112,658	112,658	
Issue: 573284106 - Martin Marietta Matls Inc							
03/23/2012 060006871403	B	2,400.000	87.4588	24	- 209,925	209,925	
Issue: 87425E103 - Talisman Energy Inc							
03/23/2012 060006871403	B	17,700.000	13.1520	177	- 232,967	232,967	
Issue: 045487105 - Associated Banc Corp							
03/23/2012 060006871403	B	7,000.000	13.8380	70	- 96,936	96,936	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
03/23/2012 060006871403	B	2,700.000	73.4399	27	- 198,315	198,315	
Issue: G94368100 - Warner Chilcott Plc Class A							
03/23/2012 060006871403	B	14,700.000	16.0947	147	- 236,739	236,739	
Issue: G96666105 - Willis Group Holdings Plc							
03/23/2012 060006871403	B	5,400.000	35.2110	54	- 190,193	190,193	
Issue: 704549104 - Peabody Energy Corp							
03/23/2012 060006871403	B	4,700.000	30.4099	47	- 142,974	142,974	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00751Y106 - Advance Auto Parts Inc							
03/23/2012 060006871403	B	1,000.000	88.5900	10	- 88,600	88,600	
Issue: 228368106 - Crown Holdings Inc							
03/23/2012 060006871403	B	4,900.000	36.2935	49	- 177,887	177,887	
Issue: 131347304 - Calpine Corp							
03/23/2012 060006871403	B	15,000.000	17.2236	150	- 258,504	258,504	
Issue: 320517105 - First Horizon National Corp							
03/23/2012 060006871403	B	27,100.000	10.3472	271	- 280,680	280,680	
Issue: 00507V109 - Activision Blizzard Inc							
03/23/2012 060006871403	B	10,500.000	12.7273	105	- 133,742	133,742	
Issue: 53217V109 - Life Technologies Corp							
03/23/2012 060006871403	B	5,300.000	47.8357	53	- 253,582	253,582	
Issue: 03076C106 - Ameriprise Finl Inc							
03/23/2012 060006871403	B	2,500.000	56.7811	25	- 141,978	141,978	
Issue: 36467W109 - Gamestop Corp Cl A							
03/23/2012 060006871403	B	15,100.000	23.5164	151	- 355,249	355,249	
Issue: 98956P102 - Zimmer Holdings Inc							
04/27/2012 060006871409	B	800.000	62.8340	40	- 50,307	50,307	
Issue: 98956P102 - Zimmer Holdings Inc							
04/30/2012 060006871409	B	800.000	62.7754	40	- 50,260	50,260	
Issue: 459506101 - Intl Flavors Fragrances							
05/02/2012 060006871403	B	4,500.000	60.4456	45	- 272,050	272,050	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 493267108 - Keycorp New							
05/02/2012 060006871403	B	3,500.000	8.0414	35	- 28,180	28,180	
Issue: 845467109 - Southwestern Energy Co							
05/02/2012 060006871403	S	- 5,900.000	31.0939	63	183,391	197,228	- 13,837
Issue: 001055102 - Aflac Inc							
05/02/2012 060006871403	S	- 1,200.000	45.0056	13	53,994	50,834	3,160
Issue: 302491303 - F M C Corporation							
05/02/2012 060006871403	B	1,300.000	107.9700	13	- 140,374	140,374	
Issue: 009363102 - Airgas Inc							
05/02/2012 060006871403	B	400.000	91.3887	4	- 36,559	36,559	
Issue: 573284106 - Martin Marietta Matls Inc							
05/02/2012 060006871403	B	2,700.000	82.2472	27	- 222,094	222,094	
Issue: 87425E103 - Talisman Energy Inc							
05/02/2012 060006871403	S	- 8,100.000	12.3570	83	100,008	35,979	64,030
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/02/2012 060006871403	S	- 2,000.000	77.9100	24	155,797	137,010	18,786
Issue: G96666105 - Willis Group Holdings Plc							
05/02/2012 060006871403	B	3,800.000	36.3127	38	- 138,026	138,026	
Issue: 131347304 - Calpine Corp							
05/02/2012 060006871403	B	1,200.000	18.7692	12	- 22,535	22,535	
Issue: 53217V109 - Life Technologies Corp							
05/02/2012 060006871403	B	2,500.000	46.8253	25	- 117,088	117,088	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03076C106 - Ameriprise Finl Inc							
05/02/2012 060006871403	B	1,000.000	53.5871	10	- 53,597	53,597	
Issue: 36467W109 - Gamestop Corp Cl A							
05/02/2012 060006871403	B	11,000.000	22.6716	110	- 249,498	249,498	
Issue: 459506101 - Intl Flavors Fragrances							
05/10/2012 060006871403	S	- 2,200.000	58.5010	25	128,677	125,034	3,643
Issue: 493267108 - Keycorp New							
05/10/2012 060006871403	S	- 13,800.000	7.9856	140	110,061	99,872	10,188
Issue: 001055102 - Aflac Inc							
05/10/2012 060006871403	S	- 2,000.000	43.4109	22	86,800	84,723	2,077
Issue: 307000109 - Family Dollar Stores							
05/10/2012 060006871403	S	- 1,200.000	68.9473	14	82,723	66,436	16,287
Issue: 302491303 - F M C Corporation							
05/10/2012 060006871403	S	- 1,500.000	105.9716	19	158,939	112,465	46,474
Issue: 871503108 - Symantec Corp							
05/10/2012 060006871403	B	3,900.000	15.6016	39	- 60,885	60,885	
Issue: 009363102 - Airgas Inc							
05/10/2012 060006871403	S	- 1,800.000	92.6231	22	166,700	125,564	41,135
Issue: 573284106 - Martin Marietta Matls Inc							
05/10/2012 060006871403	S	- 900.000	77.0355	11	69,321	73,649	- 4,328
Issue: 87425E103 - Talisman Energy Inc							
05/10/2012 060006871403	B	200.000	11.3502	2	- 2,272	2,272	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 045487105 - Associated Banc Corp							
05/10/2012 060006871403	S	- 4,900.000	13.1778	50	64,521	63,727	794
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/10/2012 060006871403	B	1,100.000	79.7906	11	- 87,781	87,781	
Issue: G94368100 - Warner Chilcott Plc Class A							
05/10/2012 060006871403	S	- 5,200.000	21.6236	55	112,388	105,627	6,761
Issue: G96666105 - Willis Group Holdings Plc							
05/10/2012 060006871403	S	- 5,700.000	36.0785	62	205,586	217,282	- 11,696
Issue: 01988P108 - Allscripts Healthcare Solutions Inc							
05/10/2012 060006871403	S	- 1,200.000	10.9637	12	13,144	11,624	1,520
Issue: 704549104 - Peabody Energy Corp							
05/10/2012 060006871403	B	200.000	28.9350	2	- 5,789	5,789	
Issue: 00751Y106 - Advance Auto Parts Inc							
05/10/2012 060006871403	S	- 100.000	89.2875	1	8,928	5,655	3,272
Issue: 19122T109 - Coca Cola Enterprises Inc							
05/10/2012 060006871403	S	- 500.000	29.7922	5	14,891	14,049	841
Issue: 320517105 - First Horizon National Corp							
05/10/2012 060006871403	S	- 15,400.000	9.0839	157	139,735	160,369	- 20,634
Issue: 00507V109 - Activision Blizzard Inc							
05/10/2012 060006871403	S	- 11,000.000	12.5963	113	138,446	125,482	12,964
Issue: 53217V109 - Life Technologies Corp							
05/10/2012 060006871403	S	- 1,600.000	44.0186	18	70,412	71,861	- 1,448

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03076C106 - Ameriprise Finl Inc							
05/10/2012 060006871403	S	- 1,300.000	50.9770	14	66,256	55,340	10,916
Issue: 36467W109 - Gamestop Corp Cl A							
05/10/2012 060006871403	S	- 1,000.000	21.1525	10	21,142	22,509	- 1,367
Issue: 459506101 - Intl Flavors Fragrances							
05/24/2012 060006871403	S	- 2,900.000	56.8308	33	164,777	164,818	- 41
Issue: 748356102 - Questar Corp							
05/24/2012 060006871403	B	5,300.000	19.8760	53	- 105,396	105,396	
Issue: 493267108 - Keycorp New							
05/24/2012 060006871403	B	4,000.000	7.5271	40	- 30,148	30,148	
Issue: 845467109 - Southwestern Energy Co							
05/24/2012 060006871403	B	9,600.000	29.0121	96	- 278,612	278,612	
Issue: 307000109 - Family Dollar Stores							
05/24/2012 060006871403	B	2,500.000	66.8893	25	- 167,248	167,248	
Issue: 302491303 - F M C Corporation							
05/24/2012 060006871403	S	- 700.000	102.1648	9	71,507	26,662	44,845
Issue: 871503108 - Symantec Corp							
05/24/2012 060006871403	S	- 300.000	14.8701	3	4,458	4,603	- 145
Issue: 009363102 - Airgas Inc							
05/24/2012 060006871403	S	- 100.000	88.0421	1	8,803	6,976	1,827
Issue: 247916208 - Denbury Resources Inc							
05/24/2012 060006871403	B	300.000	15.1319	3	- 4,543	4,543	

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							
05/24/2012 060006871403	S	- 1,300.000	68.2372	15	88,693	106,382	- 17,689
Issue: 222816100 - Covance Inc							
05/24/2012 060006871403	S	- 500.000	45.7489	6	22,869	22,648	221
Issue: 87425E103 - Talisman Energy Inc							
05/24/2012 060006871403	B	11,600.000	9.8176	116	- 114,000	114,000	
Issue: 941053100 - Waste Connections Inc							
05/24/2012 060006871403	B	1,800.000	31.1222	18	- 56,038	56,038	
Issue: G7496G103 - Renaissance Re Holdings Ltd							
05/24/2012 060006871403	B	600.000	78.5134	6	- 47,114	47,114	
Issue: 410345102 - Hanesbrands Inc							
05/24/2012 060006871403	S	- 100.000	26.3881	1	2,638	2,751	- 114
Issue: G96666105 - Willis Group Holdings Plc							
05/24/2012 060006871403	B	1,200.000	35.0070	12	- 42,020	42,020	
Issue: 704549104 - Peabody Energy Corp							
05/24/2012 060006871403	B	1,100.000	23.7152	11	- 26,098	26,098	
Issue: 19122T109 - Coca Cola Enterprises Inc							
05/24/2012 060006871403	B	400.000	27.3313	4	- 10,937	10,937	
Issue: 228368106 - Crown Holdings Inc							
05/24/2012 060006871403	B	1,500.000	34.2037	15	- 51,321	51,321	
Issue: 320517105 - First Horizon National Corp							
05/24/2012 060006871403	B	6,900.000	8.5768	69	- 59,249	59,249	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 53217V109 - Life Technologies Corp							
05/24/2012 060006871403	S	- 3,600.000	41.7870	39	150,394	161,686	- 11,293
Issue: 36467W109 - Gamestop Corp Cl A							
05/24/2012 060006871403	S	- 5,300.000	18.9483	55	100,371	119,299	- 18,928
Issue: 281020107 - Edison Intl							
06/05/2012 060006871409	S	- 600.000	44.8976	31	26,908	19,724	7,184
Issue: 459506101 - Intl Flavors Fragrances							
06/11/2012 060006871403	B	200.000	56.4274	2	- 11,287	11,287	
Issue: 748356102 - Questar Corp							
06/11/2012 060006871403	S	- 200.000	20.2523	2	4,048	3,886	163
Issue: 493267108 - Keycorp New							
06/11/2012 060006871403	B	3,200.000	7.1464	32	- 22,900	22,900	
Issue: 845467109 - Southwestern Energy Co							
06/11/2012 060006871403	S	- 1,800.000	26.8034	19	48,227	59,476	- 11,249
Issue: 001055102 - Aflac Inc							
06/11/2012 060006871403	B	2,000.000	40.4776	20	- 80,975	80,975	
Issue: 307000109 - Family Dollar Stores							
06/11/2012 060006871403	S	- 500.000	69.3144	6	34,651	28,612	6,039
Issue: 302491303 - F M C Corporation							
06/11/2012 060006871403	S	- 1,500.000	51.2870	17	76,914	57,132	19,782
Issue: 871503108 - Symantec Corp							
06/11/2012 060006871403	S	- 1,500.000	14.4973	15	21,730	23,017	- 1,286

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							
06/11/2012 060006871403	S	- 1,800.000	6.9295	18	12,455	13,437	- 982
Issue: 009363102 - Airgas Inc							
06/11/2012 060006871403	S	- 100.000	86.1893	1	8,618	6,976	1,642
Issue: 573284106 - Martin Marietta Matls Inc							
06/11/2012 060006871403	S	- 1,700.000	67.6293	20	114,950	139,115	- 24,165
Issue: 222816100 - Covance Inc							
06/11/2012 060006871403	B	700.000	46.1032	7	- 32,279	32,279	
Issue: 941053100 - Waste Connections Inc							
06/11/2012 060006871403	S	- 900.000	30.6550	10	27,580	28,793	- 1,213
Issue: G7496G103 - Renaissance Re Holdings Ltd							
06/11/2012 060006871403	S	- 900.000	74.9526	11	67,447	62,171	5,276
Issue: 410345102 - Hanesbrands Inc							
06/11/2012 060006871403	B	500.000	28.3762	5	- 14,193	14,193	
Issue: 462846106 - Iron Mountain Inc							
06/11/2012 060006871403	S	- 1,100.000	32.7540	12	36,018	33,744	2,274
Issue: G96666105 - Willis Group Holdings Plc							
06/11/2012 060006871403	S	- 1,900.000	35.1570	21	66,778	72,307	- 5,529
Issue: 704549104 - Peabody Energy Corp							
06/11/2012 060006871403	S	- 700.000	23.5760	7	16,496	27,693	- 11,197
Issue: 19122T109 - Coca Cola Enterprises Inc							
06/11/2012 060006871403	B	100.000	26.6639	1	- 2,667	2,667	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 228368106 - Crown Holdings Inc							
06/11/2012 060006871403	S	- 2,600.000	33.9947	28	88,358	86,397	1,961
Issue: 87264S106 - Trw Automotive Hldgs Corp							
06/11/2012 060006871403	B	700.000	37.9921	7	- 26,601	26,601	
Issue: 00507V109 - Activision Blizzard Inc							
06/11/2012 060006871403	B	700.000	11.8010	7	- 8,268	8,268	
Issue: 53217V109 - Life Technologies Corp							
06/11/2012 060006871403	S	- 800.000	41.2435	9	32,986	35,930	- 2,944
Issue: 459506101 - Intl Flavors Fragrances							
06/25/2012 060006871403	S	- 40,209.000	54.3896	451	2,186,500	2,285,147	- 98,647
Issue: 748356102 - Questar Corp							
06/25/2012 060006871403	S	- 78,993.000	20.2873	826	1,601,729	1,534,731	66,998
Issue: 696429307 - Pall Corp							
06/25/2012 060006871403	S	- 16,800.000	51.9505	188	872,581	886,061	- 13,480
Issue: 845467109 - Southwestern Energy Co							
06/25/2012 060006871403	S	- 126,976.000	28.7924	1,352	3,654,592	4,195,538	- 540,946
Issue: 001055102 - Aflac Inc							
06/25/2012 060006871403	S	- 23,522.000	39.8415	256	936,896	992,679	- 55,783
Issue: 307000109 - Family Dollar Stores							
06/25/2012 060006871403	S	- 13,190.000	70.2897	153	926,968	754,798	172,171
Issue: 302491303 - F M C Corporation							
06/25/2012 060006871403	S	- 39,256.000	49.4494	436	1,940,750	1,495,184	445,566

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							
06/25/2012 060006871403	S	- 17,159.000	80.8498	203	1,387,099	1,196,978	190,121
Issue: 247916208 - Denbury Resources Inc							
06/25/2012 060006871403	S	- 166,831.000	13.2746	1,718	2,212,897	2,814,508	- 601,611
Issue: 573284106 - Martin Marietta Matls Inc							
06/25/2012 060006871403	S	- 29,539.000	68.3160	341	2,017,646	2,417,247	- 399,601
Issue: 222816100 - Covance Inc							
06/25/2012 060006871403	S	- 20,300.000	45.7100	224	927,689	921,404	6,285
Issue: 87425E103 - Talisman Energy Inc							
06/25/2012 060006871403	S	- 232,139.000	10.3764	2,375	2,406,392	1,094,980	1,311,412
Issue: 045487105 - Associated Banc Corp							
06/25/2012 060006871403	S	- 70,300.000	12.4598	723	875,201	914,291	- 39,089
Issue: 53071M104 - Liberty Interactive Corporation							
06/25/2012 060006871403	S	- 8,600.000	16.7313	89	143,800	144,898	- 1,098
Issue: 941053100 - Waste Connections Inc							
06/25/2012 060006871403	S	- 43,500.000	28.9996	463	1,261,019	1,391,645	- 130,626
Issue: G7496G103 - Renaissance Re Holdings Ltd							
06/25/2012 060006871403	S	- 26,611.000	73.4520	310	1,954,321	1,838,259	116,063
Issue: 410345102 - Hanesbrands Inc							
06/25/2012 060006871403	S	- 48,300.000	27.2582	513	1,316,059	1,327,600	- 11,541
Issue: G94368100 - Warner Chilcott Plc Class A							
06/25/2012 060006871403	S	- 138,073.000	17.7403	1,436	2,448,021	2,804,657	- 356,636

