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

2013

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

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 01/01/1981

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

CHICAGO WHITE SOX, LTD.

333 WEST 35TH STREET
CHICAGO, IL 60616-3651

2b Employer Identification Number (EIN)
36-3106589

2c Sponsor's telephone number
312-674-1000

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.		
	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**	513
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**	227
b	Retired or separated participants receiving benefits	**6b**	83
c	Other retired or separated participants entitled to future benefits	**6c**	218
d	Subtotal. Add lines **6a**, **6b**, and **6c**	**6d**	528
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	528
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**	5
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

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

2013

This Form is Open to Public Inspection

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

▶ **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
CHICAGO WHITE SOX, LTD.

D Employer Identification Number (EIN)
36-3106589

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

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

Part I Basic Information

1	Enter the valuation date: Month 01 Day 01 Year 2013			
2	Assets:			
	a Market value	**2a**		44218093
	b Actuarial value	**2b**		43584091
3	Funding target/participant count breakdown:		**(1)** Number of participants	**(2)** Funding Target
	a For retired participants and beneficiaries receiving payment	**3a**	75	6819842
	b For terminated vested participants	**3b**	212	8380494
	c For active participants:			
	(1) Non-vested benefits	**3c(1)**		344617
	(2) Vested benefits	**3c(2)**		23628672
	(3) Total active	**3c(3)**	226	23973289
	d Total	**3d**	513	39173625
4	If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]			
	a Funding target disregarding prescribed at-risk assumptions	**4a**		
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**		
5	Effective interest rate	**5**		6.40 %
6	Target normal cost	**6**		2231468

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary	10/08/2014 Date
MARK GENGENBACH Type or print name of actuary	14-07102 Most recent enrollment number
TOWERS WATSON PENNSYLVANIA, INC. Firm name	212-309-3400 Telephone number (including area code)
335 MADISON AVENUE NEW YORK, NY 10017-4605 Address of the firm	

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	2295598	1294200
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	368404	
9	Amount remaining (line 7 minus line 8)	1927194	1294200
10	Interest on line 9 using prior year's actual return of 9.57 %	184432	123855
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		2899904
	b Interest on (a) using prior year's effective interest rate of 7.11 % except as otherwise provided (see instructions)		215246
	c Total available at beginning of current plan year to add to prefunding balance		3115150
	d Portion of (c) to be added to prefunding balance		
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)	2111626	1418055

Part III Funding Percentages

14	Funding target attainment percentage	14	102.24 %
15	Adjusted funding target attainment percentage	15	111.25 %
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	111.49 %
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
03/13/2014	1600000				
09/05/2014	1600000				
			Totals ► 18(b)	3200000	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	2927660

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ 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

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.94%	6.15%	6.76 %	☐ 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**	2231468
b Excess assets, if applicable, but not greater than line 31a	**31b**	880785

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**	1350683

	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**	1350683
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	2927660

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

a Total (excess, if any, of line 37 over line 36)	**38a**	1576977
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.**	**2013** **This Form is Open to Public Inspection.**

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

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
CHICAGO WHITE SOX, LTD.

D Employer Identification Number (EIN)
36-3106589

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

AEW CAPITAL MANAGEMENT, L.P.

04-3329433

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

STATE STREET CORPORATION

04-1867445

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

ANCHORAGE CAPITAL GROUP LLC

98-0418058

(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

AURELIUS CAPITAL GP, LLC

33-1115691

(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

PARTRIDGE HILL OVERSEAS MGMT,LLC

13-3968110

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

CERBERUS OPS & ADVISORY CO, LLC

20-5804477

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

YAMATO SERVICING K.K.

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

CERBERUS JAPAN K.K.

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

CERBERUS GLOBAL INVST ADVISORS, LLC

86-1057076

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

CERBERUS UK MANAGEMENT LTD.

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

CERBERUS ASIA CAPITAL MANAGEMENT

06-1564774

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

CERBERUS DEUTSCHLAND GMBH

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

JP MORGAN HEDGE FUND SERVICES

1 BEACON STREET, 20TH FLOOR
BOSTON, MA 02108

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

CERBERUS EUROPEAN INVESTMENTS, LLC

20-0831785

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

FIR TREE INC.

13-3745261

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

FIR TREE, L.L.C.

20-2556936

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

GROSVENOR CAPITAL MANAGEMENT, L.P.

36-3795985

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

JMB INSURANCE AGENCY, INC.

36-2711359

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

THE BANK OF NEW YORK MELLON

1 WALL STREET
NEW YORK, NY 10005

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

JAT CAPITAL MANAGEMENT, LP

26-0550382

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

KING STREET CAPITAL MANAGEMENT,L.P.

65 EAST 55TH STREET, 30TH FLOOR
NEW YORK, NY 10022

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

SILVER POINT CAPITAL, L.P.

22-3849636

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

SILVER POINT CAP. OFFSHORE GP, LLC

26-3335901

(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

THORNBURG INVST MANAGEMENT, INC.

2300 N. RIDGETOP RD
SANTA FE, NM 87506

(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 disclosures 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

VANGUARD INST. INVESTOR GROUP

100 VANGUARD BLVD
MALVERN, PA 19355

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

YORK CAPITAL MGMT (US) ADV., L.P.

26-3971819

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

YORK CREDIT OPP. DOMESTIC HLDS LLC

13-4189240

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

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

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	30430	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	29129	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	26594	Yes [X] No [ ]	Yes [X] No [ ]		Yes [X] No [ ]

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

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

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	21684	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	21158	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ROBECO INVESTMENT MANAGEMENT

98-0202744

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	18843	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

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	16649	Yes [X] No [ ]	Yes [X] No [ ]		Yes [ ] No [X]

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

BOSTON TRUST & INVESTMENT MGMT CO

04-2273811

(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	15946	Yes [X] No [ ]	Yes [X] No [ ]		Yes [X] No [ ]

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

EATON VANCE MANAGEMENT

04-3101341

(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	15505	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)

HOTCHKIS & WILEY CAPITAL MGMT, LLC

95-4871957

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	13714	Yes [X] No [ ]	Yes [X] No [ ]		Yes [X] No [ ]

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

MORGAN, LEWIS & BOCKIUS LLP

23-0891050

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	13461	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ARROWGRASS CAPITAL PARTNERS LLP

98-0573763

(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?
26 28	NONE		Yes [X] No [ ]	Yes [X] No [ ]	10862	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)

MERCER INVESTMENT CONSULTING, INC.

91-0675641

(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?
27	NONE	10620	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

U.S. BANK

41-6271370

(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?
21	NONE	8308	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

XEROX HR SOLUTIONS, LLP

20-2185976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15	NONE	7069	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
ARROWGRASS INT'L FUND LIMITED	26 28	10862

(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.
ARROWGRASS INT'L FUND LIMITED P.O. BOX 242, 45 MARKET STREET GARDENIA COURT CAMANA BAY, GRAND CAYMAN KY1-1104 KY	MANAGEMENT & ADVISORY FEES

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
WEXFORD CAPITAL LP 06-1442624		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

2013

This Form is Open to Public Inspection

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

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
CHICAGO WHITE SOX, LTD.

D Employer Identification Number (EIN)
36-3106589

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)	3200000	3200000
(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)	1556143	1597228
(2) U.S. Government securities	1c(2)	6821184	6686759
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	5013677	4931731
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	13769385	19340069
(5) Partnership/joint venture interests	1c(5)	11169928	11292405
(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)	2902082	4300768
(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	44432399	51348960
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	61741	43134
i Acquisition indebtedness	1i		
j Other liabilities	1j	113837	0
k Total liabilities (add all amounts in lines 1g through1j)	1k	175578	43134
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	44256821	51305826

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)	3200000	
(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)		3200000
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		5288371
d Total income. Add all **income** amounts in column (b) and enter total	2d		8488371
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	964273	
(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)		964273
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)	65575	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	171526	
(4) Other	2i(4)	65053	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		302154
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		1266427
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		7221944
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		172939

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)
MINOR LEAGUE PLAYERS PENSION PLAN	13-1665347	010

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (see ERISA section 4021)? ..... ☒ Yes ☐ No ☐ Not determined

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

2013

This Form is Open to Public Inspection.

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

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
CHICAGO WHITE SOX, LTD.

D Employer Identification Number (EIN)
36-3106589

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, 2013 and 2012
With Report of Independent Auditors

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

Financial Statements and Supplemental Schedules

December 31, 2013 and 2012

TABLE OF CONTENTS

	Page(s)
REPORT OF INDEPENDENT AUDITORS	1–2
FINANCIAL STATEMENTS	
Statements of Net Assets Available for Benefits and Statements of Changes in Net Assets Available for Benefits	3–8
• 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	
Notes to Financial Statements	9–32
SUPPLEMENTAL SCHEDULES	
Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust as of December 31, 2013	33–63
Schedule H, Part IV Line 4(j)—Schedule of Reportable Transactions of the Group Trust for the Year Ended December 31, 2013	64

Mitchell & Titus, LLP
One Battery Park Plaza
New York, NY 10004

Tel: +1 212 709 4500
Fax: +1 212 709 4680
mitchelltitus.com

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, 2013 and 2012, 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.

Mitchell &Titus

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, 2013, 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, 2012, and the changes in its financial status for the year then ended, in conformity with U.S. generally accepted accounting principles**.**

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, 2013, 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 13, 2014

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, 2013									
Assets									
Contributions receivable	$ 1,700,000	$ 1,900,000	$ 2,500,000	$ 2,100,000	$ 2,300,000	$ 3,100,000	$ -	$ 3,200,000	$ 3,000,000
Investments-at fair value *(Note 4)*									
Major League Baseball Group Pension Trust	24,573,323	29,470,315	42,858,138	20,224,143	32,378,164	42,638,487	45,757,274	48,148,960	25,639,472
Total assets	26,273,323	31,370,315	45,358,138	22,324,143	34,678,164	45,738,487	45,757,274	51,348,960	28,639,472
Liabilities									
Accrued expenses	23,431	27,607	38,446	20,703	30,968	38,570	39,683	43,134	24,459
Total liabilities	23,431	27,607	38,446	20,703	30,968	38,570	39,683	43,134	24,459
Net assets available for benefits	$ 26,249,892	$ 31,342,708	$ 45,319,692	$ 22,303,440	$ 34,647,196	$ 45,699,917	$ 45,717,591	$ 51,305,826	$ 28,615,013
Statements of Changes in Net Assets Available for Benefits for the Year Ended December 31, 2013									
Additions									
Contributions	$ 1,700,000	$ 1,900,000	$ 2,500,000	$ 2,100,000	$ 2,300,000	$ 3,100,000	$ -	$ 3,200,000	$ 3,000,000
Net investment gain from Major League Baseball Group Pension Trust	2,709,362	3,216,839	4,688,419	2,194,646	3,574,575	4,699,616	5,246,582	5,288,371	2,822,937
Total additions	4,409,362	5,116,839	7,188,419	4,294,646	5,874,575	7,799,616	5,246,582	8,488,371	5,822,937
Deductions									
Benefits paid	634,041	445,846	1,296,201	190,927	888,951	1,163,871	1,881,991	964,273	791,157
Administrative expenses	186,868	212,992	262,739	173,627	235,307	303,042	273,856	302,154	269,053
Total deductions	820,909	658,838	1,558,940	364,554	1,124,258	1,466,913	2,155,847	1,266,427	1,060,210
Transfers (to)/from other plans *(Note 1)*	(170,796)	(156,427)	(212,894)	(42,660)	(218,462)	(356,787)	(332,232)	(172,939)	(312,909)
Increase in net assets available for benefits	3,417,657	4,301,574	5,416,585	3,887,432	4,531,855	5,975,916	2,758,503	7,049,005	4,449,818
Net assets available for benefits, at beginning 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
Net assets available for benefits, at end of year	$ 26,249,892	$ 31,342,708	$ 45,319,692	$ 22,303,440	$ 34,647,196	$ 45,699,917	$ 45,717,591	$ 51,305,826	$ 28,615,013

The accompanying notes are an integral part of these financial statements.

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

	Cleveland Indians Baseball Company Limited Partnership	Colorado Rockies Baseball Club, Ltd.	Detroit Tigers, Inc.	Miami Marlins, L.P.	Houston Astros, LLC	Kansas City Royals Baseball Corporation	Los Angeles Dodgers LLC	New York Yankees Partnership
Statements of Net Assets Available for Benefits December 31, 2013								
Assets								
Contributions receivable	$ 2,200,000	$ 2,100,000	$ 1,700,000	$ 1,900,000	$ 2,200,000	$ 2,000,000	$ 2,300,000	$ 3,300,000
Investments-at fair value *(Note 4)*								
Major League Baseball Group Pension Trust	32,183,339	26,455,814	20,375,928	18,103,157	48,485,470	34,763,181	15,108,070	42,220,077
Total assets	34,383,339	28,555,814	22,075,928	20,003,157	50,685,470	36,763,181	17,408,070	45,520,077
Liabilities								
Accrued expenses	29,870	25,183	20,109	18,329	45,338	31,712	16,079	38,355
Total liabilities	29,870	25,183	20,109	18,329	45,338	31,712	16,079	38,355
Net assets available for benefits	$ 34,353,469	$ 28,530,631	$ 22,055,819	$ 19,984,828	$ 50,640,132	$ 36,731,469	$ 17,391,991	$ 45,481,722
Statements of Changes in Net Assets Available for Benefits for the Year Ended December 31, 2013								
Additions								
Contributions	$ 2,200,000	$ 2,100,000	$ 1,700,000	$ 1,900,000	$ 2,200,000	$ 2,000,000	$ 2,300,000	$ 3,300,000
Net investment gain from Major League Baseball Group Pension Trust	3,534,963	2,893,224	2,235,347	2,007,141	5,377,425	3,843,330	1,626,351	4,635,745
Total additions	5,734,963	4,993,224	3,935,347	3,907,141	7,577,425	5,843,330	3,926,351	7,935,745
Deductions								
Benefits paid	479,045	450,085	250,689	378,427	1,745,279	1,129,624	236,006	850,845
Administrative expenses	231,845	197,846	161,797	171,040	318,382	233,075	152,159	268,597
Total deductions	710,890	647,931	412,486	549,467	2,063,661	1,362,699	388,165	1,119,442
Transfers (to)/from other plans *(Note 1)*	(264,926)	(137,005)	(188,226)	(265,942)	(171,451)	(190,417)	(43,928)	(269,111)
Increase in net assets available for benefits	4,759,147	4,208,288	3,334,635	3,091,732	5,342,313	4,290,214	3,494,258	6,547,192
Net assets available for benefits, at beginning of year	29,594,322	24,322,343	18,721,184	16,893,096	45,297,819	32,441,255	13,897,733	38,934,530
Net assets available for benefits, at end of year	$ 34,353,469	$ 28,530,631	$ 22,055,819	$ 19,984,828	$ 50,640,132	$ 36,731,469	$ 17,391,991	$ 45,481,722

The accompanying notes are an integral part of these financial statements.

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

	Padres, L.P.	The Phillies	Pittsburgh Associates	San Francisco Baseball Associates LLC	Sterling Mets, L.P.	St. Louis Cardinals, L.L.C.	Tampa Bay Rays Baseball, Ltd.	Rangers Baseball, LLC	Washington Nationals Baseball Club, LLC
Statements of Net Assets Available for Benefits December 31, 2013									
Assets									
Contributions receivable	$ 2,000,000	$ 146,242	$ 2,400,000	$ 4,200,000	$ 2,200,000	$ 1,800,000	$ 1,900,000	$ 1,800,000	$ 1,500,000
Investments-at fair value *(Note 4)*									
Major League Baseball Group Pension Trust	32,032,062	55,357,693	30,032,693	44,128,006	33,847,047	25,033,949	21,247,291	8,024,740	8,569,360
Total assets	34,032,062	55,503,935	32,432,693	48,328,006	36,047,047	26,833,949	23,147,291	9,824,740	10,069,360
Liabilities									
Accrued expenses	29,533	49,290	28,135	41,170	30,729	24,455	20,908	10,178	10,538
Total liabilities	29,533	49,290	28,135	41,170	30,729	24,455	20,908	10,178	10,538
Net assets available for benefits	$ 34,002,529	$ 55,454,645	$ 32,404,558	$ 48,286,836	$ 36,016,318	$ 26,809,494	$ 23,126,383	$ 9,814,562	$ 10,058,822
Statements of Changes in Net Assets Available for Benefits for the Year Ended December 31, 2013									
Additions									
Contributions	$ 2,000,000	$ 4,664,071	$ 2,400,000	$ 4,200,000	$ 2,200,000	$ 1,800,000	$ 1,900,000	$ 1,800,000	$ 1,500,000
Net investment gain from Major League Baseball Group Pension Trust	3,543,580	6,098,761	3,287,496	4,805,151	3,764,975	2,760,598	2,329,269	833,862	929,985
Total additions	5,543,580	10,762,832	5,687,496	9,005,151	5,964,975	4,560,598	4,229,269	2,633,862	2,429,985
Deductions									
Benefits paid	919,473	1,313,231	704,432	516,033	821,416	547,931	302,920	35,983	73,529
Administrative expenses	245,217	349,834	237,208	306,426	260,343	189,965	173,913	111,512	113,453
Total deductions	1,164,690	1,663,065	941,640	822,459	1,081,759	737,896	476,833	147,495	186,982
Transfers (to)/from other plans *(Note 1)*	(202,100)	(556,276)	(122,488)	(163,426)	(227,907)	(202,876)	(147,113)	-	(93,611)
Increase in net assets available for benefits	4,176,790	8,543,491	4,623,368	8,019,266	4,655,309	3,619,826	3,605,323	2,486,367	2,149,392
Net assets available for benefits, at beginning of year	29,825,739	46,911,154	27,781,190	40,267,570	31,361,009	23,189,668	19,521,060	7,328,195	7,909,430
Net assets available for benefits, at end of year	$ 34,002,529	$ 55,454,645	$ 32,404,558	$ 48,286,836	$ 36,016,318	$ 26,809,494	$ 23,126,383	$ 9,814,562	$ 10,058,822

The accompanying notes are an integral part of these financial statements.

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

The accompanying notes are an integral part of these financial statements.

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
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
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
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
Liabilities								
Accrued expenses	32,850	28,160	25,317	47,335	35,336	18,761	21,989	40,821
Due to affiliate	97,390	49,704	83,310	118,419	97,872	17,315	94,297	118,237
Total liabilities	130,240	77,864	108,627	165,754	133,208	36,076	116,286	159,058
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
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
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
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
Deductions								
Benefits paid	432,757	372,199	577,404	1,437,828	1,223,016	226,754	384,633	923,098
Administrative expenses	181,970	165,188	146,925	266,423	196,176	130,844	139,489	222,101
Total deductions	614,727	537,387	724,329	1,704,251	1,419,192	357,598	524,122	1,145,199
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
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
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

The accompanying notes are an integral part of these financial statements.

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

	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
Statements of Net Assets Available for Benefits									
December 31, 2012									
Assets									
Contributions receivable	$ 2,100,000	$ -	$ 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	27,853,158	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	29,953,158	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	33,180	61,615	34,226	16,240	43,299	35,947	29,515	24,077	13,920
Due to affiliate	94,239	125,319	17,277	-	64,727	105,063	53,037	66,304	32,163
Total liabilities	127,419	186,934	51,503	16,240	108,026	141,010	82,552	90,381	46,083
Net assets available for benefits	$ 29,825,739	$ 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	$ 2,100,000	$ 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	2,470,211	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	4,570,211	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	863,647	1,078,973	729,576	25,193	839,245	724,785	460,839	225,618	62,511
Administrative expenses	213,325	316,171	217,869	154,015	225,170	210,234	154,181	140,749	128,344
Total deductions	1,076,972	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	3,493,239	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	26,332,500	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	$ 29,825,739	$ 46,911,154	$ 27,781,190	$ 7,328,195	$ 40,267,570	$ 31,361,009	$ 23,189,668	$ 19,521,060	$ 7,909,430

The accompanying notes are an integral part of these financial statements.

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 that 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, 2013, 26 separate single-employer plans (collectively referred to as the "Selected Retirement Plans" or "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 $205,000 and $200,000 for 2013 and 2012, respectively.

The NUPP is presently administered by a nine-member Pension Committee consisting of the executive vice president of administration and chief information officer, 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 2013 and 2012.

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 those inactive minor league players from the NUPP to the Minor League Pension Plan, within the Group Trust. For the year ended, December 31, 2013, the remaining plan assets of $5.2 million associated with those participants were finalized and transferred to the Minor League 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 (IRS) guidelines in 2013 and 2012 to the lesser of $17,083 and $16,667, 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 generally accepted accounting principles (GAAP) in the U.S. requires the Plans' 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.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. Netinvestment gain includes gains and losses on investments bought and sold as well as held during the year.

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

Investments and Valuation *(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 Pronouncements

In January 2013, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) 2013-01, *Clarifying the Scope of Disclosures about Offsetting Assets and Liabilities*. This update amends Accounting Standards Codification (ASC) 210, *Balance Sheet*, specifically the disclosure requirements created by ASU 2011-11, *Disclosures About Offsetting Assets and Liabilities*, issued by the FASB in December 2011. This update clarifies the scope of the disclosure requirements to be applicable to derivatives, including bifurcated embedded derivatives, repurchase agreements and reverse repurchase agreements, and securities borrowing and securities lending transactions that are either offset in accordance with Section 210-20-45 or Section 815-10-45 or are subject to a master netting arrangement or similar agreement. The disclosure requirements are effective for fiscal years beginning on or after January 1, 2013 and are required to be provided retrospectively for all comparative periods presented. The adoption of this guidance did not have a material impact on the Plan's financial statements.

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

Subsequent Events

Management evaluated subsequent events for the Selected Retirement Plans through October 13, 2014, the date the financial statements were available to be issued.

NOTE 3 INVESTMENTS

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

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

NOTE 3 INVESTMENTS *(continued)*

With respect to investments in the Group Trust, on a quarterly basis, each Plan's net assets are remeasured. This is done by first adjusting the Plan's beginning balance for employer-specific items such as contributions, benefit payments, withdrawals, and any specific expenses incurred. Investment income and loss, investment fees and expenses, and realized and unrealized gains or losses on investments are then allocated to each Plan based on the percentage of its fair value to the combined fair value of all plans participating in the Group Trust. At December 31, 2013 and 2012, 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,	
	2013	2012
Angels Baseball LP	2.31%	2.33%
Athletics Investment Group, LLC	2.76	2.79
Atlanta National League Baseball Club, Inc.	4.01	4.08
AZPB Limited Partnership	1.80	1.84
Baltimore Orioles L.P.	3.03	3.10
The Baseball Club of Seattle, LLLP	3.99	4.07
Boston Red Sox Baseball Club Limited Partnership	4.29	4.51
Chicago White Sox, Ltd.	4.50	4.58
The Cincinnati Reds, LLC	2.40	2.35
Cleveland Indians Baseball Company Limited Partnership	3.01	3.02
Colorado Rockies Baseball Club, Ltd.	2.47	2.46
Detroit Tigers, Inc.	1.92	1.89
Houston Astros, LLC	4.53	4.76
Kansas City Royals Baseball Corporation	3.25	3.35
Los Angeles Dodgers LLC	1.41	1.31
Miami Marlins, L.P.	1.69	1.71
New York Yankees Partnership	3.95	3.97
Padres, L.P.	3.00	3.09
The Phillies	5.19	5.23
Pittsburgh Associates	2.82	2.81
Rangers Baseball, LLC	0.75	0.59
San Francisco Baseball Associates LLC	4.13	4.05
Sterling Mets, L.P.	3.17	3.36
St. Louis Cardinals, L.L.C.	2.34	2.38
Tampa Bay Rays Baseball, Ltd.	1.99	1.98
Washington Nationals Baseball Club, LLC	0.80	0.75
The American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	11.53	11.85
Major League Baseball – Office Employees' Plan	11.40	10.91
Minor League Players' Pension Plan	1.56	0.88
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, 2013 and 2012, were as follows:

	Years Ended December 31,	
	2013	**2012**
Common stock	$ 107,997,395	$ 31,024,984
U.S. equity mutual funds	22,052,767	7,382,608
Government obligations—		
Treasury and municipal agencies	(36,353,105)	(14,907,103)
Corporate bonds and notes	(11,712,816)	8,620,920
Hedge funds	12,185,171	6,488,055
Collective investment funds	31,751,641	14,016,211
Interest rate swaps	(34,682,913)	(6,010,327)
Cash and accrued income	393,526	(20,457)
Interest and dividend income	23,443,715	32,295,376
	$ 115,075,381	$ 78,890,267

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:

	2013	**2012**
Silchester International Funds	$ 101,442,889	$ 65,213,590
Thornburg International Equity Fund	64,685,396	69,748,359
Vanguard Institutional Index Fund Institutional Shares	95,517,577	63,431,580

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, 2013 and 2012, 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, 2013 and 2012, 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 the 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 indicate net realizable value or reflect 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 2013 and 2012.

The Selected Retirement Plans did not have any investments measured at fair value on a nonrecurring basis as of December 31, 2013 and 2012, 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, 2013:

	Level 1	Level 2	Level 3	Total Fair Value
Common stocks				
U.S. companies	$ 394,835,853	$ -	$ -	$ 394,835,853
International companies	34,695,868	-	-	34,695,868
U.S. equity mutual funds	95,517,577	-	-	95,517,577
Government obligations				
Treasury securities	134,392,835	-	-	134,392,835
Municipal securities	14,116,220	-	-	14,116,220
Corporate bonds and notes				
U.S. issues	87,219,505	-	-	87,219,505
International issues	22,311,379	-	-	22,311,379
Hedge funds	-	-	124,786,018	124,786,018
Collective investment funds	-	-	166,128,286	166,128,286
Interest rate swaps	-	-	(40,116,530)	(40,116,530)
Cash and cash equivalents	35,473,511	-	-	35,473,511
Total assets, at fair value	$ 818,562,748	$ -	$ 250,797,774	$ 1,069,360,522

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 funds	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)*

Fair Value of Investments in Entities that Use Net Asset Value

The following tables summarize investments measured at fair value based on the NAV per share:

	December 31, 2013			
Investment Class	**Fair Value**	**Unfunded Commitments**	**Redemption Frequency (if Currently Eligible)**	**Redemption Notice Period**
Hedge funds	$124,786,018	$ -	Monthly - Annually	30–180 days
Collective investment funds	166,128,286	-	Monthly - Annually	30–180 days

	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

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

Changes in Level 3 Investments

The following table presents the changes in fair value of the Group Trust's Level 3 assets for the year ended December 31, 2013:

	Hedge Funds	Collective Investment Funds	Interest Rate Swaps	Total
Fair value, January 1, 2013	$ 115,883,684	$ 134,961,949	$ (6,701,520)	$ 244,144,113
Realized gains (losses)	(5,479,574)	1,784,772	(1,267,903)	(4,962,705)
Unrealized gains (losses)	17,664,745	29,966,869	(33,415,010)	14,216,604
Purchases	39,325,051	8,306,559	1,267,903	48,899,513
Sales	(42,607,888)	(8,891,863)	-	(51,499,751)
Fair value, December 31, 2013	$ 124,786,018	$ 166,128,286	$ (40,116,530)	$ 250,797,774

The following table presents the changes 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	Total
Fair value, January 1, 2012	$ 85,304,154	$ 67,166,478	$ 1,789,808	$ 154,260,440
Realized gains (losses)	47,009	(670,654)	2,481,001	1,857,356
Unrealized gains (losses)	6,441,046	14,686,865	(8,491,328)	12,636,583
Purchases	28,300,000	87,500,000	-	115,800,000
Sales	(4,208,525)	(33,720,740)	(2,481,001)	(40,410,266)
Fair value, December 31, 2012	$ 115,883,684	$ 134,961,949	$ (6,701,520)	$ 244,144,113

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, 2013. 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	$ 27,314,120
Fixed/3-month LIBOR	(A)	11/6/2042	11,500,000	8,961,950
Fixed/3-month LIBOR	(A)	10/4/2032	11,700,000	9,527,310
Fixed/3-month LIBOR	(A)	10/4/2042	56,500,000	43,301,600
Fixed/3-month LIBOR	(A)	3/6/2033	3,600,000	3,077,640
Fixed/3-month LIBOR	(A)	12/6/2042	60,000,000	45,498,000
Fixed/3-month LIBOR	(A)	3/6/2043	7,900,000	6,501,700
Liabilities				
Interest rate contracts				
3-month LIBOR/Fixed	(A)	11/6/2032	$ (33,100,000)	$ (33,100,000)
3-month LIBOR/Fixed	(A)	11/6/2042	(11,500,000)	(11,500,000)
3-month LIBOR/Fixed	(A)	10/4/2032	(11,700,000)	(11,700,000)
3-month LIBOR/Fixed	(A)	10/4/2042	(56,500,000)	(56,500,000)
3-month LIBOR/Fixed	(A)	3/6/2033	(3,600,000)	(3,599,640)
3-month LIBOR/Fixed	(A)	12/6/2042	(60,000,000)	(60,000,000)
3-month LIBOR/Fixed	(A)	3/6/2043	(7,900,000)	(7,899,210)
Total				$ (40,116,530)

(A)—Each gross asset and liability represents one 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, 2012.

	Number of Contracts	Maturity	Notional	Fair Value
Assets				
Interest rate contracts				
Fixed/3-month LIBOR	(A)	11/6/2032	$ 33,100,000	$ 32,772,310
Fixed/3-month LIBOR	(A)	11/6/2042	11,500,000	11,281,500
Fixed/3-month LIBOR	(A)	10/4/2032	11,700,000	11,429,730
Fixed/3-month LIBOR	(A)	10/4/2042	58,700,000	56,668,980
Fixed/3-month LIBOR	(A)	12/6/2032	5,400,000	5,234,760
Fixed/3-month LIBOR	(A)	12/6/2042	84,800,000	81,111,200
Liabilities				
Interest rate contracts				
3-month LIBOR/Fixed	(A)	11/6/2032	$ (33,100,000)	(33,100,000)
3-month LIBOR/Fixed	(A)	11/6/2042	(11,500,000)	(11,500,000)
3-month LIBOR/Fixed	(A)	10/4/2032	(11,700,000)	(11,700,000)
3-month LIBOR/Fixed	(A)	10/4/2042	(58,700,000)	(58,700,000)
3-month LIBOR/Fixed	(A)	12/6/2032	(5,400,000)	(5,400,000)
3-month LIBOR/Fixed	(A)	12/6/2042	(84,800,000)	(84,800,000)
Total				$ (6,701,520)

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

NOTE 6 OFFSETTING ASSETS AND LIABILITIES

The Group Trust is subject to master netting agreements, or netting arrangements, with certain counterparties. The Group Trust is required to disclose the impact of offsetting assets and liabilities represented in the statement of net assets available for benefits to enable users of the financial statements to evaluate the effect or potential effect of netting arrangements on its financial position for recognized assets and liabilities. These recognized assets and liabilities are financial instruments and derivative instruments that are either subject to an enforceable master netting arrangement or similar agreement or meet the following right of setoff criteria: the amounts owed by the Group Trust to another party are determinable, the Group Trust has the right to set off the amounts owed with the amounts owed by the other party, the Group Trust intends to set off, and the Group Trusts' right of set off is enforceable at law. The Group Trusts' derivative contracts are subject to these master netting agreements, however these transactions are presented gross on the statement of net assets available for benefits.

NOTE 7 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 7 ACCUMULATED PLAN BENEFITS *(continued)*

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

	2013					2012				
	Vested Benefits					Vested Benefits				
	Participants Receiving Benefits	Other Participants	Total Vested Benefits	Nonvested Benefits	Total	Participants Receiving Benefits	Other Participants	Total Vested Benefits	Nonvested Benefits	Total
Angels Baseball LP	$ 6,341,457	$ 21,935,968	$ 28,277,425	$ 3,595	$ 28,281,020	$ 6,225,696	$ 17,463,798	$ 23,689,494	$ 144,506	$ 23,834,000
Athletics Investment Group, LLC	5,024,890	30,637,884	35,662,774	-	35,662,774	3,486,076	26,270,404	29,756,480	-	29,756,480
Atlanta National League Baseball Club, Inc.	13,400,880	36,006,329	49,407,209	149,655	49,556,864	12,137,439	28,934,392	41,071,831	244,460	41,316,291
AZPB Limited Partnership	1,727,869	23,054,004	24,781,873	149,311	24,931,184	1,668,512	17,816,194	19,484,706	281,370	19,766,076
Baltimore Orioles L.P.	8,652,612	30,556,981	39,209,593	-	39,209,593	7,728,346	24,866,093	32,594,439	478	32,594,917
The Baseball Club of Seattle, LLLP	9,799,319	40,392,476	50,183,846	7,949	50,191,795	7,726,036	33,643,207	41,369,243	120,700	41,489,943
Boston Red Sox Baseball Club Limited Partnership	19,863,978	32,695,808	52,559,786	462,006	53,021,792	19,997,545	25,951,160	45,948,705	386,546	46,335,251
Chicago White Sox, Ltd.	8,265,521	48,648,871	56,914,392	-	56,914,392	7,812,250	39,804,159	47,616,409	36,707	47,653,116
The Cincinnati Reds, LLC	6,295,090	26,365,379	32,660,469	290,273	32,950,742	7,245,699	18,852,326	26,098,025	376,658	26,474,683
Cleveland Indians Baseball Company Limited Partnership	3,444,282	35,390,260	38,834,542	-	38,834,542	3,017,380	28,213,550	31,230,930	272,520	31,503,450
Colorado Rockies Baseball Club, Ltd.	4,120,531	27,893,197	32,013,728	-	32,013,728	3,682,595	21,767,145	25,449,740	31,384	25,481,124
Detroit Tigers, Inc.	814,449	21,379,240	22,193,689	17,664	22,211,353	674,253	17,000,062	17,674,315	58,625	17,732,940
Houston Astros, LLC	17,234,014	39,718,184	56,952,198	19,012	56,971,210	13,528,227	35,893,812	49,422,039	23,859	49,445,898
Kansas City Royals Baseball Corporation	12,670,445	27,669,010	40,339,455	219,145	40,558,600	9,060,103	24,917,807	33,977,910	173,738	34,151,648
Los Angeles Dodgers LLC	827,134	18,028,960	18,856,094	201,161	19,057,255	595,960	13,986,388	14,582,348	210,983	14,793,331
Miami Marlins, L.P.	2,814,171	20,161,715	22,975,886	26,210	23,002,096	2,385,313	15,965,384	18,350,697	82,645	18,433,342
New York Yankees Partnership	6,644,745	42,517,929	49,162,674	290,517	49,453,191	4,963,166	35,482,113	40,445,279	308,449	40,753,728
Padres, L.P.	9,836,695	29,766,881	39,603,576	262,833	39,866,409	8,839,924	25,097,008	33,936,932	141,070	34,078,002
The Phillies	9,362,199	56,096,256	65,458,455	148,393	65,606,848	8,605,854	45,716,878	54,322,732	313,470	54,636,202
Pittsburgh Associates	6,516,470	31,786,651	38,303,121	129,493	38,432,614	5,944,507	25,385,468	31,329,975	246,681	31,576,656
Rangers Baseball, LLC	150,563	8,867,444	9,018,007	294,953	9,312,960	27,236	5,530,035	5,557,271	259,021	5,816,292
San Francisco Baseball Associates LLC	6,679,212	48,479,476	55,158,688	125,437	55,284,125	5,798,847	37,374,487	43,173,334	161,060	43,334,394
Sterling Mets, L.P.	7,094,218	36,150,530	43,244,748	170,675	43,415,423	6,113,017	29,287,888	35,400,905	212,533	35,613,458
St. Louis Cardinals, L.L.C.	5,053,910	25,663,675	30,717,585	48,052	30,765,637	3,814,517	20,720,677	24,535,194	79,332	24,614,526
Tampa Bay Rays Baseball, Ltd.	2,543,313	22,783,206	25,326,519	71,065	25,397,584	2,044,962	17,901,390	19,946,352	164,535	20,110,887
Washington Nationals Baseball Club, LLC	667,368	9,734,274	10,401,642	623,591	11,025,233	571,303	6,566,988	7,138,291	541,859	7,680,150

NOTE 7 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, 2012	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, 2013
Angels Baseball LP	$ 23,834,000	$ 1,589,906	$ 1,083,049	$ (585,477)	$ 2,359,542	$ 28,281,020
Athletics Investment Group, LLC	29,756,480	1,131,493	1,389,608	(385,146)	3,770,339	35,662,774
Atlanta National League Baseball Club, Inc.	41,316,291	2,847,874	1,873,196	(1,202,798)	4,722,301	49,556,864
AZPB Limited Partnership	19,766,076	1,920,688	924,749	(183,225)	2,502,896	24,931,184
Baltimore Orioles L.P.	32,594,917	2,286,508	1,479,916	(855,269)	3,703,521	39,209,593
The Baseball Club of Seattle, LLLP	41,489,943	2,903,416	1,889,088	(855,220)	4,764,568	50,191,795
Boston Red Sox Baseball Club Limited Partnership	46,335,251	1,234,802	2,087,802	(1,918,054)	5,281,991	53,021,792
Chicago White Sox, Ltd.	47,653,116	2,377,303	2,174,306	(779,957)	5,489,624	56,914,392
The Cincinnati Reds, LLC	26,474,683	2,810,228	1,200,865	(746,249)	3,211,215	32,950,742
Cleveland Indians Baseball Company Limited Partnership	31,503,450	2,000,030	1,470,506	(437,209)	4,297,765	38,834,542
Colorado Rockies Baseball Club, Ltd.	25,481,124	2,275,429	1,188,882	(375,829)	3,444,122	32,013,728
Detroit Tigers, Inc.	17,732,940	1,933,451	819,970	(580,189)	2,305,181	22,211,353
Houston Astros, LLC	49,445,898	1,792,767	2,192,914	(1,444,847)	4,984,478	56,971,210
Kansas City Royals Baseball Corporation	34,151,648	2,305,658	1,544,274	(1,174,147)	3,731,167	40,558,600
Los Angeles Dodgers LLC	14,793,331	1,936,203	689,974	(228,684)	1,866,431	19,057,255
Miami Marlins, L.P.	18,433,342	1,594,854	858,809	(325,353)	2,440,444	23,002,096
New York Yankees Partnership	40,753,728	3,587,649	1,853,546	(928,952)	4,187,220	49,453,191
Padres, L.P.	34,078,002	1,646,394	1,547,844	(868,206)	3,462,375	39,866,409
The Phillies	54,636,202	3,193,762	2,488,553	(1,086,676)	6,375,007	65,606,848
Pittsburgh Associates	31,576,656	2,124,821	1,467,058	(733,719)	3,997,798	38,432,614
Rangers Baseball, LLC	5,816,292	2,078,264	278,564	(26,051)	1,165,891	9,312,960
San Francisco Baseball Associates LLC	43,334,394	4,814,394	2,021,923	(636,839)	5,750,253	55,284,125
Sterling Mets, L.P.	35,613,458	2,388,882	1,656,880	(729,744)	4,485,947	43,415,423
St. Louis Cardinals, L.L.C.	24,614,526	2,259,457	1,146,096	(464,351)	3,209,909	30,765,637
Tampa Bay Rays Baseball, Ltd.	20,110,887	1,851,416	939,903	(228,529)	2,723,907	25,397,584
Washington Nationals Baseball Club, LLC	7,680,150	1,661,051	367,299	(56,853)	1,373,586	11,025,233

NOTE 8 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, 2013 and 2012, are as follows:

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

The discount rate for accumulated plan benefits for each Plan was as follows:

Plan	Discount Rate
Houston Astros, LLC	3.90% (4.50% in 2012)
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, The Phillies, and The Baseball Club of Seattle, LLLP	4.00% (4.60% in 2012)
Angels Baseball LP, New York Yankees Partnership, and Padres, L.P.	4.10% (4.60% in 2012)
Cleveland Indians Baseball Company Limited Partnership, Colorado Rockies Baseball Club, Ltd., Detroit Tigers, Inc., 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.	4.10% (4.70% in 2012)
Miami Marlins L.P.	4.10% (4.80% in 2012)
Los Angeles Dodgers LLC, and AZPB Limited Partnership	4.20% (4.70% in 2012)
Rangers Baseball, LLC, and Washington Nationals Baseball Club, LLC	4.20% (4.80% in 2012)

NOTE 8 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, 2013 and 2012. There were no significant changes to the Plans that would have changed the valuations had they been performed as of December 31, 2012 and 2011.

NOTE 9 INCOME TAX STATUS

The Selected Retirement Plans have received determination letters from the IRS stating that the Selected Retirement Plans are qualified under Section 401(a) of the Code and, therefore, the related trusts are exempt from taxation. Subsequent to this determination by the IRS, the Selected Retirement Plans were amended. 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.

U.S. GAAP requires the Plans' 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, 2013, there were no uncertain tax 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 the Selected Retirement Plans are no longer subject to income tax examinations for years prior to 2010.

NOTE 10 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 11 RISKS AND UNCERTAINTIES

The Selected Retirement Plans invest in various investment securities that are exposed to 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. The 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, 2013

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			$ 6,827,660.98	$ 6,827,660.98
FIRST AMERICAN PRIME OBLIGATIONS			1,595,537.31	1,595,537.31
FIRST AMERICAN PRIME OBLIGATIONS			1,663,035.34	1,663,035.34
FIRST AMERICAN PRIME OBLIGATIONS			1,556,760.78	1,556,760.78
FIRST AMERICAN PRIME OBLIGATIONS			2,629,842.36	2,629,842.36
FIRST AMERICAN PRIME OBLIGATIONS			2,496,499.29	2,496,499.29
FIRST AMERICAN PRIME OBLIGATIONS			2,105,768.99	2,105,768.99
FIRST AMERICAN PRIME OBLIGATIONS			1,761,318.48	1,761,318.48
FIRST AMERICAN PRIME OBLIGATIONS			215,842.87	215,842.87
FIRST AMERICAN PRIME OBLIGATIONS			530.48	530.48
FIRST AMERICAN PRIME OBLIGATIONS			601,010.54	601,010.54
FIRST AMERICAN PRIME OBLIGATIONS			3,406,852.59	3,406,852.59
FIRST AMERICAN PRIME OBLIGATIONS			830,865.15	830,865.15
Total Money Markets			**$ 25,691,525.16**	**$ 25,691,525.16**
Government Obligations - Treasury and Federal Agencies				
F F C B	0.107%	02/13/15	320,343.15	320,204.80
F F C B DEB	0.1646%	03/26/15	199,954.20	200,056.00
F F C B DEB	0.197%	09/29/14	194,940.92	195,093.60
F H L M C GD A89385	4.500%	10/01/39	105,350.82	107,876.18
F H L M C GD G03205	5.500%	07/01/35	7,851.99	8,818.67
F N M A #254693	5.500%	04/01/33	13,444.82	14,684.50
F N M A #725424	5.500%	04/01/34	7,530.70	8,229.99
F N M A #725946	5.500%	11/01/34	19,706.64	21,930.93
F N M A #745044	4.500%	08/01/35	19,501.18	22,028.65
F N M A #745418	5.500%	04/01/36	30,446.92	34,282.86
F N M A #888794	4.500%	09/01/35	17,098.86	19,425.71
F N M A #889139	5.500%	03/01/37	24,842.30	27,483.64
F N M A #AO4926	3.500%	06/01/42	97,242.32	96,652.16
F N M A #AT8912	3.000%	07/01/43	150,967.19	147,055.83
F N M A #AU7941	3.000%	11/01/43	38,981.25	37,963.23
F N M A DEB	6.250%	05/15/29	124,316.54	131,632.20
F N M A DEB	6.625%	11/15/30	85,480.31	91,054.60
F N M A TBA 15YR	2.500%	12/15/28	249,218.75	248,230.00
F N M A TBA 15YR	2.500%	01/15/29	248,408.20	247,422.50
FHLMC GOLD TBA 30 YR	4.000%	01/15/41	46,390.43	46,212.75
FNMA TBA 15YR	2.500%	10/15/28	324,070.31	330,069.30
FNMA TBA 15YR	3.500%	02/15/26	75,671.88	75,624.03
FNMA TBA 30YR	3.500%	11/15/42	162,300.00	161,950.40
FNMA TBA 30YR	3.500%	01/15/43	602,333.59	600,982.80
FNMA TBA 30YR	4.000%	01/15/44	260,725.98	259,918.45
FNMA TBA 30YR	4.500%	01/01/39	153,684.38	153,637.65

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, 2013

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
FNMA TBA 30YR	5.000%	01/01/39	$ 65,062.50	$ 65,161.20
RESOLUTION FDG STRIP	VAR	07/15/20	113,315.89	135,201.96
U S TREAS BD STRIP	VAR	05/15/37	2,126,398.89	2,006,169.60
U S TREAS BD STRIP	VAR	02/15/38	2,242,649.33	2,153,289.00
U S TREAS BD STRIP	VAR	02/15/39	7,349,086.94	6,283,689.30
U S TREAS BD STRIP	VAR	08/15/39	1,267,205.38	1,204,995.45
U S TREAS BD STRIP	VAR	11/15/39	7,810,305.88	7,752,335.80
U S TREAS BD STRIP	VAR	02/15/40	11,423,261.37	10,502,907.80
U S TREAS BD STRIP	VAR	05/15/40	6,804,786.26	6,925,223.30
U S TREAS BD STRIP	VAR	08/15/40	7,881,932.11	6,693,502.50
U S TREAS BD STRIP	VAR	11/15/40	4,386,999.64	4,070,726.40
U S TREAS BD STRIP	VAR	02/15/41	2,116,688.41	2,009,517.30
U S TREAS BD STRIP	VAR	08/15/41	1,965,726.06	1,810,690.20
U S TREAS BD STRIP	VAR	11/15/41	7,208,846.29	5,952,689.70
U S TREAS BD STRIP	VAR	02/15/42	5,720,139.64	5,067,367.20
U S TREAS BD STRIP	VAR	05/15/42	604,893.80	594,999.70
U S TREAS BD STRIP	VAR	08/15/42	5,638,780.55	4,862,559.00
U S TREAS BD STRIP	VAR	11/15/42	7,267,290.18	6,713,590.00
U S TREAS BD STRIP	VAR	02/15/43	11,885,047.58	11,056,145.50
U S TREAS BD STRIP	VAR	05/15/43	1,139,990.82	1,123,173.00
U S TREAS BD STRIP	VAR	08/15/43	1,718,230.27	1,688,614.80
U S TREAS BD STRIP	VAR	11/15/43	3,544,935.45	3,470,192.70
U S TREAS BD STRIP	VAR	05/15/35	3,374,833.49	4,092,152.30
U S TREAS BD STRIP	VAR	11/15/35	384,377.01	354,500.60
U S TREAS BD STRIP	VAR	05/15/36	1,358,412.85	1,815,165.00
U S TREAS BD STRIP	VAR	11/15/36	1,806,270.67	2,242,235.40
U S TREAS BD STRIP	VAR	05/15/37	869,772.53	984,748.10
U S TREAS BD STRIP	VAR	08/15/37	1,087,564.48	1,207,896.80
U S TREAS BD STRIP	VAR	02/15/38	1,768,408.91	1,980,527.25
U S TREAS BD STRIP	VAR	02/15/34	1,093,218.96	1,031,912.80
U S TREAS BD STRIP	VAR	08/15/34	1,031,431.09	1,378,950.00
U S TREAS BD STRIP	VAR	08/15/35	496,005.87	450,262.80
U S TREAS BD STRIP	VAR	02/15/36	688,492.15	658,031.75
U S TREAS BD STRIP	VAR	08/15/36	1,291,432.75	1,436,628.55
U S TREAS BD STRIP	VAR	02/15/37	1,512,159.17	1,501,252.65
U S TREAS BD STRIP	VAR	05/15/34	1,141,922.16	1,124,378.85
U S TREAS BD STRIP	VAR	11/15/34	1,798,920.40	1,707,091.10
U S TREAS BD STRIP	VAR	11/15/37	2,043,015.85	2,167,966.05
U S TREAS BD STRIP	VAR	05/15/38	1,024,794.78	1,197,807.45
U S TREAS BD STRIP	VAR	08/15/38	1,332,957.06	1,382,478.00
U S TREAS BD STRIP	VAR	02/15/39	2,539,670.14	2,387,145.60
U S TREAS BD STRIP	VAR	11/15/38	1,333,483.99	1,283,997.00
U S TREAS BD STRIP	VAR	05/15/39	136,174.20	128,279.25

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, 2013

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	VAR	08/15/39	$ 1,091,944.75	$ 1,038,905.40
U S TREAS BD STRIP	VAR	11/15/39	365,511.45	362,476.90
U S TREAS BD STRIP	VAR	02/15/40	472,438.40	444,915.30
U S TREAS BD STRIP	VAR	08/15/40	228,181.80	219,311.40
U S TREASURY BD	4.500%	02/15/36	172,979.73	198,053.48
U S TREASURY BD	3.000%	05/15/42	62,465.23	50,315.40
U S TREASURY BD	3.125%	02/15/43	45,271.48	38,531.25
U S TREASURY BD	2.875%	05/15/43	21,284.18	20,261.75
U S TREASURY BD	2.875%	05/15/43	611,595.98	591,643.10
U S TREASURY BD	3.625%	08/15/43	44,156.45	42,497.10
U S TREASURY BD	3.625%	08/15/43	677,671.86	670,509.80
U S TREASURY I P S	0.125%	04/15/16	201,012.10	201,004.08
U S TREASURY NT	4.625%	02/15/40	143,248.04	135,525.60
U S TREASURY NT	2.750%	08/15/42	15,069.14	11,885.10
U S TREASURY NT	2.625%	04/30/16	369,471.24	372,416.30
U S TREASURY NT	3.625%	02/15/20	41,746.04	43,537.60
U S TREASURY NT	2.625%	11/15/20	87,911.34	90,039.75
U S TREASURY NT	1.500%	08/31/18	149,108.99	149,238.00
U S TREASURY NT	1.000%	08/31/16	663,870.20	667,906.75
U S TREASURY NT	1.375%	09/30/18	64,911.13	64,207.65
U S TREASURY NT	0.875%	11/30/16	159,889.24	160,512.00
U S TREASURY NT	0.875%	01/31/17	219,785.16	220,206.80
U S TREASURY NT	1.000%	03/31/17	109,974.22	110,240.90
U S TREASURY NT	1.750%	05/15/22	111,631.01	101,715.90
U S TREASURY NT	0.500%	07/31/17	64,713.09	63,633.70
U S TREASURY NT	1.625%	08/15/22	84,353.53	77,224.20
U S TREASURY NT	0.250%	08/31/14	219,991.41	220,189.20
U S TREASURY NT	0.625%	8/31/17	154,457.85	152,093.75
U S TREASURY NT	1.625%	11/15/22	58,673.10	54,159.60
U S TREASURY NT	0.750%	12/31/17	25,033.20	24,445.25
U S TREASURY NT	0.125%	04/30/15	304,440.04	304,643.15
U S TREASURY NT	0.625%	04/30/18	44,887.50	43,397.10
U S TREASURY NT	1.750%	05/15/23	98,274.02	91,935.66
U S TREASURY NT	2.500%	08/15/23	215,822.66	211,268.20
U S TREASURY NT	1.875%	10/31/20	59,182.03	57,562.80
U S TREASURY NT	2.750%	11/15/23	837,045.91	821,755.20
Total Government Obligations - Treasury and Federal Agencies			**$ 140,273,698.88**	**$ 134,392,835.26**
Municipal Obligations				
BAY AREA TOLL CA	7.043%	04/01/50	$ 203,287.62	$ 196,676.80
BAY AREA TOLL CA	6.907%	10/01/50	430,768.50	393,792.75
CALIFORNIA ST	7.500%	04/01/34	517,072.55	540,821.00
CALIFORNIA ST	7.700%	11/01/30	180,432.20	167,956.40
CALIFORNIA ST BUILD	7.550%	04/01/39	429,819.36	414,716.80

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, 2013

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
CALIFORNIA ST BUILD	7.350%	11/01/39	$ 615,234.45	$ 592,791.30
CALIFORNIA ST BUILD	7.625%	03/01/40	20,418.28	26,331.60
CALIFORNIA ST BUILD	7.950%	03/01/36	90,898.40	92,815.20
CALIFORNIA ST BUILD	7.600%	11/01/40	422,151.23	396,063.00
CHICAGO IL BRD ED	6.138%	12/01/39	304,887.95	249,697.05
CHICAGO IL BRD ED	6.319%	11/01/29	65,000.00	63,049.35
CLARK CNTY NV ARPT	6.820%	07/01/45	174,489.60	149,526.00
CURATORS UNIV MO SYS	5.792%	11/01/41	47,622.22	52,195.50
DALLAS CNTY TX HOSP	5.621%	08/15/44	117,914.00	104,510.45
DALLAS TX AREA RAPID	5.999%	12/01/44	301,105.50	272,508.60
DALLAS TX AREA RAPID	5.022%	12/01/48	121,451.00	112,515.70
DALLAS TX AREA RAPID	4.922%	12/01/41	99,861.64	103,587.00
DALLAS TX INDPT	6.450%	02/15/35	227,367.90	235,111.80
DENVER CO PUB SCHS	7.017%	12/15/37	545,752.54	551,679.25
DISTRICT COLUMBIA	5.582%	12/01/35	160,000.00	175,369.60
EAST BAY CA MUNI	5.874%	06/01/40	28,986.50	28,377.50
ILLINOIS ST	5.100%	06/01/33	252,767.97	260,904.00
ILLINOIS ST TOLL HWY	6.184%	01/01/34	94,253.10	97,631.85
LOS ANGELES CA UNI	5.981%	05/01/27	381,535.65	400,705.20
LOS ANGELES CA UNI	5.755%	07/01/29	234,969.95	235,956.05
LOS ANGELES CA UNI	5.750%	07/01/34	283,551.35	286,244.40
LOS ANGELES CA UNI	6.758%	07/01/34	80,276.64	73,996.80
METROPOLITAN NY	6.814%	11/15/40	312,550.36	358,671.00
NEW JERSEY ST TPK	7.414%	01/01/40	582,417.96	559,629.00
NEW JERSEY ST TPK	7.102%	01/01/41	720,798.40	781,080.60
NEW YORK NY BUILD	5.206%	10/01/31	94,498.40	98,987.15
NEW YORK NY BUILD	5.985%	12/01/36	103,285.60	89,740.00
NEW YORK NY BUILD	5.968%	03/01/36	96,252.90	84,418.50
NEW YORK NY CITY	5.508%	08/01/37	366,528.04	372,731.80
NEW YORK NY CITY	5.572%	11/01/38	209,385.70	210,871.50
NEW YORK ST DORM	5.600%	03/15/40	273,212.95	296,641.00
NEW YORK ST DORM	5.628%	03/15/39	98,492.00	88,142.40
NEW YORK ST URBAN	5.770%	03/15/39	412,114.90	420,173.60
NEW YORK ST URBAN	5.838%	03/15/40	200,442.40	202,647.60
NORTH TX TWY AUTH	6.718%	01/01/49	177,108.92	194,465.60
ORANGE CNTY CA LOC	6.908%	02/15/41	132,770.45	123,908.00
OREGON ST	5.892%	06/01/27	120,822.45	131,864.75
PORT AUTH NY NJ CONS	5.647%	11/01/40	140,000.00	152,633.60
PORT SEATTLE WA REV	7.000%	05/01/36	168,648.05	161,208.10
REGIONAL TRANSN CO	5.844%	11/01/50	247,619.30	271,302.80
SAN ANTONIO TX ELEC	5.718%	02/01/41	316,348.45	287,729.25
SAN ANTONIO TX ELEC	4.427%	02/01/42	305,725.30	280,380.00
SAN DIEGO CNTY	5.911%	04/01/48	344,364.91	343,290.00
SAN DIEGO CNTY CA	6.138%	05/01/49	85,767.00	87,713.25

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
SAN FRANCISCO CA	6.950%	11/01/50	$ 91,321.10	$ 80,860.00
TEXAS ST BUILD	5.517%	04/01/39	494,846.05	454,231.80
TEXAS ST TRANSN	5.178%	04/01/30	371,849.45	380,968.25
UNIV CA REGTS MED	6.583%	05/15/49	110,931.80	99,263.00
UNIV OF CALIFORNIA	4.601%	05/15/31	240,000.00	238,668.00
UNIVERSITY TX PERM	5.262%	07/01/39	284,628.60	251,231.45
UNIVERSITY TX UNIV	6.276%	08/15/41	98,083.80	98,136.00
UNIVERSITY VA UNIV	6.200%	09/01/39	424,782.06	389,468.80
WASHINGTON ST BUILD	5.481%	08/01/39	81,925.09	69,287.40
WASHINGTON ST BUILD	5.140%	08/01/40	186,302.08	180,344.50
Total Municipal Obligations			**$ 14,325,700.57**	**$ 14,116,219.65**
U.S. Corporate Obligations				
ACE INA HOLDINGS	4.150%	03/13/43	$ 234,338.05	$ 213,018.10
AGILENT TECH INC	5.000%	07/15/20	4,976.75	5,390.45
ALLSTATE CORP	4.500%	06/15/43	64,712.70	61,501.05
ALLSTATE CORP	5.750%	08/15/53	93,565.50	95,712.50
ALLTEL CORP	7.875%	07/01/32	356,313.50	338,496.60
ALLY AUTO RECEIVABLE	0.360%	05/20/16	41,997.91	42,021.00
ALTRIA GROUP INC	5.375%	01/31/44	697,018.00	702,898.00
ALTRIA GROUP INC	9.950%	11/10/38	121,275.95	128,133.60
AMER INTL GROUP	8.175%	05/15/58	413,247.05	441,650.00
AMER TRANS SYST	5.250%	01/15/22	199,828.00	210,626.00
AMERADA HESS CORP	7.300%	08/15/31	143,560.80	146,552.40
AMERADA HESS CORP	7.875%	10/01/29	3,884.22	3,823.17
AMERICAN EXPRESS CO	4.050%	12/03/42	123,094.66	118,775.70
AMERICAN INTL GROUP	3.800%	03/22/17	14,969.55	16,018.50
AMERICAN INTL GROUP	4.875%	06/01/22	37,945.43	37,618.70
AMERICAN INTL GROUP	6.250%	05/01/36	239,781.10	220,168.20
AMERICAN INTL GROUP	6.820%	11/15/37	347,355.63	403,226.10
AMERICAN TOWER CORP	3.500%	01/31/23	104,342.53	95,732.70
AMERICAN TOWER CORP	5.050%	09/01/20	19,976.00	21,149.40
AMGEN INC	4.950%	10/01/41	355,350.87	342,021.60
AMGEN INC	5.150%	11/15/41	108,528.53	99,629.00
AMGEN INC	5.650%	06/15/42	364,554.39	370,664.00
ANADARKO PETROLEUM	VAR	10/10/36	324,257.70	326,737.35
ANHEUSER BUSCH	6.500%	05/01/42	159,908.75	152,906.25
AOL TIME WARNER	7.625%	04/15/31	20,169.40	25,311.40
AOL TIME WARNER	7.700%	05/01/32	465,965.07	494,328.45
AON CORP	8.205%	01/01/27	285,002.60	299,365.00
APACHE CORP	4.750%	04/15/43	185,696.76	174,591.00
ARCH CAPITAL GRP US	5.144%	11/01/43	90,000.00	89,990.10
ARIZONA PUBLIC SERV	4.500%	04/01/42	153,533.70	148,420.25
ASCENSION HEALTH	4.847%	11/15/53	195,000.00	188,722.95

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
ASSET BACKED FD	2.6212%	12/25/32	$ 5,624.42	$ 5,367.81
AT & T WIRELESS	8.750%	03/01/31	996,133.60	1,018,612.80
AT T INC	4.300%	12/15/42	5,513.46	5,937.68
AT T INC	4.350%	06/15/45	705,459.51	667,112.92
AT T INC	5.350%	09/01/40	21,192.41	18,799.17
AT T INC	5.350%	09/01/40	780,608.50	801,438.30
AT&T CORP	8.000%	11/15/31	220,702.50	199,639.50
ATT INC	5.550%	08/15/41	179,051.68	182,674.80
BANC ONE CORP	7.625%	10/15/26	204,858.00	222,364.80
BANK OF AMER CRP	5.625%	07/01/20	31,165.20	34,281.30
BANK OF AMER CRP MTN	3.300%	01/11/23	14,435.85	14,194.05
BANK OF AMER MTN	5.875%	02/07/42	17,807.22	20,586.42
BANK OF AMER MTN	5.875%	02/07/42	140,073.68	160,116.60
BANK OF AMERICA	5.650%	05/01/18	15,687.45	17,074.05
BANK OF AMERICA	7.375%	05/15/14	10,266.70	10,248.90
BANK OF AMERICA MTN	4.100%	07/24/23	489,138.43	497,098.80
BARCLAYS COML MTG	2.850%	12/10/45	20,356.25	18,642.20
BARRICK NA FINANCE	4.400%	05/30/21	17,173.86	17,331.30
BARRICK NA FINANCE	5.700%	05/30/41	311,047.20	296,392.95
BEAR STEARNS CO INC	5.300%	10/30/15	9,053.30	10,786.20
BERKSHIRE HATHAWAY	4.300%	05/15/43	99,183.00	90,061.00
BERKSHIRE HATHAWAY	4.400%	05/15/42	275,097.00	242,337.20
BERKSHIRE HATHAWAY	4.500%	02/11/43	236,846.40	221,868.00
BESTFOODS MTN	6.625%	04/15/28	257,048.00	244,748.00
BRITISH AEROSPACE FI	7.500%	07/01/27	291,276.60	279,443.10
BUCKEYE PARTNERS LP	5.850%	11/15/43	177,445.80	177,611.40
BUNGE LTD FIN CORP	5.100%	07/15/15	8,285.76	9,526.86
BURLINGTN NORTH	4.375%	09/01/42	557,512.05	482,457.60
BURLINGTN NORTH	5.150%	09/01/43	436,250.60	441,907.80
BURLINGTON NORTH	4.400%	03/15/42	118,968.41	106,928.40
BURLINGTON NORTH	4.450%	03/15/43	177,607.95	176,808.45
BURLINGTON NORTH	4.950%	09/15/41	61,569.20	54,221.75
BURLINGTON RES FIN	7.200%	08/15/31	117,704.60	107,945.75
BURLINGTON TEST	7.000%	12/15/25	278,834.85	251,842.50
CALENERGY INC	8.480%	09/15/28	328,983.10	324,494.40
CAMERON INTL CORP	3.600%	04/30/22	224,424.00	220,455.00
CAMPBELL SOUP CO	3.800%	08/02/42	236,931.00	232,845.00
CAPITAL ONE BANK USA	3.375%	02/15/23	226,847.25	209,178.00
CAPITAL ONE FINL	4.750%	07/15/21	19,907.40	21,267.00
CARDINAL HEALTH INC	4.600%	03/15/43	229,365.15	238,113.90
CATHOLIC HEALTH	4.350%	11/01/42	375,032.55	325,312.50
CBL ASSOCIATES LP	5.250%	12/01/23	118,766.40	119,840.40
CBS CORP	5.750%	04/15/20	28,662.55	28,063.00
CENTERPOINT ENERGY	4.500%	01/15/21	9,992.80	10,666.30

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
CF INDUSTRIES INC	4.950%	06/01/43	$ 503,674.90	$ 477,807.75
CINCINNATI FINL CORP	6.920%	05/15/28	384,937.15	416,003.20
CINGULAR WIRE	7.125%	12/15/31	306,401.90	298,140.50
CITIGROUP COML MTG	5.3762%	04/15/40	18,079.76	18,578.19
CITIGROUP COMMERCI	5.7812%	03/15/49	10,351.46	10,071.75
CITIGROUP INC	3.375%	03/01/23	14,368.05	14,257.65
CITIGROUP INC	4.500%	01/14/22	23,922.61	24,373.33
CITIGROUP INC	4.950%	11/07/43	109,693.10	109,569.90
CITIGROUP INC	5.375%	08/09/20	50,128.86	54,606.72
CITIGROUP INC	5.500%	09/13/25	89,552.60	89,525.40
CITIGROUP INC	5.850%	12/11/34	22,520.19	22,742.58
CITIGROUP INC	5.875%	02/22/33	235,097.35	220,981.30
CITIGROUP INC	6.000%	10/31/33	66,297.60	63,253.80
CITIGROUP INC	6.125%	08/25/36	466,379.24	517,092.45
CITIGROUP INC	6.625%	01/15/28	79,396.50	87,054.00
CITIGROUP INC	6.625%	06/15/32	107,115.30	100,137.60
CITIGROUP INC	6.675%	09/13/43	270,225.14	304,916.95
CITIGROUP INC	8.125%	07/15/39	320,133.12	301,578.35
CITIGROUP INC MTN	5.875%	01/30/42	197,784.11	196,677.25
CLIFFS NATURAL	6.250%	10/01/40	150,629.75	149,084.25
COMCAST CORP	4.650%	07/15/42	739,364.95	725,868.00
COMCAST CORP	5.650%	06/15/35	455,697.57	489,955.20
COMCAST CORP	6.550%	07/01/39	631,463.05	568,286.40
COMPASS BANK	5.500%	04/01/20	29,312.10	30,703.50
CONOCOPHILLIPS	6.500%	02/01/39	571,236.52	520,418.30
CONSTELLATION ENERGY	5.150%	12/01/20	4,997.00	5,320.50
CONSTELLATION ENERGY	7.600%	04/01/32	298,887.75	289,751.70
CORNING INC	5.750%	08/15/40	224,362.45	200,552.95
CREDIT BASED SVC	3.9500%	01/25/33	10,476.77	10,550.43
CREDIT SUISSE MTG	5.7907%	06/15/38	54,803.16	58,182.11
CSX CORP	4.100%	03/15/44	148,016.80	144,058.00
CSX CORP	4.750%	05/30/42	25,874.75	23,747.75
DARDEN RESTAURANTS	6.800%	10/15/37	120,102.00	100,635.00
DEVON ENERGY CORP	5.600%	07/15/41	450,305.74	395,998.00
DIAMOND OFFSHORE	4.875%	11/01/43	342,384.00	343,507.50
DIRECTV HLDGS FN	4.600%	02/15/21	19,492.60	20,653.80
DIRECTV HLDINGS LLC	6.350%	03/15/40	382,250.25	369,114.80
DIRECTV HOLDINGS	3.800%	03/15/22	9,995.80	9,606.40
DIRECTV HOLDINGS	5.150%	03/15/42	274,322.10	278,411.00
DOMTAR CORP	6.750%	02/15/44	132,711.80	132,615.60
DOW CHEMICAL CO	4.125%	11/15/21	21,230.20	20,659.40
DOW CHEMICAL CO	4.375%	11/15/42	16,601.62	14,926.51
DOW CHEMICAL CO	4.375%	11/15/42	598,218.05	535,598.30
DR PEPPER SNAPPL	7.450%	05/01/38	479,506.75	485,070.00

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
DUKE ENERGY CAR	4.250%	12/15/41	$ 328,082.65	$ 293,302.80
DUKE ENERGY CAR	5.300%	02/15/40	194,030.55	168,286.60
DUKE ENERGY CAR	6.000%	01/15/38	219,783.16	253,442.00
DUKE ENERGY CAROLINA	3.900%	06/15/21	26,972.46	28,142.10
DUKE ENERGY CAROLINA	4.000%	09/30/42	375,166.95	356,530.95
EL PASO NAT GAS	8.375%	06/15/32	308,227.40	333,655.40
ELEC DATA SYSTEM	7.450%	10/15/29	5,017.05	5,625.60
EMBARQ CORP	7.995%	06/01/36	647,409.49	622,650.60
ENEGRY TRAN PTNR	6.700%	07/01/18	27,538.25	29,026.25
ENERGY TRANSFER	6.625%	10/15/36	492,865.80	468,764.70
ENERGY TRANSFER PART	6.500%	02/01/42	251,501.70	252,566.25
ENTERPRISE PRODUCTS	4.850%	03/15/44	561,737.73	554,836.00
ENTERPRISE PRODUCTS	4.850%	08/15/42	217,291.80	207,189.40
ENTERPRISE PRODUCTS	5.200%	09/01/20	16,988.40	16,685.70
ENTERPRISE PRODUCTS	6.125%	10/15/39	371,984.00	369,809.85
EXELON GENERATION CO	5.600%	06/15/42	622,245.51	529,283.16
EXPRESS SCRIPTS HLDG	6.125%	11/15/41	332,746.00	326,221.00
FEDEX CORP	4.100%	04/15/43	379,672.30	327,546.45
FIFTH THIRD BANCORP	3.500%	03/15/22	8,937.54	8,776.35
FIFTH THIRD BANK	8.250%	03/01/38	790,499.82	825,461.80
FLORIDA POWER LIGHT	4.050%	06/01/42	259,636.00	237,640.00
FLORIDA PWR LT	5.250%	02/01/41	283,998.50	276,557.70
FORD MOTOR COMPANY	4.750%	01/15/43	52,715.40	54,112.20
FORD MOTOR CRED	4.375%	08/06/23	371,497.50	377,010.00
FORD MOTOR CRED	5.875%	08/02/21	116,277.00	119,039.55
FORD MTR CO DEL	7.400%	11/01/46	405,271.59	406,504.00
FREEPORT MCMORAN C G	5.450%	03/15/43	125,108.55	129,200.40
GAURDIAN LIFE IN	7.375%	09/30/39	7,918.16	10,256.00
GEN ELEC CAP CRP MTN	5.875%	01/14/38	669,496.50	649,292.70
GENERAL ELEC CAP MTN	4.650%	10/17/21	11,702.57	11,983.95
GENERAL ELEC CAP MTN	6.150%	08/07/37	417,349.11	437,505.00
GENERAL ELEC CAP MTN	6.750%	03/15/32	646,013.55	625,346.55
GENERAL ELEC CAP MTN	6.875%	01/10/39	804,158.68	803,500.00
GENERAL ELECTRIC CO	4.125%	10/09/42	312,102.70	295,635.20
GLENCORE FUNDING LLC	4.125%	05/30/23	9,415.78	9,345.20
GOLDMAN SACHS CAP I	6.345%	02/15/34	388,707.80	383,420.00
GOLDMAN SACHS GP MTN	6.000%	06/15/20	21,541.22	22,931.60
GOLDMAN SACHS GROUP	5.750%	01/24/22	38,046.72	39,399.15
GOLDMAN SACHS GROUP	5.950%	01/15/27	90,015.20	84,957.60
GOLDMAN SACHS GROUP	6.250%	02/01/41	314,921.10	316,910.00
GOLDMAN SACHS GROUP	6.450%	05/01/36	568,368.91	572,942.20
GOLDMAN SACHS GROUP	6.750%	10/01/37	339,016.51	367,141.50
GOLDMAN SACHS GRP	6.125%	02/15/33	121,222.97	118,108.20
GOLDMAN SACHS MTN	7.500%	02/15/19	24,678.35	30,449.25

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
GREENWICH CAPITAL	4.799%	08/10/42	$ 37,537.50	$ 35,909.30
GREENWICH CAPITAL	5.444%	03/10/39	27,441.89	27,461.00
GS MTG SEC CORP II	5.396%	08/10/38	26,531.59	27,389.09
GTE CORP	6.940%	04/15/28	417,428.41	448,380.30
HALLIBURTON CO	6.700%	09/15/38	142,466.92	160,178.20
HALLIBURTON COMPANY	4.750%	08/01/43	184,580.05	181,679.25
HARTFORD FINL	5.125%	04/15/22	14,997.73	16,338.15
HARTFORD FINL SVCS	4.300%	04/15/43	208,440.00	184,730.70
HARTFORD FINL SVCS	6.100%	10/01/41	14,512.50	17,151.60
HARTFORD FINL SVCS	6.100%	10/01/41	266,063.53	274,425.60
HASBRO INC	6.350%	03/15/40	252,960.03	252,804.00
HCP INC	5.375%	02/01/21	21,057.00	21,771.60
HEALTH CARE REIT	5.250%	01/15/22	27,466.33	27,706.64
HOME DEPOT INC	4.200%	04/01/43	236,448.91	214,155.50
HOME DEPOT INC	4.875%	02/15/44	255,357.89	263,268.20
HSBC BK USA MTN	5.875%	11/01/34	196,950.53	208,874.60
HSBC BK USA N A MTN	7.000%	01/15/39	164,976.00	175,169.40
HUMANA INC	4.625%	12/01/42	131,439.60	130,698.65
HUMANA INC	6.300%	08/01/18	9,474.32	11,449.30
HUMANA INC	6.450%	06/01/16	4,416.60	5,587.10
IBM CORP	3.375%	08/01/23	448,560.00	438,435.00
IBM CORP	4.000%	06/20/42	266,535.58	246,445.92
ING US INC	5.700%	07/15/43	54,805.30	57,464.00
INTEL CORP	4.800%	10/01/41	16,715.55	14,628.45
INTL PAPER CO	7.300%	11/15/39	97,616.67	111,124.80
JERSEY CENTRAL PWR	4.700%	04/01/24	333,261.35	331,583.00
JOHN SEVIER COMB	4.626%	01/15/42	283,490.87	265,171.07
JOHNSON CONTROLS INC	5.250%	12/01/41	164,876.25	160,404.75
JOHNSON JOHNSON	4.950%	05/15/33	490,727.75	457,261.75
JP MORGAN CHASE	5.420%	01/15/49	53,027.34	54,848.00
JP MORGAN CHASE	5.431%	06/12/47	55,385.82	54,690.40
JP MORGAN CHASE	5.439%	01/15/49	59,704.64	58,989.94
JP MORGAN CHASE	5.814%	06/12/43	48,353.93	50,836.63
JP MORGAN CHASE	4.400%	07/22/20	35,157.23	37,623.60
JP MORGAN CHASE	4.500%	01/24/22	10,324.65	10,577.30
JP MORGAN CHASE	5.500%	10/15/40	111,933.95	103,221.30
JPMORGAN CHASE CO	5.400%	01/06/42	99,796.55	102,273.20
JPMORGAN CHASE CO	5.600%	07/15/41	288,810.45	293,017.50
JUNIPER NETWORKS	5.950%	03/15/41	137,387.90	128,349.00
KEYSPAN CORP	5.803%	04/01/35	203,389.70	178,693.80
KIMBERLY CLARK CORP	3.875%	03/01/21	24,851.18	26,062.25
KINDER MORGAN ENER	2.650%	02/01/19	22,012.47	21,756.02
KINDER MORGAN ENER	3.950%	09/01/22	18,941.52	18,514.74
KINDER MORGAN ENER	4.150%	03/01/22	11,154.73	10,920.03

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
KINDER MORGAN ENER	5.000%	03/01/43	$ 422,104.75	$ 410,712.75
KINDER MORGAN ENERGY	5.800%	03/15/35	195,835.42	210,161.90
KRAFT FOODS GROUP	5.000%	06/04/42	362,774.59	340,097.55
KRAFT FOODS INC	6.875%	02/01/38	869,832.11	840,599.40
KRAFT FOODS INC	7.000%	08/11/37	171,424.40	171,292.80
KROGER CO	3.400%	04/15/22	22,569.89	21,339.56
KROGER CO THE	3.850%	08/01/23	9,916.40	9,845.60
LB UBS COML MTG TR	5.9349%	06/15/29	5,696.32	5,898.78
LINCOLN NATL CRP	8.750%	07/01/19	7,922.64	10,297.28
LITTON INDS INC	7.750%	03/15/26	333,650.00	312,307.50
LOEWS CORP	4.125%	05/15/43	177,919.20	153,302.40
LOWES COMPANIES	5.800%	04/15/40	168,668.35	162,887.20
MACQUARIE BANK MTN	5.000%	02/22/17	6,066.48	6,506.64
MACYS RETAIL HLD	5.125%	01/15/42	61,785.10	62,026.90
MACYS RETAIL HLDGS	3.875%	01/15/22	20,496.10	19,713.60
MACYS RETAIL HLDGS	4.300%	02/15/43	216,528.55	206,767.75
MAQUARIE GROUP MTN	4.875%	08/10/17	8,994.15	9,691.29
MARATHON OIL CORP	2.800%	11/01/22	274,331.75	253,442.75
MARATHON PETROLEUM	5.125%	03/01/21	4,364.04	4,333.08
MARATHON PETROLEUM	6.500%	03/01/41	326,249.85	307,721.70
MARKEL CORPORATION	5.000%	03/30/43	112,907.00	107,546.85
MARSH & MCLENNAN COS	5.875%	08/01/33	76,080.55	69,148.30
MASS ELECTRIC CO	5.900%	11/15/39	300,663.00	325,585.90
MASS MUTUAL LIFE	8.875%	06/01/39	4,935.50	7,165.30
MASS MUTUAL LIFE	8.875%	06/01/39	178,635.60	171,967.20
MCDONALDS CORP MTN	3.700%	02/15/42	317,194.30	300,653.05
MEAD JOHNSON NUT	5.900%	11/01/39	124,319.60	123,875.70
MEMORIAL SLOAN	5.000%	07/01/42	246,383.61	241,523.45
MERCEDES BENZ AUTO	0.590%	02/15/16	17,998.43	18,010.98
MERCK & CO INC	6.400%	03/01/28	263,333.25	272,148.75
MERCK CO INC	4.150%	05/18/43	459,272.27	424,819.35
MERRILL LYNCH	5.250%	08/25/36	1,253.19	1,259.27
MERRILL LYNCH	7.750%	05/14/38	277,830.93	309,856.80
MERRILL LYNCH	5.2825%	11/12/37	27,232.47	28,904.63
MERRILL LYNCH MORTGA	5.739%	08/12/43	21,471.14	20,844.21
METLIFE CAP TR	9.250%	04/08/38	183,750.00	192,750.00
METLIFE INC	4.875%	11/13/43	203,215.20	201,195.20
METLIFE INC	5.875%	02/06/41	108,498.25	94,949.25
METLIFE INC	7.717%	02/15/19	35,016.90	35,945.79
METLIFE INC	10.750%	08/01/39	445,563.49	449,875.00
MEXICAN UTD STS MTN	6.050%	01/11/40	453,642.70	440,437.50
MICROSOFT CORP	2.125%	11/15/22	24,856.75	22,584.75
MICROSOFT CORP	3.500%	11/15/42	483,637.05	483,139.80
MIDAMERICAN ENER	6.750%	12/30/31	628,627.60	576,704.10

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
MIDAMERICAN ENERGY	4.800%	09/15/43	$ 496,652.55	$ 503,261.55
MIDAMERICAN ENERGY	5.950%	05/15/37	100,782.00	98,483.40
MIDAMERICAN ENERGY	6.125%	04/01/36	24,628.40	22,721.20
ML CFC COMMERCIAL	5.166%	12/12/49	51,247.44	49,817.96
MONONGAHELA POWER CO	5.400%	12/15/43	479,131.20	498,561.60
MORGAN STANLEY	5.500%	07/28/21	16,821.35	18,996.82
MORGAN STANLEY	6.375%	07/24/42	129,490.09	128,840.80
MORGAN STANLEY	6.625%	04/01/18	32,094.30	40,953.15
MORGAN STANLEY	7.250%	04/01/32	116,474.75	117,570.10
MORGAN STANLEY CAP	5.6505%	06/11/42	41,236.86	39,736.08
MORGAN STANLEY MTN	3.750%	02/25/23	22,429.76	22,380.61
MOSAIC CO	5.625%	11/15/43	334,708.55	339,850.80
MOTOROLA INC	7.500%	05/15/25	5,614.95	5,931.75
MOTOROLA SOLUTIONS	3.500%	03/01/23	20,742.90	19,428.15
MURPHY OIL CORP	5.125%	12/01/42	473,299.30	408,441.60
MURRAY STREET TRUST	4.647%	03/09/17	4,338.60	4,307.56
MYLAN INC	2.550%	03/28/19	25,001.03	24,750.50
MYLAN INC	5.400%	11/29/43	173,918.50	176,412.25
NATIONWIDE MUTL	9.375%	08/15/39	14,999.55	21,034.95
NATIONWIDE MUTL	9.375%	08/15/39	230,478.83	273,454.35
NBCUNIVERSAL MEDIA	6.400%	04/30/40	136,366.25	143,703.75
NEVADA PWR CO	6.650%	04/01/36	199,395.00	183,102.00
NEW YORK LIFE INS	6.750%	11/15/39	137,792.60	134,181.30
NEWMONT MINING CORP	5.875%	04/01/35	312,282.40	251,481.60
NEWS AMER INC	6.150%	03/01/37	24,005.28	26,378.16
NEWS AMER INC	6.650%	11/15/37	202,622.40	210,106.80
NEWS AMER INC	7.850%	03/01/39	172,333.00	179,393.20
NEWS AMERICA HLDGS	7.750%	12/01/45	81,805.70	132,678.00
NEWS AMERICA INC	5.400%	10/01/43	243,664.75	248,077.20
NISOURCE FINANCE	4.800%	02/15/44	288,767.50	261,658.30
NISOURCE FINANCE	5.250%	02/15/43	324,558.00	315,848.00
NISOURCE FINANCE	5.650%	02/01/45	168,879.70	174,137.80
NISOURCE FINANCE CRP	6.800%	01/15/19	24,988.70	29,094.75
NORTH SHORE LONG	6.150%	11/01/43	214,404.45	226,223.00
NORTHERN STATES PWR	3.400%	08/15/42	77,854.40	76,378.10
NORTHROP GRUMMAN COR	4.750%	06/01/43	294,684.80	279,565.60
NORTHWESTERN MUT	6.063%	03/30/40	260,188.16	269,642.40
NORTHWESTERN UNIV	4.643%	12/01/44	205,000.00	201,814.30
NOVANT HEALTH INC	4.371%	11/01/43	140,000.00	117,040.00
NUCOR CORP	5.200%	08/01/43	244,077.50	243,547.50
NYU HOSPITALS	5.750%	07/01/43	105,000.00	106,244.25
OGLETHORPE POWER	4.200%	12/01/42	294,917.20	257,284.25
OMNICOM GROUP INC	3.625%	05/01/22	8,961.03	8,715.60
ONCOR ELEC DELIVERY	7.000%	05/01/32	387,891.00	383,780.25

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
ORACLE CORP	3.625%	07/15/23	$ 153,601.90	$ 153,755.35
ORACLE CORP	5.375%	07/15/40	533,798.62	528,551.10
PACIFIC BELL DEB	7.125%	03/15/26	687,003.45	688,114.00
PACIFIC GAS & ELEC	4.500%	12/15/41	10,405.70	9,401.80
PACIFIC GAS & ELEC	5.800%	03/01/37	112,866.00	110,239.00
PACIFIC GAS ELEC	5.125%	11/15/43	339,479.80	351,104.40
PACIFIC GAS ELEC	5.400%	01/15/40	339,775.95	350,846.10
PEMEX PROJ FDG	6.625%	06/15/35	186,812.50	184,187.50
PEPSI BOTTLING GROUP	7.000%	03/01/29	270,280.00	251,844.00
PEPSICO INC	3.600%	08/13/42	157,973.42	135,813.15
PEPSICO INC	4.875%	11/01/40	106,592.85	94,995.25
PFIZER INC	4.300%	06/15/43	175,646.40	173,964.75
PFIZER INC	7.200%	03/15/39	554,367.70	557,805.65
PHILIP MORRIS INTL	3.875%	08/21/42	352,814.51	304,736.40
PHILIP MORRIS INTL	4.125%	03/04/43	152,156.80	148,821.40
PHILIP MORRIS INTL	4.875%	11/15/43	524,562.60	525,033.90
PHILLIPS 66	4.300%	04/01/22	4,396.91	4,064.88
PITNEY BOWES INC MTN	5.250%	01/15/37	93,195.00	96,542.10
PNC FUNDING CORP	5.125%	02/08/20	10,007.36	11,231.60
POTOMAC ELEC PWR CO	6.500%	11/15/37	123,181.30	155,095.00
POTOMAC ELECTRIC	4.150%	03/15/43	288,110.95	278,715.10
PPL ELECTRIC UTI	4.750%	07/15/43	109,302.60	110,086.90
PPL ELECTRIC UTI	6.450%	08/15/37	187,184.25	164,192.40
PROGRESS ENERGY CAR	4.100%	05/15/42	299,200.80	272,411.85
PRUDENTIAL FIN	5.625%	06/15/43	9,650.00	9,800.00
PRUDENTIAL FIN	5.625%	06/15/43	408,879.92	392,000.00
PRUDENTIAL FIN MTN	4.500%	11/15/20	19,026.74	18,237.43
PUBLIC SERVICE CO	6.500%	08/01/38	374,008.50	373,377.00
REBUBLIC SVCS	6.200%	03/01/40	249,980.65	249,704.40
REPUBLIC SERVICES	5.700%	05/15/41	184,171.20	181,937.40
RESIDENTIAL ASST	0.81557%	05/25/33	757.14	676.99
REYNOLDS AMERICAN	4.750%	11/01/42	235,303.71	213,316.80
ROWAN COMPANIES INC	5.400%	12/01/42	179,235.00	166,525.20
RYDER SYSTEM INC MTN	7.200%	09/01/15	11,332.30	10,977.70
SEMPRA ENERGY	4.050%	12/01/23	24,916.25	24,685.75
SOUTH CAROL E G	4.600%	06/15/43	318,400.00	312,678.40
SOUTH CAROLINA ELEC	4.350%	02/01/42	295,095.15	292,572.00
SOUTHERN CA EDISON	3.900%	12/01/41	392,279.40	331,545.00
SOUTHERN CAL ED	6.000%	01/15/34	159,944.76	170,649.05
SOUTHERN CAL EDISON	3.900%	03/15/43	551,686.65	489,254.70
SOUTHERN COPPER CORP	7.500%	07/27/35	101,831.40	93,786.30
SOUTHERN POWER CO	5.250%	07/15/43	181,001.40	178,795.80
SOUTHWEST AIR	5.250%	10/01/14	10,084.70	10,319.30
SOUTHWEST AIR	5.750%	12/15/16	14,910.10	16,710.90

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
STAPLES INC	4.375%	01/12/23	$ 109,788.80	$ 106,561.40
STARBUCKS CORP	3.850%	10/01/23	429,845.20	432,511.20
STATE STREET CORP	3.700%	11/20/23	9,976.00	9,921.40
SWISS RE TREASURY	4.250%	12/06/42	68,914.30	60,153.80
TARGET CORP	4.000%	07/01/42	225,284.14	199,504.30
TEACHERS INS ANN	6.850%	12/16/39	620,202.57	598,679.15
TELE COMMUNICATIONS	7.875%	02/15/26	183,489.66	239,663.80
THERMO FISHER SCIEN	4.150%	02/01/24	9,973.00	9,905.00
TIME WARNER CABLE	6.550%	05/01/37	839,038.23	749,533.50
TIME WARNER CABLE	6.750%	06/15/39	658,560.14	597,979.50
TIME WARNER ENTMT	8.375%	03/15/23	11,740.00	11,501.80
TIME WARNER INC	4.700%	01/15/21	9,976.20	10,616.90
TIME WARNER INC	6.100%	07/15/40	253,670.45	267,385.65
TIME WARNER INC	6.200%	03/15/40	334,284.00	330,498.00
TOTAL SYSTEM	3.750%	06/01/23	7,939.20	7,394.96
TOTAL SYSTEM SVCS	2.375%	06/01/18	13,080.63	12,647.44
TRAVELERS COS INC	4.600%	08/01/43	199,484.00	195,412.00
TUFTS UNIVERSITY	5.017%	04/15/12	75,000.00	68,067.00
TYSON FOOD INC	4.500%	06/15/22	17,088.88	17,308.89
UBS BARCLAYS COMM	3.091%	08/10/49	13,276.93	12,180.97
UNION PACIFIC CORP	4.750%	12/15/43	969,972.30	964,378.80
UNITED MEXICAN MTN	6.750%	09/27/34	331,870.00	336,300.00
UNITED TECHNOLOGIES	4.500%	06/01/42	446,301.49	427,279.60
UNITEDHEALTH GRP INC	4.625%	11/15/41	734,112.00	717,911.20
US CELLULAR CORP	6.700%	12/15/33	1,864.60	1,895.92
VALERO ENERGY CORP	6.625%	06/15/37	107,121.25	96,962.05
VALERO ENERGY CORP	7.500%	04/15/32	305,935.00	304,055.00
VALERO ENERGY CORP	10.500%	03/15/39	158,782.00	150,178.00
VERIZON	5.150%	09/15/23	15,060.58	16,105.35
VERIZON COMM	6.250%	04/01/37	161,013.80	160,683.20
VERIZON COMM INC	6.400%	02/15/38	1,015,137.60	1,027,517.55
VERIZON COMM INC	6.550%	09/15/43	20,214.49	23,399.20
VERIZON COMM INC	6.550%	09/15/43	2,974,575.40	3,357,785.20
VERIZON COMM INC	7.350%	04/01/39	27,427.00	24,839.80
VERIZON GLOBAL FDG	5.850%	09/15/35	237,967.40	233,567.40
VERIZON GLOBAL FDG	7.750%	06/15/32	357,285.50	351,972.50
VIACOM INC	4.375%	03/15/43	471,988.79	434,850.55
VIACOM INC	4.875%	06/15/43	149,211.00	135,694.50
VIACOM INC	5.850%	09/01/43	248,382.50	262,805.00
VIRGINIA EL PWR	8.875%	11/15/38	500,339.71	540,071.00
WACHOVIA BANK	8.4467%	05/15/43	42,543.53	41,322.41
WACHOVIA CORPORATION	7.574%	08/01/26	388,566.40	381,659.60
WAL MART STORES INC	4.750%	10/02/43	646,880.00	652,528.50
WAL MART STORES INC	5.000%	10/25/40	745,463.00	716,640.15

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
WAL MART STORES INC	6.500%	08/15/37	$ 399,364.84	$ 381,533.65
WALMART STORES	6.200%	04/15/38	184,621.17	192,296.00
WASTE MGMT INC DEL	7.750%	05/15/32	712,717.20	677,466.40
WELLPOINT INC	3.300%	01/15/23	9,966.30	9,332.10
WELLPOINT INC	4.625%	05/15/42	244,745.85	221,810.40
WELLPOINT INC	4.650%	01/15/43	481,648.03	454,567.80
WELLPOINT INC	5.100%	01/15/44	144,552.00	148,747.50
WELLS FARGO COM MTN	5.375%	11/02/43	430,995.74	440,324.30
WELLS FARGO COMPANY	5.606%	01/15/44	684,093.47	674,109.81
WELLS FARGO HOME	0.4956%	04/25/34	25,412.29	24,241.53
WELLS FARGO MTN	3.500%	03/08/22	4,989.10	5,001.30
WF RBS COMMERCIAL	3.337%	06/15/46	26,687.45	24,895.55
WILLIAMS CO INC	7.500%	01/15/31	65,920.00	67,646.08
WILLIAMS COMPANIES	3.700%	01/15/23	179,499.60	157,105.80
WILLIAMS PARTNERS LP	5.800%	11/15/43	451,064.00	464,432.15
WISCONSIN PUBLIC	4.752%	11/01/44	260,000.00	262,399.80
XCEL ENERGY INC	4.800%	09/15/41	94,774.85	92,510.05
ZOETIS INC	4.700%	02/01/43	357,082.90	331,804.30
Total U.S. Corporate Obligations			**$ 88,491,547.25**	**$ 87,219,505.20**
Foreign Obligations				
AON PLC	4.450%	05/24/43	$ 263,261.60	$ 235,404.80
AGRIUM INC MTN	4.900%	06/01/43	124,047.50	115,750.00
AMERICA MOVIL SA DE	6.375%	03/01/35	69,418.15	64,898.40
BARRICK AUSTRALIA	5.950%	10/15/39	203,908.50	186,026.60
BHP BILLITON FIN	5.000%	09/30/43	441,204.35	442,281.90
BP CAPITAL PLC	2.750%	05/10/23	227,695.40	210,013.00
BRAZIL REP	8.250%	01/20/34	390,175.00	389,637.50
COCA COLA FEMSA	5.250%	11/26/43	314,636.80	327,561.60
CODELCO INC	4.250%	07/17/42	51,811.50	51,983.10
CODELCO INC	5.625%	10/18/43	347,449.15	348,929.50
COLOMBIA REP	6.125%	01/18/41	569,727.00	572,450.00
COLOMBIA REP	7.375%	09/18/37	708,216.93	705,812.50
COVIDIEN INTL FIN SA	2.950%	06/15/23	69,841.10	64,754.20
DEUTSCHE TEL FIN	4.875%	03/06/42	180,716.60	181,315.10
DEUTSCHE TELEKOM	9.250%	06/01/32	391,848.59	437,051.35
DIAGEO CAP PLC	7.375%	01/15/14	21,939.56	20,048.60
ECANA CORP	3.900%	11/15/21	9,851.48	9,928.90
ENCANA CORP	5.150%	11/15/41	49,644.50	46,875.00
ERICSSON LM	4.125%	05/15/22	24,965.76	24,299.25
FED REPUBLIC BRAZI	7.18401%	01/20/37	927,264.96	858,750.00
FED REPUBLIC BRAZIL	4.250%	01/07/25	273,682.75	261,937.50
FED REPUBLIC OF BR	5.625%	01/07/41	179,290.00	184,300.00
FRANCE TELECOM	8.500%	03/01/31	377,905.00	345,167.50

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
GDF SUEZ	1.625%	10/10/17	$ 8,941.68	$ 8,909.01
HSBC HOLDINGS PLC	4.000%	03/30/22	24,878.99	25,696.25
HSBC HOLDINGS PLC	5.100%	04/05/21	21,576.80	22,229.00
HYDRO QUEBEC	8.500%	12/01/29	877,637.85	819,829.25
INVESCO FINANCE PLC	5.375%	11/30/43	245,745.00	252,212.50
ISRAEL ST BD	VAR	08/01/14	100,000.00	99,998.00
ISRAEL ST DLR BD	4.000%	08/01/14	2,000,000.00	2,000,000.00
LANDWIRTSCHAFTLICHE	5.125%	02/01/17	10,337.20	11,250.60
LLOYDS BANK PLC	4.200%	03/28/17	25,035.30	26,978.00
NEXEN INC	6.400%	05/15/37	201,637.69	182,129.60
NEXEN INC	7.500%	07/30/39	6,114.92	6,376.30
NOBLE HLDG INTL	6.050%	03/01/41	163,923.00	154,564.50
NOBLE HOLDING INTL	3.950%	03/15/22	4,911.35	4,888.10
NOBLE HOLDING INTL	4.900%	08/01/20	2,991.75	3,166.11
NOBLE HOLDING INTL	5.250%	03/15/42	89,549.20	81,555.80
NORSK HYDRO A S	7.150%	01/15/29	369,947.25	385,215.00
NORSK HYDRO A S	7.250%	09/23/27	132,155.00	129,651.00
PANAMA	8.875%	09/30/27	124,425.00	119,925.00
PANAMA	9.375%	04/01/29	122,612.50	117,937.50
PANAMA REPUBLIC OF	6.700%	01/26/36	925,609.90	743,137.50
PETROBRAS GLOBAL	5.625%	05/20/43	580,972.95	510,193.75
PETROLEO MEXICANOS	6.500%	06/02/41	1,137,529.40	1,165,175.00
PETROLEOS MEXICANOS	3.500%	07/18/18	12,940.46	13,341.25
PETROLEOS MEXICANOS	5.500%	06/27/44	116,328.59	95,812.50
PHILIPPINES REP	10.625%	03/16/25	108,150.00	107,362.50
QUEBEC PROVINCE	7.500%	09/15/29	449,618.40	436,362.30
RABOBANK NEDERLAND	5.750%	12/01/43	60,984.85	63,605.40
REPUBLIC OF PANAMA	4.300%	04/29/53	370,317.19	295,425.00
REPUBLIC OF PANAMA	7.125%	01/29/26	268,042.59	258,000.00
REPUBLIC OF PERU	5.625%	11/18/50	352,051.86	345,000.00
REPUBLIC OF PH	6.375%	01/15/32	329,225.00	311,043.75
REPUBLIC OF POLAND	3.875%	07/16/15	27,061.86	28,250.10
REPUBLIC OF TURKEY	4.875%	04/16/43	23,300.51	22,965.00
REPUBLIC OF TURKEY	6.875%	03/17/36	333,678.11	259,965.00
REPUBLIC OF TURKEY	7.375%	02/05/25	827,860.50	707,072.50
REPUBLIC PHILLIPINES	7.750%	01/14/31	366,240.00	342,225.00
RIO TINTO FIN	4.125%	08/21/42	513,798.51	470,404.10
RIO TINTO FIN USA	2.250%	12/14/18	20,808.06	20,896.47
RIO TINTO FIN USA	2.875%	08/21/22	14,154.27	13,980.45
RIO TINTO FIN USA	3.500%	03/22/22	4,929.53	4,906.60
ROYAL BK SCOTLAND	6.125%	01/11/21	24,422.00	22,637.20
ROYAL BK SCOTLAND	5.625%	08/24/20	11,705.00	11,195.20
SCHLUMBERGER INV	3.650%	12/01/23	209,286.00	208,170.90
SHELL INTERNATIONAL	4.550%	08/12/43	372,450.00	365,752.50

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
SIEMENS FINAN	6.125%	08/17/26	$ 245,287.50	$ 288,482.50
STANDARD CHARTERED	5.200%	01/26/24	329,956.80	329,336.70
STATOIL ASA	3.950%	05/15/43	315,489.20	288,651.00
STATOIL ASA	4.800%	11/08/43	109,445.60	111,131.90
SUNCOR INC	6.850%	06/01/39	255,160.25	246,629.35
TALISMAN ENERGY	6.250%	02/01/38	166,665.00	152,527.50
TELEFONICA EMIS	5.462%	02/16/21	10,004.10	10,551.40
THAI OIL PCL	4.875%	01/23/43	262,251.00	217,628.10
TRANS CANADA PIPE	6.200%	10/15/37	152,237.20	187,972.95
TRANSOCEAN INC	3.800%	10/15/22	7,436.74	7,582.64
TRANSOCEAN INC	6.375%	12/15/21	1,140.19	1,123.72
TRANSOCEAN INC	6.800%	03/15/38	306,413.71	294,947.65
TURKEY REP OF	6.000%	01/14/41	267,516.67	245,840.00
UNITED MEXICAN MTN	4.750%	03/08/44	1,300,099.80	1,207,675.00
VALE OVERSEAS LTD	6.875%	11/21/36	824,297.29	722,925.00
VODAFONE GROUP	4.375%	02/19/43	321,807.80	285,162.90
WPP FINANCE 2010	4.750%	11/21/21	14,571.38	16,632.96
WPP FINANCE 2010	5.625%	11/15/43	243,637.50	247,485.00
XL CAPITAL LTD	6.250%	05/15/27	23,458.75	28,003.25
XL GROUP PLC	5.250%	09/15/14	4,794.40	5,153.50
XLIT LTD	5.250%	12/15/43	54,873.50	55,368.50
Total Foreign Obligations			**$ 23,428,932.58**	**$ 22,311,379.31**
Domestic Common Stocks				
3M CO	5,877.00	Shares	$ 522,513.49	$ 824,249.25
A E S CORP	92,740.00	Shares	1,210,834.03	1,345,657.40
A H BELO CORP CL A	14,000.00	Shares	61,294.18	104,580.00
AARONS INC	13,000.00	Shares	373,943.80	382,200.00
ABBOTT LABORATORIES	28,919.00	Shares	902,753.02	1,108,465.27
ABBVIE INC	12,410.00	Shares	452,828.54	655,372.10
ACCO BRANDS CORP	65,000.00	Shares	465,539.60	436,800.00
ACI WORLDWIDE INC	1,000.00	Shares	38,849.30	65,000.00
ACUITY BRANDS INC	4,000.00	Shares	246,705.00	437,280.00
ADOBE SYS INC	11,800.00	Shares	384,436.91	706,572.20
AGCO CORP	10,355.00	Shares	546,769.82	612,912.45
AGILENT TECHNOLOGIES INC	11,058.00	Shares	461,064.44	632,407.02
AGILENT TECHNOLOGIES INC	11,560.00	Shares	596,729.47	661,116.40
AGILENT TECHNOLOGIES INC	16,354.00	Shares	668,016.74	935,285.26
ALASKA AIR GROUP INC	9,140.00	Shares	653,552.04	670,601.80
ALBANY INTL CORP CL A	10,000.00	Shares	209,306.85	359,300.00
ALLSTATE CORP	16,075.00	Shares	842,179.11	876,730.50
ALLSTATE CORP	28,200.00	Shares	1,005,056.87	1,538,028.00
AMAZON COM INC	6,269.00	Shares	1,436,567.37	2,500,014.51
AMC NETWORKS INC A W I	8,000.00	Shares	370,971.35	544,880.00

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
AMERICAN CAPITAL AGENCY CORP	13,105.00	Shares	$ 262,193.55	$ 252,795.45
AMERICAN EXPRESS CO	14,368.00	Shares	846,854.23	1,303,608.64
AMERICAN HOMES 4 RENT A	30,220.00	Shares	483,634.52	489,564.00
AMERICAN INTERNATIONAL GROUP INC	50,900.00	Shares	1,677,205.17	2,598,445.00
AMERICAN SCIENCE ENGINEERI	4,400.00	Shares	254,445.19	316,404.00
AMERICAN STATES WATER CO	13,400.00	Shares	283,011.19	384,982.00
AMERICAN TOWER CORP	15,150.00	Shares	1,129,998.01	1,209,273.00
AMGEN INC	10,300.00	Shares	983,424.51	1,175,024.00
AMGEN INC	10,245.00	Shares	568,004.11	1,168,749.60
AMGEN INC	8,176.00	Shares	832,594.92	932,718.08
ANADARKO PETROLEUM CORP	8,800.00	Shares	737,270.54	698,016.00
APOGEE ENTERPRISES INC	9,700.00	Shares	171,292.64	348,327.00
APPLE INC	6,510.00	Shares	3,080,480.96	3,652,240.20
APPLE INC	6,956.00	Shares	2,738,291.38	3,902,455.12
ARMSTRONG WORLD INDS INC	17,108.00	Shares	929,801.32	985,591.88
ASCENT CAPITAL GROUP INC A	5,000.00	Shares	330,315.53	427,800.00
AUTONATION INC	19,529.00	Shares	983,495.11	970,396.01
BADGER METER INC	5,000.00	Shares	205,511.60	272,500.00
BANK OF AMERICA CORP	133,960.00	Shares	1,730,738.87	2,085,757.20
BANK OF AMERICA CORP	135,608.00	Shares	1,863,557.05	2,111,416.56
BANK OF HAWAII CORP	19,025.00	Shares	887,280.81	1,125,138.50
BANK OF NEW YORK MELLON CORP	15,000.00	Shares	480,628.22	524,100.00
BARNES NOBLE INC	5,000.00	Shares	72,602.47	74,750.00
BBCN BANCORP INC	28,950.00	Shares	393,983.97	480,280.50
BBT CORP	22,775.00	Shares	666,020.71	849,963.00
BBT CORP	8,300.00	Shares	267,559.62	309,756.00
BEAM INC	6,066.00	Shares	386,329.59	412,851.96
BECTON DICKINSON AND CO	7,270.00	Shares	706,950.69	803,262.30
BED BATH & BEYOND INC	11,477.00	Shares	664,681.27	921,603.10
BED BATH & BEYOND INC	10,040.00	Shares	601,872.58	806,212.00
BED BATH & BEYOND INC	6,542.00	Shares	412,957.33	525,322.60
BERKSHIRE HATHAWAY INC CL B	33,240.00	Shares	2,738,193.39	3,940,934.40
BILARI HOLDINGS INC	250.00	Shares	94,852.09	126,660.00
BIOGEN IDEC INC	3,809.00	Shares	802,046.62	1,064,889.75
BIOMED REALTY TRUST INC	15,200.00	Shares	277,276.88	275,424.00
BIO-REFERENCE LABS INC	7,000.00	Shares	202,126.20	178,780.00
BIO-REFERENCE LABS INC	19,175.00	Shares	598,501.38	489,729.50
BIOSCRIP INC	30,000.00	Shares	209,306.00	222,000.00
BLACK HILLS CORP	5,000.00	Shares	158,262.00	262,550.00
BLACKBAUD INC	12,000.00	Shares	317,297.03	451,800.00
BLOUNT INTERNATIONAL INC	30,000.00	Shares	408,954.87	434,100.00
BLUCORA INC	35,000.00	Shares	511,973.15	1,020,600.00
BOEING CO	8,851.00	Shares	677,408.68	1,208,072.99
BOEING CO	4,300.00	Shares	315,623.63	586,907.00