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 462846106 - Iron Mountain Inc							
06/25/2012 060006871403	S	- 49,700.000	32.4292	533	1,611,198	1,534,200	76,998
Issue: G96666105 - Willis Group Holdings Plc							
06/25/2012 060006871403	S	- 56,901.000	35.3138	614	2,008,777	2,165,446	- 156,669
Issue: 704549104 - Peabody Energy Corp							
06/25/2012 060006871403	S	- 67,372.000	21.7765	707	1,466,420	2,665,363	- 1,198,944
Issue: 20605P101 - Concho Res Inc							
06/25/2012 060006871403	S	- 3,500.000	77.2179	41	270,222	293,034	- 22,812
Issue: 19122T109 - Coca Cola Enterprises Inc							
06/25/2012 060006871403	S	- 25,200.000	26.5177	267	667,979	707,640	- 39,661
Issue: 228368106 - Crown Holdings Inc							
06/25/2012 060006871403	S	- 65,469.000	33.4797	704	2,191,179	2,175,518	15,661
Issue: 131347304 - Calpine Corp							
06/25/2012 060006871403	S	- 205,063.000	15.9866	2,124	3,276,136	2,910,099	366,038
Issue: 87264S106 - Trw Automotive Hldgs Corp							
06/25/2012 060006871403	S	- 31,800.000	36.3220	344	1,154,696	1,367,788	- 213,092
Issue: 53217V109 - Life Technologies Corp							
06/25/2012 060006871403	S	- 65,200.000	43.0841	715	2,808,368	2,928,319	- 119,951
Issue: 03076C106 - Ameriprise Finl Inc							
06/25/2012 060006871403	S	- 43,341.000	49.0871	481	2,127,003	1,902,537	224,466
Issue: 36467W109 - Gamestop Corp Cl A							
06/25/2012 060006871403	S	- 178,433.000	17.2790	1,853	3,081,290	4,016,399	- 935,109

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833100 - Apple Inc							
08/07/2012 060006871404	B	810.000	620.8886	32	- 502,952	502,952	
Issue: 052769106 - Autodesk Inc							
08/24/2012 060006871404	S	- 18,860.000	29.8858	767	562,879	621,536	- 58,657
Issue: 532716107 - Limited Brands							
11/01/2012 060006871404	B	2,070.000	47.3205	83	- 98,036	98,036	
Issue: 751212101 - Ralph Lauren Corp							
11/01/2012 060006871404	S	- 1,120.000	157.6069	49	176,471	186,161	- 9,690
Issue: 949746101 - Wells Fargo Co							
11/12/2012 060006871409	B	1,400.000	32.4309	56	- 45,459	45,459	
Total For Piper Jaffray				**28,400**	**66,945,870**	**68,754,552**	**- 1,808,683**
GRAND TOTAL				**124,225**	**614,863,624**	**610,563,792**	**4,299,813**

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, 2012

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			$ 7,920,895.19	$ 7,920,895.19
FIRST AMERICAN PRIME OBLIGATIONS			2,217,449.98	2,217,449.98
FIRST AMERICAN PRIME OBLIGATIONS			1,844,983.02	1,844,983.02
FIRST AMERICAN PRIME OBLIGATIONS			506,332.66	506,332.66
FIRST AMERICAN PRIME OBLIGATIONS			1,739,057.40	1,739,057.40
FIRST AMERICAN PRIME OBLIGATIONS			814,311.32	814,311.32
FIRST AMERICAN PRIME OBLIGATIONS			1,183,226.31	1,183,226.31
FIRST AMERICAN PRIME OBLIGATIONS			1,018,152.21	1,018,152.21
FIRST AMERICAN PRIME OBLIGATIONS			297,183.11	297,183.11
FIRST AMERICAN PRIME OBLIGATIONS			4,763,281.97	4,763,281.97
FIRST AMERICAN PRIME OBLIGATIONS			494.45	494.45
FIRST AMERICAN PRIME OBLIGATIONS			520,987.18	520,987.18
FIRST AMERICAN PRIME OBLIGATIONS			251,851.35	251,851.35
FIRST AMERICAN PRIME OBLIGATIONS			611,813.49	611,813.49
Total Money Markets			**$ 23,690,019.64**	**$ 23,690,019.64**
Government Obligations - Treasury and Federal Agencies				
FNMA TBA 15YR	3.000%	01/15/27	$ 110,672.46	$ 110,824.35
FNMA TBA 30YR	3.500%	01/15/43	234,712.50	234,548.60
FNMA PL TBA	4.500%	01/01/23	53,710.94	53,781.50
FNMA TBA 30YR	6.000%	01/15/43	21,907.82	21,843.80
F H L M C GD G03205	5.500%	07/01/35	11,917.72	13,235.26
F H L M C GD A89385	4.500%	10/01/39	152,134.19	157,804.48
F F C B DEB	0.268%	06/26/13	200,000.00	200,094.00
F F C B DEB	0.239%	09/29/14	194,940.92	195,087.75
F F C B DEB	0.208%	03/26/15	199,954.20	199,904.00
F N M A DEB	6.250%	05/15/29	124,316.54	150,841.95
F N M A DEB	6.625%	11/15/30	85,480.31	106,610.00
F N M A #254693	5.500%	04/01/33	21,553.43	23,492.25
F N M A #255364	6.000%	09/01/34	32,023.98	35,688.73
F H L M C M T N	2.375%	01/13/22	122,284.14	128,494.41
F N M A #AJ7689	4.000%	12/01/41	260,371.24	266,553.10
F N M A #AL0300	4.500%	06/01/26	149,587.02	150,416.14
F N M A #725424	5.500%	04/01/34	12,105.07	13,195.03
F N M A #725027	5.000%	11/01/33	11,017.07	12,568.68
F N M A #725946	5.500%	11/01/34	31,747.49	35,123.79
F N M A #735224	5.500%	02/01/35	63,020.11	68,698.69
F N M A #745275	5.000%	02/01/36	55,011.75	61,974.00
F N M A #745044	4.500%	08/01/35	31,505.14	36,258.40
F N M A #745418	5.500%	04/01/36	52,724.60	59,015.68
F N M A #888789	5.000%	07/01/36	13,718.61	15,664.15
F N M A #888794	4.500%	09/01/35	27,361.70	31,733.50
F N M A #889139	5.500%	03/01/37	42,949.95	47,230.02

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, 2012

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 #889361	6.000%	03/01/38	$ 40,111.70	$ 40,358.13
F N M A #889369	6.000%	02/01/38	33,587.95	34,187.02
F N M A #889544	5.500%	05/01/38	15,593.59	15,899.51
F N M A #889579	6.000%	05/01/38	43,914.20	44,131.95
F N M A #889750	6.000%	05/01/38	19,694.06	19,877.85
F N M A #995018	5.500%	06/01/38	64,034.70	65,404.39
F N M A #995051	6.000%	03/01/37	77,302.39	82,543.78
F N M A #MA0614	4.000%	01/01/41	62,199.12	67,010.39
F N M A #AE0061	6.000%	02/01/40	16,081.45	16,130.72
F N M A #AE0480	6.000%	07/01/39	12,757.23	12,887.42
RESOLUTION FDG STRIP	VAR	07/15/20	167,875.39	212,131.20
U S TREASURY BD	4.500%	02/15/36	172,979.73	234,264.02
U S TREASURY NT	4.625%	02/15/40	143,248.04	162,130.80
U S TREASURY BD	3.000%	05/15/42	62,465.23	61,125.00
U S TREASURY NT	2.750%	08/15/42	15,069.14	14,484.45
U S TREASURY NT	2.625%	04/30/16	369,471.24	380,737.50
U S TREASURY NT	3.625%	02/15/20	41,746.04	46,737.60
U S TREASURY NT	2.625%	11/15/20	87,911.34	97,238.50
U S TREASURY NT	1.000%	08/31/16	663,870.20	674,312.00
U S TREASURY NT	0.875%	11/30/16	159,889.24	162,262.40
U S TREASURY NT	0.875%	01/31/17	219,785.16	222,921.60
U S TREASURY NT	1.000%	03/31/17	109,974.22	111,967.90
U S TREASURY NT	1.750%	05/15/22	111,631.01	110,953.70
U S TREASURY NT	0.500%	07/31/17	64,713.09	64,608.70
U S TREASURY NT	1.625%	08/15/22	133,973.25	134,114.40
U S TREASURY NT	0.250%	08/31/14	219,991.41	220,059.40
U S TREASURY NT	0.625%	08/31/17	284,003.13	284,732.10
U S TREASURY NT	1.625%	11/15/22	44,597.46	44,507.70
U S TREASURY NT	0.750%	12/31/17	90,119.53	90,147.60
U S TREAS BD STRIP	VAR	02/15/37	547,003.26	585,420.50
U S TREAS BD STRIP	VAR	05/15/37	164,118.50	158,336.75
U S TREAS BD STRIP	VAR	02/15/38	1,157,201.31	1,298,192.85
U S TREAS BD STRIP	VAR	05/15/38	3,316,090.45	3,207,855.00
U S TREAS BD STRIP	VAR	02/15/39	9,194,979.70	9,592,951.25
U S TREAS BD STRIP	VAR	05/15/39	291,183.00	279,533.20
U S TREAS BD STRIP	VAR	08/15/39	828,493.28	806,528.15
U S TREAS BD STRIP	VAR	11/15/39	9,017,801.16	12,196,146.75
U S TREAS BD STRIP	VAR	05/15/40	9,938,368.94	14,542,428.40
U S TREAS BD STRIP	VAR	08/15/40	13,303,006.31	13,771,015.70
U S TREAS BD STRIP	VAR	11/15/40	5,998,371.70	6,853,205.40
U S TREAS BD STRIP	VAR	02/15/41	256,850.10	246,425.40
U S TREAS BD STRIP	VAR	08/15/41	2,449,124.77	2,524,552.50
U S TREAS BD STRIP	VAR	11/15/41	10,823,160.77	10,569,047.10
U S TREAS BD STRIP	VAR	02/15/42	5,627,765.23	5,455,164.75

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, 2012

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
U S TREAS BD STRIP	3.000%	05/15/42	$ 3,781,346.68	$ 3,589,779.60
U S TREAS BD STRIP	VAR	08/15/42	392,156.85	382,306.10
U S TREAS BD STRIP	VAR	11/15/42	1,994,164.50	2,034,202.42
U S TREASURY BD	3.125%	02/15/42	1,853,312.89	1,772,342.85
U S TREASURY NT	2.750%	08/15/42	1,563,423.86	1,520,867.25
U S TREASURY NT	1.625%	11/15/22	169,616.58	168,140.20
U S TREAS BD STRIP	VAR	08/15/32	414,019.55	684,372.00
U S TREAS BD STRIP	VAR	02/15/33	1,408,880.63	1,767,620.30
U S TREAS BD STRIP	VAR	08/15/33	913,924.55	1,478,935.10
U S TREAS BD STRIP	VAR	02/15/34	1,197,574.31	1,363,676.75
U S TREAS BD STRIP	VAR	08/15/34	1,031,431.09	1,679,339.20
U S TREAS BD STRIP	VAR	08/15/35	420,606.66	668,951.50
U S TREAS BD STRIP	VAR	08/15/36	1,356,526.05	2,233,675.75
U S TREAS BD STRIP	VAR	02/15/37	1,590,783.63	1,978,814.85
U S TREAS BD STRIP	VAR	05/15/33	539,199.50	874,235.25
U S TREAS BD STRIP	VAR	11/15/33	180,070.80	274,871.50
U S TREAS BD STRIP	VAR	05/15/34	106,089.00	187,316.50
U S TREAS BD STRIP	VAR	11/15/34	1,517,272.98	1,755,489.45
U S TREAS BD STRIP	VAR	05/15/35	3,234,673.63	4,890,684.60
U S TREAS BD STRIP	VAR	11/15/35	231,698.45	359,636.30
U S TREAS BD STRIP	VAR	05/15/36	1,833,857.35	3,027,597.75
U S TREAS BD STRIP	VAR	11/15/36	1,806,270.67	2,783,772.95
U S TREAS BD STRIP	VAR	05/15/37	670,529.99	1,104,740.40
U S TREAS BD STRIP	VAR	08/15/37	1,382,613.52	1,913,282.80
U S TREAS BD STRIP	VAR	02/15/38	926,667.36	1,458,642.60
U S TREAS BD STRIP	VAR	11/15/37	1,335,333.55	2,089,996.80
U S TREAS BD STRIP	VAR	05/15/38	1,240,175.68	2,098,608.30
U S TREAS BD STRIP	VAR	08/15/38	732,742.51	1,031,888.00
U S TREAS BD STRIP	VAR	02/15/39	616,329.29	598,787.55
U S TREAS BD STRIP	VAR	11/15/38	143,185.09	194,923.30
Total Government Obligations - Treasury and Federal Agencies			**$ 113,363,314.82**	**$ 134,212,851.61**
Municipal Obligations				
CALIFORNIA ST BUILD	7.625%	03/01/40	$ 20,418.28	$ 28,721.80
BAY AREA TOLL CA	6.918%	04/01/40	136,264.34	185,562.90
BAY AREA TOLL CA	7.043%	04/01/50	260,720.15	280,874.10
CALIFORNIA ST	7.500%	04/01/34	225,303.75	270,484.50
CALIFORNIA ST BUILD	7.300%	10/01/39	726,481.56	997,725.60
CALIFORNIA ST BUILD	7.350%	11/01/39	558,292.00	559,104.00
CHICAGO IL BRD ED	6.138%	12/01/39	304,887.95	317,128.05
CHICAGO IL BRD ED	6.319%	11/01/29	130,000.00	150,319.00
CURATORS UNIV MO SYS	5.960%	11/01/39	73,272.55	85,176.00
CURATORS UNIV MO SYS	5.792%	11/01/41	232,819.80	283,047.60
DALLAS TX AREA RAPID	5.999%	12/01/44	75,632.40	80,707.80

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, 2012

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
DALLAS TX AREA RAPID	5.022%	12/01/48	$ 121,451.00	$ 130,978.10
DALLAS TX AREA RAPID	4.922%	12/01/41	99,861.64	117,625.00
DALLAS TX INDPT	6.450%	02/15/35	227,367.90	263,249.70
DENVER CO PUB SCHS	7.017%	12/15/37	431,876.04	512,688.40
DISTRICT COLUMBIA	5.582%	12/01/35	160,000.00	199,564.80
EAST BAY CA MUNI	5.874%	06/01/40	229,308.55	280,422.35
ILLINOIS ST	5.100%	06/01/33	253,900.32	276,259.20
LOS ANGELES CA UNI	5.981%	05/01/27	381,535.65	445,651.20
LOS ANGELES CA UNI	5.755%	07/01/29	108,064.00	116,602.00
LOS ANGELES CA UNI	5.750%	07/01/34	184,195.85	202,772.60
LOS ANGELES CA UNI	6.758%	07/01/34	167,243.00	165,388.75
METROPOLITAN NY	6.814%	11/15/40	312,550.36	392,295.00
MUNICIPAL ELEC GA	6.637%	04/01/57	290,401.25	296,352.50
NEW JERSEY ST TPK	7.414%	01/01/40	278,106.80	278,382.30
NEW JERSEY ST TPK	7.102%	01/01/41	566,514.60	709,025.00
NEW YORK NY BUILD	5.206%	10/01/31	94,498.40	110,280.75
NEW YORK NY BUILD	6.271%	12/01/37	377,705.15	426,547.20
NEW YORK NY CITY	5.508%	08/01/37	536,206.96	629,360.90
NEW YORK NY CITY	5.572%	11/01/38	122,371.85	123,084.00
NEW YORK ST DORM	5.600%	03/15/40	167,414.30	210,276.40
NEW YORK ST DORM	5.628%	03/15/39	98,492.00	97,228.80
NEW YORK ST URBAN	5.770%	03/15/39	412,114.90	463,359.05
NEW YORK ST URBAN	5.838%	03/15/40	200,442.40	223,320.60
NORTH TX TWY AUTH	6.718%	01/01/49	200,000.00	266,712.00
ORANGE CNTY CA LOC	6.908%	02/15/41	27,045.20	35,019.25
OREGON ST	5.892%	06/01/27	404,492.55	491,983.80
PORT AUTH NY NJ CONS	5.647%	11/01/40	140,000.00	167,853.00
PORT SEATTLE WA REV	7.000%	05/01/36	168,648.05	171,517.60
REGIONAL TRANSN CO	5.844%	11/01/50	247,619.30	319,108.85
SAN ANTONIO TX ELEC	5.718%	02/01/41	186,370.45	199,441.60
SAN ANTONIO TX ELEC	4.427%	02/01/42	305,725.30	319,971.00
SAN DIEGO CNTY	5.911%	04/01/48	453,413.80	521,696.25
TEXAS ST BUILD	5.517%	04/01/39	170,046.55	175,423.05
TEXAS ST BUILD	4.631%	04/01/33	385,496.73	441,221.55
TEXAS ST TRANSN	5.178%	04/01/30	371,849.45	428,030.60
UNIVERSITY TX PERM	5.262%	07/01/39	284,628.60	291,165.00
UNIVERSITY TX UNIV	5.134%	08/15/42	339,985.19	374,311.25
UNIVERSITY VA UNIV	6.200%	09/01/39	346,470.71	358,093.95
WASHINGTON ST BUILD	5.481%	08/01/39	81,925.09	81,284.45
WASHINGTON ST BUILD	5.140%	08/01/40	287,437.50	327,204.90
Total Municipal Obligations			**$ 12,966,870.17**	**$ 14,879,604.05**
U.S. Corporate Obligations				
A O L TIME WARNER	7.625%	04/15/31	$ 20,169.40	$ 27,533.60