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
BOULDER BRANDS INC	20,000.00	Shares	$ 183,555.29	$ 317,200.00
BOYD GAMING CORPORATION	38,000.00	Shares	231,455.40	427,880.00
BRIGHT HORIZONS FAMILY SOLUT	7,200.00	Shares	260,819.19	264,528.00
BROADCOM CORP CL A	13,286.00	Shares	444,811.30	393,863.47
BROCADE COMMUNICATIONS SYS	122,255.00	Shares	901,011.76	1,083,790.58
BRUKER CORPORATION	44,500.00	Shares	641,281.73	879,765.00
BRUNSWICK CORP	17,588.00	Shares	679,118.93	810,103.28
C H ROBINSON WORLDWIDE INC	11,866.00	Shares	685,974.24	692,381.10
CA INC	36.00	Shares	1,014.84	1,211.40
CABLEVISION SYSTEMS NY GROUP CL A	27,000.00	Shares	403,830.70	484,110.00
CALAVO GROWERS INC	2,000.00	Shares	45,900.00	60,520.00
CALGON CARBON CORP	25,400.00	Shares	385,974.99	522,478.00
CANTEL MEDICAL CORP	15,000.00	Shares	261,772.25	508,650.00
CANTEL MEDICAL CORP	11,725.00	Shares	226,024.98	397,594.75
CAPITAL ONE FINANCIAL CORP	28,770.00	Shares	1,505,469.36	2,204,069.70
CAPITAL ONE FINANCIAL CORP	20,100.00	Shares	1,002,481.70	1,539,861.00
CARBO CERAMICS INC	9,000.00	Shares	703,206.18	1,048,770.00
CARDINAL HEALTH INC	11,610.00	Shares	450,015.10	775,664.10
CASEYS GEN STORES INC	5,000.00	Shares	283,241.33	351,250.00
CATERPILLAR INC	11,494.00	Shares	985,772.36	1,043,770.14
CBS CORP CLASS B NON VOTING	9,545.00	Shares	207,428.36	608,398.30
CELGENE CORP	6,814.00	Shares	439,081.21	1,151,347.95
CF INDUSTRIES HOLDINGS INC	2,600.00	Shares	445,130.58	605,904.00
CHART INDUSTRIES INC	4,225.00	Shares	289,756.38	404,079.00
CHECKPOINT SYSTEMS INC	7,000.00	Shares	56,916.40	110,390.00
CHEESECAKE FACTORY INC	5,000.00	Shares	166,205.80	241,350.00
CHEFS WAREHOUSE HOLDINGS LLC	8,600.00	Shares	216,461.87	250,776.00
CHEMED CORP	6,500.00	Shares	434,496.90	498,030.00
CHEMTURA CORP	16,000.00	Shares	340,209.80	446,720.00
CHEVRON CORPORATION	5,230.00	Shares	570,288.31	653,279.30
CHURCHILL DOWNS INC	3,000.00	Shares	173,032.62	268,950.00
CIGNA CORP	13,770.00	Shares	667,974.87	1,204,599.60
CINCINNATI BELL INC	45,000.00	Shares	182,443.50	160,200.00
CIRCOR INTERNATIONAL INC	5,000.00	Shares	240,462.50	403,900.00
CISCO SYS INC	92,750.00	Shares	1,760,641.67	2,080,382.50
CITIGROUP INC	63,229.00	Shares	2,459,548.60	3,294,863.19
CITIGROUP INC	14,402.00	Shares	628,656.21	750,488.22
CITIGROUP INC	41,708.00	Shares	1,477,182.42	2,173,403.88
CITY NATL CORP	3,775.00	Shares	204,849.63	299,055.50
CLARCOR INC	4,000.00	Shares	187,473.40	257,400.00
CLARCOR INC	16,225.00	Shares	816,253.69	1,044,078.75
CLEAR CHANNEL OUTDOOR HLDGS INC	35,000.00	Shares	191,584.60	354,900.00
COACH INC	11,390.00	Shares	511,256.29	639,320.70
COCA COLA COMPANY	55,184.00	Shares	2,099,018.94	2,279,651.04

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
COHEN & STEERS INC	10,500.00	Shares	$ 336,788.30	$ 420,630.00
COHEN & STEERS INC	17,150.00	Shares	605,312.73	687,029.00
COHERENT INC	8,200.00	Shares	400,400.18	609,998.00
COLGATE PALMOLIVE CO	7,978.00	Shares	411,723.04	520,245.38
COLUMBIA SPORTSWEAR CO	8,700.00	Shares	492,288.61	685,125.00
COMCAST CORP CL A	42,500.00	Shares	822,787.09	2,208,512.50
COMCAST CORP CL A	12,487.00	Shares	507,217.35	648,886.96
COMCAST CORP SPECIAL CL A	13,000.00	Shares	267,646.55	648,440.00
COMMERCIAL METALS CO	32,300.00	Shares	436,198.15	656,659.00
COMPUTER PROGRAMS & SYSTEMS	10,025.00	Shares	557,620.79	619,645.25
COMSCORE INC	7,000.00	Shares	86,737.00	200,270.00
CORE MARK HLDG CO INC	6,000.00	Shares	285,657.85	455,580.00
CORESITE REALTY CORP	19,600.00	Shares	557,488.18	630,924.00
CORNING INC	96,900.00	Shares	1,216,779.24	1,726,758.00
CORVEL CORP	3,700.00	Shares	169,701.44	172,790.00
COSTCO WHSL CORP	8,910.00	Shares	800,650.80	1,060,468.20
COSTCO WHSL CORP	5,108.00	Shares	482,782.11	607,954.16
CRANE CO	9,000.00	Shares	346,225.30	605,250.00
CREDIT ACCEP CORP MICH	1,500.00	Shares	134,576.76	194,985.00
CROWN HOLDINGS INC	19,830.00	Shares	835,069.95	883,823.10
CST BRANDS INC	17,000.00	Shares	536,961.00	624,240.00
CUBIC CORP	4,000.00	Shares	195,345.80	210,640.00
CUMMINS INC	10,300.00	Shares	1,022,239.19	1,451,991.00
CURTISS WRIGHT CORP	8,000.00	Shares	249,568.10	497,840.00
CVS CAREMARK CORP	19,580.00	Shares	968,529.44	1,401,340.60
CVS CAREMARK CORP	31,655.00	Shares	1,419,054.27	2,265,548.35
D S T SYSTEMS INC	8,000.00	Shares	562,549.45	725,920.00
DANA HOLDING CORP	20,000.00	Shares	256,943.30	392,400.00
DARLING INTL INC	15,000.00	Shares	268,884.20	313,200.00
DARLING INTL INC	25,300.00	Shares	443,333.35	528,264.00
DEAN FOODS CO	7,500.00	Shares	144,722.61	128,925.00
DIAMOND FOODS INC	2,000.00	Shares	36,928.80	51,680.00
DIEBOLD INC	7,000.00	Shares	226,959.70	231,070.00
DIGITALGLOBE INC	20,000.00	Shares	334,360.07	823,000.00
DIME CMNTY BANCORP INC	16,750.00	Shares	237,659.95	283,410.00
DISCOVER FINL SVCS	17,860.00	Shares	327,279.34	999,267.00
DISNEY WALT CO	17,150.00	Shares	909,262.53	1,310,260.00
DISNEY WALT CO	16,022.00	Shares	625,615.29	1,224,080.80
DONALDSON CO INC	14,596.00	Shares	555,101.99	634,342.16
DORMAN PRODUCTS INC	13,400.00	Shares	407,872.62	750,949.40
DOVER CORP	10,370.00	Shares	627,634.07	1,001,119.80
DSW INC CL A	9,200.00	Shares	302,886.79	393,116.00
DUPONT FABROS TECHNOLOGY	28,675.00	Shares	804,429.42	708,559.25
E M C CORPORATION	33,700.00	Shares	683,576.48	847,555.00

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
E M C CORPORATION	44,628.00	Shares	$ 934,302.42	$ 1,122,394.20
E O G RES INC	3,905.00	Shares	363,944.02	655,415.20
E O G RES INC	4,606.00	Shares	438,060.07	773,071.04
E S C O TECHNOLOGIES INC	11,500.00	Shares	443,848.10	393,990.00
EAGLE BANCORP INC	8,950.00	Shares	265,560.25	274,138.50
EARTH LINK INC	70,000.00	Shares	479,368.32	354,830.00
ECHOSTAR CORPORATION A	11,500.00	Shares	323,907.40	571,780.00
ECOLAB INC	11,498.00	Shares	784,444.15	1,198,896.46
EDISON INTL	7,100.00	Shares	242,350.01	328,730.00
EL PASO ELEC CO	10,000.00	Shares	335,099.80	351,100.00
EMERSON ELEC CO	13,018.00	Shares	624,572.82	913,603.24
ENCORE CAPITAL GROUP INC	20,825.00	Shares	1,002,500.98	1,046,664.50
ENDO HEALTH SOLUTIONS INC	7,000.00	Shares	215,566.80	472,220.00
EQUITY RESIDENTIAL	13,145.00	Shares	771,241.23	681,831.15
EVERBANK FINANCIAL CORP	9,000.00	Shares	152,470.90	165,060.00
EXACTECH INC	1,500.00	Shares	25,331.75	35,640.00
EXELIS INC	25,000.00	Shares	264,113.70	476,500.00
EXELON CORPORATION	56,300.00	Shares	2,284,235.56	1,542,057.00
EXPRESS SCRIPTS HLDGS C	18,560.00	Shares	1,095,999.50	1,303,654.40
EXPRESS SCRIPTS HLDGS C	21,900.00	Shares	1,249,107.29	1,538,256.00
EXXON MOBIL CORP	53,225.00	Shares	4,571,115.28	5,386,370.00
F5 NETWORKS INC	7,805.00	Shares	744,248.26	709,162.30
FACEBOOK INC A	23,010.00	Shares	1,109,618.13	1,257,473.49
FACEBOOK INC A	29,783.00	Shares	752,294.41	1,627,611.17
FARO TECHNOLOGIES INC	5,000.00	Shares	168,009.90	291,500.00
FED EX CORP	4,868.00	Shares	442,645.06	699,872.36
FEDERAL MOGUL CORP	40,000.00	Shares	368,557.66	787,200.00
FEDERAL SIGNAL CORP	34,000.00	Shares	238,066.16	498,100.00
FERRO CORP	20,000.00	Shares	67,758.40	256,600.00
FIFTH THIRD BANCORP	63,730.00	Shares	847,421.86	1,340,241.90
FIRST ENERGY CORP	24,270.00	Shares	899,577.39	800,424.60
FIRST FINL BANKSHARES INC	8,150.00	Shares	311,273.52	538,796.50
FIRST NBC BANK HOLDING CO	11,050.00	Shares	275,595.86	356,915.00
FORD MOTOR CO	48,297.00	Shares	476,399.33	745,222.71
FOREST CITY ENTERPRISES INC CL A	20,000.00	Shares	386,024.51	382,000.00
FORRESTER RESH INC	4,000.00	Shares	117,482.60	153,040.00
FORTINET INC	25,125.00	Shares	450,483.88	480,641.25
FORUM ENERGY TECHNOLOGIES IN	22,200.00	Shares	657,464.85	627,372.00
FRANKLIN ELEC INC	17,575.00	Shares	518,953.36	784,548.00
FURMANITE CORPORATION	19,000.00	Shares	97,306.90	201,780.00
G A T X CORP	8,000.00	Shares	357,926.85	417,360.00
GANNETT INC	24,790.00	Shares	379,246.85	733,288.20
GENTHERM INC	24,800.00	Shares	340,981.69	664,888.00
GENTIVA HEALTH SVCS INC	3,000.00	Shares	28,573.80	37,230.00

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
GEOSPACE TECHNOLOGIES CORP	9,850.00	Shares	$ 622,754.18	$ 932,164.60
GILEAD SCIENCES INC	26,509.00	Shares	684,321.88	1,990,825.90
GLOBAL BRASS COPPER HOLDIN	19,000.00	Shares	273,078.86	314,450.00
GLOBAL PAYMENTS INC	3,415.00	Shares	193,064.34	221,940.85
GNC ACQUISITIONS HOLDINGS INC	8,500.00	Shares	353,614.65	496,825.00
GOLDMAN SACHS GROUP INC	5,560.00	Shares	691,262.75	985,565.60
GOOGLE INC CL A	2,970.00	Shares	1,807,933.42	3,328,508.70
GOOGLE INC CL A	3,170.00	Shares	1,834,699.95	3,552,650.70
GORMAN RUPP CO	2,500.00	Shares	55,896.37	83,575.00
GRACO INC	9,500.00	Shares	474,675.35	742,140.00
GREAT LAKES DREDGE & DOCK CORP NEW	28,000.00	Shares	227,455.90	257,600.00
GREATBATCH INC	9,000.00	Shares	234,429.05	398,160.00
GREEN DOT CORP CL A	8,000.00	Shares	89,989.00	201,200.00
GROUPON INC	49,313.00	Shares	497,919.16	580,167.45
GUIDANCE SOFTWARE INC	38,000.00	Shares	350,252.40	383,800.00
HAEMONETICS CORP	13,900.00	Shares	564,220.02	585,607.00
HALLIBURTON CO	25,350.00	Shares	1,168,115.03	1,286,512.50
HARLEY DAVIDSON INC	9,370.00	Shares	462,830.39	648,778.80
HAYNES INTERNATIONAL INC	4,000.00	Shares	193,512.45	220,960.00
HEWLETT PACKARD CO	71,100.00	Shares	1,954,750.86	1,989,378.00
HFF INC	14,700.00	Shares	345,529.83	394,695.00
HIBBETT SPORTS INC	11,100.00	Shares	660,408.17	745,387.20
HILLSHIRE BRANDS CO	24,000.00	Shares	701,000.50	802,560.00
HOME DEPOT INC	8,224.00	Shares	433,404.80	677,164.16
HONEYWELL INTERNATIONAL INC	16,260.00	Shares	1,016,702.03	1,485,676.20
HONEYWELL INTERNATIONAL INC	8,110.00	Shares	394,721.01	741,010.70
HSN INC	2,000.00	Shares	110,260.00	124,600.00
HUB GROUP INC CL A	17,250.00	Shares	635,617.52	687,930.00
HUMANA INC	6,300.00	Shares	567,373.51	650,286.00
IAC INTERACTIVECORP	19,600.00	Shares	878,257.83	1,345,559.60
ICU MED INC	9,975.00	Shares	536,849.30	635,507.25
II-VI INC	27,650.00	Shares	468,854.78	486,087.00
INDEPENDENT BK CORP MASS	11,100.00	Shares	333,241.33	434,232.00
INGLES MARKETS INC CL A	13,000.00	Shares	235,448.41	352,300.00
INTEL CORP	32,950.00	Shares	743,716.90	855,217.25
INTEL CORP	23,653.00	Shares	626,497.02	613,913.62
INTELSAT SA	20,000.00	Shares	406,262.50	450,800.00
INTERDIGITAL INC	12,750.00	Shares	402,757.26	375,997.50
INTERNAP NETWORK SERVICES	60,000.00	Shares	403,964.34	451,200.00
INTERNATIONAL BUSINESS MACHINES CORP	15,769.00	Shares	3,088,815.25	2,957,791.33
INTERNATIONAL BUSINESS MACHINES CORP	4,900.00	Shares	899,708.40	919,093.00
INTERNATIONAL PAPER CO	12,800.00	Shares	466,779.54	627,584.00
INTERPUBLIC GROUP COS INC	34,300.00	Shares	351,101.80	607,110.00
INTUIT INC	12,220.00	Shares	725,484.69	932,630.40

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
INTUITIVE SURGICAL INC	2,010.00	Shares	$ 912,041.30	$ 772,000.80
INVENTURE FOODS INC	15,000.00	Shares	91,173.94	198,900.00
IPC THE HOSPITALIST CO	12,850.00	Shares	674,348.75	763,161.50
IPG PHOTONICS CORP	15,725.00	Shares	877,335.14	1,220,417.25
IRIDIUM COMMUNICATION INC	50,000.00	Shares	361,089.00	312,550.00
IROBOT CORP	7,975.00	Shares	184,508.68	277,290.75
ITT CORP	16,000.00	Shares	309,731.50	694,720.00
IXIA	9,000.00	Shares	128,792.40	119,790.00
J P MORGAN CHASE CO	23,520.00	Shares	954,604.95	1,375,449.60
J P MORGAN CHASE CO	56,115.00	Shares	2,026,674.53	3,281,605.20
J P MORGAN CHASE CO	44,200.00	Shares	1,715,010.97	2,584,816.00
JANUS CAPITAL GROUP INC	25,000.00	Shares	191,034.20	309,250.00
JOHN BEAN TECHNOLOGIES CORP	18,000.00	Shares	281,906.30	527,940.00
JOHNSON CONTROLS INC	30,000.00	Shares	862,658.41	1,539,000.00
JOHNSON JOHNSON	12,810.00	Shares	917,216.30	1,173,267.90
JOHNSON JOHNSON	28,395.00	Shares	1,789,038.09	2,600,698.05
JOHNSON JOHNSON	15,300.00	Shares	984,680.99	1,401,327.00
JOY GLOBAL INC	11,900.00	Shares	780,128.14	696,031.00
KAMAN CORP	8,000.00	Shares	281,833.70	317,840.00
KAR AUCTION SERVICES INC	14,000.00	Shares	291,892.42	413,700.00
KELLOGG CO	7,200.00	Shares	428,933.92	439,704.00
KENNAMETAL INC	11,500.00	Shares	467,800.80	598,805.00
L BRANDS INC	9,215.00	Shares	389,541.66	569,947.75
LAMAR ADVERTISING CO A	3,000.00	Shares	97,481.80	156,750.00
LANDAUER INC	6,000.00	Shares	334,119.04	315,660.00
LAUDER ESTEE COS INC CL A	8,410.00	Shares	545,886.27	633,441.20
LAYNE CHRISTENSEN COMPANY	20,000.00	Shares	423,188.65	341,600.00
LEAP WIRELESS INTL INC	20,000.00	Shares	312,439.50	348,000.00
LEAR CORP	16,095.00	Shares	736,994.41	1,303,212.15
LEAR CORP	7,700.00	Shares	338,080.47	623,469.00
LEXICON PHARMACEUTICALS INC	20,000.00	Shares	44,539.00	35,980.00
LIBERTY MEDIA CORP DELAWARE	9,782.00	Shares	577,463.20	1,431,028.34
LIBERTY VENTURES SER A	5,000.00	Shares	242,440.15	612,950.00
LIFE TIME FITNESS INC	8,500.00	Shares	398,377.60	399,500.00
LINDSAY CORPORATION	6,425.00	Shares	435,131.84	531,668.75
LIQUIDITY SERVICES INC	18,400.00	Shares	701,481.42	416,944.00
LOCKHEED MARTIN CORP	9,620.00	Shares	1,189,631.37	1,430,109.20
LOCKHEED MARTIN CORP	6,500.00	Shares	480,782.27	966,290.00
LORAL SPACE & COMMUNICATIONS INC	11,000.00	Shares	691,311.73	890,780.00
LSI CORPORATION	84,675.00	Shares	638,265.55	934,388.63
MACQUARIE INFRASTRUCTURE	13,500.00	Shares	532,811.80	734,805.00
MACYS INC	15,655.00	Shares	739,341.54	835,977.00
MANPOWERGROUP INC	3,800.00	Shares	151,119.88	326,268.00
MARATHON OIL CORPORATION	18,895.00	Shares	624,939.75	666,993.50

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
MARATHON OIL CORPORATION	20,000.00	Shares	$ 620,417.88	$ 706,000.00
MARCUS CORP	5,000.00	Shares	54,685.71	67,200.00
MARKETAXESS HLDGS INC	16,975.00	Shares	510,575.28	1,136,102.80
MARRIOTT INTL INC	18,276.00	Shares	697,372.71	901,938.88
MARSH MCLENNAN COS INC	17,050.00	Shares	657,352.47	824,538.00
MASTERCARD INC	1,090.00	Shares	657,206.04	910,651.40
MATTEL INC	14,060.00	Shares	617,719.07	668,974.80
MCGRATH RENTCORP	3,000.00	Shares	69,691.20	119,400.00
MCKESSON CORPORATION	11,490.00	Shares	689,064.62	1,854,486.00
MEDALLION FINL CORP	18,000.00	Shares	227,549.55	258,300.00
MEDASSETS INC	9,000.00	Shares	162,750.90	178,470.00
MEDTRONIC INC	17,860.00	Shares	813,092.15	1,024,985.40
MEDTRONIC INC	12,772.00	Shares	669,572.60	732,985.08
MERCK AND CO INC	5,500.00	Shares	195,348.07	275,275.00
MEREDITH CORP	7,000.00	Shares	279,760.50	362,600.00
MERIDIAN BIOSCIENCE INC	20,575.00	Shares	428,580.95	545,854.75
METLIFE INC	13,055.00	Shares	503,787.78	703,925.60
MICROSOFT CORP	78,915.00	Shares	2,311,821.15	2,952,210.15
MICROSOFT CORP	43,415.00	Shares	1,188,951.47	1,624,155.15
MICROSOFT CORP	42,247.00	Shares	1,280,603.74	1,580,460.27
MICROSOFT CORP	45,900.00	Shares	1,236,189.58	1,717,119.00
MILLER HERMAN INC	8,150.00	Shares	164,005.58	240,588.00
MINERALS TECHNOLOGIES INC	17,000.00	Shares	612,569.88	1,021,190.00
MITEK SYS INC	30,000.00	Shares	107,834.90	178,200.00
MOHAWK INDS INC	2,644.00	Shares	363,833.97	393,691.60
MOLYCORP INC	21,000.00	Shares	206,416.20	118,020.00
MONDELEZ INTERNATIONAL W I	31,160.00	Shares	865,042.58	1,099,948.00
MONDELEZ INTERNATIONAL W I	30,043.00	Shares	762,696.36	1,060,517.90
MONDELEZ INTERNATIONAL W I	8,100.00	Shares	170,365.18	285,930.00
MONSANTO CO	11,176.00	Shares	810,356.26	1,302,562.80
MOVE INC	25,000.00	Shares	207,241.30	399,750.00
MUELLER WTR PRODS INC	38,000.00	Shares	185,432.60	356,060.00
MURPHY OIL CORP	19,800.00	Shares	1,014,239.19	1,284,624.00
MYRIAD GENETICS INC	11,325.00	Shares	287,878.76	237,598.50
N I I HOLDINGS INC	14,000.00	Shares	116,795.00	38,500.00
NATIONAL OILWELL VARCO INC	9,340.00	Shares	601,994.63	742,810.20
NATURAL GAS SVCS GROUP	12,000.00	Shares	186,647.84	330,840.00
NAVISTAR INTERNATIONAL	11,000.00	Shares	268,819.70	420,090.00
NCR CORPORATION	19,843.00	Shares	702,151.68	675,852.58
NEOGEN CORP	5,899.00	Shares	188,616.46	269,584.30
NETAPP INC	26,610.00	Shares	1,052,502.64	1,094,735.40
NEW JERSEY RESOURCES CORP	15,500.00	Shares	687,534.65	716,720.00
NEWS CORP NEW CL A W	27,840.00	Shares	437,622.45	501,676.80
NIC INC	16,100.00	Shares	222,790.27	400,407.00

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
NIKE INC	14,789.00	Shares	$ 701,182.57	$ 1,163,006.96
NORDSTROM INC	19,040.00	Shares	1,012,410.99	1,176,672.00
NORFOLK SOUTHN CORP	12,360.00	Shares	908,376.57	1,147,378.80
NORTHERN TR CORP	21,890.00	Shares	1,026,713.90	1,354,772.10
NORTHROP GRUMMAN CORPORATION	4,000.00	Shares	220,458.50	458,440.00
NRG ENERGY INC	32,200.00	Shares	554,516.10	924,784.00
NUVASIVE INC	8,000.00	Shares	120,917.70	258,640.00
OCCIDENTAL PETROLEUM CORPORATION	7,730.00	Shares	627,256.31	735,123.00
OCCIDENTAL PETROLEUM CORPORATION	22,780.00	Shares	1,845,504.73	2,166,378.00
OCCIDENTAL PETROLEUM CORPORATION	5,474.00	Shares	492,332.11	520,577.40
OMNICARE INC	20,445.00	Shares	672,036.80	1,234,060.20
OMNICOM GROUP INC	14,752.00	Shares	742,082.25	1,097,106.24
OMNICOM GROUP INC	6,680.00	Shares	281,298.01	496,791.60
ON SEMICONDUCTOR CORPORATION	86,200.00	Shares	613,848.61	710,288.00
ORACLE CORPORATION	54,040.00	Shares	1,803,036.80	2,067,570.40
ORACLE CORPORATION	15,348.00	Shares	452,601.78	587,214.48
ORACLE CORPORATION	43,900.00	Shares	1,394,768.45	1,679,614.00
ORBCOMM INC	10,000.00	Shares	44,955.60	63,400.00
OUTERWALL INC	12,000.00	Shares	630,058.85	807,240.00
P N C FINANCIAL SERVICES GROUP INC	9,347.00	Shares	578,644.39	725,140.26
P P L CORPORATION	19,300.00	Shares	537,432.97	580,737.00
PACCAR INC	13,770.00	Shares	604,728.47	814,770.90
PACCAR INC	15,300.00	Shares	663,237.92	905,301.00
PANDORA MEDIA INC	20,000.00	Shares	180,267.50	532,000.00
PARKER HANNIFIN CORP	7,260.00	Shares	595,308.41	933,926.40
PARKER HANNIFIN CORP	6,640.00	Shares	558,255.22	854,169.60
PATTERSON U T I ENERGY INC	13,000.00	Shares	199,284.00	329,160.00
PENSKE AUTOMOTIVE GROUP INC	10,000.00	Shares	342,967.70	471,600.00
PEP BOYS MANNY MOE & JACK	25,000.00	Shares	239,303.82	303,500.00
PEPSICO INC	14,852.00	Shares	1,130,163.43	1,231,824.88
PETSMART INC	8,690.00	Shares	580,244.61	632,197.50
PETSMART INC	8,008.00	Shares	555,637.95	582,582.00
PFIZER INC	108,490.00	Shares	1,790,816.13	3,323,048.70
PHILIP MORRIS INTL	22,600.00	Shares	1,788,385.41	1,969,138.00
PHILLIPS 66	24,190.00	Shares	1,187,201.97	1,865,774.70
PLANTRONICS INC	18,400.00	Shares	645,043.97	854,680.00
POLARIS INDS INC	1,000.00	Shares	83,061.80	145,640.00
POLYCOM INC	38,600.00	Shares	413,268.70	433,478.00
POLYPORE INTERNATIONAL INC	11,800.00	Shares	491,149.23	459,020.00
POST HOLDINGS INC	2,000.00	Shares	62,711.32	98,540.00
POWER INTEGRATIONS INC	14,650.00	Shares	570,418.94	817,763.00
PRICELINE COM INC	605.00	Shares	334,146.95	703,252.00
PRICELINE COM INC	1,419.00	Shares	933,429.38	1,649,445.60
PTGI HOLDING INC	40,000.00	Shares	417,002.24	114,000.00

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
PUBLIC SVC ENTERPRISE GROUP INC	38,500.00	Shares	$ 1,225,519.33	$ 1,233,540.00
PULTE GROUP INC	33,270.00	Shares	579,305.71	677,709.90
QUAKER CHEM CORP	9,500.00	Shares	469,926.64	732,165.00
QUALCOMM INC	26,146.00	Shares	1,515,777.83	1,941,340.50
QUALCOMM INC	13,835.00	Shares	892,540.34	1,027,248.75
QUALCOMM INC	32,511.00	Shares	1,857,180.03	2,413,941.75
QUEST DIAGNOSTICS INC	9,605.00	Shares	582,798.40	514,251.70
RANGE RESOURCES CORP	7,960.00	Shares	481,628.56	671,107.60
RAVEN INDS INC	8,000.00	Shares	234,910.13	329,120.00
RAYTHEON COMPANY	13,140.00	Shares	665,980.89	1,191,798.00
REALD INC	37,000.00	Shares	396,136.30	315,980.00
RED HAT INC	19,110.00	Shares	910,134.62	1,070,924.40
REGIONS FINL CORP	75,189.00	Shares	703,122.41	743,619.21
RIVERBED TECHNOLOGY INC	5,000.00	Shares	71,022.50	90,400.00
RIVERBED TECHNOLOGY INC	36,600.00	Shares	593,656.23	661,728.00
ROCK TENN CO CL A	7,645.00	Shares	466,226.97	802,801.45
ROCKWELL AUTOMATION INC	7,270.00	Shares	808,467.15	859,023.20
ROCKWELL AUTOMATION INC	6,405.00	Shares	688,006.17	756,814.80
ROFIN SINAR TECHNOLOGIES INC	8,000.00	Shares	161,726.25	216,160.00
ROLLINS INC	12,000.00	Shares	289,577.25	363,480.00
RPC ENERGY SVCS INC	11,000.00	Shares	140,329.90	196,350.00
RPC ENERGY SVCS INC	15,025.00	Shares	184,833.62	268,196.25
RUSH ENTERPRISES INC	10,000.00	Shares	173,562.90	296,500.00
RUSH ENTERPRISES INC	12,000.00	Shares	158,031.24	306,000.00
RYMAN HOSPITALITY PROPERTIES	7,000.00	Shares	277,570.90	292,460.00
SALEM COMMUNICATIONS CORP DEL	8,000.00	Shares	41,447.44	69,600.00
SAPIENT CORP	54,500.00	Shares	579,210.13	946,120.00
SCHOLASTIC CORP	8,000.00	Shares	223,105.80	272,080.00
SCRIPPS NETWORKS INTERACTIVE INC	10,840.00	Shares	809,837.97	936,684.40
SEALED AIR CORP	25,000.00	Shares	353,020.30	851,250.00
SENSIENT TECHNOLOGIES CORP	3,000.00	Shares	107,190.43	145,560.00
SIMPSON MFG CO INC	6,275.00	Shares	185,854.03	230,480.75
SIX FLAGS ENTERTAINMENT	5,475.00	Shares	205,662.41	201,589.50
SNYDERS-LANCE INC	10,000.00	Shares	237,802.33	286,600.00
SOLARWINDS INC	8,100.00	Shares	284,853.22	306,423.00
SOUTH JERSEY INDS INC	8,000.00	Shares	424,029.30	447,680.00
SOUTHERN CO	13,600.00	Shares	564,957.73	559,096.00
SOUTHWEST GAS CORP	5,000.00	Shares	224,517.80	279,550.00
SPARTON CORP	10,262.00	Shares	118,551.54	286,822.90
STANDEX INTL CORP	4,000.00	Shares	179,057.70	251,520.00
STANLEY BLACK DECKER INC	7,400.00	Shares	566,051.65	597,106.00
STAPLES INC	48,114.00	Shares	703,318.40	764,531.46
STARBUCKS CORP	15,532.00	Shares	801,753.53	1,217,553.48
STARBUCKS CORP	14,541.00	Shares	464,593.67	1,139,868.99

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
STARWOOD HOTELS & RESORTS	11,470.00	Shares	$ 735,501.13	$ 911,291.50
STARZ A	11,000.00	Shares	188,621.42	321,640.00
STATE STR CORP	12,420.00	Shares	596,748.47	911,503.80
STRYKER CORP	14,260.00	Shares	789,190.63	1,071,496.40
STRYKER CORP	9,831.00	Shares	528,627.06	738,701.34
SUPERIOR INDUSTRIAL INTL	10,000.00	Shares	171,816.34	206,300.00
SYMANTEC CORP	11,110.00	Shares	179,677.24	261,973.80
SYNTEL INC	7,550.00	Shares	474,612.80	686,672.50
T ROWE PRICE GROUP INC	12,389.00	Shares	758,002.05	1,037,826.53
TAKE-TWO INTERACTIVE SOFTWARE INC	22,000.00	Shares	203,046.50	382,140.00
TARGET CORPORATION	26,600.00	Shares	1,732,003.88	1,682,982.00
TEAM INC	13,350.00	Shares	438,473.81	565,239.00
TECHNE CORP	3,150.00	Shares	233,103.56	298,210.50
TEJON RANCH CO	3,000.00	Shares	85,766.45	110,280.00
TEJON RANCH CO WARRANT EXPIRE 08/31/2016	443.00	Shares	-	1,639.10
TELEPHONE AND DATA SYSTEMS INC	8,000.00	Shares	180,180.90	206,240.00
TENNANT CO	3,500.00	Shares	131,505.00	237,335.00
TENNANT CO	11,000.00	Shares	630,638.74	745,910.00
TENNECO AUTOMOTIVE INC	8,000.00	Shares	220,580.20	452,560.00
TENNECO AUTOMOTIVE INC	12,500.00	Shares	624,253.96	707,125.00
TERADATA CORP DEL	11,850.00	Shares	663,699.33	539,056.50
TEXAS CAPITAL BANCSHARES INC	20,000.00	Shares	843,269.90	1,244,000.00
TEXAS INDS INC	7,000.00	Shares	298,994.05	481,460.00
TEXAS ROADHOUSE INC	10,300.00	Shares	282,921.01	286,340.00
THE BRINKS CO	21,000.00	Shares	500,844.35	716,940.00
THE DOLAN COMPANY	50,000.00	Shares	97,905.50	34,500.00
THE GAP INC	27,160.00	Shares	981,201.16	1,061,412.80
THE HERSHEY COMPANY	4,187.00	Shares	352,664.79	407,102.01
THE MADISON SQUARE GARDEN COMPANY	7,000.00	Shares	259,047.05	403,060.00
THE ST JOE COMPANY	2,000.00	Shares	31,779.60	38,380.00
THORATEC CORP	16,200.00	Shares	560,261.80	592,920.00
TIBCO SOFTWARE INC	7,500.00	Shares	169,907.01	168,600.00
TIME WARNER CABLE INC	6,260.00	Shares	508,693.48	848,230.00
TIME WARNER INC	25,968.00	Shares	840,124.41	1,810,488.96
TITAN MACHY INC	15,000.00	Shares	293,430.50	267,300.00
TJX COMPANIES INC	13,480.00	Shares	444,423.41	859,080.40
TRAVELERS COS INC	5,285.00	Shares	418,506.12	478,503.90
TREDEGAR CORP	5,000.00	Shares	70,165.70	144,050.00
TREE COM INC	2,000.00	Shares	22,750.80	65,680.00
TRINITY INDS INC	6,500.00	Shares	160,101.65	354,380.00
TRUSTMARK CORPORATION	19,250.00	Shares	520,383.32	516,670.00
TW TELECOM INC	12,000.00	Shares	300,894.60	365,640.00
TYLER TECHNOLOGIES INC	1,500.00	Shares	58,819.90	153,195.00
TYSON FOODS INC CL A	37,910.00	Shares	1,034,762.32	1,268,468.60

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
UMB FINL CORP	14,750.00	Shares	$ 763,512.87	$ 948,130.00
UMPQUA HOLDINGS CORP	30,325.00	Shares	410,394.29	580,420.50
UNIFIRST CORP MASS	2,725.00	Shares	287,950.75	291,575.00
UNION PACIFIC CORP	4,403.00	Shares	519,557.09	739,704.00
UNITED CONTINENTAL HOLDINGS INC	17,689.00	Shares	527,036.42	669,174.87
UNITED HEALTH GROUP INC	10,670.00	Shares	561,532.94	803,451.00
UNITED HEALTH GROUP INC	23,000.00	Shares	1,303,941.60	1,731,900.00
UNITED NAT FOODS INC	12,600.00	Shares	674,318.91	949,914.00
UNITED ONLINE INC	1,000.00	Shares	15,790.10	13,760.00
UNITED PARCEL SERVICE INC CL B	13,170.00	Shares	992,400.13	1,383,903.60
UNITED TECHNOLOGIES CORP	10,023.00	Shares	753,538.16	1,140,617.40
UNUM GROUP	30,400.00	Shares	643,845.23	1,066,432.00
US CELLULAR CORP	6,500.00	Shares	254,423.75	271,830.00
VALERO ENERGY CORP	10,995.00	Shares	507,248.70	554,148.00
VERISIGN INC	15,330.00	Shares	718,454.46	916,427.40
VIRTUS INVESTMENT PARTNERS INC	4,775.00	Shares	916,650.69	955,238.75
VISA INC	8,230.00	Shares	1,127,178.70	1,832,656.40
VISA INC	6,315.00	Shares	789,105.35	1,406,224.20
VITAMIN SHOPPE INC	13,400.00	Shares	707,430.14	696,934.00
VMWARE INC CL A	8,140.00	Shares	754,655.90	730,239.40
VMWARE INC CL A	7,275.00	Shares	643,335.79	652,640.25
WABTEC CORP	11,204.00	Shares	583,357.50	832,121.08
WAL MART STORES INC	8,250.00	Shares	572,601.98	649,192.50
WAL MART STORES INC	22,600.00	Shares	1,592,547.15	1,778,394.00
WASHINGTON TRUST BANCORP INC	5,000.00	Shares	129,502.05	186,100.00
WATTS WATER TECHNOLOGIES CL A	8,000.00	Shares	298,829.87	494,960.00
WATTS WATER TECHNOLOGIES CL A	14,225.00	Shares	541,815.98	880,100.75
WELLPOINT INC	10,900.00	Shares	638,107.33	1,007,051.00
WELLS FARGO CO	26,330.00	Shares	821,334.00	1,195,382.00
WELLS FARGO CO	83,920.00	Shares	2,261,035.71	3,809,968.00
WELLS FARGO CO	19,672.00	Shares	552,444.35	893,108.80
WELLS FARGO CO	33,777.00	Shares	1,291,519.04	1,533,475.80
WEST PHARMACEUTICAL SVCS INC	24,800.00	Shares	648,561.22	1,216,688.00
WESTERN DIGITAL CORP	8,050.00	Shares	536,602.40	675,395.00
WEX INC	10,725.00	Shares	694,839.35	1,062,096.75
WHITEWAVE FOODS CO A	6,192.00	Shares	102,346.57	142,044.48
WHITEWAVE FOODS CO A	20,300.00	Shares	361,267.13	465,682.00
WOLVERINE WORLD WIDE INC	26,300.00	Shares	533,339.15	893,148.00
WOODWARD INC	11,000.00	Shares	388,941.55	501,710.00
WORLD WRESTLING ENTERTAINMENT INC	43,000.00	Shares	375,064.00	712,940.00
ZEBRA TECHNOLOGIES CORP CL A	11,500.00	Shares	460,631.00	621,920.00
ZEP INC	6,000.00	Shares	81,919.20	108,960.00
ZIMMER HOLDINGS INC	6,600.00	Shares	384,156.17	615,054.00

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

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

As of December 31, 2013

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
ZYNGA INC	15,000.00	Shares	$ 35,644.50	$ 57,000.00
Total Domestic Common Stocks			**$ 294,254,893.79**	**$ 394,835,852.55**
Foreign Stocks				
ACCENTURE PLC CL A	16,040.00	Shares	$ 963,278.20	$ 1,318,808.80
ACE LTD	12,770.00	Shares	1,027,852.97	1,322,078.10
ASTRAZENECA P L C SPSD A D R	13,100.00	Shares	632,185.40	777,747.00
AVAGO TECHNOLOGIES	5,070.00	Shares	264,584.49	268,096.53
AVAGO TECHNOLOGIES	12,928.00	Shares	559,446.27	683,619.71
AXIS CAPITAL HOLDINGS LTD	4,320.00	Shares	152,935.71	205,502.40
CHICAGO BRIDGE IRON NY SHS	10,520.00	Shares	526,509.93	874,632.80
COVIDIEN PLC	10,130.00	Shares	463,330.10	689,853.00
COVIDIEN PLC	14,755.00	Shares	657,674.78	1,004,815.50
COVIDIEN PLC	12,798.00	Shares	641,645.73	871,543.80
EMBRAER SA A D R	7,200.00	Shares	181,077.15	231,696.00
INGERSOLL RAND PLC	11,760.00	Shares	579,290.86	724,416.00
INTERXION HOLDING NV	11,000.00	Shares	209,081.74	259,710.00
INVESCO LTD	17,489.00	Shares	535,347.03	636,599.60
LIBERTY GLOBAL PLC SERIES C	17,235.00	Shares	1,200,522.52	1,453,255.20
MAGNA INTL INC CL A	5,300.00	Shares	221,111.53	434,918.00
MDC PARTNERS INC CL A	16,500.00	Shares	109,296.50	420,915.00
MELLANOX TECHNOLOGIES LTD A D R	16,825.00	Shares	803,923.58	672,495.25
NOVARTIS AG A D R	7,800.00	Shares	449,777.46	626,964.00
NXP SEMICONDUCTORS NV	27,770.00	Shares	698,515.07	1,275,476.10
PERRIGO CO LTD	5,345.00	Shares	1,391,548.37	820,243.70
PROGRESSIVE WASTE SOLUTIONS	30,000.00	Shares	597,016.25	742,500.00
ROCHE HLDG LTD A D R	10,724.00	Shares	531,069.51	752,824.80
ROYAL DUTCH SHELL A D R	32,100.00	Shares	2,067,424.09	2,411,031.00
ROYAL DUTCH SHELL PLC A D R	18,520.00	Shares	1,308,635.77	1,319,920.40
SANOFI A D R	30,750.00	Shares	1,292,871.54	1,649,122.50
SANOFI A D R	20,500.00	Shares	910,063.92	1,099,415.00
SCHLUMBERGER LTD	12,310.00	Shares	887,568.99	1,109,254.10
SCHLUMBERGER LTD	14,314.00	Shares	1,154,352.57	1,289,834.54
SEAGATE TECHNOLOGY	13,060.00	Shares	316,944.43	733,449.60
SIEMENS AG A D R	5,975.00	Shares	679,181.00	827,597.25
SODASTREAM INTERNATIONAL LTD	10,500.00	Shares	460,003.32	521,220.00
TE CONNECTIVITY LTD	12,395.00	Shares	368,056.08	683,088.45
TE CONNECTIVITY LTD	11,000.00	Shares	312,278.37	606,210.00
TOTAL S A A D R	22,500.00	Shares	1,134,908.05	1,378,575.00
TYCO INTERNATIONAL LTD	13,770.00	Shares	275,482.13	565,120.80
VALIDUS HOLDINGS LTD	9,620.00	Shares	253,885.36	387,589.80
VODAFONE GROUP PLC A D R	55,000.00	Shares	1,334,060.50	2,162,050.00
VOLKSWAGEN A G SPONSORED ADR	16,155.00	Shares	670,390.37	883,678.50
Total Foreign Stocks			**$ 26,823,127.64**	**$ 34,695,868.23**

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

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

As of December 31, 2013

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
Hedge Funds			
GROSVENOR INSTITUTIONAL PARTNERS L P FUND		$ 29,003,705.00	$ 39,235,777.07
AEW GLOBAL PROPERTIES SECURITIES FUN		25,000,000.00	30,322,269.15
AURELIUS CAPITAL INTERNATIONAL LTD		4,200,000.00	5,059,595.09
HOPLITE OFFSHORE FUND LTD SUB CLASS 3Y		3,255,411.66	3,399,216.67
PELHAM LONG/SHORT EQUITY FUND CLASS B		2,491,808.33	3,618,392.42
JAT OFFSHORE FUND LTD		3,000,000.00	3,903,135.82
KING STREET CAPITAL SERIES 53		19,714.24	23,436.88
ARROWGRASS INTERNATIONAL FUND LTD CLASS B USD NEW ISSUE SERIES INITIAL MARCH 2008		5,686,564.80	6,178,296.98
FIR TREE INTERNATIONAL VAALUE FUND (NON-US0 LP CLASS 2-C-AN-NR		2,500,000.00	2,748,642.50
SILVER POINT CAPITAL OFFSHORE FUND, LTD		3,800,000.00	4,094,322.03
WEXFORD OFFSHORE SPECTRUM FUND		3,700,000.00	3,948,990.00
ANCHORAGE SHORT CREDIT OFFSHORE FUND		1,500,000.00	1,258,681.01
ANCHORAGE CAPITAL PARTNERS OFFSHORE, LTD		3,800,000.00	4,126,401.58
OZ ASIA OVERSEAS INSTITUTIONAL FUND		3,300,000.00	3,439,051.74
SANSAR CAPITAL LTD CLASS A-17		70,002.05	9,257.52
FARALLON CAPITAL INSTITUTIONAL PARTNERS LP		14,010.00	146,006.00
PROSPECT HARBOR CREDIT PARTNERS OFFSHORE PLAN ASSETS LP		443,046.10	201,068.00
BROOKSIDE CAYMAN PA LIMITED		31,520.27	103,555.00
KING STREET CAPITAL, LTD. CLASS A SERIES 3		4,480,275.51	4,962,772.83
CERBERUS INTERNATIONAL SPV, LTD		1,333,658.49	1,573,041.90
DAVIDSON KEMPNER INTERNATIONAL, LTD		5,000,000.00	6,434,107.60
Total Hedge Funds		**$ 102,629,716.45**	**$ 124,786,017.79**
Collective Investment Funds			
SILCHESTER INTERNATIONAL FUND		$ 68,703,378.08	$ 101,442,889.40
THORNBURG INTERNATIONAL EQUITY FUND		53,130,478.66	64,685,396.38
Total Collective Investment Funds		**$ 121,833,856.74**	**$ 166,128,285.78**
U.S. Equity Mutual Fund			
VANGUARD INSTL INDEX INSTL#94		$ 69,167,832.24	$ 95,517,576.63
Total U.S. Equity Mutual Fund		**$ 69,167,832.24**	**$ 95,517,576.63**
Interest Rate Swaps			
BARCLAYS BANK FI 2.51% SWAP		$ -	$ 27,314,120.00
BARCLAYS BANK FI 2.675% SWAP		-	8,961,950.00
BARCLAYS BANK FL 3MOB1STPMT:5-7-13		-	(33,100,000.00)
BARCLAYS BANK FL 3MOBBALIBOR SWAP		-	(11,500,000.00)
DE1STPMT:4-4-13L 3MOBBALIBOR SWAP		-	(56,500,000.00)
DEUTSCHE BANK FI 2.425% SWAP		-	9,527,310.00
DEUTSCHE BANK FI 2.6% SWAP		-	43,301,600.00
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		-	(11,700,000.00)
GOLDM1STPMT:6/6/13MOBBALIBOR SWAP		-	(60,000,000.00)

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

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

As of December 31, 2013

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
GOLDMAN SACHS F1STPMT:9-6-13 SWAP		$ -	$ (7,899,210.00)
GOLDMAN SACHS F1STPMT:9-6-13 SWAP		-	(3,599,640.00)
GOLDMAN SACHS FI 2.56% SWAP		-	45,498,000.00
GOLDMAN SACHS FI 2.742% SWAP		-	3,077,640.00
GOLDMAN SACHS FI 2.928% SWAP		-	6,501,700.00
Total Interest Rate Swaps		**$ -**	**$ (40,116,530.00)**
U.S. Treasury Bills			
U S TREASURY BILL		$ 1,699,808.76	$ 1,699,983.00
U S TREASURY BILL		4,999,583.33	4,999,800.00
U S TREASURY BILL		59,991.40	59,992.20
Total U.S. Treasury Bills		**6,759,383.49**	**$ 6,759,775.20**
Principal Cash			
Principal Cash		$ 51,278.09	$ 51,278.09
Total Principal Cash		**$ 51,278.09**	**$ 51,278.09**
Total Assets		$ 913,731,492.88	$ 1,066,389,588.85
Adjustment for Accrued Income		$ 2,970,933.03	$ 2,970,933.03
Grand Total		**$ 916,702,425.91**	**$ 1,069,360,521.88**

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, 2013

	Plan's Individual Ownership % in Group Trust	Cost	Current Value
Angels Baseball LP	2.31%	$ 21,065,323	$ 24,573,323
Athletics Investment Group, LLC	2.76	25,263,238	29,470,315
Atlanta National League Baseball Club, Inc.	4.01	36,739,863	42,858,138
AZPB Limited Partnership	1.80	17,337,016	20,224,143
Baltimore Orioles L.P.	3.03	27,755,973	32,378,164
The Baseball Club of Seattle, LLLP	3.99	36,551,568	42,638,487
Boston Red Sox Baseball Club Limited Partnership	4.29	39,225,129	45,757,274
Chicago White Sox, Ltd.	4.50	41,275,386	48,148,960
The Cincinnati Reds, LLC	2.40	21,979,272	25,639,472
Cleveland Indians Baseball Company Limited Partnership	3.01	27,588,960	32,183,339
Colorado Rockies Baseball Club, Ltd.	2.47	22,679,076	26,455,814
Detroit Tigers, Inc.	1.92	17,467,133	20,375,928
Houston Astros, LLC	4.53	41,563,857	48,485,470
Kansas City Royals Baseball Corporation	3.25	29,800,513	34,763,181
Los Angeles Dodgers LLC	1.41	12,951,296	15,108,070
Miami Marlins, L.P.	1.69	15,518,815	18,103,157
New York Yankees Partnership	3.95	36,192,889	42,220,077
Padres, L.P.	3.00	27,459,279	32,032,062
The Phillies	5.19	47,455,026	55,357,693
Pittsburgh Associates	2.82	25,745,333	30,032,693
Rangers Baseball, LLC	0.75	6,879,157	8,024,740
San Francisco Baseball Associates LLC	4.13	37,828,449	44,128,006
Sterling Mets, L.P.	3.17	29,015,163	33,847,047
St. Louis Cardinals, L.L.C.	2.34	21,460,192	25,033,949
Tampa Bay Rays Baseball, Ltd.	1.99	18,214,103	21,247,291
Washington Nationals Baseball Club, LLC	0.80	7,346,029	8,569,360
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	11.53	105,578,715	123,160,698
Major League Baseball – Office Employees' Plan	11.40	104,464,097	121,860,463
Minor League Players' Pension Plan	1.56	14,301,571	16,683,208
Total Group Trust	100.00%	$ 916,702,421	$1,069,360,522

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, 2013

(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 (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, 1,372 buys	various	various	$ 373,102,972	$ 373,102,972	$ -
	Issue: 31846V435 - First American Prime Obligation Fund Investment, 920 sells	various	various	371,101,457	371,101,457	-
	Issue: 912810RB6 - U S Treasury Bd, 107 buys	various	various	24,221,843	24,221,843	-
	Issue: 912810RB6 - U S Treasury Bd, 132 sells	various	various	24,071,730	24,045,974	(25,756)
	Issue: 997500TG8 - Cash Balance Held Outside Inv Mgr, 8 buys	various	various	36,150,000	36,150,000	-
	Issue: 997500TG8 - Cash Balance Held Outside Inv Mgr, 5 sells	various	various	38,050,000	38,050,000	-

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 $901,227,623. Five percent of this amount is $45,061,381.*

Note 2: *There were no category (i) & (iv) reportable transactions during the Plan year ended December 31, 2013.*

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
CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE							
Broker: Barclays Capital Inc. Fixed In							
Issue: 01F042616 - FNMA Tba 30Yr 4.500% 1/01/39							
01/01/2013 060006871402	B	150,000.000	1.0786		- 161,789	161,789	
Issue: 01F030611 - FNMA Tba 30Yr 3.000% 11/01/42							
01/01/2013 060006871402	B	155,000.000	1.0516		- 162,992	162,992	
Issue: 01F042616 - FNMA Tba 30Yr 4.500% 1/01/39							
01/02/2013 060006871402	S	- 150,000.000	1.0801		162,012	161,789	223
Issue: 01F042624 - FNMA Pl Tba 4.500% 2/01/36							
01/02/2013 060006871402	B	150,000.000	1.0792		- 161,883	161,883	
Issue: 01F030611 - FNMA Tba 30Yr 3.000% 11/01/42							
01/02/2013 060006871402	S	- 155,000.000	1.0462		162,163	162,992	- 829
Issue: 01F030629 - FNMA Tba 30Yr 3.000% 2/15/42							
01/02/2013 060006871402	B	155,000.000	1.0439		- 161,805	161,805	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
01/07/2013 060006871406	B	1,120,000.000	1.0962		- 1,227,688	1,227,688	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/07/2013 060006871406	S	- 1,120,000.000	.9334		1,045,450	1,082,253	- 36,803
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/07/2013 060006871406	S	- 220,000.000	.9752		214,534	215,023	- 489
Issue: 855030AM4 - Staples Inc 4.375% 1/12/23							
01/07/2013 060006871406	B	240,000.000	.9981		- 239,539	239,539	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/16/2013 060006871406	S	- 1,805,000.000	.4372		789,164	828,493	- 39,329
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/16/2013 060006871406	B	1,810,000.000	.4324		- 782,698	782,698	
Issue: 460146CF8 - Intl Paper Co 7.300% 11/15/39							
01/16/2013 060006871406	S	- 70,000.000	1.3390		93,729	75,924	17,805
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/16/2013 060006871406	B	70,000.000	.9508		- 66,555	66,555	
Issue: 88322MAB3 - Thai Oil Pcl 4.875% 1/23/43							
01/17/2013 060006871406	B	270,000.000	.9713		- 262,251	262,251	
Issue: 01F040628 - FNMA Tba 30Yr 4.000% 2/15/39							
01/25/2013 060006871402	B	200,000.000	1.0628		- 212,563	212,563	
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/31/2013 060006871402	B	60,000.000	.9680		- 58,080	58,080	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/31/2013 060006871406	S	- 980,000.000	.9207		902,289	914,794	- 12,505

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3138E0RK7 - F N M A #Aj7689 4.000% 12/01/41							
02/01/2013 060006871402	S	- 227,402.390	1.0629		241,695	238,426	3,269
Issue: 31417YVG9 - F N M A #Ma0614 4.000% 1/01/41							
02/01/2013 060006871402	S	- 58,079.270	1.0629		61,730	57,848	3,882
Issue: 01F040628 - FNMA Tba 30Yr 4.000% 2/15/39							
02/04/2013 060006871402	S	- 200,000.000	1.0642		212,836	212,563	273
Issue: 01F040636 - FNMA Tba 15 Yr 4.000% 4/03/18							
02/04/2013 060006871402	B	200,000.000	1.0633		- 212,656	212,656	
Issue: 01F030637 - FNMA Tba 30Yr 3.000% 3/15/43							
02/05/2013 060006871402	B	155,000.000	1.0283		- 159,384	159,384	
Issue: 01F042624 - FNMA Pl Tba 4.500% 2/01/36							
02/05/2013 060006871402	S	- 150,000.000	1.0744		161,156	161,883	- 727
Issue: 01F042632 - FNMA Pl Tba 4.500% 3/01/36							
02/05/2013 060006871402	B	150,000.000	1.0733		- 160,992	160,992	
Issue: 01F030629 - FNMA Tba 30Yr 3.000% 2/15/42							
02/05/2013 060006871402	S	- 155,000.000	1.0312		159,838	161,228	- 1,391
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
02/05/2013 060006871406	B	670,000.000	.4406		- 295,209	295,209	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/05/2013 060006871406	S	- 670,000.000	.4234		283,691	292,043	- 8,351
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/06/2013 060006871406	S	- 70,000.000	.9175		64,225	64,684	- 459

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 626207YS7 - Municipal Elec Ga 7.055% 4/01/57							
02/06/2013 060006871406	B	85,000.000	1.1382		- 96,743	96,743	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
02/11/2013 060006871406	B	340,000.000	.4205		- 142,980	142,980	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/11/2013 060006871406	B	340,000.000	.4161		- 141,464	141,464	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
02/11/2013 060006871406	S	- 680,000.000	.3994		253,630	253,630	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/12/2013 060006871406	B	695,000.000	.4222		- 293,401	293,401	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
02/12/2013 060006871406	S	- 695,000.000	.4055		205,907	205,907	
Issue: 76720AAF3 - Rio Tinto Fin USA 2.875% 8/21/22							
02/14/2013 060006871406	B	110,000.000	.9932		- 109,249	109,249	
Issue: 767201AQ9 - Rio Tinto Fin USA 3.750% 9/20/21							
02/14/2013 060006871406	S	- 110,000.000	1.0635		116,988	109,718	7,270
Issue: 76720AAF3 - Rio Tinto Fin USA 2.875% 8/21/22							
02/20/2013 060006871406	B	175,000.000	.9889		- 173,063	173,063	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
02/20/2013 060006871406	B	1,235,000.000	.3629		- 448,182	448,182	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
02/20/2013 060006871406	S	- 1,235,000.000	.3593		443,760	466,738	- 22,978

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 767201AQ9 - Rio Tinto Fin USA 3.750% 9/20/21							
02/20/2013 060006871406	S	- 185,000.000	1.0594		195,987	184,526	11,461
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
02/25/2013 060006871406	B	140,000.000	1.2900		- 180,597	180,597	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
02/25/2013 060006871406	S	- 115,000.000	1.3379		153,856	154,495	- 639
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/28/2013 060006871402	B	25,000.000	1.0100		- 25,250	25,250	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/28/2013 060006871406	B	35,000.000	.9323		- 32,632	32,632	
Issue: 35671DBA2 - Freepont McMoran C G 5.450% 3/15/43							
02/28/2013 060006871406	S	- 40,000.000	1.0194		40,775	39,818	957
Issue: 01F040644 - FNMA Tba 30Yr 4.000% 4/15/42							
03/01/2013 060006871402	B	200,000.000	1.0653		- 213,063	213,063	
Issue: 01F042632 - FNMA Pl Tba 4.500% 3/01/36							
03/01/2013 060006871402	S	- 150,000.000	1.0757		161,350	160,992	357
Issue: 01F042640 - FNMA Pl Tba 4.500% 4/01/36							
03/01/2013 060006871402	B	150,000.000	1.0747		- 161,203	161,203	
Issue: 01F040636 - FNMA Tba 15 Yr 4.000% 4/03/18							
03/01/2013 060006871402	S	- 200,000.000	1.0663		213,266	212,656	609
Issue: 01F030637 - FNMA Tba 30Yr 3.000% 3/15/43							
03/05/2013 060006871402	S	- 155,000.000	1.0351		160,437	159,423	1,014

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030645 - FNMA Tba 30Yr 3.000% 4/15/43							
03/05/2013 060006871402	B	155,000.000	1.0327		- 160,062	160,062	
Issue: 651639AM8 - Newmont Mining 6.250% 10/01/39							
03/11/2013 060006871406	S	- 110,000.000	1.1467		126,140	129,040	- 2,900
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/11/2013 060006871406	B	100,000.000	.9014		- 90,141	90,141	
Issue: 626207YS7 - Municipal Elec Ga 7.055% 4/01/57							
03/12/2013 060006871406	S	- 50,000.000	1.1185		55,925	56,908	- 983
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/12/2013 060006871406	B	40,000.000	.9078		- 36,313	36,313	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/20/2013 060006871406	S	- 430,000.000	.4095		147,854	147,854	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
03/20/2013 060006871406	B	435,000.000	.3845		- 167,236	167,236	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
03/22/2013 060006871402	S	- 50,000.000	.9819		49,096	49,620	- 524
Issue: 01F032658 - FNMA Tba 30Yr 3.500% 5/15/41							
03/22/2013 060006871402	B	105,000.000	1.0516		- 110,414	110,414	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/27/2013 060006871406	S	- 1,105,000.000	.4297		474,807	491,229	- 16,421
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/27/2013 060006871406	B	1,130,000.000	.3684		- 416,236	416,236	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/28/2013 060006871402	B	25,000.000	1.0140		- 25,351	25,351	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
03/28/2013 060006871402	B	10,000.000	1.0069		- 10,069	10,069	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/28/2013 060006871406	B	1,215,000.000	.4105		- 498,806	498,806	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
04/02/2013 060006871406	B	3,800,000.000	.3759		- 1,428,534	1,428,534	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/02/2013 060006871406	B	3,900,000.000	.4126		- 1,608,945	1,608,945	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/02/2013 060006871406	B	550,000.000	1.0125		- 556,896	556,896	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
04/02/2013 060006871406	B	2,000,000.000	.3959		- 791,780	791,780	
Issue: 01F040644 - FNMA Tba 30Yr 4.000% 4/15/42							
04/05/2013 060006871402	S	- 200,000.000	1.0707		214,141	213,063	1,078
Issue: 01F040651 - FNMA Tba 30Yr 4.000% 5/15/39							
04/05/2013 060006871402	B	200,000.000	1.0695		- 213,898	213,898	
Issue: 01F042640 - FNMA Pl Tba 4.500% 4/01/36							
04/05/2013 060006871402	S	- 150,000.000	1.0788		161,818	161,203	615
Issue: 01F042657 - FNMA Tba 30Yr 4.500% 5/15/41							
04/05/2013 060006871402	B	150,000.000	1.0778		- 161,672	161,672	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030645 - FNMA Tba 30Yr 3.000% 4/15/43							
04/08/2013 060006871402	S	- 155,000.000	1.0430		161,660	160,052	1,608
Issue: 01F030652 - FNMA Tba 30Yr 3.000% 5/15/43							
04/08/2013 060006871402	B	155,000.000	1.0402		- 161,224	161,224	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/09/2013 060006871406	S	- 240,000.000	.9602		230,438	223,463	6,975
Issue: 65473QBC6 - Nisource Finance 4.800% 2/15/44							
04/09/2013 060006871406	B	290,000.000	.9958		- 288,768	288,768	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/10/2013 060006871402	B	19,700.000	1.0191		- 20,076	20,076	
Issue: 76116FAD9 - Resolution Fdg Strip 7/15/20							
04/10/2013 060006871402	S	- 31,000.000	.8918		21,684	21,684	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/12/2013 060006871406	B	350,000.000	.4086		- 143,021	143,021	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/12/2013 060006871406	S	- 345,000.000	.4344		111,260	111,260	
Issue: 90349DAD4 - Ubs Barclays Comm 3.091% 8/10/49							
04/18/2013 060006871402	B	12,750.000	1.0413		- 13,277	13,277	
Issue: 140420NB2 - Capital One Bank USA 3.375% 2/15/23							
04/19/2013 060006871406	B	345,000.000	1.0082		- 347,832	347,832	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/19/2013 060006871406	S	- 315,000.000	1.0273		323,613	318,113	5,500

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 90270RBE3 - Barclays Coml Mtg 2.850% 12/10/45							
04/22/2013 060006871402	B	10,000.000	1.0177		- 10,177	10,177	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/23/2013 060006871406	B	325,000.000	.4476		- 145,460	145,460	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/23/2013 060006871406	S	- 650,000.000	.4428		209,620	209,620	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
04/23/2013 060006871406	B	325,000.000	.4378		- 142,288	142,288	
Issue: 18085PMT8 - Clark Cnty Nv Arpt 6.820% 7/01/45							
04/26/2013 060006871406	B	120,000.000	1.4541		- 174,490	174,490	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/26/2013 060006871406	S	- 135,000.000	.9750		131,625	130,540	1,085
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/29/2013 060006871402	B	30,000.000	1.0309		- 30,928	30,928	
Issue: 76116FAD9 - Resolution Fdg Strip 7/15/20							
04/29/2013 060006871402	S	- 47,000.000	.8991		32,876	32,876	
Issue: 947075AB3 - Weatherford Intl Ltd 6.500% 8/01/36							
04/29/2013 060006871406	S	- 230,000.000	1.1309		260,112	242,459	17,653
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
04/29/2013 060006871406	B	635,000.000	.4068		- 258,293	258,293	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/29/2013 060006871406	B	170,000.000	.9713		- 165,113	165,113	

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							
04/29/2013 060006871406	S	- 625,000.000	.4455		201,557	201,557	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/30/2013 060006871406	B	2,000,000.000	.9716		- 1,943,125	1,943,125	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/30/2013 060006871406	S	- 2,145,000.000	.4411		691,745	691,745	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
04/30/2013 060006871406	S	- 1,520,000.000	.4935		717,474	717,474	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
04/30/2013 060006871406	S	- 700,000.000	.4625		305,119	305,119	
Issue: 3138EGKN3 - F N M A #AI0300 4.500% 6/01/26							
05/01/2013 060006871402	S	- 120,702.670	1.0850		130,962	129,680	1,282
Issue: 786514BA6 - Safeway Inc 7.250% 2/01/31							
05/01/2013 060006871406	S	- 215,000.000	1.1984		257,660	245,412	12,248
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/01/2013 060006871406	B	140,000.000	.9831		- 137,638	137,638	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/01/2013 060006871406	S	- 170,000.000	.9797		166,547	165,180	1,367
Issue: 219350AV7 - Corning Inc 5.750% 8/15/40							
05/01/2013 060006871406	B	185,000.000	1.2128		- 224,362	224,362	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/02/2013 060006871406	S	- 125,000.000	.9791		122,383	121,678	704

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/02/2013 060006871406	S	- 150,000.000	.9813		147,193	146,014	1,179
Issue: 072024PY2 - Bay Area Toll Ca 6.907% 10/01/50							
05/02/2013 060006871406	B	100,000.000	1.4809		- 148,092	148,092	
Issue: 540424AR9 - Loews Corp 4.125% 5/15/43							
05/02/2013 060006871406	B	180,000.000	.9884		- 177,919	177,919	
Issue: 01F032658 - FNMA Tba 30Yr 3.500% 5/15/41							
05/03/2013 060006871402	S	- 105,000.000	1.0613		111,431	111,025	406
Issue: 01F032666 - FNMA Tba 30Yr 3.500% 6/15/43							
05/03/2013 060006871402	B	105,000.000	1.0589		- 111,185	111,185	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/03/2013 060006871406	B	260,000.000	.9606		- 249,763	249,763	
Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37							
05/03/2013 060006871406	S	- 300,000.000	1.2260		367,785	321,927	45,858
Issue: 01F040669 - FNMA Tba 30Yr 4.000% 6/15/43							
05/06/2013 060006871402	B	200,000.000	1.0664		- 213,281	213,281	
Issue: 01F040651 - FNMA Tba 30Yr 4.000% 5/15/39							
05/06/2013 060006871402	S	- 200,000.000	1.0671		213,422	213,898	- 477
Issue: 01F042657 - FNMA Tba 30Yr 4.500% 5/15/41							
05/06/2013 060006871402	S	- 150,000.000	1.0756		161,344	161,672	- 328
Issue: 01F042665 - FNMA Tba 30Yr 4.500% 6/15/43							
05/06/2013 060006871402	B	150,000.000	1.0750		- 161,250	161,250	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030660 - FNMA Tba 30Yr 3.000% 6/15/43							
05/06/2013 060006871402	B	155,000.000	1.0381		- 160,909	160,909	
Issue: 01F030652 - FNMA Tba 30Yr 3.000% 5/15/43							
05/06/2013 060006871402	S	- 155,000.000	1.0409		161,333	161,205	129
Issue: 912796AU3 - U S Treasury Bill 8/01/13							
05/06/2013 060006871415	B	205,000.000	.9999		- 204,985	204,985	
Issue: 01F022469 - FNMA Tba 15Yr 2.500% 6/15/27							
05/08/2013 060006871402	B	330,000.000	1.0411		- 343,561	343,561	
Issue: 3133EAXP8 - F F C B 0.107% 2/13/15							
05/09/2013 060006871402	B	320,000.000	1.0011		- 320,343	320,343	
Issue: 878091BC0 - Teachers Ins Ann 6.850% 12/16/39							
05/10/2013 060006871406	B	100,000.000	1.3612		- 136,123	136,123	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/10/2013 060006871406	B	695,000.000	.4223		- 293,485	293,485	
Issue: 942683AH6 - Watson Pharm 4.625% 10/01/42							
05/10/2013 060006871406	S	- 40,000.000	.9530		38,121	39,406	- 1,286
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/10/2013 060006871406	B	30,000.000	.9356		- 28,069	28,069	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/10/2013 060006871406	B	160,000.000	.9355		- 149,675	149,675	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/10/2013 060006871406	S	- 105,000.000	.9355		98,224	100,823	- 2,599

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							
05/10/2013 060006871406	S	- 155,000.000	1.3241		205,234	184,618	20,616
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
05/10/2013 060006871406	S	- 555,000.000	.4131		229,265	229,906	- 641
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
05/10/2013 060006871406	S	- 140,000.000	.4562		59,542	59,542	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/13/2013 060006871406	S	- 2,040,000.000	.9280		1,893,056	1,958,848	- 65,792
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/13/2013 060006871406	B	1,925,000.000	1.0029		- 1,930,492	1,930,492	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/14/2013 060006871406	B	700,000.000	.4205		- 294,329	294,329	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
05/14/2013 060006871406	S	- 700,000.000	.4115		288,050	289,971	- 1,921
Issue: 03523TBP2 - Anheuser Busch 2.500% 7/15/22							
05/15/2013 060006871406	S	- 240,000.000	.9815		235,553	238,843	- 3,290
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/15/2013 060006871406	B	215,000.000	.9810		- 210,918	210,918	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
05/17/2013 060006871406	B	690,000.000	.3652		- 251,981	251,981	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
05/17/2013 060006871406	S	- 690,000.000	.3619		249,704	275,000	- 25,295

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	B	155,000.000	.9753		- 151,173	151,173	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
05/28/2013 060006871406	S	- 170,000.000	1.2024		204,403	207,236	- 2,833
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
05/29/2013 060006871406	S	- 90,000.000	1.1331		101,976	108,727	- 6,751
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
05/29/2013 060006871406	S	- 125,000.000	1.3310		166,375	141,523	24,852
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/29/2013 060006871406	B	85,000.000	.9741		- 82,795	82,795	
Issue: 92929QAQ0 - Wmx Technologies Inc 7.100% 8/01/26							
05/30/2013 060006871406	S	- 205,000.000	1.3011		266,732	277,123	- 10,391
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/30/2013 060006871406	B	280,000.000	.9684		- 271,163	271,163	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
05/31/2013 060006871402	S	- 70,000.000	.9920		69,437	71,738	- 2,301
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
05/31/2013 060006871402	B	189,671.000	1.0345		- 196,206	196,206	
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
05/31/2013 060006871402	B	165,329.000	1.0345		- 171,025	171,025	
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
05/31/2013 060006871402	B	100,000.000	1.0339		- 103,391	103,391	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042665 - FNMA Tba 30Yr 4.500% 6/15/43							
06/01/2013 060006871402	S	- 100,000.000	1.0702		107,020	107,500	- 480
Issue: 01F030660 - FNMA Tba 30Yr 3.000% 6/15/43							
06/05/2013 060006871402	S	- 155,000.000	1.0041		155,642	160,890	- 5,248
Issue: 01F030678 - FNMA Tba 30Yr 3.000% 7/15/43							
06/05/2013 060006871402	B	155,000.000	1.0016		- 155,242	155,242	
Issue: 01F032666 - FNMA Tba 30Yr 3.500% 6/15/43							
06/05/2013 060006871402	S	- 105,000.000	1.0313		108,281	111,207	- 2,926
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
06/05/2013 060006871402	B	105,000.000	1.0286		- 108,002	108,002	
Issue: 01F022469 - FNMA Tba 15Yr 2.500% 6/15/27							
06/06/2013 060006871402	S	- 330,000.000	1.0200		336,600	343,561	- 6,961
Issue: 01F022477 - FNMA Tba 15Yr 2.500% 7/15/27							
06/06/2013 060006871402	B	330,000.000	1.0179		- 335,891	335,891	
Issue: 01F040669 - FNMA Tba 30Yr 4.000% 6/15/43							
06/07/2013 060006871402	S	- 200,000.000	1.0520		210,391	213,281	- 2,891
Issue: 01F040677 - FNMA Tba 30Yr 4.000% 7/15/41							
06/07/2013 060006871402	B	200,000.000	1.0503		- 210,063	210,063	
Issue: 01F042665 - FNMA Tba 30Yr 4.500% 6/15/43							
06/07/2013 060006871402	S	- 50,000.000	1.0661		53,305	53,750	- 445
Issue: 01F042673 - FNMA Tba 30Yr 4.500% 7/15/41							
06/07/2013 060006871402	B	50,000.000	1.0646		- 53,230	53,230	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/14/2013 060006871406	S	- 795,000.000	.4042		277,852	277,852	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
06/14/2013 060006871406	B	800,000.000	.3835		- 306,816	306,816	
Issue: 460146CG6 - Intl Paper Co 4.750% 2/15/22							
06/17/2013 060006871402	S	- 13,000.000	1.0928		14,207	13,796	411
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
06/17/2013 060006871406	S	- 250,000.000	.9606		240,156	242,025	- 1,869
Issue: 166764AH3 - Chevron Corp 3.191% 6/24/23							
06/17/2013 060006871406	B	255,000.000	1.0000		- 255,000	255,000	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
06/20/2013 060006871406	S	- 300,000.000	.3574		107,205	118,035	- 10,830
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
06/20/2013 060006871406	B	755,000.000	.3453		- 260,671	260,671	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
06/20/2013 060006871406	S	- 455,000.000	.3386		154,058	165,990	- 11,931
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/20/2013 060006871406	S	- 175,000.000	.9285		162,490	169,952	- 7,462
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/21/2013 060006871406	S	- 170,000.000	.9338		158,738	164,644	- 5,907
Issue: 072024PY2 - Bay Area Toll Ca 6.907% 10/01/50							
06/21/2013 060006871406	B	150,000.000	1.2721		- 190,817	190,817	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
06/21/2013 060006871406	B	205,000.000	.9347		- 191,611	191,611	
Issue: 68607LXQ5 - Oregon ST 5.892% 6/01/27							
06/21/2013 060006871406	S	- 155,000.000	1.1959		185,369	162,848	22,522
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
06/27/2013 060006871406	S	- 1,315,000.000	.3447		453,241	534,582	- 81,341
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/27/2013 060006871406	B	1,325,000.000	.3311		- 438,668	438,668	
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
06/28/2013 060006871406	S	- 680,000.000	.4993		311,564	311,564	
Issue: 01F040677 - FNMA Tba 30Yr 4.000% 7/15/41							
07/08/2013 060006871402	S	- 200,000.000	1.0266		205,328	210,063	- 4,734
Issue: 01F040685 - FNMA Tba 30Yr 4.000% 8/15/43							
07/08/2013 060006871402	B	200,000.000	1.0239		- 204,781	204,781	
Issue: 01F042673 - FNMA Tba 30Yr 4.500% 7/15/41							
07/08/2013 060006871402	S	- 50,000.000	1.0493		52,465	53,230	- 766
Issue: 01F042681 - FNMA Tba 30Yr 4.500% 8/15/40							
07/08/2013 060006871402	B	50,000.000	1.0472		- 52,359	52,359	
Issue: 01F030678 - FNMA Tba 30Yr 3.000% 7/15/43							
07/08/2013 060006871402	S	- 155,000.000	.9566		148,267	155,242	- 6,975
Issue: 01F030686 - FNMA Tba 30Yr 3.000% 8/15/42							
07/08/2013 060006871402	B	155,000.000	.9541		- 147,880	147,880	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/08/2013 060006871406	S	- 105,000.000	.9070		95,238	99,349	- 4,111
Issue: 69351UAR4 - Ppl Electric Uti 4.750% 7/15/43							
07/08/2013 060006871406	B	110,000.000	.9937		- 109,303	109,303	
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
07/09/2013 060006871402	B	560,000.000	.9977		- 558,688	558,688	
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
07/09/2013 060006871402	S	- 560,000.000	1.0003		560,175	577,838	- 17,663
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/09/2013 060006871406	S	- 155,000.000	.9089		140,880	146,658	- 5,778
Issue: 14149YAW8 - Cardinal Health Inc 4.600% 3/15/43							
07/09/2013 060006871406	B	190,000.000	.8999		- 170,987	170,987	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
07/09/2013 060006871406	S	- 1,115,000.000	.3959		441,373	535,491	- 94,119
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
07/09/2013 060006871406	B	1,130,000.000	.4293		- 485,098	485,098	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
07/10/2013 060006871406	B	710,000.000	.3222		- 228,741	228,741	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
07/10/2013 060006871406	S	- 710,000.000	.3194		226,774	243,048	- 16,274
Issue: 71656LAS0 - Petroleos Mexicanos 3.500% 7/18/18							
07/11/2013 060006871402	B	13,000.000	.9954		- 12,940	12,940	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
07/11/2013 060006871406	S	- 310,000.000	.4192		129,961	154,414	- 24,453
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
07/11/2013 060006871406	B	310,000.000	.4143		- 128,445	128,445	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
07/12/2013 060006871406	S	- 225,000.000	.3671		72,561	72,561	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/12/2013 060006871406	B	225,000.000	.3511		- 79,000	79,000	
Issue: 01F022477 - FNMA Tba 15Yr 2.500% 7/15/27							
07/15/2013 060006871402	S	- 330,000.000	.9977		329,227	335,891	- 6,664
Issue: 01F022485 - FNMA Tba 15Yr 2.500% 8/15/27							
07/15/2013 060006871402	B	330,000.000	.9956		- 328,556	328,556	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
07/16/2013 060006871406	B	730,000.000	.3301		- 241,002	241,002	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
07/16/2013 060006871406	S	- 715,000.000	.3694		230,582	230,582	
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
07/19/2013 060006871406	B	520,000.000	.4065		- 211,354	211,354	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/19/2013 060006871406	B	125,000.000	.9213		- 115,156	115,156	
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
07/19/2013 060006871406	S	- 525,000.000	.4413		231,688	243,417	- 11,729

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 17858PAA9 - City Of Hope 5.623% 11/15/43							
07/19/2013 060006871406	S	- 145,000.000	1.0199		147,888	145,000	2,888
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/25/2013 060006871406	S	- 40,000.000	1.0622		42,488	41,093	1,395
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/25/2013 060006871406	B	30,000.000	.9061		- 27,183	27,183	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
07/31/2013 060006871406	S	- 710,000.000	.3326		236,139	292,595	- 56,456
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
07/31/2013 060006871406	B	720,000.000	.3177		- 228,758	228,758	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
07/31/2013 060006871406	B	770,000.000	.4128		- 317,833	317,833	
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
08/01/2013 060006871402	S	- 100,000.000	.9998		99,984	99,801	184
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
08/01/2013 060006871402	S	- 15,000.000	.9989		14,984	14,970	13
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/01/2013 060006871406	B	1,040,000.000	.3683		- 383,011	383,011	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/01/2013 060006871406	S	- 1,055,000.000	.3405		359,259	396,908	- 37,649
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/02/2013 060006871406	B	225,000.000	.3700		- 83,241	83,241	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
08/02/2013 060006871406	S	- 225,000.000	.4070		91,566	97,154	- 5,588
Issue: 01F030686 - FNMA Tba 30Yr 3.000% 8/15/42							
08/05/2013 060006871402	S	- 155,000.000	.9683		150,084	147,880	2,204
Issue: 01F030694 - FNMA Tba 30Yr 3.000% 9/15/42							
08/05/2013 060006871402	B	155,000.000	.9656		- 149,672	149,672	
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
08/05/2013 060006871402	S	- 445,000.000	1.0075		448,355	444,114	4,241
Issue: 01F032690 - FNMA Tba 30Yr 3.500% 9/15/42							
08/05/2013 060006871402	B	445,000.000	1.0047		- 447,086	447,086	
Issue: 01F040685 - FNMA Tba 30Yr 4.000% 8/15/43							
08/06/2013 060006871402	S	- 200,000.000	1.0385		207,695	204,781	2,914
Issue: 01F040693 - FNMA Tba 30Yr 4.000% 9/15/43							
08/06/2013 060006871402	B	200,000.000	1.0356		- 207,125	207,125	
Issue: 01F050692 - FNMA Tba 30Yr 5.000% 9/15/41							
08/07/2013 060006871402	B	60,000.000	1.0782		- 64,692	64,692	
Issue: 01F042681 - FNMA Tba 30Yr 4.500% 8/15/40							
08/07/2013 060006871402	S	- 50,000.000	1.0610		53,049	52,359	689
Issue: 01F042699 - FNMA Tba 30Yr 4.500% 9/15/41							
08/07/2013 060006871402	B	50,000.000	1.0584		- 52,922	52,922	
Issue: 31403C6L0 - F N M A #745275 5.000% 2/01/36							
08/07/2013 060006871402	S	- 38,150.660	1.0819		41,274	36,830	4,444

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 31410GNE9 - F N M A #888789 5.000% 7/01/36							
08/07/2013 060006871402	S	- 10,633.290	1.0819		11,504	10,123	1,381
Issue: 31402CPL0 - F N M A #725027 5.000% 11/01/33							
08/07/2013 060006871402	S	- 8,182.150	1.0819		8,852	7,814	1,038
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/07/2013 060006871406	S	- 705,000.000	.3294		232,213	286,601	- 54,388
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
08/07/2013 060006871406	B	2,405,000.000	.3675		- 883,813	883,813	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/07/2013 060006871406	S	- 365,000.000	.9015		329,056	331,663	- 2,606
Issue: 822582AY8 - Shell International 4.550% 8/12/43							
08/07/2013 060006871406	B	375,000.000	.9932		- 372,450	372,450	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
08/07/2013 060006871406	B	695,000.000	.3460		- 240,435	240,435	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
08/07/2013 060006871406	S	- 2,380,000.000	.3785		900,878	1,036,690	- 135,812
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/08/2013 060006871406	S	- 1,055,000.000	.3768		393,598	393,598	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/08/2013 060006871406	B	1,070,000.000	.3481		- 372,467	372,467	
Issue: 01F022485 - FNMA Tba 15Yr 2.500% 8/15/27							
08/09/2013 060006871402	S	- 330,000.000	1.0018		330,606	328,556	2,050

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022493 - FNMA Tba 15Yr 2.500% 9/15/27							
08/09/2013 060006871402	B	330,000.000	.9996		- 329,884	329,884	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/09/2013 060006871406	B	715,000.000	.3195		- 228,421	228,421	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/09/2013 060006871406	S	- 715,000.000	.3166		226,390	230,499	- 4,108
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
08/12/2013 060006871406	S	- 735,000.000	.9297		683,363	682,750	613
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
08/12/2013 060006871406	B	695,000.000	.9938		- 690,656	690,656	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/14/2013 060006871406	B	1,230,000.000	.3630		- 446,478	446,478	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/14/2013 060006871406	S	- 1,245,000.000	.3426		426,562	469,966	- 43,404
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
08/14/2013 060006871406	S	- 320,000.000	.9813		314,013	318,000	- 3,988
Issue: 476556DB8 - Jersey Central Pwr 4.700% 4/01/24							
08/14/2013 060006871406	B	335,000.000	.9948		- 333,261	333,261	
Issue: 01F040693 - FNMA Tba 30Yr 4.000% 9/15/43							
08/15/2013 060006871402	B	90,000.000	1.0294		- 92,644	92,644	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/28/2013 060006871406	B	345,000.000	.3611		- 124,562	124,562	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/28/2013 060006871406	B	360,000.000	.3105		- 111,773	111,773	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/28/2013 060006871406	S	- 700,000.000	.3374		236,159	259,818	- 23,659
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
08/30/2013 060006871402	B	20,000.000	.9846		- 19,692	19,692	
Issue: 29379VAG8 - Enterprise Products 6.125% 10/15/39							
09/03/2013 060006871406	B	335,000.000	1.1104		- 371,984	371,984	
Issue: 29379VAT0 - Enterprise Products 5.950% 2/01/41							
09/03/2013 060006871406	S	- 320,000.000	1.0955		350,554	350,099	454
Issue: 90270YBF5 - Ubs Barclay Coml 3.1847% 3/10/46							
09/04/2013 060006871402	S	- 39,575.000	.9370		37,083	40,762	- 3,679
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/04/2013 060006871402	B	25,000.000	.9659		- 24,147	24,147	
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
09/04/2013 060006871406	S	- 195,000.000	.8271		161,283	115,259	46,023
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
09/04/2013 060006871406	B	185,000.000	.9595		- 177,508	177,508	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/05/2013 060006871406	B	940,000.000	.3479		- 326,998	326,998	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/05/2013 060006871406	S	- 970,000.000	.3049		295,705	330,703	- 34,998

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/42							
09/06/2013 060006871402	B	445,000.000	.9850		- 438,325	438,325	
Issue: 01F032690 - FNMA Tba 30Yr 3.500% 9/15/42							
09/06/2013 060006871402	S	- 445,000.000	.9877		439,542	447,086	- 7,544
Issue: 01F050692 - FNMA Tba 30Yr 5.000% 9/15/41							
09/09/2013 060006871402	S	- 60,000.000	1.0752		64,509	64,692	- 183
Issue: 01F0506A9 - FNMA Pl Tba 5.000% 10/01/37							
09/09/2013 060006871402	B	60,000.000	1.0725		- 64,350	64,350	
Issue: 01F040693 - FNMA Tba 30Yr 4.000% 9/15/43							
09/09/2013 060006871402	S	- 290,000.000	1.0271		297,850	299,769	- 1,918
Issue: 01F042699 - FNMA Tba 30Yr 4.500% 9/15/41							
09/09/2013 060006871402	S	- 50,000.000	1.0531		52,654	52,922	- 268
Issue: 01F0426A6 - FNMA Tba 30Yr 4.500% 10/15/41							
09/09/2013 060006871402	B	50,000.000	1.0506		- 52,531	52,531	
Issue: 01F0406A0 - FNMA Tba 30Yr 4.000% 10/15/39							
09/09/2013 060006871402	B	290,000.000	1.0241		- 296,978	296,978	
Issue: 01F030694 - FNMA Tba 30Yr 3.000% 9/15/42							
09/09/2013 060006871402	S	- 155,000.000	.9478		146,911	149,283	- 2,372
Issue: 01F0306A1 - FNMA Tba 30Yr 3.000% 10/15/42							
09/09/2013 060006871402	B	155,000.000	.9455		- 146,548	146,548	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/10/2013 060006871406	S	- 40,000.000	.8216		32,863	33,545	- 683

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
09/10/2013 060006871406	B	1,615,000.000	.3568		- 576,216	576,216	
Issue: 172967HA2 - Citigroup Inc 6.675% 9/13/43							
09/10/2013 060006871406	B	45,000.000	1.0292		- 46,312	46,312	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
09/10/2013 060006871406	S	- 1,595,000.000	.3613		576,226	694,756	- 118,531
Issue: 01F022493 - FNMA Tba 15Yr 2.500% 9/15/27							
09/12/2013 060006871402	S	- 330,000.000	.9839		324,702	329,884	- 5,182
Issue: 01F0224A0 - FNMA Tba 15Yr 2.500% 10/15/28							
09/12/2013 060006871402	B	330,000.000	.9820		- 324,070	324,070	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/13/2013 060006871406	B	555,000.000	.3067		- 170,241	170,241	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/13/2013 060006871406	B	705,000.000	.3036		- 214,066	214,066	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
09/13/2013 060006871406	S	- 560,000.000	.2983		167,070	174,687	- 7,617
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
09/13/2013 060006871406	S	- 705,000.000	.2983		210,330	219,918	- 9,589
Issue: 02R0406A5 - FHLMC Gold Tba 30Yr 4.000% 10/15/40							
09/16/2013 060006871402	B	45,000.000	1.0260		- 46,169	46,169	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/16/2013 060006871406	S	- 630,000.000	.3213		202,419	234,807	- 32,388

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/16/2013 060006871406	B	620,000.000	.3452		- 214,012	214,012	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/17/2013 060006871406	B	870,000.000	.3433		- 298,636	298,636	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
09/17/2013 060006871406	S	- 860,000.000	.3799		326,740	355,005	- 28,265
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
09/18/2013 060006871402	B	10,000.000	.9593		- 9,593	9,593	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/23/2013 060006871406	B	3,180,000.000	.3280		- 1,043,072	1,043,072	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
09/23/2013 060006871406	B	700,000.000	.3698		- 258,888	258,888	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/23/2013 060006871406	B	3,580,000.000	.3361		- 1,203,131	1,203,131	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/23/2013 060006871406	B	530,000.000	.3333		- 176,649	176,649	
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
09/23/2013 060006871406	B	2,870,000.000	.3912		- 1,122,658	1,122,658	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/23/2013 060006871406	S	- 700,000.000	.3619		244,749	244,749	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/23/2013 060006871406	S	- 520,000.000	.3616		181,813	181,813	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/23/2013 060006871406	B	4,060,000.000	.3169		- 1,286,452	1,286,452	
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
09/23/2013 060006871406	B	1,845,000.000	.4140		- 763,812	763,812	
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
09/23/2013 060006871406	B	2,660,000.000	.4555		- 1,211,657	1,211,657	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/23/2013 060006871406	B	1,200,000.000	.9827		- 1,179,281	1,179,281	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
09/24/2013 060006871406	B	45,000.000	1.1349		- 51,071	51,071	
Issue: 915137X73 - University Tx Univ 6.276% 8/15/41							
09/24/2013 060006871406	B	90,000.000	1.0898		- 98,084	98,084	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
09/24/2013 060006871406	S	- 40,000.000	1.4053		56,212	59,560	- 3,347
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/24/2013 060006871406	S	- 250,000.000	.3653		87,410	87,410	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/24/2013 060006871406	S	- 230,000.000	.3697		80,417	80,417	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/24/2013 060006871406	B	240,000.000	.3180		- 76,310	76,310	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 55,000.000	.8508		46,793	46,260	533

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
09/24/2013 060006871406	B	260,000.000	.3079		- 80,041	80,041	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	B	230,000.000	.8507		- 195,653	195,653	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	S	- 160,000.000	.8514		136,225	134,708	1,517
Issue: 79741TAR5 - San Diego Cnty Ca 6.138% 5/01/49							
09/26/2013 060006871406	B	75,000.000	1.1436		- 85,767	85,767	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/26/2013 060006871406	S	- 75,000.000	.8509		63,820	63,144	676
Issue: 91412GTG0 - Univ Of California 4.601% 5/15/31							
09/26/2013 060006871406	B	240,000.000	1.0000		- 240,000	240,000	
Issue: 912828RH5 - U S Treasury Nt 1.375% 9/30/18							
09/30/2013 060006871402	B	32,500.000	.9984		- 32,448	32,448	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/30/2013 060006871406	S	- 70,000.000	.8527		59,686	58,935	751
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
09/30/2013 060006871406	B	65,000.000	1.5058		- 97,874	97,874	
Issue: 01F0224A0 - FNMA Tba 15Yr 2.500% 10/15/28							
10/01/2013 060006871402	B	330,000.000	.9820		- 324,070	324,070	
Issue: 01F0224A0 - FNMA Tba 15Yr 2.500% 10/15/28							
10/01/2013 060006871402	S	- 80,000.000	.9852		78,813	78,563	250

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/02/2013 060006871406	S	- 1,350,000.000	.3276		442,260	487,740	- 45,480
Issue: 594918AU8 - Microsoft Corp 3.750% 5/01/43							
10/02/2013 060006871406	B	310,000.000	.8590		- 266,296	266,296	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 235,000.000	.8491		199,530	197,991	1,539
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 210,000.000	.8500		178,500	176,928	1,572
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 285,000.000	.8509		242,517	240,116	2,401
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
10/02/2013 060006871406	B	220,000.000	1.0115		- 222,523	222,523	
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
10/02/2013 060006871406	B	225,000.000	1.0013		- 225,284	225,284	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
10/03/2013 060006871406	S	- 700,000.000	.3724		258,888	258,888	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/03/2013 060006871406	B	715,000.000	.3396		- 242,793	242,793	
Issue: 01F0426B4 - FNMA Tba 30Yr 4.500% 11/15/41							
10/04/2013 060006871402	B	50,000.000	1.0666		- 53,328	53,328	
Issue: 01F0506B7 - FNMA Tba 30Yr 5.000% 11/15/40							
10/04/2013 060006871402	B	60,000.000	1.0830		- 64,978	64,978	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0506A9 - FNMA Pl Tba 5.000% 10/01/37							
10/04/2013 060006871402	S	- 60,000.000	1.0863		65,177	64,350	827
Issue: 01F0426A6 - FNMA Tba 30Yr 4.500% 10/15/41							
10/04/2013 060006871402	S	- 50,000.000	1.0695		53,473	52,723	749
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/42							
10/04/2013 060006871402	S	- 445,000.000	1.0173		452,683	438,233	14,450
Issue: 01F0326B5 - FNMA Tba 30Yr 3.500% 11/15/42							
10/04/2013 060006871402	B	445,000.000	1.0142		- 451,327	451,327	
Issue: 01F0406A0 - FNMA Tba 30Yr 4.000% 10/15/39							
10/07/2013 060006871402	S	- 290,000.000	1.0524		305,202	296,978	8,224
Issue: 01F0406B8 - FNMA Tba 30Yr 4.000% 11/15/43							
10/07/2013 060006871402	B	290,000.000	1.0489		- 304,183	304,183	
Issue: 01F0306A1 - FNMA Tba 30Yr 3.000% 10/15/42							
10/07/2013 060006871402	S	- 155,000.000	.9784		151,652	146,528	5,124
Issue: 01F0306B9 - FNMA Tba 30Yr 3.000% 11/15/42							
10/07/2013 060006871402	B	155,000.000	.9758		- 151,246	151,246	
Issue: 02R0406A5 - FHLMC Gold Tba 30Yr 4.000% 10/15/40							
10/07/2013 060006871402	S	- 45,000.000	1.0483		47,173	46,169	1,004
Issue: 02R0406B3 - FHLMC Gold Tba 30 Yr 4.000% 11/15/40							
10/07/2013 060006871402	B	45,000.000	1.0448		- 47,018	47,018	
Issue: 01F0224A0 - FNMA Tba 15Yr 2.500% 10/15/28							
10/08/2013 060006871402	S	- 250,000.000	1.0031		250,781	245,508	5,273

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0224B8 - FNMA Tba 15Yr 2.500% 11/15/27							
10/08/2013 060006871402	B	250,000.000	1.0011		- 250,273	250,273	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/09/2013 060006871406	S	- 385,000.000	.3650		134,612	134,612	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/09/2013 060006871406	B	390,000.000	.3399		- 132,569	132,569	
Issue: 378272AD0 - Glencore Funding LLC 2.500% 1/15/19							
10/16/2013 060006871402	S	- 3,000.000	.9513		2,854	2,833	21
Issue: 378272AF5 - Glencore Funding LLC 4.125% 5/30/23							
10/17/2013 060006871402	B	3,000.000	.9488		- 2,846	2,846	
Issue: 378272AD0 - Glencore Funding LLC 2.500% 1/15/19							
10/17/2013 060006871402	S	- 3,000.000	.9577		2,873	2,833	41
Issue: 378272AD0 - Glencore Funding LLC 2.500% 1/15/19							
10/17/2013 060006871402	S	- 3,000.000	.9581		2,874	2,832	42
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
10/21/2013 060006871406	B	390,000.000	.3212		- 125,264	125,264	
Issue: 03027XAB6 - American Tower Corp 3.500% 1/31/23							
10/21/2013 060006871406	S	- 85,000.000	.9029		76,742	84,468	- 7,726
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/21/2013 060006871406	S	- 755,000.000	.3622		251,622	251,622	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
10/21/2013 060006871406	B	375,000.000	.3991		- 149,670	149,670	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
10/21/2013 060006871406	B	70,000.000	.9905		- 69,333	69,333	
Issue: 378272AD0 - Glencore Funding LLC 2.500% 1/15/19							
10/22/2013 060006871402	S	- 3,000.000	.9635		2,890	2,833	58
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/22/2013 060006871406	B	380,000.000	.3794		- 144,172	144,172	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/22/2013 060006871406	S	- 380,000.000	.3675		126,644	126,644	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/22/2013 060006871406	B	390,000.000	.3226		- 125,810	125,810	
Issue: 64966H4K3 - New York Ny Build 5.517% 10/01/37							
10/22/2013 060006871406	S	- 55,000.000	1.0760		59,177	56,764	2,413
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/22/2013 060006871406	B	45,000.000	.8613		- 38,756	38,756	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
10/22/2013 060006871406	S	- 380,000.000	.3996		151,848	176,380	- 24,532
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/23/2013 060006871406	B	580,000.000	.3394		- 196,864	196,864	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/23/2013 060006871406	S	- 570,000.000	.3690		189,966	189,966	
Issue: 023551AF1 - Amerada Hess Corp 7.875% 10/01/29							
10/24/2013 060006871402	B	2,000.000	1.2949		- 2,590	2,590	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/25/2013 060006871406	S	- 755,000.000	.3779		264,587	264,587	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
10/25/2013 060006871406	B	780,000.000	.3285		- 256,199	256,199	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/31/2013 060006871406	B	685,000.000	.3713		- 254,320	254,320	
Issue: 01F0306B9 - FNMA Tba 30Yr 3.000% 11/15/42							
11/01/2013 060006871402	S	- 155,000.000	.9758		151,246	151,251	- 5
Issue: 3138WW3W7 - F N M A #At8912 3.000% 7/01/43							
11/01/2013 060006871402	B	154,999.250	.9758		- 151,245	151,245	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
11/01/2013 060006871406	B	625,000.000	.3997		- 249,781	249,781	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
11/01/2013 060006871406	S	- 625,000.000	.3955		247,213	290,099	- 42,887
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
11/04/2013 060006871406	S	- 865,000.000	.3899		272,334	272,334	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
11/04/2013 060006871406	S	- 435,000.000	.3856		152,589	152,589	
Issue: 912834FB9 - U S Treas Bd Strip 2/15/40							
11/04/2013 060006871406	B	1,310,000.000	.3606		- 472,438	472,438	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/06/2013 060006871406	S	- 160,000.000	.8359		133,738	135,451	- 1,713

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 118230AM3 - Buckeye Partners LP 5.850% 11/15/43							
11/06/2013 060006871406	B	180,000.000	.9858		- 177,446	177,446	
Issue: 01F0426B4 - FNMA Tba 30Yr 4.500% 11/15/41							
11/07/2013 060006871402	S	- 50,000.000	1.0724		53,621	53,323	298
Issue: 01F0506B7 - FNMA Tba 30Yr 5.000% 11/15/40							
11/07/2013 060006871402	S	- 60,000.000	1.0914		65,484	64,978	506
Issue: 01F0426C2 - FNMA Pl Tba 4.500% 12/01/34							
11/07/2013 060006871402	B	50,000.000	1.0700		- 53,500	53,500	
Issue: 01F0506C5 - FNMA Pl Tba 5.000% 12/01/35							
11/07/2013 060006871402	B	60,000.000	1.0889		- 65,334	65,334	
Issue: 01F0406B8 - FNMA Tba 30Yr 4.000% 11/15/43							
11/07/2013 060006871402	S	- 290,000.000	1.0513		304,874	304,183	691
Issue: 01F0406C6 - FNMA Tba 30Yr 4.000% 12/15/42							
11/07/2013 060006871402	B	290,000.000	1.0486		- 304,092	304,092	
Issue: 01F0326B5 - FNMA Tba 30Yr 3.500% 11/15/42							
11/07/2013 060006871402	S	- 445,000.000	1.0196		453,726	451,327	2,399
Issue: 02R0406B3 - FHLMC Gold Tba 30 Yr 4.000% 11/15/40							
11/07/2013 060006871402	S	- 45,000.000	1.0476		47,141	47,018	123
Issue: 02R0406C1 - FHLMC Gold Tba 30 Yr 4.000% 12/15/41							
11/07/2013 060006871402	B	45,000.000	1.0447		- 47,011	47,011	
Issue: 01F0326C3 - FNMA Tba 30Yr 3.500% 12/15/40							
11/07/2013 060006871402	B	445,000.000	1.0170		- 452,579	452,579	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/07/2013 060006871406	S	- 165,000.000	.8418		138,896	140,121	- 1,224
Issue: 59156RBG2 - Metlife Inc 4.875% 11/13/43							
11/07/2013 060006871406	B	165,000.000	.9938		- 163,970	163,970	
Issue: 01F0224B8 - FNMA Tba 15Yr 2.500% 11/15/27							
11/12/2013 060006871402	S	- 250,000.000	.9988		249,688	250,273	- 586
Issue: 01F0224C6 - F N M A Tba 15Yr 2.500% 12/15/28							
11/12/2013 060006871402	B	250,000.000	.9969		- 249,219	249,219	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/14/2013 060006871406	S	- 10,045,000.000	.2982		2,995,419	3,095,611	- 100,192
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/14/2013 060006871406	B	10,075,000.000	.2948		- 2,970,412	2,970,412	
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
11/18/2013 060006871402	S	- 2,000.000	1.0600		2,120	2,105	15
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
11/18/2013 060006871406	S	- 1,225,000.000	.3613		429,849	429,849	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
11/18/2013 060006871406	B	1,275,000.000	.3115		- 397,112	397,112	
Issue: 03027XAD2 - American Tower 5.000% 2/15/24							
11/18/2013 060006871406	S	- 40,000.000	1.0283		41,130	39,955	1,175
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
11/18/2013 060006871406	B	40,000.000	1.0070		- 40,281	40,281	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
11/19/2013 060006871402	S	- 5,000.000	1.0575		5,288	5,263	25
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/21/2013 060006871406	S	- 630,000.000	.3397		209,963	209,963	
Issue: 912834EV6 - U S Treas Bd Strip 11/15/39							
11/21/2013 060006871406	B	585,000.000	.3447		- 201,655	201,655	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
11/21/2013 060006871406	S	- 575,000.000	.4339		249,493	260,877	- 11,385
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/21/2013 060006871406	B	660,000.000	.2885		- 190,410	190,410	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/29/2013 060006871406	B	1,895,000.000	.3559		- 674,449	674,449	
Issue: 01F0224C6 - F N M A Tba 15Yr 2.500% 12/15/28							
12/01/2013 060006871402	B	250,000.000	.9969		- 249,219	249,219	
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
12/03/2013 060006871402	S	- 2,000.000	1.0600		2,120	2,105	15
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
12/03/2013 060006871406	B	275,000.000	1.3362		- 367,450	367,450	
Issue: 983024AG5 - Wyeth 6.500% 2/01/34							
12/03/2013 060006871406	S	- 320,000.000	1.2295		393,424	388,994	4,430
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
12/04/2013 060006871402	S	- 2,000.000	1.0600		2,120	2,105	15