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, 2012

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
AT&T INC	4.300%	12/15/42	$ 5,513.46	$ 7,030.45
AGILENT TECH INC	5.000%	07/15/20	4,976.75	5,732.90
ALABAMA PWR CO	3.950%	06/01/21	33,927.24	38,002.82
AMERICAN INTL GROU	3.800%	03/22/17	14,969.55	16,234.95
AMERICAN INTL GROU	4.875%	06/01/22	16,212.63	17,124.30
AMERICAN TOWER COR	5.050%	09/01/20	19,976.00	22,429.00
ANADARKO PETRO COR	5.950%	09/15/16	34,632.63	34,533.90
ARCHER DANIELS	4.479%	03/01/21	11,080.19	12,427.80
ASSET BACKED FD	1.332%	12/25/32	6,239.55	5,733.31
AT T INC	5.350%	09/01/40	21,192.41	22,126.45
BANK OF AMERICA	5.650%	05/01/18	15,687.45	17,451.60
BANK OF AMERICA	7.375%	05/15/14	10,266.70	10,828.50
BANK OF AMER CRP	5.625%	07/01/20	31,165.20	35,568.90
BANK OF AMER CORP	5.875%	02/07/42	17,807.22	22,456.62
BAXTER INTL INC	2.400%	08/15/22	24,891.75	24,732.25
BEAR STEARNS CO	5.700%	011/15/14	18,966.78	21,733.40
BEAR STEARNS CO IN	5.300%	10/30/15	9,053.30	11,081.90
BUNGE LTD FIN CORP	5.100%	07/15/15	8,285.76	9,743.67
CBS CORP	5.750%	04/15/20	28,662.55	29,944.00
CSX CORP	4.750%	05/30/42	25,874.75	26,920.00
CAPITAL ONE FINL	4.750%	07/15/21	19,907.40	23,063.20
CENTERPOINT ENERGY	4.500%	01/15/21	9,992.80	11,372.50
CITIGROUP INC	5.375%	08/09/20	50,128.86	56,565.60
CITIGROUP INC	4.500%	01/14/22	34,323.74	36,818.10
CITIGROUP COML MTG	5.360%	04/15/40	24,519.53	26,266.00
GREENWICH CAPITAL	5.444%	03/10/39	54,883.79	57,586.00
COMPASS BANK	5.500%	04/01/20	29,312.10	29,739.60
CONSTELLATION ENER	5.150%	12/01/20	4,997.00	5,715.60
CS FIRST BOSTON MT	4.750%	01/15/37	22,156.87	24,424.99
CREDIT SUISSE MTG	5.786%	06/15/38	56,407.23	62,435.45
DIRECTV HLDGS FN	4.600%	02/15/21	24,365.75	27,063.50
DIRECTV HOLDINGS	3.800%	03/15/22	9,995.80	10,316.50
DOW CHEMICAL CO	5.250%	11/15/41	16,422.00	16,729.65
DOW CHEMICAL CO	4.125%	11/15/21	21,230.20	21,910.40
DUKE ENERGY CAROLI	3.900%	06/15/21	26,972.46	30,308.85
ERP OPERATING LP	5.250%	09/15/14	28,269.30	32,226.30
ELEC DATA SYSTEM	7.450%	10/15/29	15,051.15	17,587.95
ENEGRY TRAN PTNR	6.700%	07/01/18	27,538.25	30,122.75
ENTERPRISE PRODUCT	5.200%	09/01/20	16,988.40	17,904.15
FIFTH THIRD BANCOR	3.500%	03/15/22	8,937.54	9,432.63
FIRST ENERGY CORP	7.375%	11/15/31	17,402.55	19,373.70
GS MORTGAGE SEC CO	3.377%	05/10/45	56,099.33	59,543.55
GS MORTGAGE SEC TR	2.773%	11/10/22	34,966.11	34,937.85
GS MTG SEC CORP II	5.396%	08/10/38	34,243.95	36,983.80

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, 2012

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
GENERAL ELEC CAP M	4.650%	10/17/21	$ 11,702.57	$ 12,551.44
GOLDMAN SACHS MTN	7.500%	02/15/19	24,678.35	31,456.50
GOLDMAN SACHS GP M	6.000%	06/15/20	21,541.22	23,764.20
GOLDMAN SACHS GROU	5.750%	01/24/22	15,738.72	17,733.15
GREENWICH CAPITAL	4.799%	08/10/42	37,537.50	37,456.65
GAURDIAN LIFE IN	7.375%	09/30/39	7,918.16	10,822.80
HCP INC	5.375%	02/01/21	21,057.00	22,775.20
HARTFORD FINL SVCS	6.100%	10/01/41	14,512.50	17,826.45
HARTFORD FINL	5.125%	04/15/22	14,997.73	17,307.75
HEALTH CARE REIT	5.250%	01/15/22	27,466.33	28,952.30
HEWLETT PACK CO	4.650%	12/09/21	11,964.84	12,046.68
HUMANA INC	6.300%	08/01/18	9,474.32	11,618.40
HUMANA INC	6.450%	06/01/16	4,416.60	5,679.35
INTEL CORP	4.800%	10/01/41	16,715.55	16,509.15
INTL PAPER CO	4.750%	02/15/22	26,530.56	28,288.50
JPMORGAN CHASE	4.400%	07/22/20	35,157.23	39,509.40
JPMORGAN CHASE	4.500%	01/24/22	10,324.65	11,312.40
JP MORGAN CHASE	5.814%	06/12/43	51,308.59	57,055.00
JP MORGAN CHASE	5.420%	01/15/49	53,027.34	57,830.50
KIMBERLY CLARK	3.875%	03/01/21	24,851.18	28,001.00
KINDER MORGAN ENER	4.150%	03/01/22	11,154.73	11,918.28
KINDER MORGAN ENER	3.950%	09/01/22	18,941.52	20,315.94
KROGER CO	3.400%	04/15/22	22,569.89	22,751.74
LABORATORY CORP	2.200%	08/23/17	3,000.41	3,079.32
LB UBS COML MTG TR	5.542%	06/15/29	24,302.73	26,564.50
LB UBS COML MTG TR	4.166%	05/15/32	26,406.10	28,776.45
LINCOLN NATL CRP	8.750%	07/01/19	7,922.64	10,698.40
MAQUARIE GROUP MTN	4.875%	08/10/17	8,994.15	9,717.39
MACQUARIE BANK MTN	5.000%	02/22/17	6,066.48	6,562.20
MACYS RETAIL HLDGS	3.875%	01/15/22	25,620.13	26,646.75
MARATHON PETROLEUM	5.125%	03/01/21	9,819.09	10,591.56
MASS MUTUAL LIFE	8.875%	06/01/39	4,935.50	7,550.20
MERRILL LYNCH	5.250%	08/25/36	5,496.10	5,583.44
MERRILL LYNCH	5.273%	11/12/37	29,993.99	33,344.40
METLIFE INC	7.717%	02/15/19	35,016.90	38,019.29
MICROSOFT CORP	0.875%	11/15/17	24,856.75	24,755.00
MIDAMERICAN ENERGY	6.125%	04/01/36	24,628.40	25,246.80
MORGAN STANLEY	6.625%	04/01/18	32,094.30	41,249.95
MORGAN STANLEY	5.500%	07/28/21	16,821.35	19,301.29
MOTOROLA INC	7.500%	05/15/25	5,614.95	6,303.50
NATIONWIDE MUTL	9.375%	08/15/39	14,999.55	21,106.20
NEWS AMER INC	6.150%	03/01/37	24,005.28	29,454.48
NISOURCE FINANCE C	6.800%	01/15/19	24,988.70	30,677.50
OMNICOM GROUP INC	3.625%	05/01/22	8,961.03	9,375.48

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
PNC FUNDING CORP	5.125%	02/08/20	$ 10,007.36	$ 11,893.30
PACIFIC BELL DEB	6.625%	10/15/34	34,455.75	36,678.60
PACIFIC GAS & ELEC	4.500%	12/15/41	10,405.70	10,720.10
PRUDENTIAL FIN MTN	4.500%	11/15/20	19,026.74	18,981.52
RESIDENTIAL ASST	0.807%	05/25/33	884.92	756.31
RYDER SYSTEM INC M	7.200%	09/01/15	11,332.30	11,452.70
S L M A M T N	7.250%	01/25/22	36,837.50	38,587.50
CREDIT BASED SVC	3.950%	01/25/33	12,776.00	12,853.73
SOUTHERN CAL ED	3.875%	06/01/21	11,930.76	13,539.48
SOUTHWEST AIR	5.250%	10/01/14	10,084.70	10,642.90
SOUTHWEST AIR	5.750%	12/15/16	14,910.10	16,963.80
WELLS FARGO HOME	0.508%	04/25/34	29,454.31	26,959.62
TIME WARNER INC	4.700%	01/15/21	9,976.20	11,384.50
TIME WARNER ENTMT	8.375%	03/15/23	35,220.00	42,401.40
TYSON FOOD INC	4.500%	06/15/22	17,088.88	18,402.84
UNION ELECTRIC CO	6.700%	02/01/19	5,632.10	6,307.15
US CELLULAR CORP	6.700%	12/15/33	13,984.50	15,738.60
VERIZON COMM INC	7.350%	04/01/39	27,427.00	29,647.80
VESEY STREET INV	2.202%	09/01/16	8,010.40	8,632.56
WF RBS COMMERCIAL	2.875%	12/15/45	16,212.23	16,331.61
WACHOVIA CORP MTN	5.500%	05/01/13	24,943.50	25,415.75
WELLPOINT INC	3.300%	01/15/23	9,966.30	10,260.00
WELLS FARGO MTN	3.500%	03/08/22	4,989.10	5,333.25
ADT CORP	4.875%	07/15/42	395,760.10	370,180.20
AOL TIME WARNER	7.700%	05/01/32	1,163,022.60	1,356,234.60
ATT INC	6.500%	09/01/37	110,950.50	111,169.80
AT&T INC	6.300%	01/15/38	356,428.56	435,958.20
AT&T INC	4.300%	12/15/42	484,041.00	1,071,641.45
AT T INC	4.350%	06/15/45	514,331.63	475,128.50
AT & T WIRELESS	8.750%	03/01/31	1,335,095.74	1,565,751.10
ALLSTATE CORP	5.200%	01/15/42	69,725.60	83,078.80
ALLTEL CORP	7.875%	07/01/32	356,313.50	407,672.20
ALTRIA GROUP INC	9.950%	11/10/38	638,443.87	733,110.80
ALTRIA GROUP INC	10.200%	02/06/39	377,977.25	460,028.25
AMAZON COM INC	2.500%	11/29/22	332,038.60	330,182.70
AMERADA HESS CORP	7.875%	10/01/29	248,763.95	257,222.15
AMERADA HESS CORP	7.300%	08/15/31	221,322.90	249,145.05
AMER INTL GROUP	8.175%	05/15/58	453,238.75	540,537.50
AMERICAN INTL GROU	6.820%	11/15/37	419,937.40	546,664.95
AMER TRANS SYST	5.250%	01/15/22	199,828.00	230,316.00
AMGEN INC	4.950%	10/01/41	355,791.05	396,856.80
AMGEN INC	5.650%	06/15/42	364,554.39	420,248.50
ANADARKO PETROLEUM	6.450%	09/15/36	132,451.57	150,332.40
ANHEUSER BUSCH	6.500%	05/01/42	159,908.75	177,167.50

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
ANHEUSER BUSCH	2.500%	07/15/22	$ 238,843.20	$ 241,502.40
AON CORP	8.205%	01/01/27	285,002.60	314,172.50
APACHE CORP	4.750%	04/15/43	314,133.75	342,912.15
APACHE CORP	4.250%	01/15/44	228,022.00	234,986.40
ARISTOTLE HOLDING	6.125%	11/15/41	213,321.00	261,520.55
ARIZONA PUBLIC SER	4.500%	04/01/42	153,533.70	164,839.40
BANC ONE CORP	7.625%	10/15/26	204,858.00	244,089.00
BANC ONE CORP	8.000%	04/29/27	127,678.00	141,033.00
BANK OF AMER CORP	5.875%	02/07/42	290,152.61	361,801.10
BAXTER INTERNATION	3.650%	08/15/42	203,372.30	201,201.35
BERKSHIRE HATHAWAY	4.400%	05/15/42	157,383.00	155,184.00
BESTFOODS MTN	6.625%	04/15/28	257,048.00	279,482.00
BRITISH AEROSPACE	7.500%	07/01/27	291,276.60	298,678.00
BURLINGTON NORTH	5.750%	05/01/40	584,377.90	696,543.30
BURLINGTON NORTH	4.950%	09/15/41	61,569.20	62,032.30
BURLINGTON NORTH	4.400%	03/15/42	317,249.10	335,872.00
CBS CORP	4.850%	07/01/42	567,076.15	603,658.20
CIGNA CORP	0.588%	03/15/41	131,114.52	157,817.40
CSX CORP	6.150%	05/01/37	255,223.20	303,420.00
CVS CAREMARK	5.750%	05/15/41	315,669.31	398,419.20
CALENERGY INC	8.480%	09/15/28	328,983.10	352,802.40
CAMERON INTL CORP	3.600%	04/30/22	224,424.00	234,999.00
PROGRESS ENERGY CA	4.100%	05/15/42	400,624.80	404,258.80
CATERPILLAR INC	3.803%	08/15/42	803,562.31	801,989.30
CATHOLIC HEALTH	4.350%	11/01/42	289,382.30	295,750.70
CENTURYTEL INC	7.600%	09/15/39	217,226.35	228,360.00
CINCINNATI FINL CO	6.920%	05/15/28	384,937.15	435,506.90
CINTAS CORP NO 2	3.250%	06/01/22	264,597.20	272,072.85
CITIGROUP INC	6.625%	01/15/28	79,396.50	90,220.50
CITIGROUP INC	5.875%	02/22/33	95,291.10	95,384.70
CITIGROUP INC	6.000%	10/31/33	248,616.00	242,502.75
CITIGROUP INC	5.850%	12/11/34	55,334.40	64,483.65
CITIGROUP INC	6.125%	08/25/36	362,439.57	435,952.00
CITIGROUP INC	5.875%	05/29/37	339,426.45	391,095.25
CITIGROUP INC	6.875%	03/05/38	209,427.20	210,633.60
CITIGROUP INC	8.125%	07/15/39	408,477.60	404,222.40
COMCAST CORP	5.650%	06/15/35	604,294.60	715,731.30
COMCAST CORP	6.450%	03/15/37	65,961.09	76,991.40
COMCAST CORP	6.950%	08/15/37	352,824.68	440,722.75
COMCAST CORP	6.400%	05/15/38	356,446.75	351,373.00
COMCAST CORP	6.550%	07/01/39	287,485.10	282,254.15
CONOCOPHILLIPS	6.500%	02/01/39	629,029.75	631,072.30
DARDEN RESTAURANTS	6.800%	10/15/37	120,102.00	118,624.00
DEERE COMPANY	2.600%	06/08/22	349,111.00	354,410.00