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 883556BF8 - Thermo Fisher Scien 4.150% 2/01/24							
12/04/2013 060006871402	B	10,000.000	.9973		- 9,973	9,973	
Issue: 01F0426C2 - FNMA Pl Tba 4.500% 12/01/34							
12/05/2013 060006871402	S	- 50,000.000	1.0633		53,164	53,510	- 346
Issue: 01F0506C5 - FNMA Pl Tba 5.000% 12/01/35							
12/05/2013 060006871402	S	- 60,000.000	1.0877		65,259	65,334	- 75
Issue: 01F042616 - FNMA Tba 30Yr 4.500% 1/01/39							
12/05/2013 060006871402	B	50,000.000	1.0597		- 52,984	52,984	
Issue: 01F050619 - FNMA Tba 30Yr 5.000% 1/01/39							
12/05/2013 060006871402	B	60,000.000	1.0844		- 65,063	65,063	
Issue: 01F0406C6 - FNMA Tba 30Yr 4.000% 12/15/42							
12/06/2013 060006871402	S	- 290,000.000	1.0358		300,377	304,092	- 3,716
Issue: 02R0406C1 - FHLMC Gold Tba 30 Yr 4.000% 12/15/41							
12/06/2013 060006871402	S	- 45,000.000	1.0341		46,535	47,011	- 476
Issue: 01F0326C3 - FNMA Tba 30Yr 3.500% 12/15/40							
12/06/2013 060006871402	S	- 445,000.000	.9987		444,409	451,420	- 7,011
Issue: 01F032617 - FNMA Tba 30Yr 3.500% 1/15/43							
12/06/2013 060006871402	B	445,000.000	.9955		- 442,984	442,984	
Issue: 02R040615 - FHLMC Gold Tba 30 Yr 4.000% 1/15/41							
12/06/2013 060006871402	B	45,000.000	1.0309		- 46,390	46,390	
Issue: 01F040610 - FNMA Tba 30Yr 4.000% 1/15/44							
12/06/2013 060006871402	B	290,000.000	1.0326		- 299,448	299,448	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022410 - F N M A Tba 15Yr 2.500% 1/15/29							
12/11/2013 060006871402	B	250,000.000	.9936		- 248,408	248,408	
Issue: 01F0224C6 - F N M A Tba 15Yr 2.500% 12/15/28							
12/11/2013 060006871402	S	- 250,000.000	.9957		248,916	249,219	- 303
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/17/2013 060006871406	B	65,000.000	.9531		- 61,953	61,953	
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
12/17/2013 060006871406	S	- 70,000.000	1.2404		86,825	83,789	3,037
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/20/2013 060006871406	S	- 1,460,000.000	.3537		516,417	550,587	- 34,170
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/20/2013 060006871406	B	1,465,000.000	.3492		- 511,637	511,637	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/26/2013 060006871406	B	185,000.000	.9466		- 175,114	175,114	
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
12/26/2013 060006871406	S	- 180,000.000	1.2597		226,746	247,765	- 21,019
Issue: 01F032427 - FNMA Tba 15Yr 3.500% 2/15/26							
12/30/2013 060006871402	B	72,500.000	1.0438		- 75,672	75,672	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
12/30/2013 060006871406	S	- 100,000.000	1.4199		141,994	148,899	- 6,905
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/30/2013 060006871406	B	110,000.000	.9506		- 104,569	104,569	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
12/31/2013 060006871406	B	565,000.000	.3803		- 214,841	214,841	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/31/2013 060006871406	S	- 750,000.000	.9425		706,904	716,255	- 9,351
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/31/2013 060006871406	B	55,000.000	.9475		- 52,113	52,113	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
12/31/2013 060006871406	S	- 55,000.000	1.2888		70,885	70,766	119
Total For Barclays Capital Inc. Fixed In				**0**	**109,026,977**	**110,227,032**	**- 1,200,062**
Broker: Citigroup Global Markets Inc.							
Issue: 88732JBD9 - Time Warner Cable 4.500% 9/15/42							
01/02/2013 060006871406	S	- 255,000.000	.9760		248,890	253,569	- 4,679
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
01/02/2013 060006871406	B	225,000.000	1.3419		- 301,934	301,934	
Issue: 82967N108 - Sirius Xm Radio Inc							
01/03/2013 060006871405	S	- 16,030.000	3.0267	434	48,084	30,805	17,279
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/03/2013 060006871406	S	- 600,000.000	.9290		557,391	592,452	- 35,061
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/03/2013 060006871406	B	110,000.000	.9397		- 103,366	103,366	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/03/2013 060006871406	B	1,250,000.000	.9743		- 1,217,920	1,217,920	
Issue: 42809HAD9 - Hess Corp 5.600% 2/15/41							
01/03/2013 060006871406	S	- 115,000.000	1.1814		135,859	124,720	11,139
Issue: 01F042418 - FNMA Pl Tba 4.500% 1/01/23							
01/04/2013 060006871402	S	- 50,000.000	1.0758		53,791	53,711	80
Issue: 01F042426 - F N M A Tba 15Yr 4.500% 2/15/29							
01/04/2013 060006871402	B	50,000.000	1.0745		- 53,727	53,727	
Issue: 50540RAK8 - Laboratory Corp 2.200% 8/23/17							
01/07/2013 060006871402	S	- 1,000.000	1.0226		1,023	1,000	22
Issue: 806857108 - Schlumberger Ltd							
01/07/2013 060006871405	B	715.000	72.0925	19	- 51,565	51,565	
Issue: 13063BBU5 - California ST Build 7.350% 11/01/39							
01/08/2013 060006871406	S	- 80,000.000	1.3822		110,576	111,658	- 1,082
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	B	80,000.000	.9388		- 75,100	75,100	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	B	180,000.000	.9406		- 169,313	169,313	
Issue: 072024NV0 - Bay Area Toll Ca 7.043% 4/01/50							
01/08/2013 060006871406	S	- 145,000.000	1.4399		208,784	193,869	14,915
Issue: 50540RAK8 - Laboratory Corp 2.200% 8/23/17							
01/09/2013 060006871402	S	- 2,000.000	1.0234		2,047	2,000	47

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 34964C106 - Fortune Brands Home & Securi							
01/09/2013 060006871408	B	5,698.000	31.6675	171	- 180,612	180,612	
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/10/2013 060006871406	B	135,000.000	.9761		- 131,773	131,773	
Issue: 278865AL4 - Ecolab Inc 4.350% 12/08/21							
01/10/2013 060006871406	S	- 140,000.000	1.1194		156,713	139,910	16,803
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/14/2013 060006871406	B	270,000.000	.9438		- 254,813	254,813	
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
01/14/2013 060006871406	B	125,000.000	1.3432		- 167,901	167,901	
Issue: 172967CC3 - Citigroup Inc 6.000% 10/31/33							
01/14/2013 060006871406	S	- 165,000.000	1.1262		185,818	182,318	3,500
Issue: 78573AAC4 - Sabmiller Hld In 4.950% 1/15/42							
01/15/2013 060006871406	S	- 205,000.000	1.1187		229,340	203,637	25,703
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/15/2013 060006871406	B	80,000.000	.9530		- 76,238	76,238	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/15/2013 060006871406	B	195,000.000	.9484		- 184,945	184,945	
Issue: 00206RBG6 - AT&T Inc 4.300% 12/15/42							
01/15/2013 060006871406	B	365,000.000	.9928		- 362,376	362,376	
Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38							
01/15/2013 060006871406	S	- 340,000.000	1.2697		431,695	356,429	75,266

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 428236BR3 - Hewlett Packard Co 6.000% 9/15/41							
01/15/2013 060006871406	S	- 110,000.000	1.0011		110,124	119,723	- 9,599
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/16/2013 060006871406	B	335,000.000	.3994		- 133,789	133,789	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/16/2013 060006871406	S	- 330,000.000	.4174		123,085	123,085	
Issue: 369604103 - General Electric Co							
01/17/2013 060006871405	B	4,855.000	21.3521	131	- 103,796	103,796	
Issue: 91324P102 - United Health Group Inc							
01/17/2013 060006871405	B	1,805.000	54.2593	49	- 97,987	97,987	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
01/22/2013 060006871406	B	65,000.000	1.1778		- 76,556	76,556	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/22/2013 060006871406	B	220,000.000	.9472		- 208,381	208,381	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/22/2013 060006871406	S	- 75,000.000	.9472		71,039	70,884	155
Issue: 271014TU6 - East Bay Ca Muni 5.874% 6/01/40							
01/22/2013 060006871406	S	- 215,000.000	1.3108		281,831	229,309	52,522
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
01/22/2013 060006871406	S	- 65,000.000	1.2201		79,309	79,769	- 460
Issue: 79765RTL3 - San Francisco Ca 6.950% 11/01/50							
01/22/2013 060006871406	B	65,000.000	1.4049		- 91,321	91,321	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 911312106 - United Parcel Service Inc Cl B							
01/24/2013 060006871405	B	1,330.000	82.0950	9	- 109,196	109,196	
Issue: 44919P508 - Iac Interactivecorp							
01/24/2013 060006871405	B	2,405.000	38.9180	17	- 93,615	93,615	
Issue: 06051GEN5 - Bank Of Amer Corp 5.875% 2/07/42							
01/24/2013 060006871406	S	- 110,000.000	1.2412		136,531	110,058	26,473
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
01/24/2013 060006871406	B	105,000.000	1.5021		- 157,719	157,719	
Issue: H6169Q108 - Pentair Inc							
01/25/2013 060006871405	S	- 599.000	53.0574	5	31,776	17,863	13,913
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
01/25/2013 060006871406	S	- 360,000.000	.4511		108,270	108,270	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
01/25/2013 060006871406	B	355,000.000	.4651		- 165,114	165,114	
Issue: 444859102 - Humana Inc							
01/28/2013 060006871405	B	415.000	74.8187	3	- 31,053	31,053	
Issue: 67066G104 - Nvidia Corp							
01/28/2013 060006871405	B	1,065.000	12.6634	29	- 13,515	13,515	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/29/2013 060006871406	B	180,000.000	.9264		- 166,753	166,753	
Issue: 42809HAC1 - Hess Corp 6.000% 1/15/40							
01/29/2013 060006871406	S	- 215,000.000	1.0977		235,997	217,082	18,915

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 89417E109 - Travelers Cos Inc							
01/31/2013 060006871405	B	1,610.000	78.4003	43	- 126,268	126,268	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/31/2013 060006871406	B	150,000.000	.9209		- 138,141	138,141	
Issue: 126650BX7 - Cvs Caremark 5.750% 5/15/41							
01/31/2013 060006871406	S	- 150,000.000	1.2108		181,614	147,970	33,644
Issue: 01F042426 - F N M A Tba 15Yr 4.500% 2/15/29							
02/06/2013 060006871402	S	- 50,000.000	1.0745		53,723	53,727	- 4
Issue: 01F042434 - FNMA Tba 4.500% 3/15/24							
02/06/2013 060006871402	B	50,000.000	1.0739		- 53,695	53,695	
Issue: 316773100 - Fifth Third Bancorp							
02/11/2013 060006871405	B	2,715.000	16.4912	73	- 44,847	44,847	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/12/2013 060006871406	S	- 105,000.000	.9191		96,502	96,880	- 378
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
02/12/2013 060006871406	B	105,000.000	1.4037		- 147,391	147,391	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
02/13/2013 060006871406	S	- 55,000.000	1.2085		66,468	51,903	14,564
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
02/13/2013 060006871406	B	55,000.000	1.1704		- 64,369	64,369	
Issue: 666807102 - Northrop Grumman Corporation							
02/14/2013 060006871405	S	- 1,190.000	65.8893	34	78,374	60,727	17,647

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
02/14/2013 060006871406	B	615,000.000	.3689		- 226,898	226,898	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
02/14/2013 060006871406	S	- 615,000.000	.3612		222,150	232,424	- 10,274
Issue: 666807102 - Northrop Grumman Corporation							
02/15/2013 060006871405	S	- 1,155.000	65.5584	33	75,687	58,941	16,746
Issue: 674599105 - Occidental Petroleum Corporation							
02/19/2013 060006871405	B	985.000	85.9738	27	- 84,711	84,711	
Issue: 666807102 - Northrop Grumman Corporation							
02/19/2013 060006871405	S	- 1,600.000	66.1029	46	105,719	81,650	24,069
Issue: 87612E106 - Target Corporation							
02/19/2013 060006871405	S	- 3,120.000	61.7064	89	192,435	172,377	20,059
Issue: 882722KF7 - Texas ST Build 5.517% 4/01/39							
02/19/2013 060006871406	B	205,000.000	1.2616		- 258,636	258,636	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/19/2013 060006871406	S	- 215,000.000	.9094		195,516	196,816	- 1,301
Issue: 674599105 - Occidental Petroleum Corporation							
02/20/2013 060006871405	B	1,245.000	85.7090	34	- 106,741	106,741	
Issue: 124857202 - Cbs Corp Class B Non Voting							
02/20/2013 060006871405	S	- 4,720.000	44.2363	132	208,663	102,573	106,090
Issue: 00287Y109 - Abbvie Inc							
02/21/2013 060006871405	B	3,935.000	38.7783	157	- 152,750	152,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/21/2013 060006871406	S	- 105,000.000	.3780		39,693	43,397	- 3,704
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
02/21/2013 060006871406	B	105,000.000	.3697		- 38,817	38,817	
Issue: 00287Y109 - Abbvie Inc							
02/22/2013 060006871405	B	1,770.000	38.4205	35	- 68,040	68,040	
Issue: 620076BC2 - Motorola Solutions 3.500% 3/01/23							
02/25/2013 060006871402	B	4,000.000	.9878		- 3,951	3,951	
Issue: 620076BC2 - Motorola Solutions 3.500% 3/01/23							
02/25/2013 060006871402	B	3,000.000	.9880		- 2,964	2,964	
Issue: 92857W209 - Vodafone Group Plc A D R							
02/26/2013 060006871405	S	- 9,590.000	24.6010	293	235,631	278,306	- 42,675
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
02/26/2013 060006871406	S	- 375,000.000	1.0130		379,893	410,025	- 30,132
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
02/26/2013 060006871406	B	100,000.000	1.5026		- 150,259	150,259	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/26/2013 060006871406	B	390,000.000	.9338		- 364,163	364,163	
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
02/26/2013 060006871406	S	- 110,000.000	1.3435		147,783	145,636	2,147
Issue: 620076BC2 - Motorola Solutions 3.500% 3/01/23							
02/27/2013 060006871402	B	2,000.000	.9883		- 1,977	1,977	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92857W209 - Vodafone Group Plc A D R							
02/27/2013 060006871405	S	- 1,215.000	24.9577	33	30,290	35,260	- 4,970
Issue: 85571Q102 - Starz A							
02/27/2013 060006871405	S	- 1,530.000	18.7458	47	28,635	12,323	16,312
Issue: 88732J207 - Time Warner Cable Inc							
02/27/2013 060006871405	B	1,675.000	88.1165	67	- 147,662	147,662	
Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36							
02/27/2013 060006871406	S	- 120,000.000	1.2295		147,541	132,452	15,090
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/27/2013 060006871406	B	105,000.000	.9305		- 97,699	97,699	
Issue: 85571Q102 - Starz A							
02/28/2013 060006871405	S	- 2,540.000	18.5832	77	47,124	20,457	26,667
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/28/2013 060006871406	B	90,000.000	.9307		- 83,763	83,763	
Issue: 85571Q102 - Starz A							
03/01/2013 060006871405	S	- 1,320.000	18.9322	27	24,964	10,631	14,332
Issue: 85571Q102 - Starz A							
03/01/2013 060006871405	S	- 220.000	18.6977	2	4,112	1,772	2,340
Issue: 85571Q102 - Starz A							
03/04/2013 060006871405	S	- 577.000	18.9112	12	10,900	4,647	6,253
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/04/2013 060006871406	S	- 160,000.000	.9352		149,625	148,805	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: 008916AJ7 - Agrium Inc 6.125% 1/15/41							
03/04/2013 060006871406	B	185,000.000	1.1349		- 209,960	209,960	
Issue: 72650RBB7 - Plains All Amer Pipe 2.850% 1/31/23							
03/05/2013 060006871406	S	- 175,000.000	.9836		172,121	174,566	- 2,445
Issue: 01F042434 - FNMA Tba 4.500% 3/15/24							
03/06/2013 060006871402	S	- 50,000.000	1.0752		53,758	53,695	63
Issue: 01F042442 - FNMA Tba 15Yr 4.500% 4/15/19							
03/06/2013 060006871402	B	50,000.000	1.0744		- 53,719	53,719	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/06/2013 060006871406	B	210,000.000	.9236		- 193,946	193,946	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/06/2013 060006871406	B	160,000.000	1.0097		- 161,550	161,550	
Issue: 00440EAQ0 - Ace Ina Holdings 4.150% 3/13/43							
03/06/2013 060006871406	B	175,000.000	.9973		- 174,522	174,522	
Issue: 620076BC2 - Motorola Solutions 3.500% 3/01/23							
03/07/2013 060006871402	B	2,000.000	.9843		- 1,969	1,969	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/07/2013 060006871406	S	- 105,000.000	.9097		95,517	97,353	- 1,836
Issue: 054303AZ5 - Avon Products Inc 6.950% 3/15/43							
03/07/2013 060006871406	B	150,000.000	.9971		- 149,567	149,567	
Issue: 91913Y100 - Valero Energy Corp							
03/08/2013 060006871405	S	- 3,700.000	45.8161	78	169,442	112,645	56,796

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21036P108 - Constellation Brands Inc A							
03/08/2013 060006871405	S	- 1,025.000	44.0394	8	45,132	29,133	16,000
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/08/2013 060006871406	B	305,000.000	.4049		- 123,495	123,495	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/08/2013 060006871406	S	- 165,000.000	.9200		151,800	153,107	- 1,307
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/08/2013 060006871406	S	- 305,000.000	.3970		92,435	92,435	
Issue: 91913Y100 - Valero Energy Corp							
03/11/2013 060006871405	S	- 2,965.000	43.8777	92	130,006	90,269	39,737
Issue: 404280AH2 - Hsbc Hldgs Plc 6.500% 9/15/37							
03/12/2013 060006871406	B	90,000.000	1.2400		- 111,603	111,603	
Issue: 404280AF6 - Hsbc Hldgs Plc 7.625% 5/17/32							
03/12/2013 060006871406	S	- 95,000.000	1.3668		129,850	101,899	27,951
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
03/13/2013 060006871406	S	- 60,000.000	1.1697		70,181	69,696	485
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/13/2013 060006871406	B	70,000.000	.9050		- 63,350	63,350	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/13/2013 060006871406	B	55,000.000	.9066		- 49,861	49,861	
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
03/13/2013 060006871406	S	- 60,000.000	1.4477		86,864	86,534	331

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/14/2013 060006871406	S	- 60,000.000	.9039		54,234	54,870	- 636
Issue: 00440EAQ0 - Ace Ina Holdings 4.150% 3/13/43							
03/14/2013 060006871406	B	60,000.000	.9969		- 59,816	59,816	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/18/2013 060006871406	S	- 340,000.000	.4159		141,399	142,980	- 1,581
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/18/2013 060006871406	B	340,000.000	.4029		- 136,983	136,983	
Issue: 060505104 - Bank Of America Corp							
03/20/2013 060006871405	B	14,635.000	12.8550	439	- 188,572	188,572	
Issue: 03073E105 - Amerisourcebergen Corp							
03/20/2013 060006871405	S	- 705.000	50.1865	20	35,362	27,305	8,057
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/20/2013 060006871406	B	100,000.000	.9123		- 91,234	91,234	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/20/2013 060006871406	B	195,000.000	.9166		- 178,730	178,730	
Issue: 428236BR3 - Hewlett Packard Co 6.000% 9/15/41							
03/20/2013 060006871406	S	- 130,000.000	1.0191		132,484	141,491	- 9,006
Issue: 771196AU6 - Roche Hldgs Inc 7.000% 3/01/39							
03/20/2013 060006871406	S	- 175,000.000	1.4242		249,228	217,546	31,682
Issue: 235241LS3 - Dallas Tx Area Rapid 5.999% 12/01/44							
03/21/2013 060006871406	B	105,000.000	1.3151		- 138,090	138,090	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/21/2013 060006871406	S	- 115,000.000	.9203		105,836	105,337	499
Issue: 21987BAR9 - Codelco Inc 4.250% 7/17/42							
03/22/2013 060006871406	S	- 85,000.000	.9283		78,905	84,614	- 5,709
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/25/2013 060006871406	B	85,000.000	.9172		- 77,964	77,964	
Issue: 31402CP63 - F N M A #725045 4.500% 11/01/18							
04/01/2013 060006871402	B	49,995.090	1.0744		- 53,713	53,713	
Issue: 01F042442 - FNMA Tba 15Yr 4.500% 4/15/19							
04/01/2013 060006871402	S	- 50,000.000	1.0744		53,719	53,719	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/03/2013 060006871406	S	- 115,000.000	.9325		107,238	106,545	692
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/03/2013 060006871406	B	150,000.000	1.1275		- 169,124	169,124	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
04/04/2013 060006871406	S	- 210,000.000	.4406		92,522	93,356	- 834
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/04/2013 060006871406	B	210,000.000	.4317		- 90,653	90,653	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/04/2013 060006871406	S	- 195,000.000	1.0217		199,228	196,321	2,906
Issue: 931142DH3 - Wal Mart Stores Inc 2.550% 4/11/23							
04/04/2013 060006871406	B	205,000.000	.9977		- 204,533	204,533	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00130H105 - A E S Corp							
04/05/2013 060006871405	B	5,330.000	12.4715	144	- 66,617	66,617	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
04/09/2013 060006871406	S	- 80,000.000	1.1977		95,816	96,805	- 989
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
04/09/2013 060006871406	B	70,000.000	1.3417		- 93,916	93,916	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
04/10/2013 060006871406	B	75,000.000	1.5099		- 113,242	113,242	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
04/10/2013 060006871406	S	- 85,000.000	1.2270		104,297	80,214	24,082
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
04/10/2013 060006871406	S	- 80,000.000	1.3539		108,313	105,898	2,415
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
04/10/2013 060006871406	B	75,000.000	1.3318		- 99,886	99,886	
Issue: 31417BRU3 - F N M A #Ab4998 3.000% 4/01/27							
04/12/2013 060006871402	S	- 105,000.270	1.0547		110,742	110,283	459
Issue: 01F030447 - FNMA Tba 15Yr 3.000% 4/15/28							
04/12/2013 060006871402	B	105,000.000	1.0547		- 110,742	110,742	
Issue: 01F030447 - FNMA Tba 15Yr 3.000% 4/15/28							
04/12/2013 060006871402	S	- 105,000.000	1.0547		110,742	110,513	230
Issue: 01F030454 - FNMA Tba 15Yr 3.000% 5/15/28							
04/12/2013 060006871402	B	105,000.000	1.0538		- 110,644	110,644	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 530555309 - Liberty Global Inc Ser C							
04/12/2013 060006871405	B	335.000	70.5519	9	- 23,644	23,644	
Issue: 037833100 - Apple Inc							
04/17/2013 060006871405	S	- 765.000	402.7687	12	308,106	393,422	- 85,316
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
04/18/2013 060006871406	B	140,000.000	1.2531		- 175,431	175,431	
Issue: 71645WAQ4 - Petrobras Intl 6.875% 1/20/40							
04/18/2013 060006871406	S	- 105,000.000	1.1790		123,796	127,950	- 4,154
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
04/18/2013 060006871406	B	110,000.000	1.0198		- 112,179	112,179	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/18/2013 060006871406	B	415,000.000	.9748		- 404,560	404,560	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/18/2013 060006871406	S	- 140,000.000	.9745		136,434	132,840	3,594
Issue: 149123CB5 - Caterpillar Inc 3.803% 8/15/42							
04/18/2013 060006871406	S	- 470,000.000	.9871		463,918	469,161	- 5,242
Issue: 747525103 - Qualcomm Inc							
04/19/2013 060006871405	B	1,260.000	63.8333	21	- 80,451	80,451	
Issue: 13342B105 - Cameron International Corp							
04/19/2013 060006871405	S	- 600.000	58.9813	5	35,384	33,164	2,220
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
04/19/2013 060006871406	B	380,000.000	.4582		- 174,105	174,105	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71645WAQ4 - Petrobras Intl 6.875% 1/20/40							
04/19/2013 060006871406	S	- 160,000.000	1.1779		188,464	194,971	- 6,507
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
04/19/2013 060006871406	B	170,000.000	1.0188		- 173,193	173,193	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
04/19/2013 060006871406	S	- 380,000.000	.4753		180,622	182,499	- 1,878
Issue: 228368106 - Crown Holdings Inc							
04/22/2013 060006871405	B	610.000	41.0926	4	- 25,071	25,071	
Issue: 14040H105 - Capital One Financial Corp							
04/23/2013 060006871405	B	1,565.000	56.1632	31	- 87,927	87,927	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/24/2013 060006871406	S	- 515,000.000	.4131		212,767	213,135	- 368
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
04/24/2013 060006871406	B	515,000.000	.4051		- 208,606	208,606	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
04/26/2013 060006871406	B	1,335,000.000	.4074		- 543,879	543,879	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/26/2013 060006871406	S	- 1,320,000.000	.4421		425,689	425,689	
Issue: 565849106 - Marathon Oil Corporation							
04/30/2013 060006871405	B	1,330.000	32.5370	23	- 43,297	43,297	
Issue: 12673P105 - Ca Inc							
04/30/2013 060006871409	S	- 2,100.000	26.9213	106	56,428	46,687	9,742

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 55616P104 - MacYs Inc							
05/01/2013 060006871405	B	1,350.000	44.7207	36	- 60,409	60,409	
Issue: 571748102 - Marsh McLennan Cos Inc							
05/02/2013 060006871404	B	5,280.000	38.4453	211	- 203,202	203,202	
Issue: 565849106 - Marathon Oil Corporation							
05/02/2013 060006871405	B	2,300.000	32.2248	39	- 74,156	74,156	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/02/2013 060006871406	B	170,000.000	.9814		- 166,839	166,839	
Issue: 539830BA6 - Lockheed Martin Corp 4.070% 12/15/42							
05/02/2013 060006871406	S	- 203,000.000	.9743		197,773	193,782	3,991
Issue: 565849106 - Marathon Oil Corporation							
05/07/2013 060006871405	B	2,020.000	34.1636	34	- 69,045	69,045	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
05/07/2013 060006871406	S	- 285,000.000	1.0188		290,366	288,845	1,521
Issue: 172967GT2 - Citigroup Inc 3.500% 5/15/23							
05/07/2013 060006871406	B	310,000.000	.9946		- 308,317	308,317	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
05/08/2013 060006871406	B	90,000.000	1.2178		- 109,599	109,599	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/08/2013 060006871406	S	- 80,000.000	.9506		76,050	77,180	- 1,130
Issue: 172967BU4 - Citigroup Inc 5.875% 2/22/33							
05/08/2013 060006871406	B	125,000.000	1.1185		- 139,806	139,806	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967GT2 - Citigroup Inc 3.500% 5/15/23							
05/08/2013 060006871406	S	- 200,000.000	.9984		199,670	198,914	756
Issue: 01F030462 - FNMA Tba 15Yr 3.000% 6/15/28							
05/09/2013 060006871402	B	105,000.000	1.0530		- 110,562	110,562	
Issue: 01F030454 - FNMA Tba 15Yr 3.000% 5/15/28							
05/09/2013 060006871402	S	- 105,000.000	1.0543		110,701	110,644	57
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
05/09/2013 060006871406	S	- 115,000.000	1.2553		144,363	144,149	214
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/09/2013 060006871406	B	115,000.000	.9522		- 109,502	109,502	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
05/13/2013 060006871406	S	- 85,000.000	1.1388		96,797	77,018	19,779
Issue: 172967BL4 - Citigroup Inc 6.625% 6/15/32							
05/13/2013 060006871406	B	90,000.000	1.1902		- 107,115	107,115	
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
05/16/2013 060006871406	S	- 70,000.000	1.2226		85,585	73,107	12,478
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/16/2013 060006871406	B	100,000.000	.9895		- 98,953	98,953	
Issue: 172967GT2 - Citigroup Inc 3.500% 5/15/23							
05/16/2013 060006871406	S	- 110,000.000	.9838		108,222	109,403	- 1,180
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
05/16/2013 060006871406	B	70,000.000	1.3546		- 94,821	94,821	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 853254AK6 - Standard Chartered 5.300% 1/09/43							
05/17/2013 060006871406	S	- 235,000.000	1.0657		250,442	237,617	12,825
Issue: 404280AH2 - Hsbc Hldgs Plc 6.500% 9/15/37							
05/17/2013 060006871406	B	235,000.000	1.2460		- 292,803	292,803	
Issue: 61754JAB4 - Morgan Stanley Cap 5.65049% 6/11/42							
05/23/2013 060006871402	B	35,602.450	1.1605		- 41,318	41,318	
Issue: 931142DG5 - Wal Mart Stores Inc 4.000% 4/11/43							
05/23/2013 060006871406	S	- 315,000.000	.9796		308,580	318,694	- 10,114
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
05/23/2013 060006871406	B	305,000.000	1.1296		- 344,540	344,540	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	S	- 65,000.000	.9719		63,172	64,309	- 1,137
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/29/2013 060006871406	S	- 200,000.000	.9730		194,594	197,339	- 2,745
Issue: 928662303 - Volkswagen A G Sponsored Adr							
05/29/2013 060006871408	B	9,371.000	42.2090	281	- 395,822	395,822	
Issue: 02006KAC9 - Ally Auto Receivable 0.360% 5/20/16							
05/30/2013 060006871402	B	42,000.000	.0000		- 41,998	41,998	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/30/2013 060006871406	B	600,000.000	.3689		- 221,328	221,328	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/30/2013 060006871406	S	- 130,000.000	.9714		126,278	127,206	- 928

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128337U8 - U S Treas Bd Strip 11/15/33							
05/30/2013 060006871406	S	- 605,000.000	.5109		283,453	283,453	
Issue: 01F030462 - FNMA Tba 15Yr 3.000% 6/15/28							
05/31/2013 060006871402	S	- 105,000.000	1.0428		109,491	110,562	- 1,071
Issue: 63946BAG5 - Nbcuniversal Media 5.950% 4/01/41							
06/03/2013 060006871406	B	100,000.000	1.2127		- 121,274	121,274	
Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37							
06/03/2013 060006871406	S	- 105,000.000	1.2711		133,469	129,498	3,971
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/10/2013 060006871406	B	20,000.000	.9552		- 19,104	19,104	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/11/2013 060006871406	S	- 170,000.000	.9582		162,888	165,799	- 2,911
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/13/2013 060006871406	S	- 725,000.000	.4010		253,387	253,387	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/13/2013 060006871406	S	- 615,000.000	.3952		198,332	198,332	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/13/2013 060006871406	B	730,000.000	.3843		- 280,503	280,503	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
06/13/2013 060006871406	B	620,000.000	.3785		- 234,695	234,695	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/18/2013 060006871406	B	135,000.000	.9598		- 129,579	129,579	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
06/20/2013 060006871406	B	220,000.000	1.3499		- 296,985	296,985	
Issue: 13063A7D0 - California ST Build 7.300% 10/01/39							
06/20/2013 060006871406	S	- 235,000.000	1.3050		306,670	251,901	54,770
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
06/21/2013 060006871406	B	270,000.000	1.3377		- 361,176	361,176	
Issue: 13063A7D0 - California ST Build 7.300% 10/01/39							
06/21/2013 060006871406	S	- 290,000.000	1.2936		375,144	310,856	64,288
Issue: 594918AR5 - Microsoft Corp 3.500% 11/15/42							
06/28/2013 060006871406	B	290,000.000	.8487		- 246,135	246,135	
Issue: 594918AM6 - Microsoft Corp 5.300% 2/08/41							
06/28/2013 060006871406	S	- 250,000.000	1.1214		280,353	248,429	31,923
Issue: G5785G107 - Mallinckrodt Plc W I							
07/02/2013 060006871405	S	- 1,765.000	43.2613	54	76,302	60,295	16,007
Issue: G5785G107 - Mallinckrodt Plc W I							
07/08/2013 060006871405	S	- 19.000	43.0003		817	649	168
Issue: 00206RAD4 - Att Inc 6.500% 9/01/37							
07/08/2013 060006871406	B	395,000.000	1.1475		- 453,255	453,255	
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
07/08/2013 060006871406	S	- 395,000.000	.8726		344,669	413,929	- 69,260
Issue: 66285WFB7 - North Tx Twy Auth 6.718% 1/01/49							
07/09/2013 060006871406	B	65,000.000	1.2134		- 78,868	78,868	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GRD8 - Goldman Sachs Mtn 3.625% 1/22/23							
07/09/2013 060006871406	S	- 135,000.000	.9587		129,427	130,889	- 1,462
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/09/2013 060006871406	S	- 70,000.000	.9091		63,634	66,233	- 2,598
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
07/09/2013 060006871406	B	135,000.000	.9529		- 128,643	128,643	
Issue: 111621306 - Brocade Communications Sys							
07/10/2013 060006871405	B	1,180.000	6.0676	20	- 7,180	7,180	
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
07/10/2013 060006871406	B	230,000.000	.9365		- 215,390	215,390	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/10/2013 060006871406	B	100,000.000	.9031		- 90,313	90,313	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
07/10/2013 060006871406	S	- 115,000.000	1.1012		126,632	139,157	- 12,525
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/10/2013 060006871406	S	- 210,000.000	.9219		193,594	196,959	- 3,365
Issue: 023551AJ3 - Amerada Hess Corp 7.300% 8/15/31							
07/12/2013 060006871406	S	- 65,000.000	1.2211		79,368	77,762	1,606
Issue: 56585AAF9 - Marathon Petroleum 6.500% 3/01/41							
07/12/2013 060006871406	B	55,000.000	1.1442		- 62,930	62,930	
Issue: 88632Q103 - Tibco Software Inc							
07/15/2013 060006871404	S	- 13,324.000	23.6093	538	314,032	414,499	- 100,467

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88632Q103 - Tibco Software Inc							
07/16/2013 060006871404	S	- 3,467.000	23.6476	140	81,846	107,856	- 26,010
Issue: 111621306 - Brocade Communications Sys							
07/16/2013 060006871405	B	4,170.000	6.3203	71	- 26,427	26,427	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
07/16/2013 060006871406	B	85,000.000	1.3625		- 115,812	115,812	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/16/2013 060006871406	S	- 85,000.000	.9173		77,974	79,384	- 1,410
Issue: 34959E109 - Fortinet Inc							
07/17/2013 060006871404	S	- 10,487.000	20.1232	423	210,609	218,274	- 7,665
Issue: 34959E109 - Fortinet Inc							
07/17/2013 060006871404	S	- 12,533.000	20.3253	506	254,231	260,858	- 6,627
Issue: 13063A7D0 - California ST Build 7.300% 10/01/39							
07/17/2013 060006871406	S	- 280,000.000	1.3272		371,627	300,137	71,490
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
07/17/2013 060006871406	B	250,000.000	1.3925		- 348,113	348,113	
Issue: 91324PBW1 - Unitedhealth Group 4.375% 3/15/42							
07/19/2013 060006871406	S	- 625,000.000	.9524		595,250	608,067	- 12,817
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
07/19/2013 060006871406	B	170,000.000	.9645		- 163,972	163,972	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/19/2013 060006871406	B	550,000.000	.9213		- 506,688	506,688	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/19/2013 060006871406	S	- 150,000.000	.9213		138,188	139,518	- 1,331
Issue: 126650100 - Cvs Caremark Corp							
07/22/2013 060006871405	B	1,370.000	61.8043	23	- 84,695	84,695	
Issue: 126650100 - Cvs Caremark Corp							
07/23/2013 060006871405	B	1,585.000	61.8714	27	- 98,093	98,093	
Issue: 126650100 - Cvs Caremark Corp							
07/24/2013 060006871405	B	970.000	61.5874	26	- 59,766	59,766	
Issue: 369604103 - General Electric Co							
07/25/2013 060006871405	S	- 5.000	24.5812		123	80	43
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
07/25/2013 060006871406	S	- 115,000.000	.9414		108,260	110,786	- 2,526
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/25/2013 060006871406	B	105,000.000	.9289		- 97,535	97,535	
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
07/30/2013 060006871406	S	- 125,000.000	1.3422		167,771	167,898	- 127
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	130,000.000	.9081		- 118,056	118,056	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	140,000.000	.9019		- 126,263	126,263	
Issue: 931142DG5 - Wal Mart Stores Inc 4.000% 4/11/43							
07/30/2013 060006871406	S	- 150,000.000	.9197		137,957	151,759	- 13,803

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							
07/31/2013 060006871406	B	1,085,000.000	.3450		- 374,336	374,336	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
07/31/2013 060006871406	S	- 1,090,000.000	.3407		371,385	449,196	- 77,811
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/31/2013 060006871406	S	- 120,000.000	.8963		107,550	109,888	- 2,338
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/31/2013 060006871406	B	200,000.000	.9280		- 185,594	185,594	
Issue: 268648AN2 - Emc Corp 3.375% 6/01/23							
07/31/2013 060006871406	S	- 200,000.000	.9849		196,982	199,850	- 2,868
Issue: 3138LVPL1 - F N M A #Ao4926 3.500% 6/01/42							
08/01/2013 060006871402	B	102,467.230	1.0020		- 102,675	102,675	
Issue: 337932107 - First Energy Corp							
08/06/2013 060006871405	B	1,570.000	38.0361	42	- 59,759	59,759	
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
08/08/2013 060006871406	S	- 200,000.000	1.0017		200,342	202,864	- 2,522
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/08/2013 060006871406	B	190,000.000	.9041		- 171,772	171,772	
Issue: 01F030694 - FNMA Tba 30Yr 3.000% 9/15/42							
08/15/2013 060006871402	B	40,000.000	.9534		- 38,136	38,136	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/22/2013 060006871406	S	- 255,000.000	.8144		207,676	215,078	- 7,402

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828QD5 - U S Treasury I P S 0.125% 4/15/16							
08/26/2013 060006871402	B	10,047.490	1.0267		- 10,316	10,316	
Issue: 912828QD5 - U S Treasury I P S 0.125% 4/15/16							
08/26/2013 060006871402	B	32,046.190	1.0268		- 32,905	32,905	
Issue: 912828QD5 - U S Treasury I P S 0.125% 4/15/16							
08/26/2013 060006871402	B	63,986.620	1.0269		- 65,706	65,706	
Issue: 912828QD5 - U S Treasury I P S 0.125% 4/15/16							
08/26/2013 060006871402	B	89,581.260	1.0269		- 91,989	91,989	
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
08/26/2013 060006871406	S	- 155,000.000	.9116		141,293	152,048	- 10,754
Issue: 94973VBF3 - Wellpoint Inc 5.100% 1/15/44							
08/26/2013 060006871406	B	150,000.000	.9637		- 144,552	144,552	
Issue: 92857WAQ3 - Vodafone Group Plc 6.150% 2/27/37							
08/29/2013 060006871402	S	- 20,000.000	1.0829		21,658	25,225	- 3,567
Issue: 31402QYV7 - F N M A #735224 5.500% 2/01/35							
09/01/2013 060006871402	S	- 43,570.850	1.0925		47,601	43,927	3,674
Issue: 126408GY3 - Csx Corp 4.100% 3/15/44							
09/04/2013 060006871406	B	100,000.000	.8595		- 85,945	85,945	
Issue: 126408GW7 - Csx Corp 4.750% 5/30/42							
09/04/2013 060006871406	S	- 95,000.000	.9601		91,211	99,928	- 8,716
Issue: 36192PAJ5 - Gs Mortgage Sec Tr 2.773% 11/10/22							
09/05/2013 060006871402	S	- 16,078.000	.9055		14,559	16,480	- 1,920

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030694 - FNMA Tba 30Yr 3.000% 9/15/42							
09/09/2013 060006871402	S	- 40,000.000	.9472		37,888	38,525	- 637
Issue: 01F0306A1 - FNMA Tba 30Yr 3.000% 10/15/42							
09/09/2013 060006871402	B	40,000.000	.9448		- 37,794	37,794	
Issue: 00206RAD4 - Att Inc 6.500% 9/01/37							
09/09/2013 060006871406	S	- 260,000.000	1.0813		281,135	305,611	- 24,476
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
09/09/2013 060006871406	S	- 25,000.000	.8611		21,527	22,569	- 1,041
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/09/2013 060006871406	B	15,000.000	.8266		- 12,398	12,398	
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
09/09/2013 060006871406	B	275,000.000	.9424		- 259,149	259,149	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/10/2013 060006871406	S	- 190,000.000	.8169		155,214	158,765	- 3,551
Issue: 662352AB9 - North Shore Long 6.150% 11/01/43							
09/10/2013 060006871406	B	215,000.000	.9972		- 214,404	214,404	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
09/11/2013 060006871402	S	- 10,000.000	.9533		9,533	9,846	- 313
Issue: 652482BY5 - News Amer Inc 6.900% 8/15/39							
09/13/2013 060006871406	S	- 175,000.000	1.1412		199,705	209,022	- 9,317
Issue: 652482BQ2 - News Amer Inc 6.650% 11/15/37							
09/13/2013 060006871406	B	180,000.000	1.1257		- 202,622	202,622	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 345370CA6 - Ford Mtr Co 7.450% 7/16/31							
09/17/2013 060006871406	S	- 60,000.000	1.2034		72,201	70,628	1,573
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
09/17/2013 060006871406	S	- 220,000.000	.8666		190,648	215,489	- 24,842
Issue: 418056AS6 - Hasbro Inc 6.350% 3/15/40							
09/17/2013 060006871406	S	- 125,000.000	1.0677		133,468	131,750	1,717
Issue: 345370CQ1 - Ford Motor Company 4.750% 1/15/43							
09/17/2013 060006871406	B	60,000.000	.8786		- 52,715	52,715	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/17/2013 060006871406	B	200,000.000	.8244		- 164,875	164,875	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/17/2013 060006871406	B	115,000.000	.8263		- 95,019	95,019	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
09/18/2013 060006871406	S	- 70,000.000	1.3618		95,323	104,229	- 8,907
Issue: 66285WFB7 - North Tx Twy Auth 6.718% 1/01/49							
09/18/2013 060006871406	S	- 160,000.000	1.1774		188,384	177,109	11,275
Issue: 64966H4K3 - New York Ny Build 5.517% 10/01/37							
09/18/2013 060006871406	B	160,000.000	1.0321		- 165,131	165,131	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/18/2013 060006871406	B	180,000.000	.8259		- 148,669	148,669	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/18/2013 060006871406	B	175,000.000	.8263		- 144,594	144,594	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/18/2013 060006871406	B	80,000.000	.8228		- 65,825	65,825	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/18/2013 060006871406	S	- 135,000.000	.8263		111,544	113,636	- 2,092
Issue: 12527GAD5 - Cf Industries Inc 4.950% 6/01/43							
09/18/2013 060006871406	B	170,000.000	.8782		- 149,286	149,286	
Issue: 50247VAB5 - Lyb Intl Finance Bv 5.250% 7/15/43							
09/18/2013 060006871406	S	- 155,000.000	.9641		149,428	150,356	- 928
Issue: 55616XAG2 - MacYs Retail Hld 5.125% 1/15/42							
09/19/2013 060006871406	B	65,000.000	.9505		- 61,785	61,785	
Issue: 314275AC2 - Federated Retail 6.375% 3/15/37							
09/19/2013 060006871406	S	- 65,000.000	1.1047		71,806	76,377	- 4,571
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
09/23/2013 060006871406	S	- 65,000.000	1.1177		72,650	71,403	1,247
Issue: 652482BL3 - News America Inc 6.400% 12/15/35							
09/23/2013 060006871406	S	- 165,000.000	1.0983		181,221	179,517	1,704
Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39							
09/23/2013 060006871406	B	100,000.000	1.2195		- 121,946	121,946	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
09/23/2013 060006871406	S	- 110,000.000	1.0939		120,329	138,626	- 18,297
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/23/2013 060006871406	B	140,000.000	.8428		- 117,994	117,994	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967HA2 - Citigroup Inc 6.675% 9/13/43							
09/23/2013 060006871406	B	75,000.000	1.0763		- 80,726	80,726	
Issue: 882722KF7 - Texas ST Build 5.517% 4/01/39							
09/24/2013 060006871406	B	85,000.000	1.1342		- 96,405	96,405	
Issue: 544646XY3 - Los Angeles Ca Uni 5.755% 7/01/29							
09/24/2013 060006871406	B	115,000.000	1.1035		- 126,906	126,906	
Issue: 668131AA3 - Northwestern Mut 6.063% 3/30/40							
09/24/2013 060006871406	B	100,000.000	1.1617		- 116,169	116,169	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 105,000.000	.8473		88,971	88,315	656
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 120,000.000	.8450		101,400	100,932	468
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 80,000.000	.8450		67,600	67,288	312
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 85,000.000	.8503		72,277	71,493	783
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
09/24/2013 060006871406	B	135,000.000	1.1596		- 156,547	156,547	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/26/2013 060006871406	S	- 695,000.000	.3659		243,000	243,000	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/26/2013 060006871406	B	705,000.000	.3620		- 255,203	255,203	

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							
09/26/2013 060006871406	S	- 325,000.000	.3537		114,946	130,902	- 15,956
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/26/2013 060006871406	S	- 1,320,000.000	.3537		466,858	531,663	- 64,805
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/26/2013 060006871406	B	325,000.000	.3498		- 113,688	113,688	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/26/2013 060006871406	B	1,330,000.000	.3498		- 465,247	465,247	
Issue: 228368106 - Crown Holdings Inc							
09/27/2013 060006871405	B	1,105.000	42.6177	19	- 47,111	47,111	
Issue: 020002BB6 - Allstate Corp 5.750% 8/15/53							
09/27/2013 060006871406	B	265,000.000	.9849		- 260,999	260,999	
Issue: 912828UY4 - U S Treasury Nt 0.125% 4/30/15							
09/30/2013 060006871402	B	152,500.000	.9981		- 152,214	152,214	
Issue: 13063BBU5 - California ST Build 7.350% 11/01/39							
10/01/2013 060006871406	B	250,000.000	1.2606		- 315,153	315,153	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
10/01/2013 060006871406	B	485,000.000	.4049		- 196,381	196,381	
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
10/01/2013 060006871406	S	- 225,000.000	1.3203		297,072	316,613	- 19,541
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
10/01/2013 060006871406	S	- 495,000.000	.4001		168,508	168,508	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
10/02/2013 060006871406	B	25,000.000	1.1212		- 28,030	28,030	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
10/02/2013 060006871406	S	- 25,000.000	1.3902		34,754	37,225	- 2,471
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 355,000.000	.8498		301,695	299,092	2,602
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 175,000.000	.8509		148,914	147,440	1,474
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
10/02/2013 060006871406	B	425,000.000	.8338		- 354,357	354,357	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
10/02/2013 060006871406	B	170,000.000	1.2387		- 210,574	210,574	
Issue: 292505AJ3 - Ecana Corp 3.900% 11/15/21							
10/03/2013 060006871402	S	- 3,000.000	1.0034		3,010	2,955	55
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/03/2013 060006871406	S	- 155,000.000	.8445		130,902	130,797	106
Issue: 65473QBD4 - Nisource Finance 5.650% 2/01/45							
10/03/2013 060006871406	B	170,000.000	.9934		- 168,880	168,880	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/04/2013 060006871406	B	90,000.000	.8428		- 75,853	75,853	
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
10/04/2013 060006871406	S	- 90,000.000	1.3081		117,726	108,629	9,098

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0306A1 - FNMA Tba 30Yr 3.000% 10/15/42							
10/07/2013 060006871402	S	- 40,000.000	.9786		39,142	37,814	1,329
Issue: 01F0306B9 - FNMA Tba 30Yr 3.000% 11/15/42							
10/07/2013 060006871402	B	40,000.000	.9759		- 39,038	39,038	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/07/2013 060006871406	B	155,000.000	.8477		- 131,387	131,387	
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
10/07/2013 060006871406	S	- 170,000.000	1.1618		197,503	199,611	- 2,108
Issue: 271014TU6 - East Bay Ca Muni 5.874% 6/01/40							
10/08/2013 060006871406	S	- 80,000.000	1.1456		91,651	92,757	- 1,106
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/08/2013 060006871406	B	80,000.000	.8434		- 67,475	67,475	
Issue: 731068102 - Polaris Inds Inc							
10/08/2013 060006871408	S	- 5,459.000	126.1712	176	688,593	480,049	208,544
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/09/2013 060006871406	B	165,000.000	.8419		- 138,909	138,909	
Issue: 02364WAJ4 - America Movil Sa De 6.375% 3/01/35							
10/09/2013 060006871406	S	- 200,000.000	1.0820		216,390	231,394	- 15,004
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
10/11/2013 060006871406	B	80,000.000	.8757		- 70,057	70,057	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/11/2013 060006871406	S	- 70,000.000	.8427		58,986	59,093	- 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: 50075NAR5 - Kraft Foods Inc 7.000% 8/11/37							
10/15/2013 060006871406	B	240,000.000	1.2245		- 293,870	293,870	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/15/2013 060006871406	S	- 235,000.000	.8373		196,776	197,690	- 914
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
10/16/2013 060006871402	S	- 14,000.000	.8917		12,483	13,895	- 1,412
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
10/17/2013 060006871402	S	- 11,000.000	.8977		9,875	10,917	- 1,042
Issue: 65504LAJ6 - Noble Holding Intl 3.950% 3/15/22							
10/18/2013 060006871402	B	3,000.000	.9907		- 2,972	2,972	
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
10/18/2013 060006871406	B	65,000.000	.8952		- 58,191	58,191	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/18/2013 060006871406	S	- 60,000.000	.8564		51,384	50,442	943
Issue: 292505AJ3 - Ecana Corp 3.900% 11/15/21							
10/22/2013 060006871402	S	- 2,000.000	1.0093		2,019	1,970	48
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/24/2013 060006871406	B	95,000.000	.8669		- 82,353	82,353	
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
10/24/2013 060006871406	S	- 105,000.000	1.1816		124,070	123,289	781
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
10/29/2013 060006871406	B	240,000.000	.9591		- 230,177	230,177	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
10/29/2013 060006871406	S	- 235,000.000	1.0127		237,987	309,137	- 71,150
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
10/31/2013 060006871406	S	- 100,000.000	1.4034		140,343	148,899	- 8,556
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
10/31/2013 060006871406	S	- 200,000.000	1.1597		231,934	222,586	9,348
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/31/2013 060006871406	B	190,000.000	.8553		- 162,509	162,509	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/31/2013 060006871406	B	110,000.000	.8578		- 94,359	94,359	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/31/2013 060006871406	S	- 295,000.000	.8572		252,870	241,384	11,486
Issue: 172967HE4 - Citigroup Inc 4.950% 11/07/43							
10/31/2013 060006871406	B	310,000.000	.9972		- 309,135	309,135	
Issue: 01F0306B9 - FNMA Tba 30Yr 3.000% 11/15/42							
11/01/2013 060006871402	S	- 40,000.000	.9759		39,038	39,033	5
Issue: 3138X7ZF3 - F N M A #AU7941 3.000% 11/01/43							
11/01/2013 060006871402	B	40,004.000	.9759		- 39,041	39,041	
Issue: 292505AJ3 - Ecana Corp 3.900% 11/15/21							
11/05/2013 060006871402	S	- 2,000.000	1.0058		2,012	1,970	41
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/05/2013 060006871406	B	60,000.000	.8359		- 50,156	50,156	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967HA2 - Citigroup Inc 6.675% 9/13/43							
11/05/2013 060006871406	S	- 65,000.000	1.1016		71,605	66,282	5,324
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/06/2013 060006871406	S	- 225,000.000	.8355		187,998	191,744	- 3,746
Issue: 92936MAE7 - Wpp Finance 2010 5.625% 11/15/43							
11/06/2013 060006871406	B	250,000.000	.9746		- 243,638	243,638	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/07/2013 060006871406	S	- 295,000.000	.8572		252,870	251,931	940
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/07/2013 060006871406	S	295,000.000	.8572		- 252,870	241,384	- 11,486
Issue: 871503108 - Symantec Corp							
11/12/2013 060006871405	S	- 5,835.000	22.3462	160	130,230	94,367	35,863
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/12/2013 060006871406	B	80,000.000	.8228		- 65,825	65,825	
Issue: 94974BFP0 - Wells Fargo Com Mtn 5.375% 11/02/43							
11/12/2013 060006871406	S	- 85,000.000	.9774		83,079	85,197	- 2,118
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
11/13/2013 060006871406	S	- 210,000.000	.8211		172,425	170,789	1,636
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/13/2013 060006871406	B	165,000.000	.8258		- 136,254	136,254	
Issue: 857477AL7 - State Street Corp 3.100% 5/15/23							
11/14/2013 060006871402	S	- 10,000.000	.9346		9,346	9,984	- 638