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
DEERE COMPANY	3.900%	06/09/42	$ 575,266.70	$ 587,678.75
STATOIL	6.500%	12/01/28	429,143.80	514,026.00
DEVON ENERGY CORP	5.600%	07/15/41	533,256.80	534,532.50
DIGITAL REALTY TRU	3.625%	10/01/22	88,815.60	88,391.70
DIRECTV HLDINGS LL	6.350%	03/15/40	345,138.50	355,892.40
DIRECTV HLDNGS FN	6.000%	08/15/40	307,551.00	332,874.00
DIRECTV HLDG FIN	6.375%	03/01/41	170,803.50	173,583.00
WALT DISNEY CO M T	3.700%	12/01/42	372,307.50	375,393.75
DOMTAR CORP	6.250%	09/01/42	258,910.60	273,624.00
DOW CHEMICAL CO	4.375%	11/15/42	598,218.05	606,041.10
DR PEPPER SNAPPL	7.450%	05/01/38	329,759.50	385,869.15
DUKE ENERGY CAR	6.100%	06/01/37	87,668.00	101,290.40
DUKE ENERGY CAR	6.000%	01/15/38	219,783.16	275,217.20
DUKE ENERGY CAR	5.300%	02/15/40	194,030.55	186,010.85
DUKE ENERGY CAR	4.250%	12/15/41	328,082.65	329,868.00
DUKE ENERGY CAROLI	4.000%	09/30/42	208,328.40	211,667.40
ECOLAB INC	4.350%	12/08/21	139,910.40	156,265.20
ECOLAB INC	5.500%	12/08/41	226,418.10	256,503.60
EL PASO NAT GAS	8.375%	06/15/32	308,227.40	369,395.00
EMBARQ CORP	7.995%	06/01/36	382,937.49	392,104.60
ENERGY TRANSFER	6.625%	10/15/36	171,679.20	193,746.30
ENTERPRISE PRODUCT	6.650%	10/15/34	223,096.50	278,244.00
ENTERPRISE PRODUCT	4.450%	02/15/43	98,821.95	101,251.00
EXELON GENERATION	6.250%	10/01/39	81,266.99	93,028.80
EXELON GENERATION	5.600%	06/15/42	392,005.41	382,679.01
FEDERATED RETAIL	6.375%	03/15/37	446,512.30	445,398.60
FIFTH THIRD BANK	8.250%	03/01/38	507,154.70	629,186.80
FLORIDA POWER LIGH	4.950%	06/01/35	135,746.00	151,895.90
FLORIDA PWR LT	5.250%	02/01/41	283,998.50	313,219.05
FLORIDA POWER LIGH	4.050%	06/01/42	259,636.00	270,784.80
FORD MTR CO DEL	7.400%	11/01/46	405,271.59	417,775.00
FORD MOTOR CRED	5.875%	8/02/21	282,387.00	296,957.70
FRANKLIN RESOURCES	2.800%	9/15/22	244,387.50	247,993.90
G E GLOBAL INSURAN	7.750%	6/15/30	440,929.75	565,122.50
GTE CORP	6.940%	4/15/28	417,428.41	525,504.05
GENERAL DYNAMICS	3.600%	11/15/42	134,433.00	129,870.00
GENERAL ELECTRIC C	4.125%	10/09/42	228,705.10	236,589.50
GENERAL ELEC CAP M	6.150%	08/07/37	202,894.89	267,288.00
GEN ELEC CAP CRP M	5.875%	01/14/38	1,019,360.50	1,007,218.75
GENERAL ELEC CAP M	6.875%	01/10/39	98,032.20	95,151.00
GENERAL ELEC CAP M	6.750%	03/15/32	660,740.70	662,352.30
GOLDMAN SACHS GRP	6.125%	02/15/33	158,951.65	163,872.80
GOLDMAN SACHS GROU	6.750%	10/01/37	1,120,687.69	1,257,996.30
GOLDMAN SACHS GROU	6.450%	05/01/36	186,740.75	191,947.00

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
HSBC BK USA MTN	5.875%	11/01/34	$ 300,608.70	$ 340,393.30
HSBC BK USA N A MT	7.000%	01/15/39	164,976.00	189,263.20
HALLIBURTON CO	6.700%	09/15/38	142,466.92	181,451.40
HARTFORD FINL SVCS	6.100%	10/01/41	164,778.63	202,033.10
HARTFORD FINL	6.625%	04/15/42	162,522.85	203,433.60
HASBRO INC	6.350%	03/15/40	542,810.05	636,030.15
HESS CORP	6.000%	01/15/40	217,082.20	262,287.10
HESS CORP	5.600%	02/15/41	124,719.80	136,008.20
HEWLETT PACKARD CO	6.000%	09/15/41	261,213.60	237,576.00
ILLINOIS TOOL WK	3.900%	09/01/42	316,921.60	328,800.00
INTEL CORP	4.800%	10/01/41	428,204.73	451,250.10
INTEL CORP	4.000%	12/15/32	410,414.10	407,535.90
IBM CORP	4.000%	06/20/42	161,403.73	170,397.57
INTL PAPER CO	7.300%	11/15/39	173,540.75	216,889.60
JPMORGAN CHASE	5.500%	10/15/40	81,136.30	85,571.50
JPMORGAN CHASE CO	5.600%	07/15/41	412,350.30	501,568.20
JPMORGAN CHASE CO	3.250%	09/23/22	666,445.77	689,952.60
JOHN SEVIER COMB	4.626%	01/15/42	471,888.53	515,218.71
JOHNSON JOHNSON	4.950%	05/15/33	490,727.75	516,013.75
JOHNSON & JOHNSON	5.950%	08/15/37	224,338.48	270,426.00
JOHNSON CONTROLS I	5.250%	12/01/41	164,876.25	186,623.25
JPMORGAN CHASE CO	5.400%	01/06/42	83,400.80	84,357.00
JUNIPER NETWORKS	5.950%	03/15/41	137,387.90	148,036.20
KENNAMETAL INC	3.875%	02/15/22	134,833.95	140,968.35
KINDER MORGAN ENER	5.800%	03/15/35	425,106.15	507,046.35
KINDER MORGAN ENER	6.500%	02/01/37	128,463.75	152,600.00
KRAFT FOODS INC	6.875%	02/01/38	656,653.81	718,827.20
KRAFT FOODS INC	5.000%	06/04/42	983,023.40	1,057,030.00
LITTON INDS INC	7.750%	03/15/26	333,650.00	347,097.50
LOCKHEED MARTIN CO	4.070%	12/15/42	193,781.78	199,502.31
LORILLARD TOBACC	7.000%	08/04/41	136,817.60	163,912.95
LOWES COMPANIES	6.650%	09/15/37	277,859.75	308,187.00
LOWES COMPANIES	5.800%	04/15/40	168,668.35	184,569.05
LOWES COMPANIES IN	4.650%	04/15/42	298,752.00	334,020.00
MACYS RETAIL HLDGS	4.300%	2/15/43	104,601.00	102,165.00
MARATHON OIL CORP	2.800%	11/01/22	274,331.75	276,705.00
MARATHON PETROLEUM	6.500%	03/01/41	206,010.30	209,064.90
MARSH & MCLENNAN C	5.875%	08/01/33	122,899.35	122,466.75
MASS ELECTRIC CO	5.900%	11/15/39	300,663.00	367,618.50
MASS MUTUAL LIFE	8.875%	06/01/39	178,635.60	181,204.80
MCDONALDS CORP MTN	3.700%	02/15/42	295,539.30	312,546.15
MEAD JOHNSON NUT	5.900%	11/01/39	124,319.60	139,436.35
MEMORIAL SLOAN	5.000%	07/01/42	246,383.61	283,923.15
MERCK & CO INC	6.400%	03/01/28	263,333.25	311,472.00

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
MERRILL LYNCH	7.750%	05/14/38	$ 267,293.70	$ 305,899.50
METLIFE CAP TR	9.250%	04/08/38	232,750.00	262,200.00
METLIFE INC	10.750%	08/01/39	240,813.49	264,250.00
METLIFE INC	5.875%	02/06/41	108,498.25	107,625.30
METLIFE INC	4.125%	08/13/42	285,018.75	285,037.05
MICROSOFT CORP	5.200%	06/01/39	148,526.00	171,313.80
MICROSOFT CORP	5.300%	02/08/41	248,429.03	313,197.50
MIDAMERICAN ENER	6.750%	12/30/31	628,627.60	638,988.50
MIDAMERICAN ENERGY	6.125%	04/01/36	117,018.90	113,610.60
MIDAMERICAN ENERGY	6.500%	09/15/37	198,867.00	199,233.00
MORGAN STANLEY	6.375%	07/24/42	192,755.26	211,014.00
MURPHY OIL CORP	5.125%	12/01/42	229,404.30	223,847.50
NATIONAL RURAL UTI	4.023%	11/01/32	447,283.81	387,930.00
NATIONWIDE MUTL	9.375%	08/15/39	131,275.53	175,885.00
NBCUNIVERSAL MEDIA	6.400%	04/30/40	136,366.25	160,388.75
NBC UNIVERSAL MEDI	4.450%	01/15/43	39,863.60	40,505.60
NEVADA POWER CO	5.375%	09/15/40	167,986.50	179,406.00
NEW ENG TEL & TEL	7.875%	11/15/29	122,520.96	152,776.35
NEW YORK LIFE INS	6.750%	11/15/39	137,792.60	152,154.20
NEWMONT MINING COR	5.875%	04/01/35	312,282.40	336,984.40
NEWMONT MINING	6.250%	10/01/39	129,039.90	132,477.40
NEWMONT MINING COR	4.875%	03/15/42	158,627.20	164,785.60
NEWS AMERICA HLDGS	7.750%	12/01/45	171,402.42	310,945.80
NEWS AMERICA INC	6.400%	12/15/35	179,516.70	204,822.75
NEWS AMER INC	6.150%	03/01/37	769,330.50	908,179.80
NEWS AMER INC	7.850%	03/01/39	172,333.00	196,189.00
NEWS AMER INC	6.900%	08/15/39	209,021.75	229,122.25
NISOURCE FINANCE	5.250%	02/15/43	324,558.00	344,015.75
NORTHWESTERN MUT	6.063%	03/30/40	219,907.38	268,104.90
OGLETHORPE POWER	4.200%	12/01/42	308,217.50	303,570.60
OGLETHORPE POWER	5.375%	11/01/40	408,975.00	480,064.90
ONCOR ELECTRIC	7.250%	01/15/33	351,903.15	392,802.00
ONCOR ELEC DELIVER	5.300%	06/01/42	124,698.75	142,912.50
ONCOR ELEC DELIVER	4.550%	12/01/41	162,435.20	161,955.20
ORACLE CORP	5.375%	07/15/40	627,760.72	729,395.55
PNC BANK NA	2.700%	11/01/22	259,976.60	260,083.20
PACIFIC BELL DEB	7.125%	03/15/26	377,454.40	454,529.00
PACIFIC GAS & ELEC	5.800%	03/01/37	112,866.00	123,714.00
PACIFIC GAS ELEC	5.400%	01/15/40	230,220.00	269,451.00
PACIFIC GAS ELEC	4.450%	04/15/42	155,279.00	165,457.85
PACIFICORP	6.000%	01/15/39	591,916.50	570,511.10
PEOPLES UNITED FIN	3.650%	12/06/22	119,601.60	120,624.00
PEPSI BOTTLING GRO	7.000%	03/01/29	270,280.00	287,258.00
PEPSICO INC	4.875%	11/01/40	106,592.85	111,103.45

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, 2012

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
PEPSICO INC	3.600%	08/13/42	$ 137,701.20	$ 136,406.20
PHILIP MORRIS INTL	3.875%	08/21/42	646,826.60	663,577.20
PITNEY BOWES INC M	5.250%	01/15/37	93,195.00	91,810.80
PLAINS ALL AMER PI	2.850%	01/31/23	174,566.00	173,384.75
POTOMAC ELEC PWR C	6.500%	11/15/37	123,181.30	178,362.50
PRUDENTIAL FIN	5.625%	06/15/43	229,552.90	238,349.00
PRUDENTIAL FIN MTN	5.400%	06/13/35	112,471.70	119,418.20
PRUDENTIAL FIN MTN	5.700%	12/14/36	74,572.00	91,123.20
PRUDENTIAL FIN MTN	6.625%	06/21/40	184,617.75	194,740.45
PUBLIC SERVICE CO	6.500%	08/01/38	105,823.80	126,294.30
PUBLIC SERVICE CO	3.600%	09/15/42	318,892.80	310,649.60
PUGET SOUND ENRG I	5.638%	04/15/41	153,069.80	163,946.90
QTEL INTERNATL MTN	3.250%	02/21/23	197,442.00	199,800.00
QUEST DIAGNOSTIC	6.950%	07/01/37	73,849.75	83,619.90
RALCORP HOLDINGS	6.625%	08/15/39	253,281.05	294,837.90
REBUBLIC SVCS	6.200%	03/01/40	420,422.00	464,342.60
REYNOLDS AMERICAN	4.750%	11/01/42	178,378.20	181,598.40
ROCHE HLDGS INC	7.000%	03/01/39	217,546.33	263,679.50
ROWAN COMPANIES IN	5.400%	12/01/42	179,235.00	182,286.00
SABMILLER HLD IN	4.950%	01/15/42	203,636.75	232,373.65
SAFEWAY INC	7.250%	02/01/31	433,752.13	411,122.00
SCHERING PLOUGH CO	6.500%	12/01/33	274,098.00	286,414.00
SCIENCE APPLICATIO	5.500%	07/01/33	108,959.55	103,427.10
SEMPRA ENERGY	2.875%	10/01/22	314,889.75	315,762.30
SOUTH CAROLINA ELE	6.625%	02/01/32	436,366.20	449,388.20
SOUTHERN CAL ED	6.000%	01/15/34	159,944.76	189,314.90
SOUTHERN CA EDISON	3.900%	12/01/41	392,279.40	380,610.00
SOUTHERN COPPER CO	7.500%	07/27/35	175,861.98	211,825.35
SOUTHERN UNION CO	8.250%	11/15/29	140,472.00	152,500.80
SWISS RE TREASURY	4.250%	12/06/42	68,914.30	69,365.10
TELE-COMMUNICATION	7.875%	02/15/26	183,489.66	260,028.60
TARGET CORP	4.000%	07/01/42	440,773.31	462,321.00
TEACHERS INS ANN	6.850%	12/16/39	177,675.87	210,223.40
TIME WARNER INC	6.100%	07/15/40	253,670.45	296,626.40
TIME WARNER ENT	8.375%	07/15/33	149,855.00	145,947.00
TIME WARNER CABLE	6.550%	05/01/37	618,065.38	711,395.75
TIME WARNER CABLE	4.500%	09/15/42	253,569.45	248,688.75
TOSCO CORP	7.800%	01/01/27	134,431.00	147,313.00
TUFTS UNIVERSITY	5.017%	04/15/12	75,000.00	83,325.75
TURLOCK CORP	4.000%	11/02/32	378,814.40	390,833.80
USA WASTE SVCS INC	7.000%	07/15/28	125,598.34	182,954.70
URS CORP	5.000%	04/01/22	369,641.10	380,903.90
UNION ELECTRIC CO	3.900%	09/15/42	189,000.60	192,540.30
UNION PAC CORP	5.780%	07/15/40	213,901.20	228,436.20

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
UNION PACIFIC CORP	4.750%	09/15/41	$ 235,577.30	$ 274,816.50
US CELLULAR CORP	6.700%	12/15/33	291,206.30	309,525.80
UNITED TECH CORP	5.700%	04/15/40	150,852.50	160,726.25
UNITED TECHNOLOGIE	4.500%	06/01/42	597,540.35	672,251.80
UNITEDHEALTH GROUP	5.800%	03/15/36	501,363.00	542,911.50
VERIZON COMM INC	6.400%	02/15/38	324,291.00	406,161.00
VERIZON COMM INC	6.900%	04/15/38	601,331.00	676,015.25
VERIZON GLOBAL FDG	5.850%	09/15/35	237,967.40	276,361.80
VIACOM INC	3.125%	06/15/22	295,659.00	307,140.00
VIACOM INC	4.375%	03/15/43	458,455.87	477,099.35
VIRGINIA EL PWR	8.875%	11/15/38	500,339.71	596,522.50
WMX TECHNOLOGIES I	7.100%	08/01/26	277,123.10	273,740.60
WACHOVIA BANK NA M	6.600%	01/15/38	61,207.65	61,767.90
WAL MART STORES IN	6.500%	08/15/37	779,088.79	836,689.00
WALMART STORES	6.200%	04/15/38	184,621.17	217,416.00
WAL MART STORES	5.625%	04/01/40	312,920.85	382,626.80
WAL MART STORES IN	5.000%	10/25/40	366,115.75	381,137.40
WAL MART STORES IN	5.625%	04/15/41	308,479.20	314,299.20
WALGREENS CO	4.400%	09/15/42	195,639.20	193,351.60
WASTE MGMT INC DEL	7.750%	05/15/32	712,717.20	734,000.80
WATSON PHARM	4.625%	10/01/42	172,403.00	182,197.75
WELLPOINT INC	5.950%	12/15/34	83,428.49	102,682.28
WELLPOINT INC	4.650%	01/15/43	387,741.90	406,426.80
WELLS FAGRO BANK N	5.950%	08/26/36	349,083.00	441,605.50
WILLIAMS CO INC	7.500%	01/15/31	65,920.00	80,014.72
WILLIAMS COMPANIES	3.700%	01/15/23	179,499.60	181,557.00
WYETH	6.500%	02/01/34	632,115.75	710,860.80
WYETH	5.950%	04/01/37	372,208.29	453,549.80
XCEL ENERGY INC	4.800%	09/15/41	94,774.85	106,603.30
Total U.S. Corporate Obligations			**$ 80,898,796.24**	**$ 89,064,008.64**
Foreign Obligations				
ANGLOGOLD HOLDS	5.375%	04/15/20	$ 14,977.50	$ 15,480.90
BHP FIN USA LTD	7.250%	03/01/16	21,442.33	22,498.66
DIAGEO CAP PLC	7.375%	01/15/14	21,939.56	21,390.40
ECANA CORP	3.900%	11/15/21	19,702.98	21,722.80
ERICSSON LM	4.125%	05/15/22	24,965.76	25,982.50
GDF SUEZ	1.625%	10/10/17	8,941.68	8,997.84
HSBC HOLDINGS PLC	5.100%	04/05/21	21,576.80	23,617.60
HSBC HOLDINGS PLC	4.000%	03/30/22	24,878.99	27,371.75
LANDWIRTSCHAFTLICH	5.125%	02/01/17	10,337.20	11,728.40
LLOYDS TSB BANK PL	4.200%	03/28/17	25,035.30	27,716.00
NOBLE HOLDING INTL	4.900%	08/01/20	2,991.75	3,374.19
REPUBLIC OF POLAND	3.875%	07/16/15	27,061.86	28,957.50

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
ROYAL BK SCOTLAND	6.125%	01/11/21	$ 24,422.00	$ 24,163.60
TELECOM ITALIA CAP	6.375%	11/15/33	4,896.50	5,037.50
TELEFONICA EMIS	5.462%	02/16/21	10,004.10	10,662.50
UFJ FIN ARUBA AEC	6.750%	07/15/13	11,085.90	10,315.80
VALE SA	5.625%	09/11/42	24,812.45	27,140.00
VODAFONE GROUP PLC	6.150%	02/27/37	25,225.20	26,453.60
WPP FINANCE 2010	4.750%	11/21/21	14,571.38	17,329.60
XL GROUP PLC	5.250%	09/15/14	4,794.40	5,324.20
XL CAPITAL LTD	6.250%	05/15/27	23,458.75	29,690.25
AMERICA MOVIL SA D	6.375%	03/01/35	202,620.92	217,164.75
AMERICA MOVIL SAB	6.125%	03/30/40	388,904.05	453,895.80
ASTRAZENECA PLC	6.450%	09/15/37	381,314.84	385,986.90
ASTRAZENECA PLC	4.000%	09/18/42	89,439.30	91,031.40
BAT INTL FINANCE P	3.250%	06/07/22	178,315.20	187,621.20
BP CAPITAL MARKETS	3.561%	11/01/21	140,000.00	151,282.60
BP CAPITAL PLC	3.245%	05/06/22	250,000.00	263,377.50
BARRICK GOLD CORP	5.250%	04/01/42	434,217.00	478,391.25
BARRICK AUSTRALIA	5.950%	10/15/39	151,434.90	155,916.90
FED REPUBLIC OF BR	5.625%	01/07/41	581,882.68	589,500.00
FED REPUBLIC BRAZI	2.625%	01/05/23	542,035.20	547,180.00
CANADIAN NAT RES	6.500%	02/15/37	69,137.20	71,334.45
CANADIAN OIL SANDS	36.400%	04/01/42	340,916.25	399,306.20
CANADIAN PACIFIC	5.750%	01/15/42	112,221.60	140,222.95
COLOMBIA REP	6.125%	01/18/41	304,535.00	336,385.00
CODELCO INC	4.250%	07/17/42	338,455.27	346,103.00
DEUTSCHE TELEKOM	9.250%	06/01/32	391,848.59	471,197.60
ENCANA CORP	5.150%	11/15/41	148,933.50	161,242.50
GLAXOSMITHKLINE	2.850%	05/08/22	295,205.50	301,208.50
HSBC HLDGS PLC	7.625%	05/17/32	101,898.90	123,265.35
HYDRO QUEBEC	8.500%	12/01/29	759,053.85	797,979.60
ISRAEL ST BD	VAR	08/01/14	100,000.00	99,998.00
KINROSS GOLD CORP	6.875%	09/01/41	163,648.65	167,917.20
NEXEN INC	7.500%	07/30/39	98,191.20	115,786.40
NOBLE HLDG INTL	6.050%	03/01/41	163,923.00	175,572.00
NOBLE HOLDING INTL	5.250%	03/15/42	89,549.20	90,633.80
NORSK HYDRO A S	7.150%	01/15/29	369,947.25	427,773.00
NORSK HYDRO A S	7.250%	09/23/27	132,155.00	142,361.00
REPUBLIC OF PANAMA	7.125%	01/29/26	149,899.52	163,012.50
PANAMA REPUBLIC OF	6.700%	01/26/36	1,046,272.50	1,065,000.00
PETRO CANADA	5.950%	05/15/35	225,564.75	277,096.50
PETROLEO MEXICANOS	6.500%	06/02/41	116,929.86	119,225.00
PETROLEOS MEXICANO	5.500%	06/27/44	354,525.20	352,000.00
RIO TINTO FIN USA	3.750%	09/20/21	294,244.80	315,443.50
RIO TINTO FINANC	4.750%	03/22/42	142,968.55	160,323.60

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RIO TINTO FIN	4.125%	08/21/42	$ 608,412.50	$ 635,843.75
SASOL FINANCING IN	4.500%	11/14/22	316,953.60	321,600.00
SCHNEIDER ELECTRIC	2.950%	09/27/22	322,342.40	322,528.00
SHELL INTL FIN	2.250%	01/06/23	237,576.00	237,103.20
SIEMENS FINAN	6.125%	08/17/26	245,287.50	328,722.50
SMITHS GROUP PLC	3.625%	10/12/22	354,233.20	352,933.90
SUNCOR INC	6.850%	06/01/39	255,160.25	283,215.70
TELECOM ITALIA CAP	7.200%	07/18/36	182,643.41	177,480.00
TELEFONICA EMISION	7.045%	06/20/36	45,030.23	43,200.00
TEVA PHARM FIN	2.950%	12/18/22	244,514.90	247,832.20
TOTAL CAPITAL INTL	2.700%	01/25/23	219,531.40	224,120.60
TRANS CANADA PL	7.625%	01/15/39	229,766.70	308,393.80
TRANS CANADA PIPE	6.200%	10/15/37	152,237.20	217,846.20
TRANSOCEAN INC	6.800%	03/15/38	462,511.28	489,668.00
UNITED MEXICAN MTN	4.750%	03/08/44	1,589,370.53	1,796,700.00
VALE OVERSEAS LTD	6.875%	11/21/36	635,537.29	663,175.30
VALE SA	5.625%	09/11/42	280,250.21	298,540.00
VODAFONE GROUP	2.500%	09/26/22	276,357.20	278,891.20
WEATHERFORD INTL L	6.500%	08/01/36	527,084.60	556,790.00
ISRAEL ST DLR BD	4.000%	08/01/14	2,000,000.00	2,000,000.00
Total Foreign Obligations			**$ 19,202,112.02**	**$ 20,521,275.89**
Domestic Common Stocks				
3M CO	7,333.00	Shares	$ 651,963.83	$ 680,869.05
A H BELO CORP CL A	14,000.00	Shares	61,294.18	65,100.00
AARONS INC	13,000.00	Shares	373,943.80	367,640.00
ABBOTT LABORATORIES	16,590.00	Shares	979,205.11	1,086,645.00
ABBOTT LABORATORIES	5,860.00	Shares	383,300.25	383,830.00
ABBOTT LABORATORIES	13,484.00	Shares	937,915.81	883,202.00
ACCO BRANDS CORP	45,000.00	Shares	337,363.10	330,300.00
ACI WORLDWIDE INC	1,000.00	Shares	38,849.30	43,690.00
ACUITY BRANDS INC	3,000.00	Shares	182,616.40	203,190.00
ADOBE SYS INC	18,210.00	Shares	593,270.86	686,152.80
AGILENT TECHNOLOGIES INC	18,600.00	Shares	775,528.90	761,484.00
AGILENT TECHNOLOGIES INC	16,354.00	Shares	668,016.74	669,532.76
ALBANY INTL CORP CL A	7,500.00	Shares	140,375.45	170,100.00
ALLERGAN INC	11,609.00	Shares	812,335.72	1,064,893.57
ALLIED NEVADA GOLD CORP	10,000.00	Shares	307,470.15	301,300.00
ALLSTATE CORP	28,300.00	Shares	844,389.57	1,136,811.00
AMAZON COM INC	5,810.00	Shares	1,318,319.79	1,457,554.70
AMC NETWORKS INC A W I	6,000.00	Shares	245,552.45	297,000.00
AMERICAN ELECTRIC POWER CO INC	13,995.00	Shares	541,292.94	597,306.60
AMERICAN EXPRESS CO	15,653.00	Shares	922,592.52	899,734.44
AMERICAN INTERNATIONAL GROUP INC	53,100.00	Shares	1,597,301.81	1,874,430.00

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AMERICAN SCIENCE & ENGINEERING INC	6,200.00	Shares	$ 355,940.76	$ 404,302.00
AMERICAN STATES WATER CO	5,900.00	Shares	238,093.59	283,082.00
AMERISOURCEBERGEN CORP	12,315.00	Shares	476,960.37	531,761.70
AMGEN INC	11,960.00	Shares	663,087.28	1,030,952.00
AMPHENOL CORP CL A	11,690.00	Shares	682,599.36	756,343.00
ANADARKO PETROLEUM CORP	6,960.00	Shares	549,801.76	517,197.60
APOGEE ENTERPRISES INC	17,300.00	Shares	280,433.00	414,681.00
APPLE INC	5,520.00	Shares	2,678,141.60	2,937,594.96
APPLE INC	765.00	Shares	393,421.83	407,112.35
APPLE INC	6,818.00	Shares	2,616,672.68	3,628,355.51
ARBITRON INC	4,000.00	Shares	148,352.30	186,720.00
ASCENT CAPITAL GROUP INC A	2,000.00	Shares	103,873.02	123,880.00
BADGER METER INC	3,000.00	Shares	107,620.10	142,230.00
BANK OF AMERICA CORP	122,208.00	Shares	1,712,409.05	1,418,834.88
BANK OF HAWAII CORP	16,800.00	Shares	775,926.90	740,040.00
BARNES NOBLE INC	16,000.00	Shares	232,327.90	241,440.00
BBT CORP	15,980.00	Shares	447,228.94	465,177.80
BED BATH & BEYOND INC	11,477.00	Shares	664,681.27	641,679.07
BED BATH & BEYOND INC	6,486.00	Shares	397,192.91	362,632.26
BERKSHIRE HATHAWAY INC CL B	33,240.00	Shares	2,738,193.39	2,981,628.00
BILARI HOLDINGS INC	250.00	Shares	94,852.09	97,505.00
BIOGEN IDEC INC	4,140.00	Shares	480,043.17	605,971.80
BIOMED REALTY TRUST INC	10,000.00	Shares	193,637.15	193,300.00
BIO-REFERENCE LABS INC	3,000.00	Shares	79,573.20	85,889.40
BIOSCRIP INC	15,000.00	Shares	116,979.00	161,550.00
BLACK HILLS CORP	5,000.00	Shares	158,262.00	181,700.00
BLACKBAUD INC	12,300.00	Shares	320,931.08	280,809.00
BLOCK H R INC	39,900.00	Shares	606,498.57	740,943.00
BLUCORA INC	19,000.00	Shares	258,134.75	298,490.00
BOEING CO	13,515.00	Shares	994,568.85	1,018,490.40
BOEING CO	6,700.00	Shares	487,954.73	504,912.00
BOTTOMLINE TECHNOLOGIES DEL INC	13,700.00	Shares	250,195.22	361,543.00
BOYD GAMING CORPORATION	38,000.00	Shares	231,455.40	252,320.00
BROADCOM CORP CL A	28,007.00	Shares	937,665.96	930,112.47
BRUKER CORPORATION	35,500.00	Shares	477,854.85	540,949.00
CA INC	18,877.00	Shares	413,816.18	414,916.46
CA INC	36.00	Shares	1,014.84	791.28
CABLEVISION SYSTEMS NY GROUP CL A	20,000.00	Shares	304,159.00	298,800.00
CALAVO GROWERS INC	2,000.00	Shares	45,900.00	50,420.00
CALGON CARBON CORP	22,400.00	Shares	333,352.89	317,632.00
CAMERON INTL CORP	4,265.00	Shares	235,737.39	240,801.90
CAMERON INTL CORP	12,994.00	Shares	676,622.00	733,641.24
CANTEL MEDICAL CORP	10,000.00	Shares	261,772.25	297,300.00
CANTEL MEDICAL CORP	10,900.00	Shares	308,277.93	324,057.00

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CAPITAL ONE FINANCIAL CORP	18,915.00	Shares	$ 925,519.55	$ 1,095,745.95
CAPITAL ONE FINANCIAL CORP	10,400.00	Shares	411,554.10	602,472.00
CARBO CERAMICS INC	8,200.00	Shares	633,267.14	642,388.00
CARDINAL HEALTH INC	15,430.00	Shares	572,997.37	635,407.40
CAREFUSION CORPORATION	19,380.00	Shares	492,055.64	553,880.40
CASELLA WASTE SYSTEMS INC A	15,000.00	Shares	73,271.97	65,700.00
CASEYS GEN STORES INC	6,000.00	Shares	339,889.60	318,600.00
CBS CORP CLASS B NON VOTING	23,190.00	Shares	591,631.10	882,379.50
CBS CORP CLASS B NON VOTING	26,290.00	Shares	571,324.44	1,000,334.50
CELGENE CORP	7,085.00	Shares	456,543.94	555,959.95
CERES INC	8,000.00	Shares	48,087.05	36,320.00
CF INDUSTRIES HOLDINGS INC	2,940.00	Shares	461,463.69	597,290.40
CHECKPOINT SYSTEMS INC	7,000.00	Shares	56,916.40	75,180.00
CHEESECAKE FACTORY INC	5,000.00	Shares	166,205.80	163,550.00
CHEMED CORP	2,000.00	Shares	129,346.00	137,180.00
CHEVRON CORPORATION	7,280.00	Shares	743,504.06	787,259.20
CHURCH AND DWIGHT CO INC	13,730.00	Shares	709,188.01	735,516.10
CHURCHILL DOWNS INC	3,000.00	Shares	173,032.62	199,350.00
CIGNA CORP	16,055.00	Shares	712,809.63	858,300.30
CINCINNATI BELL INC	35,000.00	Shares	131,396.50	191,800.00
CIRRUS LOGIC INC	18,853.00	Shares	542,329.37	546,171.41
CISCO SYS INC	84,680.00	Shares	1,589,406.31	1,663,911.19
CITIGROUP INC	63,229.00	Shares	2,459,548.60	2,501,339.24
CITIGROUP INC	39,208.00	Shares	1,240,058.69	1,551,068.48
CITRIX SYS INC	13,010.00	Shares	852,799.12	853,716.20
CLARCOR INC	2,500.00	Shares	111,873.80	119,450.00
CLARCOR INC	14,600.00	Shares	712,675.80	697,588.00
CLEAR CHANNEL OUTDOOR HLDGS INC	32,100.00	Shares	169,634.50	225,342.00
COACH INC	17,430.00	Shares	735,764.36	967,539.30
COCA COLA COMPANY	22,644.00	Shares	837,361.30	820,845.00
COCA COLA COMPANY	26,872.00	Shares	1,056,194.55	974,110.00
COGNIZANT TECH SOLUTIONS CL A	12,230.00	Shares	891,410.96	903,580.53
COHEN & STEERS INC	10,000.00	Shares	319,462.85	304,700.00
COHEN & STEERS INC	15,125.00	Shares	536,199.48	460,858.75
COHERENT INC	5,300.00	Shares	233,547.31	268,351.19
COINSTAR INC	11,000.00	Shares	575,763.85	572,110.00
COLGATE PALMOLIVE CO	6,055.00	Shares	624,964.40	632,989.70
COLUMBIA SPORTSWEAR CO	6,825.00	Shares	386,510.81	364,182.00
COMCAST CORP CL A	47,630.00	Shares	922,102.33	1,779,456.80
COMCAST CORP SPECIAL CL A	11,300.00	Shares	200,241.50	405,896.00
COMMERCIAL METALS CO	28,300.00	Shares	376,132.15	420,538.00
COMMVAULT SYSTEMS INC	7,000.00	Shares	349,244.00	487,636.80
COMPUTER PROGRAMS & SYSTEMS	6,700.00	Shares	392,476.34	337,278.00
COMSCORE INC	7,000.00	Shares	86,737.00	96,460.00