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 134429AZ2 - Campbell Soup Co 3.800% 8/02/42							
11/14/2013 060006871406	B	300,000.000	.7898		- 236,931	236,931	
Issue: 50076QAE6 - Kraft Foods Group 5.000% 6/04/42							
11/14/2013 060006871406	S	- 215,000.000	.9672		207,952	226,077	- 18,125
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/14/2013 060006871406	B	200,000.000	.8303		- 166,063	166,063	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/14/2013 060006871406	S	- 240,000.000	.8305		199,313	201,168	- 1,856
Issue: 140420NB2 - Capital One Bank USA 3.375% 2/15/23							
11/18/2013 060006871406	S	- 120,000.000	.9464		113,567	120,985	- 7,418
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
11/18/2013 060006871406	B	100,000.000	1.0072		- 100,719	100,719	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/19/2013 060006871406	S	- 270,000.000	.9665		260,961	262,091	- 1,130
Issue: 191241AF5 - Coca Cola Femsa 5.250% 11/26/43							
11/19/2013 060006871406	B	320,000.000	.9832		- 314,637	314,637	
Issue: 83001A102 - Six Flags Entertainment							
11/21/2013 060006871405	B	15.000	37.6187		- 565	565	
Issue: 912834EV6 - U S Treas Bd Strip 11/15/39							
11/22/2013 060006871406	B	470,000.000	.3486		- 163,856	163,856	
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
11/22/2013 060006871406	S	- 465,000.000	.4189		194,789	207,832	- 13,043

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912796BU2 - U S Treasury Bill 1/16/14							
11/29/2013 060006871406	S	- 1,300,000.000	.0000		1,299,854	1,299,854	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/02/2013 060006871406	S	- 95,000.000	.9588		91,081	91,650	- 568
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/03/2013 060006871406	B	45,000.000	.9606		- 43,228	43,228	
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
12/03/2013 060006871406	B	85,000.000	1.0536		- 89,553	89,553	
Issue: 172967HA2 - Citigroup Inc 6.675% 9/13/43							
12/03/2013 060006871406	S	- 50,000.000	1.1159		55,794	50,986	4,808
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
12/03/2013 060006871406	S	- 90,000.000	.9978		89,803	90,452	- 649
Issue: 92344GAM8 - Verizon Global Fdg 7.750% 12/01/30							
12/04/2013 060006871406	S	- 165,000.000	1.2552		207,105	205,347	1,757
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
12/04/2013 060006871406	B	135,000.000	1.1320		- 152,821	152,821	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/09/2013 060006871406	B	765,000.000	.2999		- 229,431	229,431	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/09/2013 060006871406	S	- 770,000.000	.2904		223,577	226,302	- 2,725
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
12/10/2013 060006871406	B	70,000.000	1.4172		- 99,203	99,203	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/10/2013 060006871406	B	85,000.000	.9630		- 81,852	81,852	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/10/2013 060006871406	S	- 70,000.000	.9623		67,364	67,261	103
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
12/10/2013 060006871406	S	- 80,000.000	1.5332		122,653	115,501	7,152
Issue: 032511BB2 - Anadarko Petroleum 10/10/36							
12/12/2013 060006871406	B	915,000.000	.3544		- 324,258	324,258	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
12/13/2013 060006871406	S	- 240,000.000	.9279		222,689	248,905	- 26,216
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/13/2013 060006871406	B	150,000.000	.9548		- 143,227	143,227	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/16/2013 060006871406	S	- 35,000.000	.9523		33,332	33,615	- 283
Issue: 59156RBG2 - Metlife Inc 4.875% 11/13/43							
12/16/2013 060006871406	B	40,000.000	.9811		- 39,245	39,245	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/17/2013 060006871406	S	- 245,000.000	.9489		232,492	235,259	- 2,768
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/19/2013 060006871406	S	- 160,000.000	.9520		152,313	153,639	- 1,326
Issue: 44919P508 - Iac Interactivecorp							
12/23/2013 060006871405	S	- 355.000	68.1845	6	24,199	15,907	8,292

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 44919P508 - Iac Interactivecorp							
12/31/2013 060006871405	S	- 40.000	68.9251		2,757	1,792	964
Total For Citigroup Global Markets Inc.				**5,952**	**63,548,171**	**63,142,223**	**382,975**
Broker: Deutsche Bank Securities, Inc.							
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
01/03/2013 060006871406	B	205,000.000	1.0928		- 224,032	224,032	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
01/03/2013 060006871406	S	- 195,000.000	1.1349		221,302	196,878	24,424
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
01/08/2013 060006871406	S	- 150,000.000	1.1025		165,375	148,151	17,225
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	B	150,000.000	.9363		- 140,438	140,438	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/09/2013 060006871406	B	760,000.000	.4276		- 324,991	324,991	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/09/2013 060006871406	S	- 760,000.000	.4192		225,165	225,165	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
01/10/2013 060006871406	S	- 2,145,000.000	.3968		851,050	856,295	- 5,245
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/10/2013 060006871406	B	2,155,000.000	.3919		- 844,609	844,609	

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							
01/16/2013 060006871406	S	- 170,000.000	.9511		161,686	160,670	1,016
Issue: 98978VAC7 - Zoetis Inc 4.700% 2/01/43							
01/16/2013 060006871406	B	205,000.000	.9927		- 203,499	203,499	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/23/2013 060006871406	B	1,170,000.000	.3952		- 462,337	462,337	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/23/2013 060006871406	S	- 585,000.000	.3828		223,938	231,926	- 7,988
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/23/2013 060006871406	S	- 585,000.000	.4138		242,055	256,850	- 14,795
Issue: 88731EAJ9 - Time Warner Ent 8.375% 7/15/33							
01/29/2013 060006871406	S	- 100,000.000	1.4252		142,523	149,855	- 7,332
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/29/2013 060006871406	B	235,000.000	.9206		- 216,347	216,347	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/29/2013 060006871406	B	90,000.000	.9191		- 82,716	82,716	
Issue: 907818DJ4 - Union Pacific Corp 4.750% 9/15/41							
01/29/2013 060006871406	S	- 245,000.000	1.0857		265,997	235,577	30,419
Issue: 92343VBG8 - Verizon Comm 3.850% 11/01/42							
01/30/2013 060006871406	B	175,000.000	.9196		- 160,935	160,935	
Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38							
01/30/2013 060006871406	S	- 150,000.000	1.3459		201,887	189,894	11,993

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05530QAF7 - Bat Intl Finance Plc 3.250% 6/07/22							
01/31/2013 060006871406	S	- 180,000.000	1.0214		183,859	178,315	5,544
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/31/2013 060006871406	B	170,000.000	.9681		- 164,581	164,581	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
02/06/2013 060006871406	S	- 1,190,000.000	.4618		547,003	547,003	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
02/06/2013 060006871406	B	1,190,000.000	.4568		- 543,616	543,616	
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
02/14/2013 060006871402	S	- 10,000.000	1.0996		10,996	10,401	595
Issue: 87612E106 - Target Corporation							
02/14/2013 060006871409	B	1,700.000	63.0476	68	- 107,249	107,249	
Issue: 87612E106 - Target Corporation							
02/15/2013 060006871409	B	3,400.000	61.6930	136	- 209,892	209,892	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/19/2013 060006871406	S	- 750,000.000	.9182		688,652	689,294	- 641
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
02/19/2013 060006871406	B	1,355,000.000	.3634		- 492,393	492,393	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/19/2013 060006871406	B	745,000.000	.9170		- 683,131	683,131	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
02/19/2013 060006871406	S	- 1,360,000.000	.3597		489,206	513,979	- 24,773

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
02/25/2013 060006871406	B	6,885,000.000	.3698		- 2,545,798	2,545,798	
Issue: 744320AM4 - Prudential Fin 5.625% 6/15/43							
02/25/2013 060006871406	B	150,000.000	1.0425		- 156,375	156,375	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
02/25/2013 060006871406	S	- 6,895,000.000	.3662		2,524,742	2,605,797	- 81,054
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
02/25/2013 060006871406	B	1,390,000.000	.4059		- 564,159	564,159	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
02/25/2013 060006871406	S	- 1,390,000.000	.4021		518,450	518,450	
Issue: 4042Q1AB3 - Hsbc Bank USA Mtn 5.625% 8/15/35							
02/26/2013 060006871406	B	280,000.000	1.1386		- 318,808	318,808	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/26/2013 060006871406	S	- 230,000.000	.9331		214,619	212,777	1,841
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
02/28/2013 060006871406	S	- 845,000.000	.5425		387,164	387,164	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/28/2013 060006871406	B	920,000.000	.9308		- 856,355	856,355	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
02/28/2013 060006871406	B	1,140,000.000	.4149		- 472,940	472,940	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
02/28/2013 060006871406	B	810,000.000	.4150		- 336,134	336,134	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 124857AJ2 - Cbs Corp 4.850% 7/01/42							
03/05/2013 060006871406	S	- 150,000.000	.9785		146,774	146,658	116
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/05/2013 060006871406	B	510,000.000	.4214		- 214,919	214,919	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/05/2013 060006871406	B	200,000.000	.9297		- 185,938	185,938	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/05/2013 060006871406	B	125,000.000	.9288		- 116,094	116,094	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
03/05/2013 060006871406	S	- 510,000.000	.4051		190,223	190,223	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/06/2013 060006871406	B	800,000.000	.3738		- 299,040	299,040	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
03/06/2013 060006871406	S	- 800,000.000	.3699		295,928	297,050	- 1,122
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
03/07/2013 060006871406	B	285,000.000	.4221		- 120,287	120,287	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/07/2013 060006871406	B	70,000.000	.9117		- 63,820	63,820	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/07/2013 060006871406	S	- 60,000.000	.9117		54,703	55,630	- 927
Issue: 853254AK6 - Standard Chartered 5.300% 1/09/43							
03/07/2013 060006871406	S	- 80,000.000	1.0376		83,010	80,891	2,119

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
03/07/2013 060006871406	S	- 285,000.000	.4750		93,006	93,006	
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
03/07/2013 060006871406	B	65,000.000	1.2847		- 83,504	83,504	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/08/2013 060006871406	B	1,590,000.000	.3644		- 579,412	579,412	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
03/08/2013 060006871406	S	- 1,595,000.000	.3606		575,093	592,243	- 17,150
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/08/2013 060006871406	S	- 310,000.000	.3977		93,951	93,951	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
03/08/2013 060006871406	B	310,000.000	.3932		- 121,892	121,892	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
03/11/2013 060006871406	B	80,000.000	1.2575		- 100,598	100,598	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/11/2013 060006871406	S	- 75,000.000	.9017		67,629	69,538	- 1,909
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
03/12/2013 060006871406	S	- 1,020,000.000	.3634		370,648	378,739	- 8,091
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
03/12/2013 060006871406	B	1,005,000.000	.3919		- 393,870	393,870	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
03/13/2013 060006871406	S	- 650,000.000	.3790		246,376	257,312	- 10,936

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29379VAY9 - Enterprise Products 4.450% 2/15/43							
03/13/2013 060006871406	S	- 100,000.000	.9477		94,773	98,822	- 4,049
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
03/13/2013 060006871406	B	295,000.000	.3629		- 107,053	107,053	
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
03/13/2013 060006871406	B	95,000.000	1.0032		- 95,302	95,302	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
03/13/2013 060006871406	B	360,000.000	.3913		- 140,872	140,872	
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
03/19/2013 060006871406	S	- 110,000.000	1.1758		129,342	127,777	1,566
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/19/2013 060006871406	B	100,000.000	.9242		- 92,422	92,422	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
03/19/2013 060006871406	S	- 1,410,000.000	.4429		624,545	677,169	- 52,623
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
03/19/2013 060006871406	B	1,425,000.000	.3925		- 559,284	559,284	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
03/20/2013 060006871406	B	825,000.000	.3753		- 309,590	309,590	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/20/2013 060006871406	S	- 825,000.000	.3716		306,578	333,202	- 26,624
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/20/2013 060006871406	B	790,000.000	.4085		- 322,699	322,699	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/20/2013 060006871406	B	110,000.000	.9188		- 101,063	101,063	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/20/2013 060006871406	B	620,000.000	.4042		- 250,604	250,604	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
03/20/2013 060006871406	S	- 620,000.000	.4558		282,608	292,654	- 10,046
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
03/20/2013 060006871406	S	- 790,000.000	.4337		342,584	379,406	- 36,823
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
03/20/2013 060006871406	S	- 110,000.000	1.3149		144,636	147,778	- 3,142
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/25/2013 060006871406	B	620,000.000	.4099		- 254,126	254,126	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
03/25/2013 060006871406	S	- 620,000.000	.4615		286,111	292,654	- 6,543
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/27/2013 060006871406	S	- 875,000.000	.4217		300,865	300,865	
Issue: 69349LAG3 - Pnc Bank Na 2.700% 11/01/22							
03/27/2013 060006871406	S	- 260,000.000	.9744		253,331	259,977	- 6,646
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/27/2013 060006871406	B	650,000.000	.4131		- 268,541	268,541	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
03/27/2013 060006871406	S	- 650,000.000	.4650		302,231	306,815	- 4,584

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/27/2013 060006871406	B	235,000.000	1.0144		- 238,378	238,378	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/27/2013 060006871406	B	895,000.000	.3690		- 330,210	330,210	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/28/2013 060006871406	B	770,000.000	.9269		- 713,694	713,694	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/28/2013 060006871406	B	270,000.000	.3674		- 99,201	99,201	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
04/01/2013 060006871406	S	- 70,000.000	1.1438		80,067	63,427	16,640
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
04/01/2013 060006871406	S	- 810,000.000	.5403		371,128	371,128	
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
04/01/2013 060006871406	B	790,000.000	.4569		- 360,912	360,912	
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
04/01/2013 060006871406	B	60,000.000	1.3230		- 79,381	79,381	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/02/2013 060006871406	S	- 2,120,000.000	.3871		820,546	877,517	- 56,971
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/02/2013 060006871406	B	2,105,000.000	.4000		- 842,042	842,042	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
04/09/2013 060006871406	S	- 65,000.000	1.2004		78,025	78,654	- 629

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							
04/09/2013 060006871406	B	65,000.000	1.3446		- 87,401	87,401	
Issue: 907818DP0 - Union Pacific Corp 4.250% 4/15/43							
04/10/2013 060006871406	B	195,000.000	1.0389		- 202,591	202,591	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
04/10/2013 060006871406	S	- 75,000.000	1.1918		89,385	90,755	- 1,370
Issue: 907818DF2 - Union Pac Corp 5.780% 7/15/40							
04/10/2013 060006871406	S	- 180,000.000	1.2697		228,537	213,901	14,636
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
04/10/2013 060006871406	B	75,000.000	1.3351		- 100,134	100,134	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/16/2013 060006871406	B	515,000.000	.4462		- 229,783	229,783	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/16/2013 060006871406	S	- 1,030,000.000	.4376		332,167	332,167	
Issue: 9128335A4 - U S Treas Bd Strip 8/15/35							
04/16/2013 060006871406	B	770,000.000	.5149		- 396,473	396,473	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
04/16/2013 060006871406	S	- 385,000.000	.5197		131,158	131,158	
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
04/16/2013 060006871406	S	- 385,000.000	.5106		178,506	178,506	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
04/16/2013 060006871406	B	515,000.000	.4287		- 220,801	220,801	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
04/17/2013 060006871406	S	- 160,000.000	1.1981		191,693	193,610	- 1,917
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
04/17/2013 060006871406	B	145,000.000	1.3420		- 194,593	194,593	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/26/2013 060006871406	B	420,000.000	.4125		- 173,258	173,258	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/26/2013 060006871406	S	- 420,000.000	.4168		173,819	173,819	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
04/26/2013 060006871406	S	- 1,380,000.000	.4093		557,520	557,520	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
04/26/2013 060006871406	B	1,385,000.000	.3978		- 550,925	550,925	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/29/2013 060006871406	S	- 1,990,000.000	.4130		818,366	818,366	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
04/29/2013 060006871406	B	1,995,000.000	.4049		- 807,756	807,756	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/30/2013 060006871406	B	720,000.000	.4467		- 321,653	321,653	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/30/2013 060006871406	S	- 720,000.000	.4300		288,014	288,014	
Issue: 31402CP63 - F N M A #725045 4.500% 11/01/18							
05/01/2013 060006871402	S	- 48,464.370	1.0723		51,970	52,069	- 98

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/02/2013 060006871406	B	130,000.000	.9778		- 127,116	127,116	
Issue: 072024NU2 - Bay Area Toll Ca 6.918% 4/01/40							
05/02/2013 060006871406	S	- 135,000.000	1.4076		190,030	136,264	53,766
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/03/2013 060006871406	S	- 690,000.000	.4109		273,147	273,147	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/03/2013 060006871406	B	685,000.000	.4368		- 299,201	299,201	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
05/07/2013 060006871406	B	180,000.000	1.2114		- 218,057	218,057	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/07/2013 060006871406	B	1,030,000.000	.4320		- 444,960	444,960	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/07/2013 060006871406	S	- 155,000.000	.9491		147,105	149,537	- 2,432
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
05/07/2013 060006871406	S	- 1,035,000.000	.4230		428,743	428,743	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/10/2013 060006871402	B	57,000.000	.9867		- 56,243	56,243	
Issue: 037411BA2 - Apache Corp 4.750% 4/15/43							
05/10/2013 060006871406	S	- 215,000.000	1.0324		221,962	221,804	157
Issue: 126408GK3 - Csx Corp 6.150% 5/01/37							
05/10/2013 060006871406	S	- 95,000.000	1.2315		116,989	101,026	15,963

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/10/2013 060006871406	B	190,000.000	.9402		- 178,630	178,630	
Issue: 126408GW7 - Csx Corp 4.750% 5/30/42							
05/10/2013 060006871406	B	95,000.000	1.0519		- 99,928	99,928	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/17/2013 060006871406	B	110,000.000	.9967		- 109,639	109,639	
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
05/17/2013 060006871406	S	- 135,000.000	1.1913		160,823	156,098	4,725
Issue: 17309DAE3 - Citigroup Commerci 5.78123% 3/15/49							
05/23/2013 060006871402	B	11,200.420	1.1166		- 12,506	12,506	
Issue: 92976VAG3 - Wachovia Bank 8.44674% 5/15/43							
05/23/2013 060006871402	B	38,089.690	1.1261		- 42,894	42,894	
Issue: 55312VAG3 - Ml Cfc Commercial 5.166% 12/12/49							
05/23/2013 060006871402	B	46,067.250	1.1213		- 51,657	51,657	
Issue: 59022KAE5 - Merrill Lynch Mortga 5.739% 8/12/43							
05/23/2013 060006871402	B	19,147.120	1.1305		- 21,645	21,645	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/23/2013 060006871406	B	700,000.000	.4084		- 285,873	285,873	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/23/2013 060006871406	S	- 705,000.000	.3956		265,804	265,804	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
05/28/2013 060006871406	S	- 95,000.000	1.1682		110,977	114,956	- 3,979

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							
05/28/2013 060006871406	B	85,000.000	1.3052		- 110,939	110,939	
Issue: 30161N101 - Exelon Corporation							
05/28/2013 060006871409	B	2,700.000	32.0120	108	- 86,540	86,540	
Issue: 89417EAD1 - Travelers Cos Inc 6.250% 6/15/37							
05/30/2013 060006871406	S	- 130,000.000	1.2978		168,719	174,075	- 5,356
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/30/2013 060006871406	B	125,000.000	.9731		- 121,641	121,641	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/31/2013 060006871406	B	1,080,000.000	.3722		- 401,954	401,954	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
05/31/2013 060006871406	B	925,000.000	.4035		- 373,191	373,191	
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
05/31/2013 060006871406	S	- 620,000.000	.5212		284,073	284,073	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/31/2013 060006871406	B	2,295,000.000	.3982		- 913,800	913,800	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
05/31/2013 060006871406	B	1,210,000.000	.3579		- 433,071	433,071	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
05/31/2013 060006871406	B	5,840,000.000	.3522		- 2,056,614	2,056,614	
Issue: 9128334W7 - U S Treas Bd Strip 8/15/33							
05/31/2013 060006871406	S	- 605,000.000	.5109		205,548	205,548	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/31/2013 060006871406	S	- 1,515,000.000	.9670		1,464,993	1,482,440	- 17,446
Issue: 92976VAG3 - Wachovia Bank 8.44674% 5/15/43							
06/01/2013 060006871402	B	38,089.690	1.1261		- 42,894	42,894	
Issue: 92976VAG3 - Wachovia Bank 8.44674% 5/15/43							
06/01/2013 060006871402	S	- 38,089.690	1.1261		42,894	42,894	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
06/04/2013 060006871406	B	1,455,000.000	.3603		- 524,164	524,164	
Issue: 25468PCX2 - Walt Disney Co M T N 3.700% 12/01/42							
06/04/2013 060006871406	S	- 375,000.000	.9232		346,208	372,308	- 26,100
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
06/04/2013 060006871406	S	- 2,915,000.000	.3569		1,040,480	1,063,429	- 22,949
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/04/2013 060006871406	B	325,000.000	.9700		- 315,250	315,250	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/04/2013 060006871406	B	1,460,000.000	.3534		- 515,935	515,935	
Issue: 91324PBW1 - Unitedhealth Group 4.375% 3/15/42							
06/07/2013 060006871406	B	450,000.000	.9742		- 438,399	438,399	
Issue: 91324PBW1 - Unitedhealth Group 4.375% 3/15/42							
06/07/2013 060006871406	B	175,000.000	.9695		- 169,668	169,668	
Issue: 91324PCD2 - Unitedhealth Grp 4.250% 3/15/43							
06/07/2013 060006871406	S	- 175,000.000	.9535		166,857	172,627	- 5,770

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91324PAR3 - Unitedhealth Group 5.800% 3/15/36							
06/07/2013 060006871406	S	- 450,000.000	1.1656		524,534	501,363	23,171
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/11/2013 060006871406	B	120,000.000	.9503		- 114,038	114,038	
Issue: 92343VAK0 - Verizon Comm Inc 6.400% 2/15/38							
06/11/2013 060006871406	S	- 135,000.000	1.1809		159,423	149,731	9,692
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
06/12/2013 060006871406	B	90,000.000	.9266		- 83,398	83,398	
Issue: 149123CB5 - Caterpillar Inc 3.803% 8/15/42							
06/12/2013 060006871406	S	- 90,000.000	.8901		80,105	89,839	- 9,735
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/18/2013 060006871406	S	- 755,000.000	.3935		297,085	316,038	- 18,953
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
06/18/2013 060006871406	B	760,000.000	.3767		- 286,269	286,269	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/24/2013 060006871406	B	360,000.000	.3716		- 133,765	133,765	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/24/2013 060006871406	S	- 725,000.000	.3673		233,807	233,807	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/24/2013 060006871406	B	360,000.000	.3624		- 130,475	130,475	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
06/26/2013 060006871406	S	- 2,965,000.000	.3423		1,014,771	1,205,349	- 190,578

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/26/2013 060006871406	S	- 490,000.000	.3788		171,255	171,255	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/26/2013 060006871406	B	2,985,000.000	.3287		- 981,199	981,199	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/26/2013 060006871406	B	505,000.000	.3287		- 165,999	165,999	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/27/2013 060006871406	S	- 490,000.000	.3803		171,255	171,255	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/27/2013 060006871406	S	- 2,565,000.000	.3736		827,191	827,191	
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
06/27/2013 060006871406	S	- 320,000.000	.9477		303,277	316,788	- 13,511
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/27/2013 060006871406	B	505,000.000	.3303		- 166,776	166,776	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/27/2013 060006871406	B	2,625,000.000	.3314		- 869,846	869,846	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
06/27/2013 060006871406	B	290,000.000	.9361		- 271,467	271,467	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
06/28/2013 060006871402	B	45,000.000	.9340		- 42,031	42,031	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/28/2013 060006871406	B	875,000.000	.9334		- 816,758	816,758	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/28/2013 060006871406	B	130,000.000	.9253		- 120,291	120,291	
Issue: 020002BA8 - Allstate Corp 4.500% 6/15/43							
06/28/2013 060006871406	S	- 140,000.000	.9800		137,194	139,381	- 2,187
Issue: 210371AF7 - Constellation Energy 7.600% 4/01/32							
07/01/2013 060006871406	B	245,000.000	1.2200		- 298,888	298,888	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/01/2013 060006871406	S	- 185,000.000	.9352		173,004	176,846	- 3,842
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
07/01/2013 060006871406	S	- 335,000.000	.9618		322,206	334,182	- 11,976
Issue: 29379VAT0 - Enterprise Products 5.950% 2/01/41							
07/01/2013 060006871406	B	320,000.000	1.0941		- 350,099	350,099	
Issue: 718172AP4 - Philip Morris Intl 4.500% 3/20/42							
07/02/2013 060006871406	B	200,000.000	.9466		- 189,320	189,320	
Issue: 314275AC2 - Federated Retail 6.375% 3/15/37							
07/02/2013 060006871406	B	200,000.000	1.1163		- 223,254	223,254	
Issue: 91913YAE0 - Valero Energy Corp 7.500% 4/15/32							
07/02/2013 060006871406	B	250,000.000	1.2237		- 305,935	305,935	
Issue: 92344GAS5 - Verizon Global Fdg 7.750% 6/15/32							
07/02/2013 060006871406	B	275,000.000	1.2992		- 357,286	357,286	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/02/2013 060006871406	B	85,000.000	.9377		- 79,701	79,701	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/02/2013 060006871406	S	- 160,000.000	.9381		150,100	152,609	- 2,509
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/02/2013 060006871406	S	- 170,000.000	.9389		159,614	162,147	- 2,533
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/02/2013 060006871406	S	- 190,000.000	.9377		178,155	181,224	- 3,069
Issue: 92343VAK0 - Verizon Comm Inc 6.400% 2/15/38							
07/02/2013 060006871406	S	- 250,000.000	1.1780		294,505	277,279	17,226
Issue: 56585AAF9 - Marathon Petroleum 6.500% 3/01/41							
07/02/2013 060006871406	S	- 90,000.000	1.1776		105,982	110,227	- 4,245
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
07/03/2013 060006871406	S	- 800,000.000	.3552		284,168	329,685	- 45,517
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/08/2013 060006871406	B	825,000.000	.3690		- 304,392	304,392	
Issue: 25459HAQ8 - Directv Hldings LLC 6.350% 3/15/40							
07/08/2013 060006871406	B	155,000.000	1.0296		- 159,580	159,580	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
07/08/2013 060006871406	S	- 830,000.000	.3567		296,078	313,311	- 17,233
Issue: 25459HAZ8 - Directv Hldg Fin 6.375% 3/01/41							
07/08/2013 060006871406	S	- 150,000.000	1.0360		155,402	170,804	- 15,402
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/10/2013 060006871406	S	- 115,000.000	.9097		104,614	108,509	- 3,895

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
07/10/2013 060006871406	S	- 1,015,000.000	.3184		323,217	347,455	- 24,239
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
07/10/2013 060006871406	B	1,015,000.000	.3153		- 320,030	320,030	
Issue: 26138EAJ8 - Dr Pepper Snappl 7.450% 5/01/38							
07/10/2013 060006871406	B	115,000.000	1.3022		- 149,747	149,747	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/11/2013 060006871406	B	110,000.000	.9113		- 100,238	100,238	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
07/11/2013 060006871406	S	- 170,000.000	.8378		142,421	166,646	- 24,225
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/12/2013 060006871406	S	- 225,000.000	.3744		78,637	78,637	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
07/12/2013 060006871406	B	225,000.000	.4155		- 93,476	93,476	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/12/2013 060006871406	B	40,000.000	.9150		- 36,600	36,600	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/12/2013 060006871406	S	- 160,000.000	.9159		146,544	150,123	- 3,580
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/12/2013 060006871406	S	- 155,000.000	.9162		142,013	145,432	- 3,419
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
07/12/2013 060006871406	S	- 60,000.000	.8435		50,609	58,816	- 8,207

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
07/16/2013 060006871406	B	365,000.000	.3378		- 123,286	123,286	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/16/2013 060006871406	S	- 715,000.000	.3780		249,892	249,892	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
07/16/2013 060006871406	B	355,000.000	.4189		- 148,692	148,692	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/17/2013 060006871406	B	705,000.000	.3773		- 265,975	265,975	
Issue: 912795Z87 - U S Treasury Bill 10/17/13							
07/17/2013 060006871406	B	2,265,000.000	.9999		- 2,264,828	2,264,828	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/17/2013 060006871406	S	- 710,000.000	.3686		261,734	293,677	- 31,943
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
07/18/2013 060006871406	B	135,000.000	1.0188		- 137,543	137,543	
Issue: 913017BS7 - United Tech Corp 5.700% 4/15/40							
07/18/2013 060006871406	S	- 125,000.000	1.1917		148,965	150,853	- 1,888
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
07/19/2013 060006871406	B	1,045,000.000	.4933		- 515,478	515,478	
Issue: 126408GY3 - Csx Corp 4.100% 3/15/44							
07/19/2013 060006871406	B	70,000.000	.8867		- 62,072	62,072	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
07/19/2013 060006871406	B	475,000.000	.4167		- 197,918	197,918	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/19/2013 060006871406	S	- 60,000.000	.9208		55,247	55,807	- 560
Issue: 9128337T1 - U S Treas Bd Strip 5/15/33							
07/19/2013 060006871406	S	- 1,045,000.000	.4884		357,755	357,755	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
07/19/2013 060006871406	S	- 475,000.000	.4304		143,388	143,388	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/23/2013 060006871406	S	- 135,000.000	.9181		123,947	125,328	- 1,381
Issue: 45685EAH9 - Ing US Inc 5.700% 7/15/43							
07/23/2013 060006871406	B	165,000.000	.9965		- 164,416	164,416	
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
07/25/2013 060006871406	S	- 1,045,000.000	.4866		508,518	515,478	- 6,960
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/25/2013 060006871406	B	70,000.000	.9081		- 63,569	63,569	
Issue: 9128337U8 - U S Treas Bd Strip 11/15/33							
07/25/2013 060006871406	B	1,035,000.000	.4714		- 487,889	487,889	
Issue: 94973VAH0 - Wellpoint Inc 5.950% 12/15/34							
07/25/2013 060006871406	S	- 86,000.000	1.1147		95,862	83,428	12,434
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
07/26/2013 060006871406	B	86,000.000	.9533		- 81,982	81,982	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/26/2013 060006871406	S	- 75,000.000	.9134		68,508	69,350	- 842

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	45,000.000	.9064		- 40,788	40,788	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/30/2013 060006871406	S	- 50,000.000	1.1391		56,954	60,952	- 3,998
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/31/2013 060006871406	S	- 1,865,000.000	.9080		1,693,507	1,713,762	- 20,254
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
07/31/2013 060006871406	B	3,045,000.000	.3196		- 973,060	973,060	
Issue: 912796BH1 - U S Treasury Bill 10/31/13							
07/31/2013 060006871415	B	205,000.000	.9999		- 204,984	204,984	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/01/2013 060006871406	B	980,000.000	.3579		- 350,703	350,703	
Issue: 91324PBN1 - Unitedhealth Group 5.700% 10/15/40							
08/01/2013 060006871406	B	130,000.000	1.1072		- 143,933	143,933	
Issue: 125509BQ1 - Cigna Corp 0.5875% 3/15/41							
08/01/2013 060006871406	S	- 130,000.000	1.1242		146,151	131,115	15,037
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
08/01/2013 060006871406	S	- 985,000.000	.3426		337,412	380,227	- 42,815
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/02/2013 060006871406	S	- 2,500,000.000	.3289		822,150	1,016,315	- 194,165
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/02/2013 060006871406	B	740,000.000	.8958		- 662,878	662,878	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/08/2013 060006871406	S	- 1,225,000.000	.9038		1,107,189	1,113,114	- 5,925
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/08/2013 060006871406	B	170,000.000	.9063		- 154,063	154,063	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/08/2013 060006871406	B	1,265,000.000	.8563		- 1,083,162	1,083,162	
Issue: 126650BX7 - Cvs Caremark 5.750% 5/15/41							
08/08/2013 060006871406	S	- 170,000.000	1.1405		193,887	167,699	26,187
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/09/2013 060006871406	B	10,000.000	.9039		- 9,039	9,039	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
08/09/2013 060006871406	S	- 15,000.000	.9134		13,701	13,602	99
Issue: 947075AB3 - Weatherford Intl Ltd 6.500% 8/01/36							
08/14/2013 060006871406	S	- 270,000.000	.9823		265,224	284,626	- 19,402
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/14/2013 060006871406	B	195,000.000	.8391		- 163,617	163,617	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
08/15/2013 060006871406	B	930,000.000	.3451		- 320,924	320,924	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/15/2013 060006871406	S	- 935,000.000	.3373		315,366	352,947	- 37,580
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/19/2013 060006871406	B	725,000.000	.3093		- 224,235	224,235	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/19/2013 060006871406	S	- 705,000.000	.3448		243,105	246,397	- 3,292
Issue: 718546AC8 - Phillips 66 4.300% 4/01/22							
08/20/2013 060006871402	S	- 2,000.000	1.0079		2,016	2,198	- 183
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/20/2013 060006871406	B	720,000.000	.3203		- 230,645	230,645	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/20/2013 060006871406	S	- 705,000.000	.3484		245,643	246,397	- 754
Issue: 9128337U8 - U S Treas Bd Strip 11/15/33							
08/20/2013 060006871406	S	- 490,000.000	.4503		220,637	230,526	- 9,888
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
08/20/2013 060006871406	B	490,000.000	.3561		- 174,469	174,469	
Issue: 539830109 - Lockheed Martin Corp							
08/21/2013 060006871409	S	- 200.000	123.4906	8	24,690	14,793	9,896
Issue: 345370CA6 - Ford Mtr Co 7.450% 7/16/31							
08/22/2013 060006871406	B	60,000.000	1.1771		- 70,628	70,628	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/22/2013 060006871406	S	- 50,000.000	.8189		40,947	42,172	- 1,225
Issue: 539830109 - Lockheed Martin Corp							
08/22/2013 060006871409	S	- 200.000	123.8175	8	24,755	14,793	9,962
Issue: 594918104 - Microsoft Corp							
08/23/2013 060006871409	S	- 1,300.000	34.6965	53	45,053	35,012	10,041

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							
08/26/2013 060006871406	B	475,000.000	.3479		- 165,234	165,234	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/26/2013 060006871406	B	265,000.000	.3064		- 81,199	81,199	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/26/2013 060006871406	S	- 740,000.000	.3328		246,235	274,665	- 28,430
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/27/2013 060006871406	S	- 700,000.000	.3608		252,546	274,809	- 22,263
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
08/27/2013 060006871406	B	705,000.000	.3516		- 247,850	247,850	
Issue: 91324PBN1 - Unitedhealth Group 5.700% 10/15/40							
08/27/2013 060006871406	S	- 130,000.000	1.0984		142,796	143,933	- 1,138
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/27/2013 060006871406	B	530,000.000	.3116		- 165,122	165,122	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/27/2013 060006871406	S	- 530,000.000	.3089		163,691	165,256	- 1,566
Issue: 91324PBU5 - Unitedhealth Grp Inc 4.625% 11/15/41							
08/27/2013 060006871406	B	140,000.000	.9515		- 133,214	133,214	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
08/28/2013 060006871406	S	- 2,210,000.000	.3224		712,394	882,495	- 170,102
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
08/28/2013 060006871406	B	2,215,000.000	.3185		- 705,500	705,500	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
08/28/2013 060006871406	S	- 1,510,000.000	.3832		475,404	475,404	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
08/28/2013 060006871406	B	1,515,000.000	.3787		- 573,685	573,685	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/29/2013 060006871406	S	- 480,000.000	.8885		426,469	524,832	- 98,363
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/29/2013 060006871406	S	- 570,000.000	.3287		187,331	223,703	- 36,372
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
08/29/2013 060006871406	B	1,165,000.000	.3227		- 375,887	375,887	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/29/2013 060006871406	B	720,000.000	.3093		- 222,674	222,674	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/29/2013 060006871406	B	575,000.000	.3115		- 179,095	179,095	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/29/2013 060006871406	B	490,000.000	.8373		- 410,298	410,298	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
08/29/2013 060006871406	S	- 700,000.000	.3408		238,588	251,142	- 12,554
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/29/2013 060006871406	S	- 1,145,000.000	.3431		392,804	424,988	- 32,185
Issue: 585055106 - Medtronic Inc							
08/29/2013 060006871408	B	11,619.000	51.9965	349	- 604,496	604,496	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/30/2013 060006871406	S	- 1,800,000.000	.3746		661,177	661,177	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
08/30/2013 060006871406	B	1,855,000.000	.3252		- 603,190	603,190	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/30/2013 060006871406	B	1,590,000.000	.3137		- 498,799	498,799	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
09/03/2013 060006871406	S	- 1,305,000.000	.3195		416,987	521,112	- 104,125
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/03/2013 060006871406	B	355,000.000	.8341		- 296,092	296,092	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/05/2013 060006871406	B	2,405,000.000	.3147		- 756,829	756,829	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
09/05/2013 060006871406	S	- 2,420,000.000	.3073		743,690	875,614	- 131,924
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/06/2013 060006871406	B	405,000.000	.3030		- 122,711	122,711	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
09/06/2013 060006871406	S	- 405,000.000	.3003		121,605	126,161	- 4,556
Issue: 29379VAY9 - Enterprise Products 4.450% 2/15/43							
09/10/2013 060006871406	S	- 120,000.000	.8787		105,446	109,222	- 3,775
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/10/2013 060006871406	B	435,000.000	.3056		- 132,936	132,936	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
09/10/2013 060006871406	B	115,000.000	.9231		- 106,155	106,155	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
09/10/2013 060006871406	S	- 435,000.000	.2999		130,452	135,506	- 5,054
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/10/2013 060006871406	B	85,000.000	.8239		- 70,032	70,032	
Issue: 292505AK0 - Encana Corp 5.150% 11/15/41							
09/10/2013 060006871406	S	- 100,000.000	.9129		91,294	99,289	- 7,995
Issue: 912796AK5 - U S Treasury Bill 12/12/13							
09/11/2013 060006871415	B	705,000.000	.0000		- 704,973	704,973	
Issue: 585055AY2 - Medtronic Inc 4.000% 4/01/43							
09/12/2013 060006871406	S	- 100,000.000	.8762		87,623	99,096	- 11,473
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/12/2013 060006871406	B	95,000.000	.8242		- 78,301	78,301	
Issue: 56418H100 - Manpowergroup Inc							
09/17/2013 060006871409	S	- 300.000	75.1897	12	22,545	11,931	10,614
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
09/18/2013 060006871406	S	- 1,370,000.000	.3098		424,467	495,699	- 71,232
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/18/2013 060006871406	B	1,375,000.000	.3063		- 421,176	421,176	
Issue: 06053FAA7 - Bank Of America Mtn 4.100% 7/24/23							
09/18/2013 060006871406	S	- 55,000.000	.9926		54,593	54,127	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: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/18/2013 060006871406	B	50,000.000	.9770		- 48,852	48,852	
Issue: 56418H100 - Manpowergroup Inc							
09/18/2013 060006871409	S	- 1,000.000	75.0536	41	75,012	39,768	35,244
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/19/2013 060006871406	S	- 700,000.000	.3267		228,669	288,474	- 59,805
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/19/2013 060006871406	S	- 935,000.000	.3493		303,240	303,240	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/19/2013 060006871406	B	965,000.000	.3064		- 295,666	295,666	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/19/2013 060006871406	B	710,000.000	.3084		- 218,985	218,985	
Issue: 56418H100 - Manpowergroup Inc							
09/19/2013 060006871409	S	- 500.000	75.4809	21	37,720	19,884	17,836
Issue: 56418H100 - Manpowergroup Inc							
09/20/2013 060006871409	S	- 600.000	74.0370	25	44,397	23,861	20,536
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/23/2013 060006871406	S	- 800,000.000	.3607		279,713	279,713	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
09/23/2013 060006871406	B	170,000.000	1.1333		- 192,654	192,654	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/23/2013 060006871406	B	4,290,000.000	.3520		- 1,509,951	1,509,951	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/23/2013 060006871406	B	830,000.000	.3097		- 257,010	257,010	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/23/2013 060006871406	B	11,000,000.000	.8432		- 9,275,664	9,275,664	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/23/2013 060006871406	S	- 160,000.000	.8409		134,550	134,576	- 26
Issue: 06053FAA7 - Bank Of America Mtn 4.100% 7/24/23							
09/23/2013 060006871406	S	- 115,000.000	.9976		114,718	113,174	1,544
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/23/2013 060006871406	B	105,000.000	.9819		- 103,097	103,097	
Issue: 56418H100 - Manpowergroup Inc							
09/23/2013 060006871409	S	- 400.000	72.6213	17	29,032	15,907	13,125
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
09/24/2013 060006871406	B	175,000.000	1.1303		- 197,797	197,797	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
09/24/2013 060006871406	S	- 1,365,000.000	.3286		448,471	545,071	- 96,600
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/24/2013 060006871406	B	1,375,000.000	.3177		- 436,824	436,824	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 180,000.000	.8475		152,550	151,397	1,153
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 75,000.000	.8475		63,563	63,082	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: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
09/24/2013 060006871406	B	75,000.000	1.2393		- 92,947	92,947	
Issue: 56418H100 - Manpowergroup Inc							
09/24/2013 060006871409	S	- 500.000	73.2397	21	36,599	19,884	16,715
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
09/25/2013 060006871406	S	- 95,000.000	1.2453		118,299	124,392	- 6,094
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	B	95,000.000	.8542		- 81,151	81,151	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	S	- 570,000.000	.8545		487,083	479,796	7,286
Issue: 91324PBU5 - Unitedhealth Grp Inc 4.625% 11/15/41							
09/25/2013 060006871406	B	620,000.000	.9692		- 600,898	600,898	
Issue: 56418H100 - Manpowergroup Inc							
09/25/2013 060006871409	S	- 200.000	73.1286	8	14,617	7,954	6,664
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/26/2013 060006871406	S	- 695,000.000	.3670		243,000	243,000	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/26/2013 060006871406	B	95,000.000	.8478		- 80,542	80,542	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/26/2013 060006871406	S	- 90,000.000	.8489		76,402	75,773	628
Issue: 58933YAJ4 - Merck Co Inc 4.150% 5/18/43							
09/26/2013 060006871406	S	- 100,000.000	.9248		92,481	98,768	- 6,287

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
09/26/2013 060006871406	B	700,000.000	.3473		- 243,096	243,096	
Issue: 031162BK5 - Amgen Inc 5.150% 11/15/41							
09/26/2013 060006871406	B	100,000.000	.9751		- 97,514	97,514	
Issue: 56418H100 - Manpowergroup Inc							
09/26/2013 060006871409	S	- 200.000	72.8203	8	14,556	7,954	6,602
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/27/2013 060006871406	B	425,000.000	.3311		- 140,718	140,718	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/27/2013 060006871406	B	695,000.000	.3309		- 229,955	229,955	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/27/2013 060006871406	S	- 695,000.000	.3348		232,686	286,414	- 53,728
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
09/27/2013 060006871406	S	- 425,000.000	.3274		139,158	169,711	- 30,553
Issue: 56418H100 - Manpowergroup Inc							
09/27/2013 060006871409	S	- 100.000	72.9818	4	7,294	3,977	3,317
Issue: 912828RH5 - U S Treasury Nt 1.375% 9/30/18							
09/30/2013 060006871402	B	32,500.000	.9989		- 32,463	32,463	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/30/2013 060006871406	S	- 2,640,000.000	.3665		923,052	923,052	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/30/2013 060006871406	B	2,655,000.000	.3581		- 950,835	950,835	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 56418H100 - Manpowergroup Inc							
09/30/2013 060006871409	S	- 100.000	72.7548	4	7,271	3,977	3,295
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
10/01/2013 060006871406	S	- 650,000.000	.3506		227,858	261,804	- 33,946
Issue: 912834JB5 - U S Treas Bd Strip 8/15/40							
10/01/2013 060006871406	B	660,000.000	.3457		- 228,182	228,182	
Issue: 56418H100 - Manpowergroup Inc							
10/01/2013 060006871409	S	- 100.000	73.0526	4	7,301	3,977	3,324
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/02/2013 060006871406	B	530,000.000	.3294		- 174,566	174,566	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/02/2013 060006871406	S	- 530,000.000	.3258		172,674	211,639	- 38,965
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 170,000.000	.8509		144,659	143,227	1,432
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
10/02/2013 060006871406	S	- 1,250,000.000	.4587		547,237	547,237	
Issue: 760759AN0 - Republic Services 5.700% 5/15/41							
10/02/2013 060006871406	B	170,000.000	1.0834		- 184,171	184,171	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/03/2013 060006871406	S	- 490,000.000	.3711		173,676	173,676	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/03/2013 060006871406	S	- 995,000.000	.3642		347,893	347,893	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/03/2013 060006871406	B	495,000.000	.3579		- 177,161	177,161	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/03/2013 060006871406	B	1,005,000.000	.3440		- 345,730	345,730	
Issue: 912796BK4 - U S Treasury Bill 11/07/13							
10/04/2013 060006871402	B	397,200.000	.9999		- 397,168	397,168	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/07/2013 060006871406	B	385,000.000	.3374		- 129,914	129,914	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/07/2013 060006871406	B	380,000.000	.3465		- 131,685	131,685	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/07/2013 060006871406	S	- 765,000.000	.3420		261,661	281,810	- 20,150
Issue: 912796BU2 - U S Treasury Bill 1/16/14							
10/17/2013 060006871406	B	3,000,000.000	.9999		- 2,999,663	2,999,663	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/17/2013 060006871406	B	1,025,000.000	.3493		- 357,992	357,992	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/17/2013 060006871406	S	- 1,030,000.000	.3449		355,237	377,951	- 22,714
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
10/21/2013 060006871406	B	90,000.000	1.2253		- 110,273	110,273	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
10/21/2013 060006871406	S	- 80,000.000	1.1304		90,430	94,252	- 3,821

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 278642103 - E Bay Inc							
10/21/2013 060006871408	S	- 6,442.000	51.9502	199	334,464	240,985	93,479
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/23/2013 060006871406	B	3,035,000.000	.3722		- 1,129,597	1,129,597	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/23/2013 060006871406	S	- 3,040,000.000	.3680		1,013,152	1,013,152	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
10/23/2013 060006871406	S	- 280,000.000	.9990		279,727	279,132	595
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/23/2013 060006871406	B	1,525,000.000	.3592		- 547,765	547,765	
Issue: 105756BV1 - Fed Republic Brazil 4.250% 1/07/25							
10/23/2013 060006871406	B	275,000.000	.9952		- 273,683	273,683	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/23/2013 060006871406	S	- 1,530,000.000	.3549		542,951	561,423	- 18,471
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/24/2013 060006871406	B	600,000.000	.3725		- 223,524	223,524	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
10/24/2013 060006871406	S	- 600,000.000	.3637		218,220	241,665	- 23,445
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/25/2013 060006871406	B	140,000.000	.8638		- 120,925	120,925	
Issue: 00287YAM1 - Abbvie Inc 4.400% 11/06/42							
10/25/2013 060006871406	S	- 150,000.000	.9480		142,206	158,751	- 16,545

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 166764AH3 - Chevron Corp 3.191% 6/24/23							
10/28/2013 060006871406	S	- 370,000.000	.9929		367,377	370,358	- 2,981
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
10/28/2013 060006871406	B	350,000.000	.9994		- 349,781	349,781	
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
10/28/2013 060006871406	S	- 505,000.000	1.0234		516,797	502,547	14,250
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
10/28/2013 060006871406	B	485,000.000	1.1479		- 556,736	556,736	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/30/2013 060006871406	B	1,780,000.000	.3705		- 659,561	659,561	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/30/2013 060006871406	S	- 1,785,000.000	.3663		594,894	594,894	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
10/30/2013 060006871406	B	380,000.000	1.0551		- 400,923	400,923	
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
10/30/2013 060006871406	S	- 375,000.000	1.0208		382,785	373,178	9,607
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
10/31/2013 060006871406	B	525,000.000	.3158		- 165,806	165,806	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
11/05/2013 060006871406	S	- 955,000.000	.3205		306,039	381,350	- 75,311
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/05/2013 060006871406	B	960,000.000	.3165		- 303,811	303,811	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/07/2013 060006871406	B	135,000.000	.8423		- 113,717	113,717	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
11/07/2013 060006871406	S	- 250,000.000	.9908		247,695	248,906	- 1,211
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/12/2013 060006871406	B	465,000.000	.8232		- 382,789	382,789	
Issue: 837004CF5 - South Carolina Elec 4.350% 2/01/42							
11/13/2013 060006871406	B	315,000.000	.9368		- 295,095	295,095	
Issue: 837004BV1 - South Carolina Elec 6.625% 2/01/32							
11/13/2013 060006871406	S	- 340,000.000	1.2185		414,300	436,366	- 22,066
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/14/2013 060006871406	S	- 270,000.000	.8281		223,594	226,207	- 2,613
Issue: 976843BJ0 - Wisconsin Public 4.752% 11/01/44							
11/14/2013 060006871406	B	260,000.000	1.0000		- 260,000	260,000	
Issue: 9128334X5 - U S Treas Bd Strip 2/15/34							
11/15/2013 060006871406	S	- 485,000.000	.4587		222,474	228,539	- 6,065
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
11/15/2013 060006871406	S	- 760,000.000	.3048		231,648	245,338	- 13,690
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
11/15/2013 060006871406	B	760,000.000	.3013		- 228,973	228,973	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/15/2013 060006871406	B	125,000.000	.8303		- 103,789	103,789	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
11/15/2013 060006871406	S	- 125,000.000	1.0020		125,250	122,768	2,482
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
11/15/2013 060006871406	B	485,000.000	.4194		- 203,394	203,394	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/18/2013 060006871406	S	- 50,000.000	.9748		48,740	49,910	- 1,170
Issue: 98420EAB1 - Xlit Ltd 5.250% 12/15/43							
11/18/2013 060006871406	B	55,000.000	.9977		- 54,874	54,874	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/19/2013 060006871406	B	600,000.000	.9684		- 581,063	581,063	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/20/2013 060006871406	S	- 735,000.000	.8153		599,255	615,785	- 16,530
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/20/2013 060006871406	B	655,000.000	.9511		- 622,975	622,975	
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
11/20/2013 060006871406	B	650,000.000	.9952		- 646,880	646,880	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
11/20/2013 060006871406	S	- 625,000.000	1.1200		700,000	712,464	- 12,464
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
11/21/2013 060006871406	S	- 705,000.000	.3328		234,617	257,853	- 23,236
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/21/2013 060006871406	B	725,000.000	.2865		- 207,720	207,720	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/21/2013 060006871406	B	735,000.000	.2898		- 212,988	212,988	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/21/2013 060006871406	S	- 725,000.000	.2835		205,552	213,654	- 8,102
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
11/22/2013 060006871406	B	830,000.000	.3618		- 300,311	300,311	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
11/22/2013 060006871406	B	715,000.000	.3007		- 215,001	215,001	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
11/22/2013 060006871406	S	- 1,530,000.000	.3340		510,959	538,100	- 27,141
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/25/2013 060006871406	B	710,000.000	.3520		- 249,920	249,920	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/25/2013 060006871406	S	- 765,000.000	.3118		238,496	269,773	- 31,276
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/25/2013 060006871406	S	- 710,000.000	.3478		236,624	236,624	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/25/2013 060006871406	B	775,000.000	.2974		- 230,462	230,462	
Issue: 257559AJ3 - Domtar Corp 6.250% 9/01/42							
11/26/2013 060006871406	S	- 130,000.000	.9688		125,943	129,455	- 3,513
Issue: 257559AK0 - Domtar Corp 6.750% 2/15/44							
11/26/2013 060006871406	B	130,000.000	1.0209		- 132,712	132,712	