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CONSTELLATION BRANDS INC A	12,845.00	Shares	$ 365,080.76	$ 454,584.55
COOPER COS INC	3,230.00	Shares	258,199.65	298,710.40
CORE MARK HLDG CO INC	5,500.00	Shares	257,664.05	260,425.00
CORESITE REALTY CORP	14,700.00	Shares	392,672.63	406,602.00
CORNING INC	85,900.00	Shares	1,069,417.32	1,084,058.00
CORPORATE OFFICE PPTYS TR	7,700.00	Shares	179,691.05	192,346.00
COSTCO WHSL CORP	4,880.00	Shares	372,415.23	481,802.40
COSTCO WHSL CORP	5,108.00	Shares	482,782.11	504,312.84
CRANE CO	9,000.00	Shares	346,225.30	416,520.00
CREDIT ACCEP CORP MICH	1,500.00	Shares	134,576.76	152,520.00
CUBIC CORP	4,000.00	Shares	195,345.80	191,880.00
CUMMINS INC	5,470.00	Shares	573,191.69	592,674.50
CUMMINS INC	6,000.00	Shares	517,322.17	650,100.00
CURTISS WRIGHT CORP	6,500.00	Shares	199,667.50	213,395.00
CVS CAREMARK CORP	19,560.00	Shares	902,858.48	945,726.00
CVS CAREMARK CORP	19,480.00	Shares	689,022.74	941,858.00
CVS CAREMARK CORP	7,012.00	Shares	329,617.99	339,030.20
CVS CAREMARK CORP	11,700.00	Shares	380,931.03	565,695.00
CYPRESS SEMICONDUCTOR CORP	47,681.00	Shares	628,449.88	516,862.04
CYTEC INDS INC	4,236.00	Shares	277,674.88	291,563.88
DANA HOLDING CORP	17,000.00	Shares	207,838.60	265,370.00
DARLING INTL INC	16,725.00	Shares	280,210.10	268,269.00
DEERE & CO	9,915.00	Shares	799,059.60	856,854.30
DELL INC	38,078.00	Shares	473,119.15	386,110.92
DIAMOND FOODS INC	2,000.00	Shares	36,928.80	27,340.00
DIEBOLD INC	4,000.00	Shares	129,397.90	122,440.00
DIGITALGLOBE INC	12,000.00	Shares	199,221.30	293,280.00
DIME CMNTY BANCORP INC	19,500.00	Shares	277,276.31	270,855.00
DISCOVER FINL SVCS	13,695.00	Shares	164,290.78	527,942.25
DISNEY WALT CO	15,080.00	Shares	714,386.34	750,833.20
DISNEY WALT CO	16,022.00	Shares	625,615.29	797,735.38
DORMAN PRODUCTS INC	9,825.00	Shares	264,147.61	347,215.50
DOVER CORP	10,370.00	Shares	627,634.07	681,412.70
DUFF & PHELPS CORP CL A	13,000.00	Shares	173,881.60	203,060.00
DUPONT FABROS TECHNOLOGY	25,300.00	Shares	721,607.93	611,248.00
E BAY INC	17,430.00	Shares	469,408.63	888,889.91
E BAY INC	15,603.00	Shares	583,683.19	795,717.11
E M C CORPORATION	34,850.00	Shares	651,413.94	881,705.00
E M C CORPORATION	44,456.00	Shares	922,955.53	1,124,736.80
E O G RES INC	8,245.00	Shares	716,353.12	995,913.55
E O G RES INC	4,606.00	Shares	438,060.07	556,358.74
E S C O TECHNOLOGIES INC	7,600.00	Shares	285,135.86	284,316.00
EARTH LINK INC	57,000.00	Shares	400,785.32	368,220.00
EAST WEST BANCORP INC	27,500.00	Shares	650,140.59	590,975.00

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ECHOSTAR CORPORATION A	11,000.00	Shares	$ 302,142.40	$ 376,420.00
ECOLAB INC	11,498.00	Shares	784,444.15	826,706.20
EDISON INTL	12,055.00	Shares	481,310.74	544,765.45
EDISON INTL	12,300.00	Shares	404,331.70	555,837.00
EL PASO ELEC CO	8,000.00	Shares	267,602.90	255,280.00
ELECTRONIC ARTS INC	33,900.00	Shares	517,410.45	492,228.00
ELI LILLY CO	4,500.00	Shares	175,342.58	221,940.00
EMERSON ELEC CO	15,517.00	Shares	733,751.39	821,780.32
EPOCH HOLDING CORP	10,000.00	Shares	251,226.70	279,000.00
EQUITABLE CORP	3,390.00	Shares	169,917.03	199,942.20
EXACTECH INC	1,500.00	Shares	25,331.75	25,425.00
EXELIS INC	20,000.00	Shares	208,048.30	225,400.00
EXELON CORPORATION	36,400.00	Shares	1,654,973.87	1,082,536.00
EXPRESS SCRIPTS HLDGS C	11,445.00	Shares	615,776.07	618,030.00
EXXON MOBIL CORP	33,840.00	Shares	2,802,842.88	2,928,852.00
FACEBOOK INC A	20,891.00	Shares	524,091.73	556,112.15
FARO TECHNOLOGIES INC	5,000.00	Shares	168,009.90	178,400.00
FED EX CORP	7,300.00	Shares	656,183.86	669,556.00
FEDERAL MOGUL CORP	28,000.00	Shares	249,797.80	224,560.00
FEDERAL SIGNAL CORP	24,000.00	Shares	149,283.50	182,640.00
FERRO CORP	20,000.00	Shares	67,758.40	83,600.00
FIFTH THIRD BANCORP	48,650.00	Shares	598,253.11	739,480.00
FIFTH THIRD BANCORP	40,100.00	Shares	455,135.00	609,520.00
FINANCIAL ENGINES INC	16,100.00	Shares	344,862.00	446,614.00
FIRST FINL BANKSHARES INC	7,200.00	Shares	266,052.47	280,872.00
FISHER COMMUNICATIONS, INC.	2,000.00	Shares	65,211.70	53,980.00
FLUOR CORP	5,755.00	Shares	283,407.28	338,048.70
FORD MOTOR CO	42,981.00	Shares	407,730.66	556,603.95
FORRESTER RESH INC	3,000.00	Shares	80,397.50	80,400.00
FORTINET INC	36,260.00	Shares	754,705.75	762,185.20
FRANKLIN ELEC INC	6,425.00	Shares	365,679.48	398,547.25
FRESH MARKET INC	6,500.00	Shares	361,964.85	312,585.00
FURMANITE CORPORATION	19,000.00	Shares	97,306.90	102,030.00
G A T X CORP	4,500.00	Shares	184,139.55	194,850.00
GANNETT INC	24,790.00	Shares	379,246.85	446,467.90
GENERAL ELECTRIC CO	120,560.00	Shares	1,827,017.27	2,530,554.40
GENERAL MILLS INC	4,800.00	Shares	184,360.56	194,016.00
GENESEE & WYO INC CL A	7,700.00	Shares	417,372.34	585,816.00
GENTHERM INC	17,500.00	Shares	206,093.33	232,751.75
GENUINE PARTS CO	11,420.00	Shares	730,987.72	726,083.60
GEOEYE INC	6,000.00	Shares	103,272.90	184,380.00
GEOSPACE TECHNOLOGIES CORP	5,800.00	Shares	255,172.51	515,446.00
GILEAD SCIENCES INC	18,438.00	Shares	951,942.87	1,354,271.10
GOLDMAN SACHS GROUP INC	7,745.00	Shares	962,919.07	987,952.20

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
GOOGLE INC CL A	2,890.00	Shares	$ 1,674,708.56	$ 2,044,328.20
GOOGLE INC CL A	3,170.00	Shares	1,834,699.95	2,242,394.60
GORMAN RUPP CO	2,000.00	Shares	55,896.37	59,660.00
GRACO INC	7,000.00	Shares	334,484.55	360,430.00
GRAFTECH INTL LTD	2,000.00	Shares	17,459.80	18,780.00
GREAT LAKES DREDGE & DOCK CORP NEW	14,000.00	Shares	119,118.60	125,020.00
GREATBATCH INC	6,000.00	Shares	138,369.35	139,440.00
GREEN DOT CORP CL A	8,000.00	Shares	89,989.00	97,600.00
GUIDANCE SOFTWARE INC	19,000.00	Shares	187,085.70	225,530.00
HAIN CELESTIAL GROUP INC	2,900.00	Shares	160,354.63	157,238.00
HALLIBURTON CO	14,510.00	Shares	632,217.97	503,351.90
HALLIBURTON CO	17,425.00	Shares	625,677.30	604,473.25
HARLEY DAVIDSON INC	12,970.00	Shares	638,650.13	633,325.10
HARRIS CORP DEL	12,055.00	Shares	527,819.56	590,212.80
HAYNES INTERNATIONAL INC	3,000.00	Shares	146,126.35	155,610.00
HEWLETT PACKARD CO	112,600.00	Shares	3,296,111.46	1,604,550.00
HIBBETT SPORTS INC	8,200.00	Shares	484,549.61	432,140.00
HILLSHIRE BRANDS CO	17,000.00	Shares	465,061.10	478,380.00
HOME DEPOT INC	14,869.00	Shares	783,596.30	919,647.65
HONEYWELL INTERNATIONAL INC	12,130.00	Shares	689,356.88	769,891.10
HONEYWELL INTERNATIONAL INC	11,710.00	Shares	569,936.25	743,233.70
HUB GROUP INC CL A	10,500.00	Shares	381,368.14	352,800.00
HUMANA INC	7,025.00	Shares	338,333.81	482,125.75
IAC INTERACTIVECORP	8,625.00	Shares	394,828.55	407,462.25
ICU MED INC	8,800.00	Shares	467,786.56	536,184.00
II-VI INC	16,125.00	Shares	273,533.97	293,958.75
INDEPENDENT BK CORP MASS	12,000.00	Shares	357,906.80	347,400.00
INGLES MARKETS INC CL A	9,000.00	Shares	146,019.40	155,340.00
INTEL CORP	23,653.00	Shares	626,497.02	487,724.86
INTERDIGITAL INC	8,500.00	Shares	249,384.90	349,265.00
INTERMEC INC	45,000.00	Shares	275,054.00	443,700.00
INTERNAP NETWORK SERVICES	52,100.00	Shares	340,997.40	360,844.60
INTERNATIONAL BUSINESS MACHINES CORP	12,859.00	Shares	2,529,470.10	2,463,141.45
INTERNATIONAL BUSINESS MACHINES CORP	2,665.00	Shares	520,684.24	510,480.75
INTERNATIONAL PAPER CO	12,800.00	Shares	466,779.54	509,952.00
INTERPUBLIC GROUP COS INC	39,800.00	Shares	401,088.46	438,596.00
INTUIT INC	13,800.00	Shares	814,048.52	820,760.52
INTUIT INC	9,888.00	Shares	590,311.62	588,092.76
INTUITIVE SURGICAL INC	1,620.00	Shares	800,650.92	794,399.40
INVENTURE FOODS INC	15,000.00	Shares	91,173.94	97,350.00
IPG PHOTONICS CORP	8,500.00	Shares	384,161.41	566,525.00
IROBOT CORP	16,550.00	Shares	378,421.61	310,147.00
ITT CORP	16,000.00	Shares	309,731.50	375,360.00
J C PENNEY CO INC	42,100.00	Shares	1,025,077.58	829,791.00

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J P MORGAN CHASE CO	25,990.00	Shares	$ 996,237.74	$ 1,142,756.91
J P MORGAN CHASE CO	56,115.00	Shares	2,026,674.53	2,467,326.05
J P MORGAN CHASE CO	39,100.00	Shares	1,426,329.94	1,719,191.81
J2 GLOBAL INC	12,500.00	Shares	335,129.61	382,500.00
JANUS CAPITAL GROUP INC	22,000.00	Shares	162,894.20	187,440.00
JOHN BEAN TECHNOLOGIES CORP	18,000.00	Shares	281,906.30	319,860.00
JOHNSON CONTROLS INC	28,200.00	Shares	800,822.11	864,894.00
JOHNSON JOHNSON	14,410.00	Shares	951,293.67	1,010,141.00
JOHNSON JOHNSON	28,395.00	Shares	1,789,038.09	1,990,489.50
JOHNSON JOHNSON	17,500.00	Shares	1,108,441.23	1,226,750.00
JOY GLOBAL INC	9,780.00	Shares	660,394.08	623,768.40
KAMAN CORP	3,000.00	Shares	97,119.70	110,400.00
KOHLS CORP	17,940.00	Shares	915,340.53	771,061.20
KRAFT FOODS GROUP INC	2,466.00	Shares	80,411.33	112,129.02
KRATON PERFORMANCE POLYMERS	7,100.00	Shares	161,155.60	170,613.00
LAMAR ADVERTISING CO CL A	3,000.00	Shares	97,481.80	116,250.00
LANDAUER INC	4,000.00	Shares	231,133.14	244,840.00
LANDAUER INC	3,200.00	Shares	192,231.04	195,872.00
LAYNE CHRISTENSEN CO	19,000.00	Shares	402,090.25	461,130.00
LEAR CORP	16,095.00	Shares	736,994.41	753,889.80
LEAR CORP	7,100.00	Shares	291,232.42	332,564.00
LEXICON PHARMACEUTICALS INC	15,000.00	Shares	33,041.50	33,150.00
LIBERTY MEDIA CORP	9,782.00	Shares	656,246.96	1,134,809.82
LIBERTY VENTURES SER A	4,500.00	Shares	202,235.15	304,920.00
LIFE TIME FITNESS INC	7,500.00	Shares	356,905.50	369,075.00
LIMITED BRANDS	16,490.00	Shares	676,349.33	776,019.40
LINDSAY CORPORATION	7,300.00	Shares	494,391.04	584,876.00
LIQUIDITY SERVICES INC	10,100.00	Shares	407,393.60	412,686.00
LOCKHEED MARTIN CORP	8,500.00	Shares	620,126.15	784,465.00
LORAL SPACE & COMMUNICATIONS INC	3,000.00	Shares	214,933.93	163,980.00
LOWES CO INC	11,800.00	Shares	350,028.57	419,136.00
LUFKIN INDS INC	4,000.00	Shares	204,337.10	232,520.00
LUFKIN INDS INC	14,000.00	Shares	762,558.19	813,820.00
MACQUARIE INFRASTRUCTURE	11,000.00	Shares	398,678.15	501,160.00
MANPOWER INC	8,700.00	Shares	334,520.00	369,228.00
MARATHON OIL CORPORATION	17,300.00	Shares	529,570.98	530,418.00
MARCUS CORP	7,000.00	Shares	76,560.00	87,290.00
MARKETAXESS HLDGS INC	18,000.00	Shares	524,287.62	635,400.00
MARRIOTT INTL INC	15,119.00	Shares	559,450.95	563,485.13
MARSH MCLENNAN COS INC	10,585.00	Shares	304,427.94	364,864.95
MCDONALDS CORP	13,980.00	Shares	1,294,041.36	1,233,175.80
MCGRATH RENTCORP	3,000.00	Shares	69,691.20	87,295.20
MCKESSON CORPORATION	15,005.00	Shares	899,862.02	1,454,884.80
MEAD JOHNSON NUTRITION CO	7,829.00	Shares	623,863.26	515,852.81