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							
11/27/2013 060006871406	S	- 765,000.000	.3284		251,226	266,392	- 15,166
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/27/2013 060006871406	B	375,000.000	.3531		- 132,409	132,409	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
11/27/2013 060006871406	B	390,000.000	.3043		- 118,685	118,685	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/29/2013 060006871406	B	925,000.000	.2962		- 273,985	273,985	
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
12/02/2013 060006871406	B	140,000.000	1.3351		- 186,918	186,918	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/02/2013 060006871406	S	- 740,000.000	.3598		266,252	277,315	- 11,063
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/02/2013 060006871406	B	745,000.000	.3551		- 264,564	264,564	
Issue: 983024AN0 - Wyeth 5.950% 4/01/37							
12/02/2013 060006871406	S	- 160,000.000	1.1652		186,435	175,157	11,278
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/02/2013 060006871406	S	- 1,215,000.000	.3463		404,928	404,928	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/02/2013 060006871406	B	1,220,000.000	.3379		- 412,250	412,250	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/03/2013 060006871406	S	- 765,000.000	.3491		254,954	254,954	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/03/2013 060006871406	B	800,000.000	.3003		- 240,240	240,240	
Issue: 585055AW6 - Medtronic Inc 4.500% 3/15/42							
12/04/2013 060006871406	B	410,000.000	.9525		- 390,505	390,505	
Issue: 585055AY2 - Medtronic Inc 4.000% 4/01/43							
12/04/2013 060006871406	S	- 425,000.000	.8778		373,052	405,958	- 32,906
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
12/06/2013 060006871406	S	- 760,000.000	.3230		245,442	264,650	- 19,208
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
12/06/2013 060006871406	B	765,000.000	.3184		- 243,553	243,553	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
12/09/2013 060006871406	B	400,000.000	.3160		- 126,392	126,392	
Issue: 585055AW6 - Medtronic Inc 4.500% 3/15/42							
12/09/2013 060006871406	S	- 410,000.000	.9554		391,726	390,505	1,222
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/09/2013 060006871406	B	390,000.000	.3532		- 137,764	137,764	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/09/2013 060006871406	B	770,000.000	.3533		- 272,064	272,064	
Issue: 071813BE8 - Baxter International 3.650% 8/15/42							
12/09/2013 060006871406	S	- 205,000.000	.8343		171,023	203,372	- 32,349
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/09/2013 060006871406	S	- 770,000.000	.3496		269,192	290,378	- 21,186

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/09/2013 060006871406	B	2,540,000.000	.2973		- 755,091	755,091	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/09/2013 060006871406	B	360,000.000	.9555		- 343,969	343,969	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/09/2013 060006871406	B	165,000.000	.9555		- 157,652	157,652	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
12/09/2013 060006871406	S	- 2,545,000.000	.2942		748,764	751,357	- 2,592
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
12/09/2013 060006871406	S	- 785,000.000	.3341		262,237	276,084	- 13,847
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
12/10/2013 060006871406	B	410,000.000	.3152		- 129,240	129,240	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/10/2013 060006871406	B	395,000.000	.3565		- 140,825	140,825	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
12/10/2013 060006871406	S	- 800,000.000	.3372		269,784	281,359	- 11,575
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
12/11/2013 060006871406	B	1,765,000.000	.3850		- 679,490	679,490	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
12/11/2013 060006871406	S	- 1,765,000.000	.3810		672,518	735,532	- 63,014
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/12/2013 060006871406	B	1,625,000.000	.2961		- 481,130	481,130	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/12/2013 060006871406	S	- 1,630,000.000	.2901		472,863	479,055	- 6,192
Issue: 91529Y106 - Unum Group							
12/12/2013 060006871409	S	- 200.000	34.0519	8	6,802	4,236	2,566
Issue: 026874784 - American International Group Inc							
12/12/2013 060006871409	B	300.000	48.5833	12	- 14,587	14,587	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
12/13/2013 060006871406	S	- 575,000.000	.3151		181,154	202,530	- 21,376
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/13/2013 060006871406	B	585,000.000	.2993		- 175,067	175,067	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/13/2013 060006871406	B	995,000.000	.3004		- 298,908	298,908	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/13/2013 060006871406	S	- 960,000.000	.3377		324,182	344,642	- 20,459
Issue: 91529Y106 - Unum Group							
12/13/2013 060006871409	S	- 200.000	34.0009	8	6,792	4,236	2,556
Issue: 026874784 - American International Group Inc							
12/16/2013 060006871409	B	1,700.000	50.3368	68	- 85,641	85,641	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
12/17/2013 060006871406	S	- 1,515,000.000	.3167		479,861	533,621	- 53,760
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
12/17/2013 060006871406	B	1,520,000.000	.3129		- 475,654	475,654	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/17/2013 060006871406	B	770,000.000	.2985		- 229,822	229,822	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/17/2013 060006871406	S	- 770,000.000	.2951		227,204	229,488	- 2,284
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/19/2013 060006871406	S	- 830,000.000	.3612		299,829	300,311	- 481
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
12/19/2013 060006871406	B	1,160,000.000	.3029		- 351,387	351,387	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/19/2013 060006871406	B	1,415,000.000	.2988		- 422,830	422,830	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/19/2013 060006871406	S	- 1,420,000.000	.2956		419,681	423,212	- 3,531
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
12/19/2013 060006871406	B	825,000.000	.3816		- 314,804	314,804	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/19/2013 060006871406	S	- 1,170,000.000	.2899		339,195	343,230	- 4,036
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/20/2013 060006871406	S	- 770,000.000	.3622		278,871	286,563	- 7,692
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/20/2013 060006871406	B	780,000.000	.3448		- 268,944	268,944	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
12/20/2013 060006871406	B	1,420,000.000	.3379		- 479,747	479,747	

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							
12/20/2013 060006871406	S	- 1,420,000.000	.3334		464,397	464,397	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
12/23/2013 060006871406	B	860,000.000	.3850		- 331,091	331,091	
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
12/23/2013 060006871406	S	- 860,000.000	.3939		295,049	295,049	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/23/2013 060006871406	S	- 765,000.000	.3534		255,853	255,853	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/23/2013 060006871406	B	770,000.000	.3486		- 268,384	268,384	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
12/30/2013 060006871406	B	150,000.000	.9805		- 147,070	147,070	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
12/31/2013 060006871406	B	835,000.000	.3200		- 267,217	267,217	
Total For Deutsche Bank Securities, Inc.				**1,190**	**162,166,877**	**164,576,404**	**- 2,409,527**
Broker: Goldman, Sachs & Co.							
Issue: 9127957G0 - U S Treasury Bill 2/21/13							
01/03/2013 060006871406	S	- 600,000.000	.0000		599,869	599,869	
Issue: 9127957G0 - U S Treasury Bill 2/21/13							
01/04/2013 060006871415	S	- 45,000.000	.0000		44,990	44,990	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 072024ND0 - Bay Area Toll Ca 6.263% 4/01/49							
01/07/2013 060006871406	B	155,000.000	1.3435		- 208,246	208,246	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/07/2013 060006871406	S	- 185,000.000	.9336		172,715	178,765	- 6,050
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	B	265,000.000	.9380		- 248,562	248,562	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	S	- 80,000.000	.9382		75,056	75,484	- 428
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	S	- 160,000.000	.9390		150,244	150,968	- 724
Issue: 20030NBH3 - Comcast Corp 4.250% 1/15/33							
01/08/2013 060006871406	B	225,000.000	.9916		- 223,112	223,112	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
01/08/2013 060006871406	S	- 240,000.000	1.2897		309,523	308,479	1,044
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/11/2013 060006871406	B	30,000.000	.4118		- 12,354	12,354	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/11/2013 060006871406	S	- 30,000.000	.4079		11,190	11,190	
Issue: 084664BU4 - Berkshire Hathaway 4.400% 5/15/42							
01/14/2013 060006871406	B	115,000.000	1.0236		- 117,714	117,714	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/14/2013 060006871406	S	- 105,000.000	.9459		99,323	99,036	287

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/14/2013 060006871406	S	- 650,000.000	.4148		242,441	242,441	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/14/2013 060006871406	B	645,000.000	.4575		- 295,081	295,081	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/16/2013 060006871406	B	165,000.000	.9503		- 156,802	156,802	
Issue: 931422AK5 - Walgreens Co 4.400% 9/15/42							
01/16/2013 060006871406	S	- 190,000.000	.9991		189,835	195,639	- 5,805
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/16/2013 060006871406	S	- 320,000.000	.9829		314,538	313,536	1,002
Issue: 38141GRD8 - Goldman Sachs Mtn 3.625% 1/22/23							
01/16/2013 060006871406	B	345,000.000	.9968		- 343,910	343,910	
Issue: 105756BU3 - Fed Republic Brazil 2.625% 1/05/23							
01/22/2013 060006871406	S	- 315,000.000	.9985		314,528	313,286	1,241
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/22/2013 060006871406	B	310,000.000	.9795		- 303,643	303,643	
Issue: 20030N101 - Comcast Corp Cl A							
01/24/2013 060006871405	S	- 5,130.000	39.8174	210	204,053	99,315	104,738
Issue: 01F030629 - FNMA Tba 30Yr 3.000% 2/15/42							
01/25/2013 060006871402	B	105,000.000	1.0347		- 108,642	108,642	
Issue: 62718QAA3 - Murray Street Trust 4.647% 3/09/17							
01/31/2013 060006871402	B	4,000.000	1.0847		- 4,339	4,339	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 925369AA8 - Vesey Street Inv 4.404% 9/01/16							
01/31/2013 060006871402	S	- 2,000.000	1.0822		2,164	2,003	162
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/31/2013 060006871406	S	- 165,000.000	.9198		151,768	153,364	- 1,596
Issue: 01F030637 - FNMA Tba 30Yr 3.000% 3/15/43							
02/05/2013 060006871402	B	105,000.000	1.0289		- 108,035	108,035	
Issue: 01F030629 - FNMA Tba 30Yr 3.000% 2/15/42							
02/05/2013 060006871402	S	- 105,000.000	1.0318		108,339	109,219	- 881
Issue: 192479103 - Coherent Inc							
02/06/2013 060006871417	B	150.000	57.1885	5	- 8,583	8,583	
Issue: 16115Q308 - Chart Industries Inc							
02/07/2013 060006871417	B	100.000	66.1834	2	- 6,620	6,620	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/20/2013 060006871406	S	- 145,000.000	.9108		132,063	132,737	- 673
Issue: 38141GRD8 - Goldman Sachs Mtn 3.625% 1/22/23							
02/20/2013 060006871406	S	- 310,000.000	1.0032		310,992	309,487	1,505
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/20/2013 060006871406	B	285,000.000	.9986		- 284,599	284,599	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
02/20/2013 060006871406	B	150,000.000	1.2063		- 180,944	180,944	
Issue: 912796AB5 - U S Treasury Bill 4/25/13							
02/20/2013 060006871415	B	2,010,000.000	.9998		- 2,009,595	2,009,595	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/25/2013 060006871406	S	- 135,000.000	1.0095		136,281	135,060	1,222
Issue: 001084102 - Agco Corp							
02/28/2013 060006871405	B	1,510.000	51.5844	45	- 77,938	77,938	
Issue: 71654QBE1 - Petroleos Mexicanos 5.500% 6/27/44							
02/28/2013 060006871406	S	- 105,000.000	1.0300		108,150	116,329	- 8,179
Issue: 001084102 - Agco Corp							
03/01/2013 060006871405	B	1,750.000	51.0528	53	- 89,395	89,395	
Issue: 001084102 - Agco Corp							
03/04/2013 060006871405	B	1,030.000	50.8124	31	- 52,368	52,368	
Issue: 01F030637 - FNMA Tba 30Yr 3.000% 3/15/43							
03/05/2013 060006871402	S	- 105,000.000	1.0349		108,667	107,996	671
Issue: 01F030645 - FNMA Tba 30Yr 3.000% 4/15/43							
03/05/2013 060006871402	B	105,000.000	1.0325		- 108,413	108,413	
Issue: 001084102 - Agco Corp							
03/05/2013 060006871405	B	1,200.000	52.5637	36	- 63,112	63,112	
Issue: 001084102 - Agco Corp							
03/06/2013 060006871405	B	890.000	52.6387	27	- 46,875	46,875	
Issue: 001084102 - Agco Corp							
03/07/2013 060006871405	B	1,240.000	52.7026	37	- 65,388	65,388	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/07/2013 060006871406	B	135,000.000	1.0006		- 135,084	135,084	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 518439104 - Lauder Estee Cos Inc Cl A							
03/07/2013 060006871408	B	5,366.000	65.9970	161	- 354,301	354,301	
Issue: 001084102 - Agco Corp							
03/08/2013 060006871405	B	125.000	53.2298	3	- 6,656	6,656	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/08/2013 060006871406	B	35,000.000	.9941		- 34,795	34,795	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/08/2013 060006871406	B	60,000.000	.9938		- 59,630	59,630	
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
03/12/2013 060006871406	S	- 80,000.000	1.1752		94,018	92,928	1,089
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/12/2013 060006871406	B	75,000.000	.9091		- 68,180	68,180	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
03/13/2013 060006871406	B	95,000.000	1.2625		- 119,938	119,938	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/13/2013 060006871406	S	- 90,000.000	.9088		81,788	82,305	- 518
Issue: 911312106 - United Parcel Service Inc Cl B							
03/20/2013 060006871405	S	- 2,745.000	84.1288	60	230,873	209,293	21,581
Issue: 744320AM4 - Prudential Fin 5.625% 6/15/43							
03/20/2013 060006871406	B	110,000.000	1.0450		- 114,950	114,950	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/21/2013 060006871406	S	- 355,000.000	.4168		122,065	122,065	

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							
03/21/2013 060006871406	S	- 445,000.000	.4435		197,349	213,716	- 16,368
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
03/21/2013 060006871406	B	355,000.000	.3917		- 139,062	139,062	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
03/21/2013 060006871406	B	450,000.000	.3931		- 176,900	176,900	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
03/25/2013 060006871406	S	- 95,000.000	1.1815		112,243	116,930	- 4,687
Issue: 912796AL3 - U S Treasury Bill 6/13/13							
04/03/2013 060006871415	B	705,000.000	.9999		- 704,928	704,928	
Issue: 57060D108 - Marketaxess Hldgs Inc							
04/03/2013 060006871417	B	900.000	37.2328	16	- 33,525	33,525	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
04/04/2013 060006871406	S	- 80,000.000	1.0925		87,400	83,160	4,240
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
04/04/2013 060006871406	B	80,000.000	1.3625		- 109,000	109,000	
Issue: 693718108 - Paccar Inc							
04/04/2013 060006871409	B	100.000	48.3499	4	- 4,839	4,839	
Issue: 693718108 - Paccar Inc							
04/05/2013 060006871409	B	200.000	47.8487	8	- 9,578	9,578	
Issue: 01F030645 - FNMA Tba 30Yr 3.000% 4/15/43							
04/08/2013 060006871402	S	- 105,000.000	1.0427		109,479	108,422	1,057

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030652 - FNMA Tba 30Yr 3.000% 5/15/43							
04/08/2013 060006871402	B	105,000.000	1.0398		- 109,184	109,184	
Issue: 549764108 - Lufkin Inds Inc							
04/08/2013 060006871417	S	- 4,400.000	87.9835	141	386,987	242,319	144,668
Issue: 37364X109 - Geospace Technologies Corp							
04/09/2013 060006871417	B	425.000	93.6456	13	- 39,812	39,812	
Issue: 37364X109 - Geospace Technologies Corp							
04/10/2013 060006871417	B	375.000	93.6973	11	- 35,148	35,148	
Issue: 37364X109 - Geospace Technologies Corp							
04/11/2013 060006871417	B	300.000	95.0256	9	- 28,517	28,517	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
04/12/2013 060006871406	B	1,390,000.000	.4014		- 557,890	557,890	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
04/12/2013 060006871406	S	- 1,390,000.000	.3908		512,178	512,178	
Issue: 105756BU3 - Fed Republic Brazil 2.625% 1/05/23							
04/15/2013 060006871406	S	- 280,000.000	.9975		279,300	273,802	5,498
Issue: 105756BU3 - Fed Republic Brazil 2.625% 1/05/23							
04/15/2013 060006871406	S	- 360,000.000	1.0000		360,000	352,032	7,968
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/15/2013 060006871406	B	260,000.000	1.0253		- 266,571	266,571	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/15/2013 060006871406	B	340,000.000	1.0253		- 348,593	348,593	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/16/2013 060006871406	S	- 70,000.000	.9667		67,670	65,316	2,354
Issue: 416515BB9 - Hartford Finl Svcs 4.300% 4/15/43							
04/16/2013 060006871406	B	80,000.000	.9935		- 79,480	79,480	
Issue: 00206RBJ0 - At T Inc 4.350% 6/15/45							
04/17/2013 060006871406	B	280,000.000	.9813		- 274,753	274,753	
Issue: 00206RBG6 - AT&T Inc 4.300% 12/15/42							
04/17/2013 060006871406	S	- 280,000.000	.9867		276,287	165,500	110,787
Issue: 29273RAF6 - Energy Transfer 6.625% 10/15/36							
04/23/2013 060006871406	B	270,000.000	1.1896		- 321,187	321,187	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/23/2013 060006871406	B	180,000.000	.9694		- 174,488	174,488	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/23/2013 060006871406	S	- 210,000.000	.9694		203,569	199,885	3,683
Issue: 29273RAT6 - Energy Transfer 5.150% 2/01/43							
04/23/2013 060006871406	S	- 220,000.000	1.0425		229,359	218,533	10,826
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/24/2013 060006871406	S	- 685,000.000	.4134		283,186	283,491	- 305
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/24/2013 060006871406	B	685,000.000	.3978		- 272,493	272,493	
Issue: 428236103 - Hewlett Packard Co							
04/24/2013 060006871409	B	1,000.000	19.7573	40	- 19,797	19,797	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/25/2013 060006871406	B	1,710,000.000	.3948		- 675,125	675,125	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
04/25/2013 060006871406	S	- 1,690,000.000	.4322		700,073	700,073	
Issue: 91324P102 - United Health Group Inc							
04/25/2013 060006871409	B	1,000.000	59.1987	40	- 59,239	59,239	
Issue: 91324P102 - United Health Group Inc							
04/26/2013 060006871409	B	2,500.000	59.6866	100	- 149,317	149,317	
Issue: 91324P102 - United Health Group Inc							
04/29/2013 060006871409	B	1,100.000	60.0620	44	- 66,112	66,112	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/30/2013 060006871406	S	- 230,000.000	.9736		223,927	223,287	640
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/30/2013 060006871406	S	- 585,000.000	1.0300		602,573	592,370	10,202
Issue: 037833AL4 - Apple Inc 3.850% 5/04/43							
04/30/2013 060006871406	B	255,000.000	.9942		- 253,516	253,516	
Issue: 037833AK6 - Apple Inc 2.400% 5/03/23							
04/30/2013 060006871406	B	610,000.000	.9987		- 609,189	609,189	
Issue: 31371LTV1 - F N M A #255364 6.000% 9/01/34							
05/01/2013 060006871402	S	- 27,175.470	1.1150		30,301	27,116	3,185
Issue: 125269100 - Cf Industries Holdings Inc							
05/03/2013 060006871404	B	940.000	184.9006	38	- 173,844	173,844	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030660 - FNMA Tba 30Yr 3.000% 6/15/43							
05/06/2013 060006871402	B	105,000.000	1.0378		- 108,970	108,970	
Issue: 01F030652 - FNMA Tba 30Yr 3.000% 5/15/43							
05/06/2013 060006871402	S	- 105,000.000	1.0405		109,257	109,203	54
Issue: 317485100 - Financial Engines Inc							
05/07/2013 060006871417	S	- 575.000	37.6023	18	21,604	13,265	8,338
Issue: 317485100 - Financial Engines Inc							
05/08/2013 060006871417	S	- 3,750.000	38.9605	116	145,986	86,513	59,473
Issue: 317485100 - Financial Engines Inc							
05/09/2013 060006871417	S	- 1,325.000	39.7583	41	52,639	30,568	22,071
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
05/13/2013 060006871406	S	- 1,870,000.000	1.0214		1,910,103	1,895,228	14,874
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/13/2013 060006871406	B	1,860,000.000	.9950		- 1,850,700	1,850,700	
Issue: 549764108 - Lufkin Inds Inc							
05/14/2013 060006871417	S	- 2,350.000	88.3507	75	207,549	129,420	78,129
Issue: 900123CB4 - Republic Of Turkey 4.875% 4/16/43							
05/17/2013 060006871406	B	435,000.000	1.0388		- 451,856	451,856	
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
05/20/2013 060006871409	B	1,000.000	51.5834	40	- 51,623	51,623	
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
05/21/2013 060006871409	B	400.000	51.4328	16	- 20,589	20,589	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29476L107 - Equity Residential							
05/22/2013 060006871405	B	1,355.000	58.4000	27	- 79,159	79,159	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/31/2013 060006871406	S	- 2,190,000.000	.9622		2,107,191	2,159,754	- 52,563
Issue: 01F030660 - FNMA Tba 30Yr 3.000% 6/15/43							
06/01/2013 060006871402	S	- 105,000.000	1.0378		108,970	108,990	- 20
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/04/2013 060006871406	S	- 180,000.000	.9656		173,813	175,648	- 1,836
Issue: 020002BA8 - Allstate Corp 4.500% 6/15/43							
06/04/2013 060006871406	B	205,000.000	.9956		- 204,094	204,094	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
06/05/2013 060006871406	B	165,000.000	1.1175		- 184,388	184,388	
Issue: 04316A108 - Artisan Partners Asset Manag							
06/05/2013 060006871417	B	1,175.000	46.4911	35	- 54,662	54,662	
Issue: 651639AP1 - Newmont Mining Corp 4.875% 3/15/42							
06/06/2013 060006871406	S	- 135,000.000	.8492		114,639	133,089	- 18,450
Issue: 35671DBA2 - Freepont McMoran C G 5.450% 3/15/43							
06/06/2013 060006871406	B	135,000.000	.9267		- 125,109	125,109	
Issue: 04316A108 - Artisan Partners Asset Manag							
06/06/2013 060006871417	B	875.000	46.9426	26	- 41,101	41,101	
Issue: 04316A108 - Artisan Partners Asset Manag							
06/07/2013 060006871417	B	1,000.000	47.4384	30	- 47,468	47,468	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 101388106 - Bottomline Technologies Del Inc							
06/13/2013 060006871417	S	- 725.000	26.8206	15	19,430	13,762	5,668
Issue: 747316107 - Quaker Chem Corp							
06/14/2013 060006871417	S	- 25.000	64.7290	1	1,618	1,237	381
Issue: 51476K103 - Landauer Inc							
06/14/2013 060006871417	S	- 75.000	50.7898	2	3,808	4,457	- 649
Issue: 101388106 - Bottomline Technologies Del Inc							
06/14/2013 060006871417	S	- 1,475.000	26.3079	30	38,774	28,000	10,774
Issue: 747316107 - Quaker Chem Corp							
06/17/2013 060006871417	S	- 175.000	64.7849	4	11,334	8,657	2,677
Issue: 101388106 - Bottomline Technologies Del Inc							
06/17/2013 060006871417	S	- 700.000	26.2915	14	18,390	13,288	5,102
Issue: 747316107 - Quaker Chem Corp							
06/18/2013 060006871417	S	- 400.000	64.7911	8	25,908	19,786	6,122
Issue: 655844108 - Norfolk Southn Corp							
06/25/2013 060006871405	B	660.000	72.5369	20	- 47,894	47,894	
Issue: 655844108 - Norfolk Southn Corp							
06/26/2013 060006871405	B	2,765.000	73.2681	83	- 202,669	202,669	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
06/26/2013 060006871406	S	- 400,000.000	.9150		366,000	412,018	- 46,018
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
06/26/2013 060006871406	B	400,000.000	1.0900		- 436,000	436,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 655844108 - Norfolk Southn Corp							
06/27/2013 060006871405	B	3,155.000	73.5842	95	- 232,253	232,253	
Issue: 655844108 - Norfolk Southn Corp							
06/28/2013 060006871405	B	2,545.000	73.2367	76	- 186,464	186,464	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/10/2013 060006871406	B	1,275,000.000	.3667		- 467,504	467,504	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/10/2013 060006871406	S	- 55,000.000	.9018		49,597	51,707	- 2,110
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/10/2013 060006871406	S	- 1,285,000.000	.3581		460,094	531,514	- 71,420
Issue: 843646AJ9 - Southern Power Co 5.250% 7/15/43							
07/10/2013 060006871406	B	60,000.000	.9972		- 59,829	59,829	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/11/2013 060006871406	S	- 1,570,000.000	.3622		568,623	649,399	- 80,776
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/11/2013 060006871406	B	1,575,000.000	.3508		- 552,447	552,447	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/12/2013 060006871406	B	170,000.000	.9317		- 158,386	158,386	
Issue: 71656LAQ4 - Petroleos Mexicanos 4.875% 1/18/24							
07/12/2013 060006871406	S	- 175,000.000	.9990		174,825	174,092	733
Issue: 71656LAQ4 - Petroleos Mexicanos 4.875% 1/18/24							
07/12/2013 060006871406	S	- 100,000.000	.9985		99,850	99,481	369

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
07/12/2013 060006871406	B	35,000.000	1.0290		- 36,015	36,015	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
07/12/2013 060006871406	B	95,000.000	1.0285		- 97,708	97,708	
Issue: 53635B107 - Liquidity Services Inc							
07/12/2013 060006871417	B	1,950.000	33.7984	59	- 65,965	65,965	
Issue: 271014TU6 - East Bay Ca Muni 5.874% 6/01/40							
07/15/2013 060006871406	B	105,000.000	1.1595		- 121,743	121,743	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/15/2013 060006871406	S	- 100,000.000	.9081		90,813	93,663	- 2,851
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
07/16/2013 060006871406	S	- 535,000.000	.3402		182,028	217,491	- 35,463
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
07/16/2013 060006871406	B	540,000.000	.3294		- 177,871	177,871	
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
07/18/2013 060006871406	S	- 680,000.000	.4893		311,564	311,564	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
07/18/2013 060006871406	B	670,000.000	.4549		- 304,763	304,763	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
07/19/2013 060006871406	S	- 705,000.000	.3398		239,552	286,601	- 47,049
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
07/19/2013 060006871406	B	710,000.000	.3260		- 231,432	231,432	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
07/22/2013 060006871406	B	710,000.000	.4102		- 291,263	291,263	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
07/22/2013 060006871406	S	- 710,000.000	.3930		279,058	309,265	- 30,206
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
07/26/2013 060006871406	S	- 1,055,000.000	.3231		340,860	360,088	- 19,228
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
07/26/2013 060006871406	B	1,055,000.000	.3200		- 337,575	337,575	
Issue: 025537101 - American Electric Power							
07/30/2013 060006871405	S	- 2,580.000	46.7534	80	120,544	99,788	20,756
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
07/31/2013 060006871402	B	25,000.000	.8514		- 21,284	21,284	
Issue: 025537101 - American Electric Power							
07/31/2013 060006871405	S	- 1,485.000	46.0593	46	68,352	57,436	10,916
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/31/2013 060006871406	B	1,835,000.000	.3487		- 639,938	639,938	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
07/31/2013 060006871406	B	145,000.000	1.0540		- 152,830	152,830	
Issue: 02665T306 - American Homes 4 Rent A							
08/01/2013 060006871405	B	21,420.000	16.0000		- 342,720	342,720	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
08/05/2013 060006871406	S	- 705,000.000	.3300		232,657	290,535	- 57,878

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/05/2013 060006871406	B	695,000.000	.3580		- 248,831	248,831	
Issue: 46629YAD1 - Jp Morgan Chase 5.431% 6/12/47							
08/06/2013 060006871402	B	50,067.650	1.1104		- 55,593	55,593	
Issue: 500255AS3 - Kohls Corporation 3.250% 2/01/23							
08/08/2013 060006871406	S	- 215,000.000	.9309		200,137	203,594	- 3,457
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/08/2013 060006871406	B	100,000.000	.9039		- 90,391	90,391	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
08/08/2013 060006871406	B	200,000.000	.9288		- 185,750	185,750	
Issue: 695114CL0 - Pacificorp 6.000% 1/15/39							
08/08/2013 060006871406	S	- 100,000.000	1.2154		121,538	137,655	- 16,117
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
08/12/2013 060006871406	S	- 245,000.000	1.2033		294,816	316,281	- 21,465
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/12/2013 060006871406	B	205,000.000	.8531		- 174,891	174,891	
Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37							
08/13/2013 060006871406	S	- 165,000.000	1.0591		174,752	177,060	- 2,308
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/13/2013 060006871406	B	140,000.000	.8389		- 117,447	117,447	
Issue: 55616XAF4 - MacYs Retail Hldgs 3.875% 1/15/22							
08/15/2013 060006871402	S	- 5,000.000	.9943		4,972	5,124	- 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: 02665T306 - American Homes 4 Rent A							
08/15/2013 060006871405	B	225.000	16.0032	5	- 3,605	3,605	
Issue: G5480U120 - Liberty Global Plc Series C							
08/20/2013 060006871405	B	295.000	71.9701	6	- 21,237	21,237	
Issue: 02665T306 - American Homes 4 Rent A							
08/20/2013 060006871405	B	340.000	15.9998	7	- 5,447	5,447	
Issue: G5480U120 - Liberty Global Plc Series C							
08/21/2013 060006871405	B	465.000	72.2651	14	- 33,617	33,617	
Issue: 460690100 - Interpublic Group Cos Inc							
08/21/2013 060006871409	S	- 300.000	15.9460	12	4,772	3,071	1,701
Issue: G5480U120 - Liberty Global Plc Series C							
08/22/2013 060006871405	B	1,320.000	72.2773	40	- 95,446	95,446	
Issue: 460690100 - Interpublic Group Cos Inc							
08/22/2013 060006871409	S	- 700.000	15.9917	28	11,166	7,165	4,001
Issue: G5480U120 - Liberty Global Plc Series C							
08/23/2013 060006871405	B	355.000	72.3169	11	- 25,683	25,683	
Issue: 02665T306 - American Homes 4 Rent A							
08/23/2013 060006871405	B	1,505.000	15.9967	60	- 24,135	24,135	
Issue: 460690100 - Interpublic Group Cos Inc							
08/23/2013 060006871409	S	- 300.000	15.9976	12	4,787	3,071	1,716
Issue: 02665T306 - American Homes 4 Rent A							
08/26/2013 060006871405	B	430.000	15.9561	13	- 6,874	6,874	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02665T306 - American Homes 4 Rent A							
08/27/2013 060006871405	B	3,575.000	15.9986	107	- 57,302	57,302	
Issue: 02665T306 - American Homes 4 Rent A							
08/28/2013 060006871405	B	290.000	15.9305	9	- 4,629	4,629	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/28/2013 060006871406	B	230,000.000	.8381		- 192,760	192,760	
Issue: 02665T306 - American Homes 4 Rent A							
08/29/2013 060006871405	B	765.000	15.9111	23	- 12,195	12,195	
Issue: 02665T306 - American Homes 4 Rent A							
08/30/2013 060006871405	B	75.000	15.9204	2	- 1,196	1,196	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/30/2013 060006871406	B	140,000.000	.8518		- 119,252	119,252	
Issue: 548661107 - Lowes Co Inc							
08/30/2013 060006871409	S	- 3,100.000	45.9260	126	142,244	99,470	42,774
Issue: 02665T306 - American Homes 4 Rent A							
09/03/2013 060006871405	B	505.000	15.9520	15	- 8,071	8,071	
Issue: 548661107 - Lowes Co Inc							
09/03/2013 060006871409	S	- 1,500.000	45.9304	61	68,834	48,131	20,704
Issue: 02665T306 - American Homes 4 Rent A							
09/04/2013 060006871405	B	120.000	15.9913	2	- 1,921	1,921	
Issue: 02665T306 - American Homes 4 Rent A							
09/05/2013 060006871405	B	360.000	15.9696	11	- 5,760	5,760	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
09/06/2013 060006871406	B	110,000.000	1.1064		- 121,707	121,707	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/06/2013 060006871406	S	- 100,000.000	.8261		82,609	84,047	- 1,438
Issue: 36192KAT4 - Gs Mortgage Sec Corp 3.377% 5/10/45							
09/10/2013 060006871402	S	- 13,534.000	.9742		13,185	13,805	- 619
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/12/2013 060006871406	S	- 350,000.000	.3196		111,846	144,237	- 32,391
Issue: 912795Z87 - U S Treasury Bill 10/17/13							
09/12/2013 060006871406	S	- 265,000.000	.0000		264,980	264,980	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/12/2013 060006871406	B	345,000.000	.3435		- 118,511	118,511	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/12/2013 060006871406	B	340,000.000	.8264		- 280,978	280,978	
Issue: 695114CL0 - Pacificorp 6.000% 1/15/39							
09/12/2013 060006871406	S	- 330,000.000	1.1694		385,886	454,262	- 68,376
Issue: 36192KAT4 - Gs Mortgage Sec Corp 3.377% 5/10/45							
09/16/2013 060006871402	S	- 29,038.000	.9841		28,577	29,618	- 1,041
Issue: 219350105 - Corning Inc							
09/17/2013 060006871409	B	1,000.000	14.5900	40	- 14,630	14,630	
Issue: 219350105 - Corning Inc							
09/18/2013 060006871409	B	1,000.000	14.8718	40	- 14,912	14,912	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 925369AA8 - Vesey Street Inv 4.404% 9/01/16							
09/20/2013 060006871402	S	- 6,000.000	1.0717		6,430	6,008	423
Issue: 06849UAD7 - Barrick Australia 5.950% 10/15/39							
09/20/2013 060006871406	S	- 155,000.000	.8488		131,561	147,004	- 15,443
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/20/2013 060006871406	B	100,000.000	.8364		- 83,641	83,641	
Issue: 912796BM0 - U S Treasury Bill 11/29/13							
09/24/2013 060006871415	S	- 450,000.000	.0000		449,989	449,989	
Issue: 983024AN0 - Wyeth 5.950% 4/01/37							
09/25/2013 060006871406	S	- 180,000.000	1.1839		213,095	197,051	16,043
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/25/2013 060006871406	S	- 700,000.000	.3215		225,064	231,479	- 6,415
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/25/2013 060006871406	S	- 90,000.000	.3215		28,937	29,762	- 825
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/25/2013 060006871406	B	700,000.000	.3180		- 222,565	222,565	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/25/2013 060006871406	B	90,000.000	.3180		- 28,616	28,616	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	B	180,000.000	.8547		- 153,844	153,844	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
09/26/2013 060006871406	S	- 695,000.000	.3254		226,132	277,527	- 51,395

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/26/2013 060006871406	B	700,000.000	.3145		- 220,178	220,178	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/30/2013 060006871406	S	- 680,000.000	.8496		577,761	572,509	5,252
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
10/02/2013 060006871406	S	- 350,000.000	.8934		312,703	317,295	- 4,592
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
10/02/2013 060006871406	B	670,000.000	.9898		- 663,143	663,143	
Issue: 73754Y100 - Potbelly Corp							
10/03/2013 060006871403	B	1,500.000	14.0000		- 21,000	21,000	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/03/2013 060006871406	B	580,000.000	.3268		- 189,532	189,532	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/03/2013 060006871406	S	- 580,000.000	.3308		191,864	239,022	- 47,158
Issue: 00206RAD4 - Att Inc 6.500% 9/01/37							
10/03/2013 060006871406	B	450,000.000	1.1122		- 500,486	500,486	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/03/2013 060006871406	B	700,000.000	.3132		- 219,205	219,205	
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
10/03/2013 060006871406	S	- 487,000.000	.8407		409,401	287,853	121,549
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
10/03/2013 060006871406	S	- 675,000.000	.3766		254,225	284,603	- 30,378

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 587118100 - Mens Wearhouse Inc							
10/09/2013 060006871417	S	- 7,225.000	45.1109	222	325,704	213,157	112,547
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/10/2013 060006871406	B	590,000.000	.3245		- 191,426	191,426	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/10/2013 060006871406	S	- 580,000.000	.3496		193,299	193,299	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/16/2013 060006871406	B	305,000.000	.3240		- 98,826	98,826	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/16/2013 060006871406	B	605,000.000	.3374		- 204,145	204,145	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/16/2013 060006871406	S	- 910,000.000	.3331		303,076	333,918	- 30,842
Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38							
10/17/2013 060006871406	B	80,000.000	1.1017		- 88,138	88,138	
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
10/17/2013 060006871406	S	- 75,000.000	1.0153		76,148	74,605	1,543
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/18/2013 060006871406	B	1,905,000.000	.3778		- 719,633	719,633	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/18/2013 060006871406	B	755,000.000	.3752		- 283,291	283,291	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/18/2013 060006871406	B	755,000.000	.3721		- 280,905	280,905	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
10/18/2013 060006871406	B	845,000.000	.3230		- 272,960	272,960	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/18/2013 060006871406	S	- 755,000.000	.3640		251,622	251,622	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/18/2013 060006871406	S	- 760,000.000	.3626		253,288	253,288	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
10/18/2013 060006871406	S	- 1,920,000.000	.3603		691,757	773,327	- 81,571
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/18/2013 060006871406	S	- 825,000.000	.3480		287,084	302,728	- 15,644
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/21/2013 060006871406	B	360,000.000	.3404		- 122,555	122,555	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/21/2013 060006871406	S	- 375,000.000	.3290		123,386	149,745	- 26,358
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
10/21/2013 060006871406	B	375,000.000	.3249		- 121,845	121,845	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/21/2013 060006871406	S	- 360,000.000	.3452		124,283	132,099	- 7,817
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/22/2013 060006871406	S	- 365,000.000	.3331		121,563	145,751	- 24,188
Issue: 594918AR5 - Microsoft Corp 3.500% 11/15/42							
10/22/2013 060006871406	B	585,000.000	.8267		- 483,637	483,637	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
10/22/2013 060006871406	B	365,000.000	.3252		- 118,702	118,702	
Issue: 594918AU8 - Microsoft Corp 3.750% 5/01/43							
10/22/2013 060006871406	S	- 585,000.000	.8657		506,411	537,490	- 31,079
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
10/22/2013 060006871406	S	- 350,000.000	.8451		295,792	313,339	- 17,547
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
10/22/2013 060006871406	B	350,000.000	.9827		- 343,952	343,952	
Issue: 76720AAF3 - Rio Tinto Fin USA 2.875% 8/21/22							
10/23/2013 060006871402	B	6,000.000	.9455		- 5,673	5,673	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/23/2013 060006871406	B	465,000.000	.3406		- 158,398	158,398	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/23/2013 060006871406	S	- 465,000.000	.3369		156,635	185,683	- 29,048
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
10/23/2013 060006871406	B	190,000.000	1.0008		- 190,148	190,148	
Issue: 615369AC9 - Moodys Corporation 4.875% 2/15/24							
10/23/2013 060006871406	S	- 205,000.000	1.0162		208,317	203,834	4,483
Issue: 76720AAF3 - Rio Tinto Fin USA 2.875% 8/21/22							
10/24/2013 060006871402	B	4,000.000	.9446		- 3,779	3,779	
Issue: 00184AAG0 - Aol Time Warner 7.700% 5/01/32							
10/24/2013 060006871406	S	- 155,000.000	1.2786		198,183	187,596	10,587

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/24/2013 060006871406	B	775,000.000	.3223		- 249,759	249,759	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/24/2013 060006871406	B	135,000.000	.8613		- 116,269	116,269	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
10/24/2013 060006871406	S	- 755,000.000	.3589		270,932	276,665	- 5,734
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/25/2013 060006871406	B	780,000.000	.3461		- 269,919	269,919	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/25/2013 060006871406	B	750,000.000	.3717		- 278,753	278,753	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
10/25/2013 060006871406	S	- 755,000.000	.3630		274,042	304,095	- 30,053
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/25/2013 060006871406	S	- 775,000.000	.3509		271,932	284,381	- 12,449
Issue: 502161102 - Lsi Corporation							
10/28/2013 060006871405	B	7,000.000	7.8697	210	- 55,298	55,298	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/28/2013 060006871406	B	725,000.000	.3386		- 245,471	245,471	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/28/2013 060006871406	S	- 725,000.000	.3348		242,694	289,506	- 46,813
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/28/2013 060006871406	B	785,000.000	.3235		- 253,940	253,940	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/28/2013 060006871406	S	- 630,000.000	.8602		541,898	541,817	82
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
10/28/2013 060006871406	S	- 755,000.000	.4013		303,012	350,440	- 47,428
Issue: 02209SAR4 - Altria Group Inc 5.375% 1/31/44							
10/28/2013 060006871406	B	700,000.000	.9957		- 697,018	697,018	
Issue: 76720AAC0 - Rio Tinto Fin USA 3.500% 3/22/22							
10/29/2013 060006871402	B	2,000.000	.9916		- 1,983	1,983	
Issue: 76720AAF3 - Rio Tinto Fin USA 2.875% 8/21/22							
10/30/2013 060006871402	B	2,000.000	.9400		- 1,880	1,880	
Issue: 76720AAF3 - Rio Tinto Fin USA 2.875% 8/21/22							
10/30/2013 060006871402	B	3,000.000	.9410		- 2,823	2,823	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
10/30/2013 060006871406	B	200,000.000	.9425		- 188,500	188,500	
Issue: 637432MS1 - National Rural Util 4.023% 11/01/32							
10/30/2013 060006871406	S	- 250,000.000	.9647		241,168	298,189	- 57,022
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/30/2013 060006871406	B	195,000.000	.8603		- 167,761	167,761	
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
10/30/2013 060006871406	S	- 180,000.000	1.2950		233,100	223,541	9,559
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
10/31/2013 060006871406	S	- 230,000.000	1.0890		250,470	236,284	14,186

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/31/2013 060006871406	B	190,000.000	.8559		- 162,628	162,628	
Issue: 958102105 - Western Digital Corp							
11/01/2013 060006871405	B	3,690.000	67.0000		- 247,230	247,230	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
11/01/2013 060006871406	B	255,000.000	.3387		- 86,376	86,376	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
11/01/2013 060006871406	B	500,000.000	.3681		- 184,070	184,070	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/01/2013 060006871406	B	375,000.000	.3667		- 137,528	137,528	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/01/2013 060006871406	S	- 755,000.000	.3625		251,622	251,622	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/01/2013 060006871406	S	- 755,000.000	.3601		251,622	251,622	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/01/2013 060006871406	B	375,000.000	.3578		- 134,183	134,183	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/04/2013 060006871406	S	- 1,200,000.000	.3655		438,552	458,365	- 19,813
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
11/04/2013 060006871406	B	1,195,000.000	.3941		- 470,961	470,961	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
11/04/2013 060006871406	B	35,000.000	1.1845		- 41,458	41,458	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
11/05/2013 060006871406	S	- 755,000.000	.3300		249,150	304,922	- 55,772
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
11/05/2013 060006871406	B	300,000.000	.3708		- 111,249	111,249	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/05/2013 060006871406	B	370,000.000	.3596		- 133,063	133,063	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/05/2013 060006871406	S	- 755,000.000	.3581		251,622	251,622	
Issue: 59562VAR8 - Midamerican Energy 6.500% 9/15/37							
11/05/2013 060006871406	S	- 150,000.000	1.1646		174,692	198,867	- 24,176
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
11/05/2013 060006871406	S	- 1,315,000.000	.8977		1,180,521	1,192,122	- 11,601
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
11/05/2013 060006871406	S	- 2,750,000.000	.3112		855,773	887,735	- 31,962
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/05/2013 060006871406	B	1,360,000.000	.8503		- 1,156,376	1,156,376	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/05/2013 060006871406	B	145,000.000	.8370		- 121,370	121,370	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
11/05/2013 060006871406	B	455,000.000	.3497		- 159,127	159,127	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/05/2013 060006871406	B	2,760,000.000	.3049		- 841,441	841,441	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/05/2013 060006871406	B	385,000.000	.3044		- 117,209	117,209	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/06/2013 060006871406	S	- 280,000.000	.3148		88,150	99,874	- 11,724
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/06/2013 060006871406	B	285,000.000	.3007		- 85,688	85,688	
Issue: G5480U120 - Liberty Global Plc Series C							
11/13/2013 060006871405	B	305.000	75.5932	9	- 23,065	23,065	
Issue: G5480U120 - Liberty Global Plc Series C							
11/14/2013 060006871405	B	835.000	76.1589	25	- 63,618	63,618	
Issue: G5480U120 - Liberty Global Plc Series C							
11/15/2013 060006871405	B	710.000	76.3723	21	- 54,246	54,246	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
11/18/2013 060006871406	S	- 1,255,000.000	.3239		406,545	506,858	- 100,313
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
11/18/2013 060006871406	B	1,285,000.000	.3010		- 386,785	386,785	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/19/2013 060006871406	S	- 1,310,000.000	.3507		436,589	436,589	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/19/2013 060006871406	B	760,000.000	.3010		- 228,760	228,760	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/19/2013 060006871406	B	1,365,000.000	.2994		- 408,736	408,736	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/19/2013 060006871406	S	- 760,000.000	.2979		224,071	224,071	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
11/21/2013 060006871406	S	- 1,530,000.000	.2995		458,296	501,962	- 43,666
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/21/2013 060006871406	B	1,545,000.000	.2893		- 446,999	446,999	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/22/2013 060006871406	B	310,000.000	.3501		- 108,525	108,525	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/22/2013 060006871406	S	- 545,000.000	.3459		181,634	181,634	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/22/2013 060006871406	S	- 310,000.000	.3458		103,315	103,315	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/22/2013 060006871406	B	570,000.000	.2912		- 165,973	165,973	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
11/25/2013 060006871406	S	- 765,000.000	.3265		249,742	266,392	- 16,650
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
11/25/2013 060006871406	B	250,000.000	.3596		- 89,898	89,898	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/25/2013 060006871406	B	520,000.000	.3099		- 161,122	161,122	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
11/25/2013 060006871406	S	- 770,000.000	.3068		236,259	252,621	- 16,362

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							
11/25/2013 060006871406	S	- 50,000.000	1.1121		55,603	51,366	4,237
Issue: 38143VAA7 - Goldman Sachs Cap I 6.345% 2/15/34							
11/25/2013 060006871406	B	60,000.000	1.0258		- 61,547	61,547	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/25/2013 060006871406	B	780,000.000	.2962		- 231,036	231,036	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
11/26/2013 060006871406	S	- 160,000.000	1.1123		177,971	164,372	13,600
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
11/26/2013 060006871406	S	- 1,145,000.000	.3034		344,764	344,764	
Issue: 38143VAA7 - Goldman Sachs Cap I 6.345% 2/15/34							
11/26/2013 060006871406	B	190,000.000	1.0261		- 194,959	194,959	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/26/2013 060006871406	B	70,000.000	.9684		- 67,785	67,785	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/26/2013 060006871406	B	1,150,000.000	.2999		- 344,897	344,897	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/29/2013 060006871406	S	- 740,000.000	.8295		613,853	619,974	- 6,121
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
12/02/2013 060006871406	S	- 2,840,000.000	.3258		925,187	988,957	- 63,770
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
12/02/2013 060006871406	B	2,855,000.000	.3212		- 916,969	916,969	

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							
12/03/2013 060006871409	S	- 4,200.000	27.5091	128	115,410	115,471	- 60
Issue: 292554102 - Encore Capital Group Inc							
12/03/2013 060006871417	B	375.000	47.6698	8	- 17,884	17,884	
Issue: 594918AD6 - Microsoft Corp 5.200% 6/01/39							
12/04/2013 060006871406	S	- 140,000.000	1.0383		145,366	148,526	- 3,160
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/04/2013 060006871406	B	125,000.000	.9511		- 118,887	118,887	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
12/06/2013 060006871406	S	- 495,000.000	.3909		193,481	194,168	- 688
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
12/06/2013 060006871406	B	500,000.000	.3561		- 178,055	178,055	
Issue: 912796CA5 - U S Treasury Bill 2/27/14							
12/06/2013 060006871415	B	5,000,000.000	.9999		- 4,999,583	4,999,583	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/09/2013 060006871406	B	575,000.000	.3539		- 203,498	203,498	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/09/2013 060006871406	S	- 575,000.000	.3460		191,632	191,632	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/11/2013 060006871406	B	760,000.000	.3605		- 273,995	273,995	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/11/2013 060006871406	S	- 770,000.000	.3436		264,534	309,514	- 44,981

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38143VAA7 - Goldman Sachs Cap I 6.345% 2/15/34							
12/12/2013 060006871406	B	55,000.000	1.0165		- 55,908	55,908	
Issue: 76720AAC0 - Rio Tinto Fin USA 3.500% 3/22/22							
12/13/2013 060006871402	B	3,000.000	.9821		- 2,946	2,946	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
12/13/2013 060006871406	S	- 385,000.000	.3255		125,310	134,066	- 8,757
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
12/13/2013 060006871406	B	385,000.000	.3208		- 123,493	123,493	
Issue: 83416B109 - Solarwinds Inc							
12/16/2013 060006871417	B	3,675.000	34.9483	74	- 128,509	128,509	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
12/17/2013 060006871406	S	- 1,275,000.000	.3062		390,380	449,621	- 59,242
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/17/2013 060006871406	B	1,295,000.000	.2886		- 373,776	373,776	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
12/18/2013 060006871406	B	210,000.000	1.0735		- 225,435	225,435	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
12/19/2013 060006871406	B	185,000.000	1.0700		- 197,950	197,950	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/30/2013 060006871406	B	385,000.000	.3460		- 133,206	133,206	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/30/2013 060006871406	S	- 385,000.000	.3417		131,551	152,681	- 21,131

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
12/30/2013 060006871406	S	- 320,000.000	.2930		93,754	94,473	- 720
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/30/2013 060006871406	B	320,000.000	.2898		- 92,730	92,730	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/31/2013 060006871406	B	565,000.000	.3511		- 198,372	198,372	
Total For Goldman, Sachs & Co.				**3,432**	**85,253,429**	**86,002,906**	**- 749,490**
Broker: J.P. Morgan Securities LLC							
Issue: 01F060618 - FNMA Tba 30Yr 6.000% 1/15/43							
01/01/2013 060006871402	B	10,000.000	1.0954		- 10,954	10,954	
Issue: 01F060626 - FNMA Pl Tba 6.000% 2/01/36							
01/02/2013 060006871402	B	10,000.000	1.0925		- 10,925	10,925	
Issue: 01F060618 - FNMA Tba 30Yr 6.000% 1/15/43							
01/02/2013 060006871402	S	- 10,000.000	1.0920		10,920	10,954	- 34
Issue: 82967N108 - Sirius Xm Radio Inc							
01/02/2013 060006871405	S	- 13,255.000	3.0135	359	39,585	25,472	14,113
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/03/2013 060006871406	S	- 120,000.000	.9754		117,052	117,257	- 205
Issue: 03027XAB6 - American Tower Corp 3.500% 1/31/23							
01/03/2013 060006871406	B	125,000.000	.9919		- 123,981	123,981	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 44919P508 - Iac Interactivecorp							
01/07/2013 060006871405	B	1,835.000	45.7902	13	- 84,038	84,038	
Issue: 806857108 - Schlumberger Ltd							
01/08/2013 060006871405	B	3,220.000	72.1652	87	- 232,459	232,459	
Issue: 231021106 - Cummins Inc							
01/08/2013 060006871409	S	- 300.000	111.4901	13	33,434	25,866	7,568
Issue: 89151E109 - Total S A A D R							
01/08/2013 060006871409	B	300.000	51.4860	12	- 15,489	15,489	
Issue: 780259107 - Royal Dutch Shell A D R							
01/08/2013 060006871409	B	400.000	70.7655	16	- 28,322	28,322	
Issue: 216648402 - Cooper Cos Inc							
01/09/2013 060006871404	B	2,100.000	96.5138	84	- 202,763	202,763	
Issue: 067901AH1 - Barrick Gold Corp 5.250% 4/01/42							
01/11/2013 060006871406	S	- 435,000.000	1.0875		473,058	434,217	38,841
Issue: 06849RAG7 - Barrick Na Finance 5.700% 5/30/41							
01/11/2013 060006871406	B	435,000.000	1.1410		- 496,335	496,335	
Issue: 717081103 - Pfizer Inc							
01/11/2013 060006871409	S	- 8,200.000	26.5841	251	217,739	148,126	69,613
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/14/2013 060006871406	B	660,000.000	.3973		- 262,231	262,231	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/14/2013 060006871406	S	- 650,000.000	.4582		297,843	313,177	- 15,334