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MEDALLION FINL CORP	11,000.00	Shares	$ 125,376.80	$ 129,140.00
MEDTRONIC INC	17,670.00	Shares	762,153.71	724,823.40
MENS WEARHOUSE INC	13,900.00	Shares	403,364.91	433,124.00
MERCK AND CO INC NEW	6,700.00	Shares	230,237.80	274,298.00
MEREDITH CORP	3,000.00	Shares	98,415.80	103,350.00
MERIDIAN BIOSCIENCE INC	18,150.00	Shares	374,019.90	367,537.50
METLIFE INC	35,400.00	Shares	1,366,073.33	1,166,076.00
METLIFE INC	11,985.00	Shares	410,068.68	394,785.90
MICROSOFT CORP	63,715.00	Shares	1,829,556.47	1,701,808.54
MICROSOFT CORP	48,725.00	Shares	1,330,639.14	1,301,430.13
MICROSOFT CORP	56,605.00	Shares	1,715,827.75	1,511,902.57
MICROSOFT CORP	45,300.00	Shares	1,192,646.78	1,209,949.41
MICROSTRATEGY INC CL A	2,900.00	Shares	379,657.15	270,802.00
MIDDLEBY CORP	5,400.00	Shares	547,772.28	692,334.00
MILLER HERMAN INC	7,200.00	Shares	139,266.72	154,512.00
MINERALS TECHNOLOGIES INC	11,400.00	Shares	368,121.39	455,088.00
MITEK SYS INC	30,000.00	Shares	107,834.90	96,300.00
MOLYCORP INC	15,000.00	Shares	159,114.20	141,600.00
MONDELEZ INTERNATIONAL W I	29,000.00	Shares	757,014.51	738,142.80
MONDELEZ INTERNATIONAL W I	24,483.00	Shares	612,975.01	623,170.70
MONDELEZ INTERNATIONAL W I	7,400.00	Shares	148,786.28	188,353.68
MONSANTO CO	11,176.00	Shares	810,356.26	1,057,808.40
MOVE INC	20,000.00	Shares	165,600.00	151,400.00
MUELLER WTR PRODS INC	22,000.00	Shares	86,438.30	123,420.00
MURPHY OIL CORP	12,000.00	Shares	637,645.41	714,600.00
MYRIAD GENETICS INC	16,700.00	Shares	426,272.51	455,075.00
N I I HOLDINGS INC	18,000.00	Shares	150,165.00	128,340.00
NATIONAL OILWELL VARCO INC	11,240.00	Shares	710,638.11	768,254.00
NATURAL GAS SVCS GROUP	11,200.00	Shares	171,529.12	183,904.00
NAVISTAR INTERNATIONAL	11,000.00	Shares	268,819.70	239,470.00
NEOGEN CORP	6,200.00	Shares	295,786.51	280,984.00
NEW JERSEY RESOURCES CORP	13,900.00	Shares	615,754.65	550,718.00
NIC INC	19,800.00	Shares	261,131.17	323,532.00
NIKE INC	16,260.00	Shares	860,505.85	839,016.00
NIKE INC	11,622.00	Shares	514,804.62	599,695.20
NORDSTROM INC	13,270.00	Shares	649,973.31	709,945.00
NORTHERN TR CORP	15,180.00	Shares	650,285.91	761,428.80
NORTHROP GRUMMAN CORPORATION	8,170.00	Shares	416,925.77	552,128.60
NORTHROP GRUMMAN CORPORATION	4,400.00	Shares	239,627.87	297,352.00
NRG ENERGY INC	29,800.00	Shares	498,570.42	685,102.00
NUANCE COMMUNICATIONS INC	22,697.00	Shares	529,827.42	506,597.04
NUVASIVE INC	7,000.00	Shares	104,538.50	108,220.00
NVIDIA CORP	31,985.00	Shares	383,066.56	392,136.10
OCCIDENTAL PETROLEUM CORPORATION	15,990.00	Shares	1,280,305.21	1,224,993.90

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OCCIDENTAL PETROLEUM CORPORATION	21,730.00	Shares	$ 1,713,256.96	$ 1,664,735.30
OFFICIAL PAYMENTS HOLDINGS I	8,000.00	Shares	41,920.71	45,120.00
OMNICARE INC	20,445.00	Shares	672,036.80	738,064.50
OMNICOM GROUP INC	18,590.00	Shares	869,058.04	928,756.40
OMNICOM GROUP INC	16,350.00	Shares	688,506.37	816,846.00
ON SEMICONDUCTOR CORPORATION	58,440.00	Shares	393,842.91	412,002.00
ORACLE CORPORATION	13,230.00	Shares	442,987.34	440,823.60
ORACLE CORPORATION	25,470.00	Shares	564,239.98	848,660.40
ORACLE CORPORATION	15,348.00	Shares	452,601.78	511,395.36
P N C FINANCIAL SERVICES GROUP INC	5,400.00	Shares	254,289.50	314,874.00
P P L CORPORATION	10,100.00	Shares	255,875.95	289,163.00
PACCAR INC	13,770.00	Shares	604,728.47	622,541.70
PACCAR INC	13,600.00	Shares	578,606.43	614,856.00
PANDORA MEDIA INC	20,000.00	Shares	180,267.50	183,600.00
PARKER HANNIFIN CORP	9,300.00	Shares	762,585.15	791,058.00
PARKER HANNIFIN CORP	10,225.00	Shares	859,662.59	869,738.50
PATTERSON U T I ENERGY INC	13,000.00	Shares	199,284.00	242,190.00
PAYCHEX INC	27,490.00	Shares	864,238.10	854,939.00
PENTAIR INC	3,304.00	Shares	98,532.48	162,391.60
PEP BOYS MANNY MOE & JACK	25,000.00	Shares	239,303.82	245,750.00
PEPSICO INC	8,548.00	Shares	599,684.94	584,939.64
PEPSICO INC	8,000.00	Shares	513,249.44	547,440.00
PERRIGO CO	5,345.00	Shares	578,012.63	556,040.35
PFIZER INC	108,490.00	Shares	1,790,816.13	2,720,853.26
PFIZER INC	12,000.00	Shares	216,769.78	300,951.60
PHILIP MORRIS INTL	22,450.00	Shares	1,727,177.22	1,877,718.00
PHILLIPS 66	12,740.00	Shares	430,501.00	676,494.00
PHILLIPS 66	5,200.00	Shares	122,435.22	276,120.00
PINNACLE ENTERTAINMENT INC	4,000.00	Shares	38,437.80	63,320.00
PLANTRONICS INC	20,200.00	Shares	693,021.31	744,774.00
POLARIS INDS INC	1,000.00	Shares	83,061.80	84,150.00
POLYCOM INC	46,100.00	Shares	491,637.85	482,206.00
POST HOLDINGS INC	4,000.00	Shares	125,422.65	137,000.00
POWER INTEGRATIONS INC	16,200.00	Shares	624,983.56	544,482.00
PRICELINE COM INC	1,675.00	Shares	925,117.59	1,039,153.25
PRICELINE COM INC	1,024.00	Shares	660,148.97	635,279.36
PRIMUS TELECOMMUNICATIONS GROUP INC	2,000.00	Shares	21,619.80	21,740.00
PUBLIC SVC ENTERPRISE GROUP INC	31,600.00	Shares	996,927.80	966,960.00
QUAKER CHEM CORP	9,700.00	Shares	467,760.45	522,442.00
QUALCOMM INC	22,866.00	Shares	1,215,811.69	1,414,481.61
QUALCOMM INC	32,511.00	Shares	1,857,180.03	2,011,117.46
QUALITY SYSTEMS INC	20,500.00	Shares	563,019.97	355,880.00
RALPH LAUREN CORP	5,030.00	Shares	836,062.25	754,097.60
RANGE RESOURCES CORP	7,960.00	Shares	481,628.56	500,126.80

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RAVEN INDS INC	5,000.00	Shares	$ 139,461.53	$ 131,800.00
RAYTHEON COMPANY	15,765.00	Shares	799,025.02	907,433.40
REALD INC	43,000.00	Shares	482,504.10	482,030.00
RED HAT INC	18,790.00	Shares	896,327.02	995,118.40
REGIONS FINL CORP	53,200.00	Shares	283,695.99	379,316.00
REINSURANCE GROUP AMERICA	6,110.00	Shares	294,194.88	327,007.20
RIVERBED TECHNOLOGY INC	2,000.00	Shares	27,347.00	39,440.00
ROBBINS & MYERS INC	13,000.00	Shares	775,836.50	772,850.00
ROCHESTER MEDICAL CORP	17,000.00	Shares	178,409.35	171,360.00
ROCK TENN CO CL A	7,645.00	Shares	466,226.97	534,461.95
ROFIN SINAR TECHNOLOGIES INC	8,000.00	Shares	161,726.25	173,440.00
ROLLINS INC	5,500.00	Shares	126,586.15	121,220.00
RPC ENERGY SVCS INC	6,000.00	Shares	73,359.70	73,440.00
RPC ENERGY SVCS INC	24,200.00	Shares	291,034.25	296,208.00
RUSH ENTERPRISES INC	8,000.00	Shares	125,729.90	165,360.00
RUSH ENTERPRISES INC	12,000.00	Shares	158,031.24	207,360.00
RYMAN HOSPITALITY PROPERTIES	3,000.00	Shares	112,721.10	115,380.00
SALEM COMMUNICATIONS CORP DEL	8,000.00	Shares	41,447.44	43,680.00
SALLY BEAUTY COMPANY	25,006.00	Shares	626,083.09	589,391.42
SAPIENT CORP	48,200.00	Shares	504,128.62	508,992.00
SCHOLASTIC CORP	4,000.00	Shares	104,657.60	118,240.00
SCHWAB CHARLES CORP	44,905.00	Shares	618,876.04	644,835.80
SEALED AIR CORP	25,000.00	Shares	353,020.30	437,750.00
SELECT COMFORT CORP	20,000.00	Shares	458,094.03	523,400.00
SENSIENT TECHNOLOGIES CORP	3,000.00	Shares	107,190.43	106,680.00
SIGNATURE BK	10,300.00	Shares	635,109.81	734,802.00
SIMPSON MFG CO INC	9,300.00	Shares	275,059.21	304,947.00
SIRIUS XM RADIO INC	68,065.00	Shares	130,800.08	196,707.85
SM ENERGY CO	8,410.00	Shares	516,183.66	439,086.10
SMART BALANCE INC	18,000.00	Shares	179,822.10	232,200.00
SNYDERS-LANCE INC	13,000.00	Shares	307,459.20	313,562.60
SOUTH JERSEY INDS INC	7,000.00	Shares	369,282.90	352,310.00
SOUTHWEST GAS CORP	3,000.00	Shares	132,004.70	127,230.00
SPARTON CORP	10,262.00	Shares	118,551.54	142,333.94
STANDEX INTL CORP	4,000.00	Shares	179,057.70	205,160.00
STAPLES INC	20,345.00	Shares	313,705.15	231,933.00
STARBUCKS CORP	11,732.00	Shares	458,709.32	629,187.16
STARBUCKS CORP	16,255.00	Shares	519,357.00	871,755.65
STATE STR CORP	13,780.00	Shares	613,233.47	647,797.80
STATE STR CORP	4,900.00	Shares	205,472.00	230,349.00
STRYKER CORP	16,800.00	Shares	929,761.75	920,976.00
STRYKER CORP	9,831.00	Shares	528,627.06	538,935.42
SUNRISE SENIOR LIVING INC	20,000.00	Shares	285,700.00	287,600.00
SUNTRUST BKS INC	21,660.00	Shares	495,331.23	614,061.00

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SUPERIOR INDUSTRIAL INTL	10,000.00	Shares	$ 171,816.34	$ 204,000.00
SVB FINL GROUP	10,100.00	Shares	592,135.05	565,297.00
SYMANTEC CORP	22,400.00	Shares	362,265.54	421,568.00
SYNTEL INC	4,700.00	Shares	289,002.53	252,053.01
T ROWE PRICE GROUP INC	12,360.00	Shares	671,986.10	804,847.36
TAKE-TWO INTERACTIVE SOFTWARE INC	22,000.00	Shares	203,046.50	242,220.00
TARGET CORPORATION	16,695.00	Shares	922,380.81	987,843.15
TEAM INC	16,500.00	Shares	531,130.60	627,660.00
TECHNE CORP	5,400.00	Shares	405,680.94	369,036.00
TEJON RANCH CO	3,000.00	Shares	85,766.45	84,240.00
TELENAV INC	11,000.00	Shares	85,163.90	87,872.40
TELEPHONE AND DATA SYSTEMS INC	8,000.00	Shares	180,180.90	177,120.00
TELULAR CORPORATION	21,000.00	Shares	206,254.94	198,870.00
TENNANT CO	3,500.00	Shares	131,505.00	153,825.00
TENNECO AUTOMOTIVE INC	8,000.00	Shares	220,580.20	280,880.00
TERADATA CORP DEL	16,840.00	Shares	965,003.49	1,042,227.60
TEXAS CAPITAL BANCSHARES INC	11,300.00	Shares	469,209.57	506,466.00
TEXAS INDS INC	6,000.00	Shares	246,875.35	306,060.00
TEXAS INSTRUMENTS INC	11,200.00	Shares	332,428.77	345,968.00
THE BRINKS CO	15,000.00	Shares	341,336.45	427,950.00
THE MADISON SQUARE GARDEN COMPANY	7,000.00	Shares	259,047.05	310,450.00
THE ST JOE COMPANY	2,000.00	Shares	31,779.60	46,160.00
THORATEC CORP	14,300.00	Shares	489,111.93	536,536.00
TIBCO SOFTWARE INC	36,307.00	Shares	1,129,482.42	798,027.86
TIME WARNER CABLE INC	4,380.00	Shares	342,964.27	425,692.20
TIME WARNER INC	21,398.00	Shares	545,912.22	1,023,466.34
TJX COMPANIES INC	21,470.00	Shares	707,846.49	911,401.50
TREDEGAR CORP	5,000.00	Shares	70,165.70	102,100.00
TREE COM INC	2,000.00	Shares	22,750.80	36,060.00
TRINITY INDS INC	6,500.00	Shares	160,101.65	232,830.00
TW TELECOM INC	11,000.00	Shares	274,594.60	280,170.00
TYLER TECHNOLOGIES INC	1,500.00	Shares	58,819.90	72,660.00
UMB FINL CORP	12,600.00	Shares	655,341.59	552,132.00
UMPQUA HOLDINGS CORP	46,800.00	Shares	633,353.76	551,772.00
UNION PACIFIC CORP	4,403.00	Shares	519,557.09	553,545.16
UNITED HEALTH GROUP INCORPORATED	15,985.00	Shares	792,770.76	867,026.40
UNITED NAT FOODS INC	9,800.00	Shares	540,624.91	525,182.00
UNITED PARCEL SERVICE INC CL B	8,540.00	Shares	626,326.88	629,654.20
UNITED PARCEL SERVICE INC CL B	5,245.00	Shares	388,106.68	386,713.85
UNITED TECHNOLOGIES CORP	9,440.00	Shares	730,923.11	774,174.40
UNITED TECHNOLOGIES CORP	12,698.00	Shares	954,647.07	1,041,362.98
UNUM GROUP	50,700.00	Shares	1,073,781.37	1,055,574.00
URBAN OUTFITTERS INC	24,752.00	Shares	677,237.00	974,238.72
US BANCORP	38,405.00	Shares	960,382.99	1,226,655.70

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
US CELLULAR CORP	6,500.00	Shares	$ 254,423.75	$ 229,060.00
VALERO ENERGY CORP	11,430.00	Shares	347,982.91	389,991.60
VERTEX PHARMACEUTICALS INC	6,500.00	Shares	331,060.91	272,350.00
VIACOM INC CLASS B	7,125.00	Shares	218,690.36	375,772.50
VIACOM INC CLASS B	7,678.00	Shares	389,627.93	404,937.72
VISA INC CLASS A SHARES	4,220.00	Shares	415,714.05	639,667.60
VISA INC CLASS A SHARES	7,648.00	Shares	955,673.43	1,159,283.84
VITAMIN SHOPPE INC	6,500.00	Shares	364,138.45	372,840.00
VMWARE INC CL A	9,790.00	Shares	907,626.69	921,630.60
WAL MART STORES INC	13,266.00	Shares	920,743.98	905,139.18
WAL MART STORES INC	6,400.00	Shares	344,093.71	436,672.00
WALGREEN CO	18,495.00	Shares	665,688.90	684,499.95
WASHINGTON TRUST BANCORP INC	4,000.00	Shares	100,722.05	105,240.00
WATTS WATER TECHNOLOGIES CL A	6,500.00	Shares	230,359.37	279,435.00
WATTS WATER TECHNOLOGIES CL A	11,100.00	Shares	377,288.24	477,189.00
WEIGHT WATCHERS INTL INC	7,150.00	Shares	367,286.89	374,374.00
WELLPOINT INC	13,600.00	Shares	793,483.58	828,512.00
WELLS FARGO CO	27,600.00	Shares	845,685.23	943,368.00
WELLS FARGO CO	94,330.00	Shares	2,541,509.76	3,224,199.40
WELLS FARGO CO	24,107.00	Shares	676,991.46	823,977.26
WELLS FARGO CO	27,177.00	Shares	1,006,668.57	928,909.86
WEST PHARMACEUTICAL SVCS INC	13,500.00	Shares	686,572.12	739,125.00
WESTWAY GROUP INC	18,000.00	Shares	106,857.88	120,060.00
WEX INC	9,900.00	Shares	627,678.27	746,163.00
WILEY JOHN & SONS INC	10,075.00	Shares	497,140.18	392,219.75
WMS INDS INC	3,000.00	Shares	45,119.70	52,500.00
WOLVERINE WORLD WIDE INC	13,000.00	Shares	514,484.83	532,740.00
WOODWARD INC	10,000.00	Shares	354,492.15	381,300.00
WORLD WRESTLING ENTERTAINMENT INC	30,000.00	Shares	244,555.60	236,700.00
XYLEM INC	11,975.00	Shares	326,479.27	324,522.50
ZEBRA TECHNOLOGIES CORP CL A	5,000.00	Shares	171,620.80	196,550.00
ZEP INC	3,000.00	Shares	40,431.00	43,320.00
ZIMMER HOLDINGS INC	6,400.00	Shares	369,001.97	426,624.00
ZYNGA INC	15,000.00	Shares	35,644.50	35,400.00
Total Domestic Common Stocks			**$ 255,795,824.38**	**$ 280,220,845.06**
Foreign Stocks				
MDC PARTNERS INC CL A	11,000.00	Shares	$ 109,296.50	$ 124,300.00
PROGRESSIVE WASTE SOLUTIONS	24,000.00	Shares	473,076.25	518,400.00
INTERXION HOLDING NV	11,000.00	Shares	209,081.74	261,360.00
CHICAGO BRIDGE IRON NY SHS	14,010.00	Shares	485,713.82	649,363.50
ACCENTURE PLC CL A	14,160.00	Shares	774,392.21	941,640.00
COVIDIEN PLC	16,680.00	Shares	836,005.29	963,103.20
INGERSOLL RAND PLC	10,430.00	Shares	502,127.13	500,222.80

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, 2012

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
ANHEUSER BUSCH INBEV NV A D R	4,690.00	Shares	$ 241,883.59	$ 409,952.90
ROYAL DUTCH SHELL PLC A D R	18,520.00	Shares	1,308,635.77	1,276,954.00
SANOFI A D R	19,590.00	Shares	711,640.43	928,174.20
SCHLUMBERGER LTD	3,325.00	Shares	232,349.07	230,417.85
VODAFONE GROUP PLC A D R	15,270.00	Shares	443,141.53	384,651.30
AXIS CAPITAL HOLDINGS LTD	8,680.00	Shares	307,287.51	300,675.20
COVIDIEN PLC	14,755.00	Shares	720,681.04	851,953.70
SEAGATE TECHNOLOGY	13,280.00	Shares	186,923.52	403,977.60
VALIDUS HOLDINGS LTD	15,030.00	Shares	396,662.88	519,737.40
ACE LTD	5,905.00	Shares	434,189.75	471,219.00
WEATHERFORD INTERNATIONAL LTD	17,550.00	Shares	231,150.88	196,384.50
TE CONNECTIVITY LTD	12,395.00	Shares	368,056.08	460,102.40
TYCO INTERNATIONAL LTD	13,770.00	Shares	275,482.13	402,772.50
ROCHE HLDG LTD A D R	10,724.00	Shares	531,069.51	541,562.00
SCHLUMBERGER LTD	15,047.00	Shares	1,121,885.66	1,042,736.03
COVIDIEN PLC	11,427.00	Shares	613,833.30	659,794.98
NXP SEMICONDUCTORS NV	22,978.00	Shares	560,998.92	604,783.26
ASTRAZENECA P L C SPSD A D R	6,400.00	Shares	287,024.50	302,528.00
EMBRAER SA A D R	7,900.00	Shares	193,050.83	225,229.00
MAGNA INTL INC CL A	12,300.00	Shares	507,674.96	615,246.00
NOVARTIS AG A D R	7,500.00	Shares	428,375.16	474,750.00
ROYAL DUTCH SHELL A D R	17,600.00	Shares	1,082,055.57	1,247,664.00
SANOFI A D R	12,100.00	Shares	461,636.43	573,298.00
TOTAL S A A D R	21,100.00	Shares	1,073,020.57	1,097,411.00
VODAFONE GROUP PLC A D R	48,900.00	Shares	1,143,982.69	1,231,791.00
XL GROUP PLC	8,100.00	Shares	192,859.84	202,986.00
TE CONNECTIVITY LTD	15,800.00	Shares	435,181.63	586,496.00
SODASTREAM INTERNATIONAL LTD	12,000.00	Shares	497,020.98	538,680.00
Total Foreign Stocks			**$ 18,377,447.67**	**$ 20,740,317.32**
Hedge Funds				
NATURAL RESOURCE FUND			$ 25,000,000.00	$ 15,898,394.65
GROSVENOR PART			24,003,705.00	29,373,093.77
SANSAR CAPITAL CI			70,002.05	84,906.50
AEW GLOBAL PROPERTIES SECURITIES FUN			25,000,000.00	29,697,972.44
ARROWGRASS INTERNATIONAL FUND			5,600,000.00	5,686,564.80
AURELIUS CAPITAL INTERNATIONAL			4,200,000.00	4,424,855.63
HOPLITE OFFSHORE FUND			3,000,000.00	2,978,970.12
PELHAM LONG/SHORT EQUITY			2,500,000.00	2,695,571.27
JAT OFFSHORE FUND LTD			3,000,000.00	3,069,019.59
FARALLON CAP INST PARNERS LP			5,000,000.00	5,472,700.00
PROSPECT HARBOR CREDIT PARTNERS LP			1,068,411.34	275,013.88
BROOKSIDE CAYMAN PA LTD			540,076.04	127,554.00
YORK CREDIT OPPORTUNITIES UNIT TRUST			5,000,000.00	7,647,370.96

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)*

As of December 31, 2012

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
CERBERUS INTERNATIONAL SPV, LTD		$ 2,409,928.97	$ 2,617,743.52
DAVIDSON KEMPNER INTERNATIONAL, LTD.		5,000,000.00	5,833,952.65
Total Hedge Funds		**$ 111,392,123.40**	**$ 115,883,683.78**
Collective Investment Funds			
SILCHESTER INTERNATIONAL FUND		$ 54,134,388.90	$ 65,213,589.78
THORNBURG INTERNATIONAL EQUITY FUND		66,500,000.00	69,748,358.87
Total Collective Investment Funds		**$ 120,634,388.90**	**$ 134,961,948.65**
U.S. Equity Mutual Fund			
VANGUARD INSTL INDEX INSTL#94		$ 55,576,568.33	$ 63,431,580.30
Total U.S. Equity Mutual Fund		**$ 55,576,568.33**	**$ 63,431,580.30**
Interest Rate Swaps			
DEUTSCHE BANK FI 2.6% SWAP		$ 58,700,000.00	$ 56,668,980.00
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(58,700,000.00)	(58,700,000.00)
DEUTSCHE BANK FI 2.425% SWAP		11,700,000.00	11,429,730.00
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		(11,700,000.00)	(11,700,000.00)
BARCLAYS BANK FI 2.675% SWAP		11,500,000.00	11,281,500.00
BARCLAYS BANK FL 3MOBBALIBOR SWAP		(11,500,000.00)	(11,500,000.00)
BARCLAYS BANK FI 2.51% SWAP		33,100,000.00	32,772,310.00
BARCLAYS BANK FL 3MOBBALIBOR SWAP		(33,100,000.00)	(33,100,000.00)
GOLDMAN SACHS FI 2.56% SWAP		84,800,000.00	81,111,200.00
GOLDMAN SACHS FL 3MOBBALIBOR SWAP		(84,800,000.00)	(84,800,000.00)
GOLDMAN SACHS FI 2.385% SWAP		5,400,000.00	5,234,760.00
GOLDMAN SACHS 3MOBBALIBOR SWAP		(5,400,000.00)	(5,400,000.00)
Total Interest Rate Swaps		**$ 0.00**	**$ (6,701,520.00)**
U.S. Treasury Bills			
U S TREASURY BILL		$ 1,589,652.18	$ 1,589,936.40
U S TREASURY BILL		2,224,513.28	2,224,911.00
Total U.S. Treasury Bills		**$ 3,814,165.46**	**$ 3,814,847.40**
Principal Cash			
Principal Cash		$ 3,963,894.52	$ 3,963,894.52
Total Principal Cash		**$ 3,963,894.52**	**$ 3,963,894.52**
Total Assets		819,675,525.55	898,683,356.86
Adjustment for Accrued Income		2,544,266.48	2,544,266.48
Grand Total		**$ 822,219,792.03**	**$ 901,227,623.34**

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, 2012

	Plan's Individual Ownership % in Group Trust	Cost	Current Value
Angels Baseball LP	2.33%	$ 19,182,314	$ 21,025,558
Athletics Investment Group, LLC	2.79	22,942,464	25,147,026
Atlanta National League Baseball Club, Inc.	4.08	33,585,602	36,812,872
AZPB Limited Partnership	1.84	15,140,462	16,595,323
Baltimore Orioles L.P.	3.10	25,484,109	27,932,900
The Baseball Club of Seattle, LLLP	4.07	33,462,918	36,678,400
Boston Red Sox Baseball Club Limited Partnership	4.51	37,121,603	40,688,651
Chicago White Sox, Ltd.	4.58	37,618,096	41,232,852
The Cincinnati Reds, LLC	2.35	19,289,904	21,143,488
Cleveland Indians Baseball Company Limited Partnership	3.02	24,838,142	27,224,861
Colorado Rockies Baseball Club, Ltd.	2.46	20,254,206	22,200,451
Detroit Tigers, Inc.	1.89	15,537,031	17,029,998
Houston Astros, LLC	4.76	39,106,286	42,864,044
Kansas City Royals Baseball Corporation	3.35	27,529,464	30,174,795
Los Angeles Dodgers LLC	1.31	10,796,494	11,833,939
Miami Marlins, L.P.	1.71	14,058,643	15,409,551
New York Yankees Partnership	3.97	32,656,034	35,793,981
Padres, L.P.	3.09	25,411,637	27,853,464
The Phillies	5.23	42,969,616	47,098,605
Pittsburgh Associates	2.81	23,112,108	25,332,971
Rangers Baseball, LLC	0.59	4,875,958	5,344,493
San Francisco Baseball Associates LLC	4.05	33,278,259	36,475,997
Sterling Mets, L.P.	3.36	27,645,838	30,302,351
St. Louis Cardinals, L.L.C.	2.38	19,590,031	21,472,455
Tampa Bay Rays Baseball, Ltd.	1.98	16,250,145	17,811,636
Washington Nationals Baseball Club, LLC	0.75	6,154,318	6,745,692
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	11.85	97,416,332	106,777,154
Major League Baseball – Office Employees' Plan	10.91	89,669,170	98,285,560
Minor League Players' Pension Plan	0.88	7,242,608	7,938,555
Total Group Trust	100.00%	$ 822,219,792	$ 901,227,623

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

2012

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2012 or fiscal plan year beginning and ending

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

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

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

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

Part II Basic Plan Information - enter all requested information

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

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 05/01/1996

2a Plan sponsor's name and address; include room or suite number (employer, if for a 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 of plan administrator	Date 10/9/13	JONATHAN MARINER 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

Preparer's name (including firm name, if applicable) and address; include room or suite number. (optional)
MITCHELL & TITUS, LLP
ONE BATTERY PARK PLAZA
NEW YORK NY 10004

Preparer's telephone number (optional) 212-709-4500

3a Plan administrator's name and address [X] Same as Plan Sponsor Name [X] Same as Plan Sponsor Address

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**	477
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**	289
b	Retired or separated participants receiving benefits	**6b**	28
c	Other retired or separated participants entitled to future benefits	**6c**	189
d	Subtotal. Add lines **6a, 6b,** and **6c**	**6d**	506
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	0
f	Total. Add lines **6d** and **6e.**	**6f**	506
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**	11
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

2012

This Form is Open to Public Inspection

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

▶ **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 [X] 101-500 [ ] More than 500

Part I Basic Information

1 Enter the valuation date: Month 1 Day 1 Year 2012

2	Assets:			
	a Market value		**2a**	16,510,972
	b Actuarial value		**2b**	16,195,462
3	Funding target/participant count breakdown:		(1) Number of participants	(2) Funding Target
	a For retired participants and beneficiaries receiving payment	**3a**	24	1,721,573
	b For terminated vested participants	**3b**	171	3,543,028
	c For active participants:			
	(1) Non-vested benefits	**3c(1)**		190,071
	(2) Vested benefits	**3c(2)**		7,822,770
	(3) Total active	**3c(3)**	282	8,012,841
	d Total	**3d**	477	13,277,442
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**	7.17 %
6	Target normal cost		**6**	1,102,453

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

10/3/13
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 [ ]

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, 2012
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.

2012 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 2012 Schedule SB assumes that all front office employees meet the retirement eligibility service requirements.

The non-prescribed actuarial assumptions were reviewed and modified to reflect my best estimate of future plan experience. As a result, the following changes were made:

Aspect of the Valuation	**2011 Plan Year**	**2012 Plan Year**
Salary increase rate assumption	4.50%	4.00%
Inflation assumption for statutory limits on compensation	3.00%	2.50%
Funding interest rates for contributions	IRS prescribed segment rates without 3-year transition, as of September 2010	IRS prescribed segment rates without 3-year transition, as of September 2011 adjusted by applying the corridors of MAP-21
Mortality table for funding target and target normal cost	RP-2000 (IRS) 2011 Static, with separate rates for annuitants and non-annuitants and projections of mortality improvements based on Scale AA	RP-2000 (IRS) 2012 Static, with separate rates for annuitants and non-annuitants and projections of mortality improvements based on Scale AA
Administrative Expenses	0.75% of fair value of assets with a minimum of $75,000	0.60% of fair value of assets with a minimum of $75,000 and a maximum of $200,000

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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	14	1	0	0	0	0	0	0	0
25 to 29	**Count**	1	38	9	0	0	0	0	0	0	0
30 to 34	**Count**	3	23	22	1	1	0	0	0	0	0
35 to 39	**Count**	2	12	10	5	0	0	0	0	0	0
40 to 44	**Count**	2	6	9	7	3	0	0	0	0	0
45 to 49	**Count**	1	8	12	6	4	2	0	0	0	0
50 to 54	**Count**	0	6	6	9	2	0	0	0	0	0
55 to 59	**Count**	0	6	3	12	8	0	0	0	0	0
60 to 64	**Count**	0	5	5	5	1	1	0	0	0	0
65 to 69	**Count**	0	2	4	1	0	0	0	0	0	0
70 & up	**Count**	0	0	2	1	1	0	0	0	0	0

Actuarial assumptions and methods

Economic Assumptions

Interest rate basis:

▸ Applicable month	September 2011
▸ Yield curve basis	24-month segment rates
▸ MAP-21 applied for funding	Yes
▸ MAP-21 applied for benefit restrictions	Yes

Interest rates:	Reflecting Corridors	Not Reflecting Corridors
▸ First segment rate	5.54%	2.06%
▸ Second segment rate	6.85%	5.25%
▸ Third segment rate	7.52%	6.32%
▸ Effective interest rate	7.17%	5.81%

Annual rates of increase	
▸ Salaries:	4.00%
▸ Statutory limits on compensation	2.50%

Demographic Assumptions

Mortality

Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2027 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2019 using Scale AA). This is the IRS-prescribed static mortality table for 2012.

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% (for purposes of valuing pre-retirement death benefits)
Spouse age	Wife three years younger than husband
Covered pay	January 1, 2012 base salary increased by 7.50% to reflect overtime, commissions, World Series share bonuses, etc.
Administrative expense	Expense load equal to 0.60% of fair value of assets with a minimum of $75,000 and a maximum of $200,000; 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.

Summary of plan provisions

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

The IRC Section 415 benefit limit was increased from $195,000 to $200,000 effective January 1, 2012. The IRC Section 401(a)(17) compensation limit was increased from $245,000 to $250,000 effective January 1, 2012.