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 500255104 - Kohls Corp							
01/15/2013 060006871405	S	- 1,240.000	42.7522	10	53,003	63,268	- 10,265
Issue: 46625HJE1 - Jpmorgan Chase Co 3.250% 9/23/22							
01/16/2013 060006871406	S	- 270,000.000	1.0148		273,988	268,568	5,420
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/16/2013 060006871406	B	255,000.000	.9823		- 250,498	250,498	
Issue: 124857202 - Cbs Corp Class B Non Voting							
01/17/2013 060006871405	S	- 3,455.000	41.2676	96	142,483	75,083	67,400
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/17/2013 060006871406	S	- 330,000.000	.9777		322,652	323,214	- 561
Issue: 46625HJH4 - Jpmorgan Chase & Co 3.200% 1/25/23							
01/17/2013 060006871406	B	345,000.000	.9999		- 344,972	344,972	
Issue: 124857202 - Cbs Corp Class B Non Voting							
01/18/2013 060006871405	S	- 2,375.000	40.3896	66	95,859	51,613	44,246
Issue: 03524A108 - Anheuser Busch Inbev Nv A D R							
01/24/2013 060006871405	S	- 495.000	90.3286	14	44,698	25,529	19,169
Issue: 92553P201 - Viacom Inc Class B							
01/24/2013 060006871405	S	- 990.000	58.6021	8	58,008	30,386	27,621
Issue: 67066G104 - Nvidia Corp							
01/25/2013 060006871405	B	4,370.000	12.3959	118	- 54,288	54,288	
Issue: 03524A108 - Anheuser Busch Inbev Nv A D R							
01/25/2013 060006871405	S	- 2,225.000	91.5624	94	203,633	114,753	88,880

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 67066G104 - Nvidia Corp							
01/28/2013 060006871405	B	2,945.000	12.6345	21	- 37,229	37,229	
Issue: 03524A108 - Anheuser Busch Inbev Nv A D R							
01/28/2013 060006871405	S	- 1,970.000	91.9522	83	181,063	101,601	79,462
Issue: 59156RBD9 - Metlife Inc 4.125% 8/13/42							
01/29/2013 060006871406	S	- 215,000.000	.9546		205,241	215,014	- 9,773
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/29/2013 060006871406	B	190,000.000	.9197		- 174,741	174,741	
Issue: 01F060626 - FNMA Pl Tba 6.000% 2/01/36							
02/04/2013 060006871402	S	- 10,000.000	1.0913		10,913	10,925	- 12
Issue: 01F060634 - FNMA Pl Tba 6.000% 3/01/35							
02/04/2013 060006871402	B	10,000.000	1.0919		- 10,919	10,919	
Issue: 285512109 - Electronic Arts Inc							
02/05/2013 060006871405	S	- 4,535.000	16.9534	124	76,759	69,217	7,542
Issue: 780259107 - Royal Dutch Shell A D R							
02/06/2013 060006871409	B	800.000	70.4203	32	- 56,368	56,368	
Issue: 780259107 - Royal Dutch Shell A D R							
02/07/2013 060006871409	B	100.000	69.6997	4	- 6,974	6,974	
Issue: 316773100 - Fifth Third Bancorp							
02/11/2013 060006871405	B	4,570.000	16.4638	123	- 75,363	75,363	
Issue: 87938WAC7 - Telefonica Emisiones 7.045% 6/20/36							
02/12/2013 060006871406	S	- 40,000.000	1.0655		42,621	45,030	- 2,409

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/12/2013 060006871406	B	30,000.000	.9191		- 27,572	27,572	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/14/2013 060006871406	S	- 205,000.000	.3721		76,270	84,728	- 8,458
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
02/14/2013 060006871406	B	205,000.000	.3679		- 75,415	75,415	
Issue: 406216101 - Halliburton Co							
02/15/2013 060006871405	B	385.000	42.5775	10	- 16,403	16,403	
Issue: 89151E109 - Total S A A D R							
02/15/2013 060006871409	B	1,700.000	49.9786	51	- 85,185	85,185	
Issue: 780259107 - Royal Dutch Shell A D R							
02/15/2013 060006871409	B	400.000	67.0214	12	- 26,821	26,821	
Issue: 59156R108 - Metlife Inc							
02/19/2013 060006871405	S	- 2,425.000	36.9013	67	89,418	93,580	- 4,162
Issue: 124857202 - Cbs Corp Class B Non Voting							
02/19/2013 060006871405	S	- 905.000	44.8474	7	40,580	19,667	20,913
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
02/19/2013 060006871406	S	- 230,000.000	.9863		226,849	229,568	- 2,719
Issue: 46625HJH4 - Jpmorgan Chase & Co 3.200% 1/25/23							
02/19/2013 060006871406	S	- 125,000.000	.9949		124,366	125,081	- 715
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/19/2013 060006871406	B	215,000.000	.9975		- 214,463	214,463	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/19/2013 060006871406	B	115,000.000	.9973		- 114,695	114,695	
Issue: 38141G104 - Goldman Sachs Group Inc							
02/21/2013 060006871405	S	- 2,185.000	151.4522	23	330,900	271,656	59,244
Issue: 74834LAQ3 - Quest Diagnostic 5.750% 1/30/40							
02/21/2013 060006871406	S	- 55,000.000	1.0692		58,805	59,990	- 1,184
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/21/2013 060006871406	B	45,000.000	.9203		- 41,414	41,414	
Issue: 92976WBJ4 - Wachovia Corp Mtn 5.500% 5/01/13							
02/25/2013 060006871402	S	- 25,000.000	1.0087		25,218	24,944	274
Issue: 14040H105 - Capital One Financial Corp							
02/26/2013 060006871409	B	2,900.000	51.0861	116	- 148,266	148,266	
Issue: 530555309 - Liberty Global Inc Ser C							
02/28/2013 060006871405	B	1,040.000	63.7752	31	- 66,357	66,357	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/28/2013 060006871406	S	- 130,000.000	.9308		121,007	120,904	103
Issue: 35671DBA2 - Freepont McMoran C G 5.450% 3/15/43							
02/28/2013 060006871406	B	165,000.000	.9954		- 164,248	164,248	
Issue: 530555309 - Liberty Global Inc Ser C							
03/01/2013 060006871405	B	770.000	63.9052	23	- 49,230	49,230	
Issue: 01F060634 - FNMA Pl Tba 6.000% 3/01/35							
03/04/2013 060006871402	S	- 10,000.000	1.0956		10,956	10,919	37

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F060642 - FNMA Pl Tba 6.000% 4/01/35							
03/04/2013 060006871402	B	10,000.000	1.0958		- 10,958	10,958	
Issue: 461202103 - Intuit Inc							
03/04/2013 060006871404	S	- 4,160.000	65.5506	173	272,518	246,974	25,544
Issue: 530555309 - Liberty Global Inc Ser C							
03/04/2013 060006871405	B	475.000	64.5111	10	- 30,652	30,652	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/04/2013 060006871406	S	- 525,000.000	.9314		488,988	488,267	722
Issue: 842400FW8 - Southern Cal Edison 3.900% 3/15/43							
03/04/2013 060006871406	B	555,000.000	.9940		- 551,687	551,687	
Issue: 530555309 - Liberty Global Inc Ser C							
03/05/2013 060006871405	B	1,160.000	65.5808	35	- 76,109	76,109	
Issue: 075896100 - Bed Bath & Beyond Inc							
03/06/2013 060006871405	B	1,245.000	58.8073	34	- 73,249	73,249	
Issue: 124857AJ2 - Cbs Corp 4.850% 7/01/42							
03/06/2013 060006871406	S	- 230,000.000	.9743		224,084	224,875	- 791
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/06/2013 060006871406	B	190,000.000	.9200		- 174,800	174,800	
Issue: 79546E104 - Sally Beauty Company							
03/07/2013 060006871408	S	- 14,973.000	29.4177	459	440,012	374,884	65,128
Issue: 219350105 - Corning Inc							
03/08/2013 060006871409	B	3,900.000	12.7319	39	- 49,693	49,693	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00130H105 - A E S Corp							
03/11/2013 060006871405	B	380.000	12.4942	3	- 4,750	4,750	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/11/2013 060006871406	S	- 350,000.000	.9008		315,273	323,816	- 8,542
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/11/2013 060006871406	S	- 130,000.000	.9034		117,447	120,274	- 2,827
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
03/11/2013 060006871406	B	390,000.000	.9962		- 388,514	388,514	
Issue: 92553PAQ5 - Viacom Inc 4.875% 6/15/43							
03/11/2013 060006871406	B	150,000.000	.9947		- 149,211	149,211	
Issue: 00130H105 - A E S Corp							
03/12/2013 060006871405	B	3,335.000	12.5447	90	- 41,927	41,927	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/12/2013 060006871406	S	- 435,000.000	.9081		395,034	399,413	- 4,379
Issue: 907818DP0 - Union Pacific Corp 4.250% 4/15/43							
03/12/2013 060006871406	B	470,000.000	.9861		- 463,458	463,458	
Issue: 89151E109 - Total S A A D R							
03/15/2013 060006871409	B	900.000	50.5264	36	- 45,601	45,601	
Issue: 89151E109 - Total S A A D R							
03/18/2013 060006871409	B	2,300.000	49.5258	92	- 114,229	114,229	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/19/2013 060006871406	S	- 225,000.000	.9247		208,063	206,094	1,969

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 585055AY2 - Medtronic Inc 4.000% 4/01/43							
03/19/2013 060006871406	B	240,000.000	.9794		- 235,063	235,063	
Issue: 406216101 - Halliburton Co							
03/19/2013 060006871408	B	8,707.000	39.5491	261	- 344,615	344,615	
Issue: 060505104 - Bank Of America Corp							
03/20/2013 060006871405	B	21,955.000	12.8525	373	- 282,550	282,550	
Issue: 89151E109 - Total S A A D R							
03/20/2013 060006871409	B	300.000	50.3089	9	- 15,132	15,132	
Issue: 780259107 - Royal Dutch Shell A D R							
03/20/2013 060006871409	B	100.000	67.5656	3	- 6,760	6,760	
Issue: 68389X105 - Oracle Corporation							
03/21/2013 060006871405	S	- 12,105.000	32.4774	336	392,803	268,164	124,640
Issue: 89151E109 - Total S A A D R							
03/21/2013 060006871409	B	2,300.000	49.5918	69	- 114,358	114,358	
Issue: 780259107 - Royal Dutch Shell A D R							
03/21/2013 060006871409	B	500.000	67.1951	15	- 33,613	33,613	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/02/2013 060006871406	S	- 270,000.000	.9278		250,509	250,082	427
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
04/02/2013 060006871406	B	1,400,000.000	.4417		- 618,310	618,310	
Issue: 437076BA9 - Home Depot Inc 4.200% 4/01/43							
04/02/2013 060006871406	B	295,000.000	.9958		- 293,755	293,755	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00130H105 - A E S Corp							
04/03/2013 060006871405	B	1,700.000	12.4790	12	- 21,226	21,226	
Issue: 44919P508 - Iac Interactivecorp							
04/03/2013 060006871405	B	145.000	44.5924	1	- 6,467	6,467	
Issue: 30161MAN3 - Exelon Generation Co 5.600% 6/15/42							
04/03/2013 060006871406	B	130,000.000	1.0986		- 142,819	142,819	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/03/2013 060006871406	S	- 120,000.000	.9363		112,350	111,178	1,172
Issue: 00130H105 - A E S Corp							
04/04/2013 060006871405	B	1,635.000	12.5237	44	- 20,520	20,520	
Issue: 44919P508 - Iac Interactivecorp							
04/04/2013 060006871405	B	125.000	44.4778	1	- 5,561	5,561	
Issue: 44919P508 - Iac Interactivecorp							
04/05/2013 060006871405	B	525.000	44.3591	14	- 23,303	23,303	
Issue: 01F060642 - FNMA Pl Tba 6.000% 4/01/35							
04/08/2013 060006871402	S	- 10,000.000	1.0964		10,964	10,958	6
Issue: 78413HAA7 - Ses Sa 3.600% 4/04/23							
04/09/2013 060006871402	S	- 3,000.000	1.0253		3,076	2,986	90
Issue: 78413HAA7 - Ses Sa 3.600% 4/04/23							
04/10/2013 060006871402	S	- 3,000.000	1.0224		3,067	2,986	82
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/10/2013 060006871406	S	- 165,000.000	.3973		65,550	68,297	- 2,748

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							
04/10/2013 060006871406	B	165,000.000	.4060		- 66,985	66,985	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/15/2013 060006871406	S	- 110,000.000	.9706		106,769	102,639	4,129
Issue: 416515BB9 - Hartford Finl Svcs 4.300% 4/15/43							
04/15/2013 060006871406	B	130,000.000	.9920		- 128,960	128,960	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/16/2013 060006871406	S	- 120,000.000	.9658		115,898	113,863	2,036
Issue: 66988AAE4 - Novant Health Inc 4.371% 11/01/43							
04/16/2013 060006871406	B	140,000.000	1.0000		- 140,000	140,000	
Issue: 902494103 - Tyson Foods Inc Cl A							
04/17/2013 060006871405	B	850.000	23.4021	23	- 19,915	19,915	
Issue: 747525103 - Qualcomm Inc							
04/18/2013 060006871405	B	2,460.000	63.4658	66	- 156,192	156,192	
Issue: 228368106 - Crown Holdings Inc							
04/18/2013 060006871405	B	245.000	40.2711	2	- 9,868	9,868	
Issue: 26442CAA2 - Duke Energy Car 6.100% 6/01/37							
04/18/2013 060006871406	S	- 80,000.000	1.3112		104,894	87,668	17,226
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/18/2013 060006871406	B	75,000.000	.9720		- 72,902	72,902	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/19/2013 060006871406	B	585,000.000	.4100		- 239,868	239,868	

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							
04/19/2013 060006871406	S	- 585,000.000	.4142		242,105	242,105	
Issue: 337932AC1 - First Energy Corp 7.375% 11/15/31							
04/23/2013 060006871402	S	- 15,000.000	1.2037		18,055	17,403	653
Issue: 949746101 - Wells Fargo Co							
04/23/2013 060006871405	S	- 5,795.000	37.0233	103	214,447	156,133	58,313
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
04/23/2013 060006871406	B	90,000.000	1.2081		- 108,727	108,727	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/23/2013 060006871406	S	- 90,000.000	.9680		87,117	85,665	1,452
Issue: 46625HJH4 - Jpmorgan Chase & Co 3.200% 1/25/23							
04/23/2013 060006871406	S	- 200,000.000	1.0240		204,800	200,130	4,670
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/23/2013 060006871406	B	190,000.000	1.0266		- 195,047	195,047	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/24/2013 060006871406	S	- 155,000.000	.9703		150,398	147,535	2,864
Issue: 031162BK5 - Amgen Inc 5.150% 11/15/41							
04/24/2013 060006871406	B	165,000.000	1.1520		- 190,087	190,087	
Issue: 369604103 - General Electric Co							
04/25/2013 060006871405	S	- 5,155.000	22.0664	106	113,647	82,711	30,936
Issue: 949746101 - Wells Fargo Co							
04/29/2013 060006871405	S	- 3,580.000	37.8926	110	135,545	96,455	39,090

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/29/2013 060006871406	S	- 385,000.000	.9691		373,089	373,774	- 685
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/29/2013 060006871406	S	- 175,000.000	.9725		170,194	170,038	156
Issue: 06849RAH5 - Barrick Na Finance 5.750% 5/01/43							
04/29/2013 060006871406	B	530,000.000	.9992		- 529,550	529,550	
Issue: 58013MER1 - McDonalds Corp Mtn 3.625% 5/01/43							
04/29/2013 060006871406	B	190,000.000	.9835		- 186,857	186,857	
Issue: 44919P508 - Iac Interactivecorp							
04/30/2013 060006871405	B	365.000	46.4774	3	- 16,967	16,967	
Issue: 74735K2A9 - Qtel Internatl Mtn 3.250% 2/21/23							
04/30/2013 060006871406	S	- 95,000.000	.9813		93,219	93,785	- 566
Issue: 31419AB71 - F N M A #Ae0061 6.000% 2/01/40							
05/01/2013 060006871402	S	- 11,334.920	1.0959		12,422	12,355	67
Issue: 31410KQB3 - F N M A #889750 6.000% 5/01/38							
05/01/2013 060006871402	S	- 13,812.380	1.0959		15,138	14,982	155
Issue: 31410KB60 - F N M A #889361 6.000% 3/01/38							
05/01/2013 060006871402	S	- 27,722.650	1.0959		30,382	30,166	217
Issue: 31419ARA7 - F N M A #Ae0480 6.000% 7/01/39							
05/01/2013 060006871402	S	- 8,774.850	1.0959		9,617	9,510	107
Issue: 31410KCE2 - F N M A #889369 6.000% 2/01/38							
05/01/2013 060006871402	S	- 23,576.880	1.0959		25,839	25,360	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: 31410KJY1 - F N M A #889579 6.000% 5/01/38							
05/01/2013 060006871402	S	- 30,756.880	1.0959		33,708	33,519	189
Issue: 31416BL89 - F N M A #995051 6.000% 3/01/37							
05/01/2013 060006871402	S	- 58,951.140	1.0959		64,607	60,830	3,777
Issue: 001084102 - Agco Corp							
05/01/2013 060006871405	B	435.000	51.8023	3	- 22,537	22,537	
Issue: 78454L100 - Sm Energy Co							
05/01/2013 060006871405	S	- 800.000	58.3889	7	46,704	49,102	- 2,397
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/01/2013 060006871406	B	790,000.000	.4624		- 365,288	365,288	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/01/2013 060006871406	S	- 395,000.000	.4369		148,925	148,925	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
05/01/2013 060006871406	S	- 395,000.000	.4798		189,533	189,703	- 170
Issue: 369604103 - General Electric Co							
05/02/2013 060006871405	S	- 915.000	22.2031	7	20,309	14,681	5,628
Issue: 747525103 - Qualcomm Inc							
05/02/2013 060006871405	B	1,330.000	62.4380	36	- 83,078	83,078	
Issue: 78454L100 - Sm Energy Co							
05/02/2013 060006871405	S	- 70.000	58.5518	1	4,098	4,296	- 198
Issue: 677050AJ5 - Oglethorpe Power 4.200% 12/01/42							
05/02/2013 060006871406	B	115,000.000	1.0083		- 115,952	115,952	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 677052AA0 - Oglethorpe Power 5.375% 11/01/40							
05/02/2013 060006871406	S	- 110,000.000	1.1867		130,532	109,725	20,807
Issue: 369604103 - General Electric Co							
05/03/2013 060006871405	S	- 7,775.000	22.6357	105	175,888	124,748	51,139
Issue: 502161102 - Lsi Corporation							
05/03/2013 060006871405	B	3,745.000	6.6871	49	- 25,092	25,092	
Issue: 681919106 - Omnicom Group Inc							
05/06/2013 060006871405	S	- 845.000	60.9142	12	51,460	35,583	15,877
Issue: 55616P104 - MacYs Inc							
05/06/2013 060006871405	B	1,670.000	46.0021	22	- 76,845	76,845	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
05/06/2013 060006871406	S	- 205,000.000	1.0207		209,236	207,583	1,653
Issue: 720198AA8 - Piedmont Operat 3.400% 6/01/23							
05/06/2013 060006871406	B	220,000.000	.9960		- 219,122	219,122	
Issue: 502161102 - Lsi Corporation							
05/07/2013 060006871405	B	5,770.000	6.6963	75	- 38,713	38,713	
Issue: 001084102 - Agco Corp							
05/07/2013 060006871405	B	1,195.000	55.1374	4	- 65,893	65,893	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/07/2013 060006871406	B	105,000.000	.9480		- 99,537	99,537	
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
05/07/2013 060006871406	B	300,000.000	1.0113		- 303,375	303,375	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
05/07/2013 060006871406	S	- 300,000.000	1.0195		305,853	296,989	8,864
Issue: 544152AE1 - Lorillard Tobacc 7.000% 8/04/41							
05/07/2013 060006871406	S	- 135,000.000	1.1325		152,881	136,818	16,063
Issue: 902494103 - Tyson Foods Inc Cl A							
05/08/2013 060006871405	B	1,755.000	25.0979	35	- 44,082	44,082	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/08/2013 060006871406	S	- 260,000.000	.9493		246,807	249,657	- 2,850
Issue: 85771PAL6 - Statoil Asa 3.950% 5/15/43							
05/08/2013 060006871406	B	280,000.000	.9986		- 279,608	279,608	
Issue: 902494103 - Tyson Foods Inc Cl A							
05/09/2013 060006871405	B	1,955.000	25.0136	39	- 48,941	48,941	
Issue: 502161102 - Lsi Corporation							
05/09/2013 060006871405	B	4,670.000	6.9229	61	- 32,391	32,391	
Issue: 001084102 - Agco Corp							
05/09/2013 060006871405	B	385.000	55.9430	1	- 21,539	21,539	
Issue: 30219G108 - Express Scripts Hldgs C							
05/09/2013 060006871405	B	2,395.000	61.5196	31	- 147,371	147,371	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
05/09/2013 060006871406	S	- 280,000.000	1.0225		286,300	283,778	2,523
Issue: 12189TAA2 - Burlington Test 7.000% 12/15/25							
05/09/2013 060006871406	B	205,000.000	1.3602		- 278,835	278,835	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 902494103 - Tyson Foods Inc Cl A							
05/10/2013 060006871405	B	2,535.000	24.7255	43	- 62,722	62,722	
Issue: 502161102 - Lsi Corporation							
05/13/2013 060006871405	B	1,810.000	6.9758	36	- 12,662	12,662	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/13/2013 060006871406	S	- 125,000.000	1.0002		125,020	125,806	- 787
Issue: 001192AK9 - Agl Capital Corp Mtn 4.400% 6/01/43							
05/13/2013 060006871406	B	145,000.000	.9962		- 144,446	144,446	
Issue: 281020107 - Edison Intl							
05/14/2013 060006871405	S	- 1,995.000	49.4804	8	98,705	79,653	19,052
Issue: 060505104 - Bank Of America Corp							
05/14/2013 060006871405	B	13,675.000	13.3072	178	- 182,154	182,154	
Issue: 891906AB5 - Total System 3.750% 6/01/23							
05/15/2013 060006871402	B	8,000.000	.9924		- 7,939	7,939	
Issue: 891906AA7 - Total System Svcs 2.375% 6/01/18							
05/15/2013 060006871402	B	4,000.000	.9997		- 3,999	3,999	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/15/2013 060006871406	S	- 330,000.000	.9953		328,440	331,270	- 2,829
Issue: 58933YAJ4 - Merck Co Inc 4.150% 5/18/43							
05/15/2013 060006871406	B	370,000.000	.9969		- 368,868	368,868	
Issue: 891906AA7 - Total System Svcs 2.375% 6/01/18							
05/16/2013 060006871402	B	2,000.000	1.0100		- 2,020	2,020	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29476L107 - Equity Residential							
05/16/2013 060006871405	B	605.000	59.6811	2	- 36,109	36,109	
Issue: 78454L100 - Sm Energy Co							
05/16/2013 060006871405	S	- 1,215.000	61.2684	17	74,424	74,574	- 150
Issue: 89151E109 - Total S A A D R							
05/16/2013 060006871409	B	800.000	49.6388	32	- 39,822	39,822	
Issue: 80105N105 - Sanofi A D R							
05/16/2013 060006871409	S	- 200.000	54.1527	8	10,822	7,959	2,863
Issue: 780259107 - Royal Dutch Shell A D R							
05/16/2013 060006871409	B	400.000	69.6956	16	- 27,894	27,894	
Issue: 891906AA7 - Total System Svcs 2.375% 6/01/18							
05/17/2013 060006871402	B	2,000.000	1.0094		- 2,019	2,019	
Issue: 89151E109 - Total S A A D R							
05/17/2013 060006871409	B	700.000	49.9066	28	- 35,032	35,032	
Issue: 80105N105 - Sanofi A D R							
05/17/2013 060006871409	S	- 2,000.000	54.0213	82	107,960	79,591	28,370
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/20/2013 060006871406	B	135,000.000	.9964		- 134,515	134,515	
Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38							
05/20/2013 060006871406	S	- 145,000.000	1.3130		190,378	183,564	6,814
Issue: 87612E106 - Target Corporation							
05/28/2013 060006871405	S	- 6,260.000	70.0621	26	438,562	345,858	92,704

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 64110D104 - Netapp Inc							
05/28/2013 060006871405	B	10,655.000	37.8040	139	- 402,940	402,940	
Issue: 68389XAM7 - Oracle Corp 5.375% 7/15/40							
05/28/2013 060006871406	S	- 190,000.000	1.1686		222,036	203,888	18,148
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	B	180,000.000	.9681		- 174,263	174,263	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	S	- 80,000.000	.9658		77,263	79,150	- 1,887
Issue: 666807BH4 - Northrop Grumman COR 4.750% 6/01/43							
05/28/2013 060006871406	B	95,000.000	.9990		- 94,909	94,909	
Issue: 87612E106 - Target Corporation							
05/29/2013 060006871405	S	- 2,980.000	69.5508	42	207,219	164,642	42,577
Issue: 64110D104 - Netapp Inc							
05/29/2013 060006871405	B	1,950.000	37.7903	25	- 73,716	73,716	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/30/2013 060006871406	B	65,000.000	.9722		- 63,192	63,192	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
05/30/2013 060006871406	S	- 90,000.000	.9505		85,545	88,224	- 2,679
Issue: 900123AW0 - Republic Of Turkey 7.375% 2/05/25							
05/30/2013 060006871406	B	225,000.000	1.3010		- 292,725	292,725	
Issue: 900123AY6 - Republic Of Turkey 6.875% 3/17/36							
05/30/2013 060006871406	B	220,000.000	1.2513		- 275,275	275,275	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718286BB2 - Republic Phillipines 7.750% 1/14/31							
05/30/2013 060006871406	B	95,000.000	1.4188		- 134,781	134,781	
Issue: 020002101 - Allstate Corp							
05/30/2013 060006871409	B	1,100.000	48.8251	44	- 53,752	53,752	
Issue: 76720AAD8 - Rio Tinto Financ 4.750% 3/22/42							
05/31/2013 060006871406	S	- 145,000.000	1.0145		147,100	142,969	4,131
Issue: 76720AAG1 - Rio Tinto Fin 4.125% 8/21/42							
05/31/2013 060006871406	B	155,000.000	.9155		- 141,899	141,899	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/31/2013 060006871406	B	85,000.000	.9730		- 82,702	82,702	
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
05/31/2013 060006871406	S	- 95,000.000	1.1396		108,258	111,934	- 3,676
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
06/03/2013 060006871406	S	- 565,000.000	.9655		545,534	549,149	- 3,615
Issue: 268648AN2 - Emc Corp 3.375% 6/01/23							
06/03/2013 060006871406	B	590,000.000	.9993		- 589,558	589,558	
Issue: 674599105 - Occidental Petroleum Corporation							
06/04/2013 060006871405	B	2,155.000	94.5604	28	- 203,806	203,806	
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
06/06/2013 060006871406	S	- 95,000.000	1.2054		114,510	119,724	- 5,214
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/06/2013 060006871406	B	80,000.000	.9803		- 78,425	78,425	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/06/2013 060006871406	S	- 125,000.000	.9803		122,539	122,066	473
Issue: 56585AAF9 - Marathon Petroleum 6.500% 3/01/41							
06/06/2013 060006871406	B	140,000.000	1.1967		- 167,537	167,537	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/07/2013 060006871406	S	- 50,000.000	.9678		48,391	48,827	- 436
Issue: 92976GAJ0 - Wachovia Bank Na Mtn 6.600% 1/15/38							
06/07/2013 060006871406	B	55,000.000	1.2605		- 69,328	69,328	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
06/11/2013 060006871406	B	75,000.000	1.1394		- 85,453	85,453	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/11/2013 060006871406	S	- 70,000.000	.9656		67,594	68,270	- 676
Issue: 38141GRD8 - Goldman Sachs Mtn 3.625% 1/22/23							
06/12/2013 060006871406	B	135,000.000	.9696		- 130,889	130,889	
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
06/12/2013 060006871406	S	- 135,000.000	.9714		131,142	132,974	- 1,832
Issue: 020002101 - Allstate Corp							
06/12/2013 060006871409	B	500.000	47.3733	20	- 23,707	23,707	
Issue: 912796BB4 - U S Treasury Bill 9/12/13							
06/12/2013 060006871415	B	705,000.000	.9999		- 704,918	704,918	
Issue: 76720AAM8 - Rio Tinto Fin USA 2.250% 12/14/18							
06/14/2013 060006871402	B	21,000.000	.9909		- 20,808	20,808	

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							
06/18/2013 060006871406	S	- 160,000.000	.9750		156,000	164,807	- 8,807
Issue: 14170T101 - Carefusion Corporation							
06/20/2013 060006871405	S	- 35.000	37.0949		1,298	889	409
Issue: 14170T101 - Carefusion Corporation							
06/21/2013 060006871405	S	- 1,550.000	37.0297	12	57,384	39,354	18,030
Issue: 808513105 - Schwab Charles Corp							
06/27/2013 060006871405	S	- 12,785.000	20.9941	171	268,239	176,202	92,037
Issue: 67066G104 - Nvidia Corp							
06/27/2013 060006871405	S	- 3,425.000	14.0252	45	47,991	41,970	6,021
Issue: 14170T101 - Carefusion Corporation							
06/27/2013 060006871405	S	- 705.000	37.2191	5	26,234	17,900	8,334
Issue: 900123CB4 - Republic Of Turkey 4.875% 4/16/43							
06/27/2013 060006871406	S	- 90,000.000	.8775		78,975	93,488	- 14,513
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
06/27/2013 060006871406	B	90,000.000	1.0238		- 92,138	92,138	
Issue: 14170T101 - Carefusion Corporation							
06/28/2013 060006871405	S	- 3,590.000	37.1443	27	133,321	91,150	42,171
Issue: 14170T101 - Carefusion Corporation							
07/01/2013 060006871405	S	- 870.000	37.3422	7	32,481	22,089	10,392
Issue: 14170T101 - Carefusion Corporation							
07/02/2013 060006871405	S	- 11,765.000	37.1573	325	436,830	298,712	138,119

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 369604103 - General Electric Co							
07/09/2013 060006871405	S	- 8,900.000	23.6525	119	210,388	142,799	67,589
Issue: 369604103 - General Electric Co							
07/10/2013 060006871405	S	- 4,575.000	23.5135	80	107,495	73,405	34,090
Issue: 428236103 - Hewlett Packard Co							
07/10/2013 060006871409	S	- 2,400.000	26.1500	121	62,639	68,211	- 5,572
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/11/2013 060006871406	S	- 135,000.000	.9129		123,246	126,916	- 3,671
Issue: 50247VAB5 - Lyb Intl Finance Bv 5.250% 7/15/43							
07/11/2013 060006871406	B	155,000.000	.9700		- 150,356	150,356	
Issue: 428236103 - Hewlett Packard Co							
07/11/2013 060006871409	S	- 3,700.000	26.2995	187	97,121	105,158	- 8,037
Issue: 655844108 - Norfolk Southn Corp							
07/12/2013 060006871405	B	150.000	75.2260	1	- 11,285	11,285	
Issue: 111621306 - Brocade Communications Sys							
07/12/2013 060006871405	B	7,660.000	6.2989	115	- 48,364	48,364	
Issue: 06849UAD7 - Barrick Australia 5.950% 10/15/39							
07/12/2013 060006871406	B	235,000.000	.8488		- 199,477	199,477	
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
07/12/2013 060006871406	S	- 150,000.000	.9371		140,567	145,347	- 4,781
Issue: 46625HJH4 - Jpmorgan Chase & Co 3.200% 1/25/23							
07/12/2013 060006871406	B	150,000.000	.9425		- 141,371	141,371	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/12/2013 060006871406	B	115,000.000	.9128		- 104,973	104,973	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
07/12/2013 060006871406	S	- 175,000.000	.8388		146,781	171,547	- 24,766
Issue: 06849RAG7 - Barrick Na Finance 5.700% 5/30/41							
07/12/2013 060006871406	S	- 235,000.000	.8264		194,192	268,135	- 73,943
Issue: 902494103 - Tyson Foods Inc Cl A							
07/15/2013 060006871405	B	3,495.000	27.4210	45	- 95,882	95,882	
Issue: 111621306 - Brocade Communications Sys							
07/15/2013 060006871405	B	2,385.000	6.3799	41	- 15,257	15,257	
Issue: 406216101 - Halliburton Co							
07/16/2013 060006871405	S	- 185.000	43.9622	1	8,132	7,019	1,113
Issue: 21036P108 - Constellation Brands Inc A							
07/16/2013 060006871405	S	- 295.000	52.3525	4	15,440	8,384	7,055
Issue: 55616P104 - MacYs Inc							
07/16/2013 060006871405	B	1,185.000	49.9397	20	- 59,199	59,199	
Issue: 65249B109 - News Corp New Cl A W							
07/16/2013 060006871405	B	760.000	14.9726	10	- 11,389	11,389	
Issue: 64110D104 - Netapp Inc							
07/16/2013 060006871405	B	1,570.000	40.0549	20	- 62,907	62,907	
Issue: 111621306 - Brocade Communications Sys							
07/17/2013 060006871405	B	4,320.000	6.4717	73	- 28,031	28,031	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 502161102 - Lsi Corporation							
07/18/2013 060006871405	B	4,935.000	7.6961	64	- 38,044	38,044	
Issue: 21036P108 - Constellation Brands Inc A							
07/18/2013 060006871405	S	- 1,580.000	51.7860	25	81,797	44,907	36,890
Issue: 444859BB7 - Humana Inc 4.625% 12/01/42							
07/18/2013 060006871406	B	145,000.000	.9065		- 131,440	131,440	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/18/2013 060006871406	S	- 115,000.000	.9134		105,045	107,236	- 2,191
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/18/2013 060006871406	S	- 120,000.000	.9095		109,139	111,562	- 2,423
Issue: 17858PAA9 - City Of Hope 5.623% 11/15/43							
07/18/2013 060006871406	B	145,000.000	1.0000		- 145,000	145,000	
Issue: 369604103 - General Electric Co							
07/22/2013 060006871405	S	- 3,530.000	24.8573	26	87,720	56,638	31,082
Issue: 369604103 - General Electric Co							
07/23/2013 060006871405	S	- 6,205.000	24.7065	108	153,196	99,558	53,638
Issue: 369604103 - General Electric Co							
07/24/2013 060006871405	S	- 7,675.000	24.5961	103	188,672	123,144	65,528
Issue: 406216101 - Halliburton Co							
07/24/2013 060006871405	S	- 1,940.000	44.8284	54	86,913	73,602	13,311
Issue: 26875P101 - E O G Res Inc							
07/24/2013 060006871405	S	- 2,015.000	143.8970	31	289,921	187,797	102,124

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G7945M107 - Seagate Technology							
07/24/2013 060006871405	B	3,595.000	43.6151	47	- 156,843	156,843	
Issue: 406216101 - Halliburton Co							
07/25/2013 060006871405	S	- 5,305.000	44.2445	147	234,570	201,267	33,302
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
07/25/2013 060006871406	S	- 215,000.000	.9408		202,268	207,122	- 4,854
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/25/2013 060006871406	B	195,000.000	.9291		- 181,167	181,167	
Issue: 025537101 - American Electric Power							
07/26/2013 060006871405	S	- 1,930.000	46.0609	27	88,871	74,648	14,223
Issue: 406216101 - Halliburton Co							
07/26/2013 060006871405	S	- 1,400.000	45.9046	11	64,256	53,115	11,141
Issue: 539830109 - Lockheed Martin Corp							
07/26/2013 060006871405	B	305.000	119.5668	5	- 36,473	36,473	
Issue: G7945M107 - Seagate Technology							
07/26/2013 060006871405	B	240.000	41.9217	2	- 10,063	10,063	
Issue: 337932107 - First Energy Corp							
07/29/2013 060006871405	B	3,255.000	39.2964	42	- 127,952	127,952	
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
07/30/2013 060006871402	B	20,000.000	1.1154		- 22,308	22,308	
Issue: G5480U120 - Liberty Global Plc Series C							
07/30/2013 060006871405	B	170.000	76.2024	1	- 12,956	12,956	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 682189105 - On Semiconductor Corporation							
07/31/2013 060006871405	B	5,985.000	8.2187	78	- 49,267	49,267	
Issue: G5480U120 - Liberty Global Plc Series C							
07/31/2013 060006871405	B	1,125.000	77.2458	15	- 86,916	86,916	
Issue: H27013103 - Weatherford International Ltd							
07/31/2013 060006871405	S	- 9,335.000	13.9653	30	130,336	120,430	9,906
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/31/2013 060006871406	S	- 75,000.000	.8989		67,418	68,680	- 1,262
Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34							
07/31/2013 060006871406	B	95,000.000	1.0724		- 101,877	101,877	
Issue: 682189105 - On Semiconductor Corporation							
08/01/2013 060006871405	B	3,835.000	8.4012	50	- 32,268	32,268	
Issue: 03073E105 - Amerisourcebergen Corp							
08/01/2013 060006871405	S	- 2,100.000	58.7998	29	123,450	81,333	42,117
Issue: H27013103 - Weatherford International Ltd							
08/01/2013 060006871405	S	- 6,245.000	14.2387	83	88,838	80,566	8,272
Issue: 278642103 - E Bay Inc							
08/02/2013 060006871405	S	- 5,625.000	52.4976	78	295,221	151,487	143,733
Issue: H27013103 - Weatherford International Ltd							
08/02/2013 060006871405	S	- 7,000.000	14.4539	93	101,085	90,306	10,778
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
08/07/2013 060006871406	S	- 705,000.000	.3259		229,788	264,857	- 35,070

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
08/07/2013 060006871406	B	705,000.000	.3224		- 227,257	227,257	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
08/12/2013 060006871406	S	- 700,000.000	.3262		228,319	262,979	- 34,660
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/12/2013 060006871406	B	705,000.000	.3192		- 225,029	225,029	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/12/2013 060006871406	S	- 455,000.000	.3179		144,622	146,681	- 2,059
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/12/2013 060006871406	S	- 215,000.000	.8520		183,187	182,472	715
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/12/2013 060006871406	B	455,000.000	.3145		- 143,111	143,111	
Issue: 92553PAU6 - Viacom Inc 5.850% 9/01/43							
08/12/2013 060006871406	B	250,000.000	.9935		- 248,383	248,383	
Issue: 808513105 - Schwab Charles Corp							
08/13/2013 060006871405	S	- 2,190.000	22.2599	29	48,720	30,182	18,538
Issue: 037833AL4 - Apple Inc 3.850% 5/04/43							
08/13/2013 060006871406	S	- 255,000.000	.8401		214,218	253,516	- 39,298
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/13/2013 060006871406	B	225,000.000	.8384		- 188,648	188,648	
Issue: 808513105 - Schwab Charles Corp							
08/14/2013 060006871405	S	- 3,040.000	22.0711	53	67,043	41,897	25,146

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							
08/15/2013 060006871405	S	- 10,885.000	21.4609	146	233,456	150,016	83,440
Issue: 808513105 - Schwab Charles Corp							
08/16/2013 060006871405	S	- 6,050.000	21.5870	81	130,520	83,380	47,140
Issue: 111621306 - Brocade Communications Sys							
08/16/2013 060006871405	B	6,355.000	7.9133	83	- 50,372	50,372	
Issue: 808513105 - Schwab Charles Corp							
08/20/2013 060006871405	S	- 710.000	21.3050	19	15,107	9,785	5,322
Issue: 80105N105 - Sanofi A D R							
08/20/2013 060006871405	B	650.000	51.9527	8	- 33,845	33,845	
Issue: 64110D104 - Netapp Inc							
08/21/2013 060006871405	B	2,265.000	41.7119	29	- 94,507	94,507	
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
08/21/2013 060006871406	B	75,000.000	1.0257		- 76,925	76,925	
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
08/21/2013 060006871406	S	- 85,000.000	.8513		72,361	84,245	- 11,885
Issue: 958102105 - Western Digital Corp							
08/22/2013 060006871405	B	260.000	66.9956	1	- 17,420	17,420	
Issue: 958102105 - Western Digital Corp							
08/22/2013 060006871405	B	35.000	67.2464		- 2,354	2,354	
Issue: 539830109 - Lockheed Martin Corp							
08/22/2013 060006871405	B	600.000	124.0811	8	- 74,456	74,456	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 958102105 - Western Digital Corp							
08/23/2013 060006871405	B	315.000	66.0579	4	- 20,812	20,812	
Issue: 539830109 - Lockheed Martin Corp							
08/23/2013 060006871405	B	780.000	125.5988	10	- 97,977	97,977	
Issue: 00209AAF3 - At & T Wireless 8.750% 3/01/31							
08/26/2013 060006871406	S	- 245,000.000	1.4318		350,798	338,962	11,836
Issue: 17248RAJ5 - Cingular Wire 7.125% 12/15/31							
08/26/2013 060006871406	B	245,000.000	1.2506		- 306,402	306,402	
Issue: 031162100 - Amgen Inc							
08/29/2013 060006871405	S	- 655.000	109.1408	10	71,477	36,315	35,163
Issue: 912828RE2 - U S Treasury Nt 1.500% 8/31/18							
08/30/2013 060006871402	B	85,000.000	.9948		- 84,558	84,558	
Issue: 031162100 - Amgen Inc							
08/30/2013 060006871405	S	- 1,060.000	108.9465	16	115,468	58,769	56,699
Issue: 74834L100 - Quest Diagnostics Inc							
08/30/2013 060006871405	B	715.000	58.3149	9	- 41,704	41,704	
Issue: 74834L100 - Quest Diagnostics Inc							
09/04/2013 060006871405	B	2,025.000	59.7901	26	- 121,101	121,101	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/05/2013 060006871406	B	845,000.000	.3544		- 299,502	299,502	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
09/05/2013 060006871406	S	- 840,000.000	.3914		328,768	362,707	- 33,939

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VBR4 - Verizon 5.150% 9/15/23							
09/11/2013 060006871402	B	11,000.000	.9968		- 10,964	10,964	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/12/2013 060006871406	S	- 355,000.000	.8233		292,265	296,640	- 4,375
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/12/2013 060006871406	S	- 205,000.000	.8245		169,029	171,299	- 2,270
Issue: 29273RAZ2 - Energy Transfer 5.950% 10/01/43							
09/12/2013 060006871406	B	235,000.000	.9765		- 229,470	229,470	
Issue: 595620AL9 - Midamerican Energy 4.800% 9/15/43							
09/12/2013 060006871406	B	350,000.000	.9953		- 348,348	348,348	
Issue: 01F0426A6 - FNMA Tba 30Yr 4.500% 10/15/41							
09/16/2013 060006871402	B	95,000.000	1.0565		- 100,366	100,366	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
09/17/2013 060006871406	B	855,000.000	.3916		- 334,844	334,844	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
09/17/2013 060006871406	S	- 860,000.000	.3620		311,311	374,602	- 63,291
Issue: 855030102 - Staples Inc							
09/18/2013 060006871405	S	- 5,640.000	14.8346	75	83,592	86,965	- 3,372
Issue: 855030102 - Staples Inc							
09/18/2013 060006871405	S	- 3,880.000	15.1317	51	58,660	59,827	- 1,167
Issue: 855030102 - Staples Inc							
09/19/2013 060006871405	S	- 6,410.000	14.8817	85	95,307	98,838	- 3,531

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 020002101 - Allstate Corp							
09/20/2013 060006871405	B	550.000	52.0474	9	- 28,635	28,635	
Issue: 111621306 - Brocade Communications Sys							
09/20/2013 060006871405	B	5,565.000	8.2327	95	- 45,910	45,910	
Issue: 111621306 - Brocade Communications Sys							
09/23/2013 060006871405	B	6,085.000	8.1553	79	- 49,704	49,704	
Issue: 111621306 - Brocade Communications Sys							
09/24/2013 060006871405	B	2,630.000	8.1974	34	- 21,593	21,593	
Issue: 571748102 - Marsh McLennan Cos Inc							
09/25/2013 060006871405	S	- 1,280.000	44.1868	18	56,541	36,813	19,728
Issue: 26875P101 - E O G Res Inc							
09/25/2013 060006871405	S	- 1,010.000	171.7530	16	173,454	94,131	79,323
Issue: 111621306 - Brocade Communications Sys							
09/25/2013 060006871405	B	35.000	8.3873		- 294	294	
Issue: 718172AW9 - Philip Morris Intl 4.125% 3/04/43							
09/25/2013 060006871406	B	170,000.000	.8950		- 152,157	152,157	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	S	- 225,000.000	.8541		192,164	189,393	2,771
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	S	- 100,000.000	.8548		85,484	84,175	1,310
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	S	- 150,000.000	.8548		128,227	126,262	1,964

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	S	- 250,000.000	.8517		212,930	210,437	2,493
Issue: 92553PAP7 - Viacom Inc 4.375% 3/15/43							
09/25/2013 060006871406	B	130,000.000	.8312		- 108,060	108,060	
Issue: 055451AV0 - Bhp Billiton Fin 5.000% 9/30/43							
09/25/2013 060006871406	B	265,000.000	.9999		- 264,960	264,960	
Issue: 652482CL2 - News America Inc 5.400% 10/01/43							
09/25/2013 060006871406	B	245,000.000	.9946		- 243,665	243,665	
Issue: 228368106 - Crown Holdings Inc							
09/26/2013 060006871405	B	1,105.000	42.9351	19	- 47,462	47,462	
Issue: 571748102 - Marsh McLennan Cos Inc							
09/27/2013 060006871405	S	- 2,295.000	43.7307	32	100,330	66,005	34,325
Issue: 444859102 - Humana Inc							
09/30/2013 060006871405	S	- 775.000	93.0333	11	72,089	43,064	29,026
Issue: 571748102 - Marsh McLennan Cos Inc							
09/30/2013 060006871405	S	- 345.000	43.5508	5	15,020	9,922	5,098
Issue: 228368106 - Crown Holdings Inc							
09/30/2013 060006871405	B	245.000	42.3066	3	- 10,368	10,368	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
09/30/2013 060006871406	B	85,000.000	1.3050		- 110,925	110,925	
Issue: 4042Q1AB3 - Hsbc Bank USA Mtn 5.625% 8/15/35							
10/02/2013 060006871406	S	- 280,000.000	1.0388		290,861	318,808	- 27,947

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 1,800,000.000	.8461		1,522,898	1,515,465	7,433
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	B	230,000.000	.8461		- 194,602	194,602	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 230,000.000	.8498		195,464	193,778	1,686
Issue: 744448CA7 - Public Service Co 6.500% 8/01/38							
10/02/2013 060006871406	B	210,000.000	1.2771		- 268,185	268,185	
Issue: 37940X102 - Global Payments Inc							
10/03/2013 060006871405	B	795.000	56.4739	10	- 44,907	44,907	
Issue: 111621306 - Brocade Communications Sys							
10/03/2013 060006871405	B	5,400.000	8.0412	70	- 43,493	43,493	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
10/03/2013 060006871406	B	165,000.000	.9375		- 154,679	154,679	
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
10/03/2013 060006871406	S	- 155,000.000	.9952		154,254	203,899	- 49,644
Issue: 01F0426B4 - FNMA Tba 30Yr 4.500% 11/15/41							
10/04/2013 060006871402	B	95,000.000	1.0664		- 101,309	101,309	
Issue: 01F0426A6 - FNMA Tba 30Yr 4.500% 10/15/41							
10/04/2013 060006871402	S	- 95,000.000	1.0693		101,583	100,174	1,409
Issue: 912796BK4 - U S Treasury Bill 11/07/13							
10/04/2013 060006871402	B	397,300.000	.9999		- 397,268	397,268	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 37940X102 - Global Payments Inc							
10/04/2013 060006871405	B	260.000	56.7992	3	- 14,771	14,771	
Issue: 111621306 - Brocade Communications Sys							
10/04/2013 060006871405	B	9,000.000	8.3000	117	- 74,817	74,817	
Issue: 111621306 - Brocade Communications Sys							
10/07/2013 060006871405	B	7,050.000	8.2705	21	- 58,328	58,328	
Issue: 126650100 - Cvs Caremark Corp							
10/08/2013 060006871405	B	2,670.000	57.2614	35	- 152,923	152,923	
Issue: 867914103 - Suntrust Bks Inc							
10/08/2013 060006871405	S	- 1,525.000	32.2510	21	49,162	34,874	14,288
Issue: 58155Q103 - McKesson Corporation							
10/08/2013 060006871405	S	- 1,560.000	133.9678	24	208,966	93,554	115,411
Issue: 111621306 - Brocade Communications Sys							
10/08/2013 060006871405	B	5,065.000	8.0832	66	- 41,007	41,007	
Issue: 126650100 - Cvs Caremark Corp							
10/09/2013 060006871405	B	2,350.000	57.6914	31	- 135,605	135,605	
Issue: 867914103 - Suntrust Bks Inc							
10/09/2013 060006871405	S	- 4,400.000	32.2259	60	141,734	100,621	41,113
Issue: 124857202 - Cbs Corp Class B Non Voting							
10/09/2013 060006871405	S	- 10.000	54.0500		540	217	323
Issue: 125509109 - Cigna Corp							
10/17/2013 060006871405	S	- 2,640.000	77.9231	64	205,653	128,065	77,588

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 539830109 - Lockheed Martin Corp							
10/22/2013 060006871405	B	1,930.000	129.3646	25	- 249,699	249,699	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/22/2013 060006871406	S	- 380,000.000	.3323		126,274	151,741	- 25,467
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
10/22/2013 060006871406	B	380,000.000	.3282		- 124,708	124,708	
Issue: 902494103 - Tyson Foods Inc Cl A							
10/23/2013 060006871405	B	4,875.000	28.7412	63	- 140,177	140,177	
Issue: 681919106 - Omnicom Group Inc							
10/23/2013 060006871405	S	- 1,155.000	66.1146	5	76,358	48,638	27,720
Issue: 539830109 - Lockheed Martin Corp							
10/23/2013 060006871405	B	1,300.000	131.2854	17	- 170,688	170,688	
Issue: 80105N105 - Sanofi A D R							
10/23/2013 060006871405	B	515.000	51.2252	7	- 26,440	26,440	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/23/2013 060006871406	S	- 945,000.000	.3347		316,310	377,357	- 61,046
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
10/23/2013 060006871406	B	950,000.000	.3269		- 310,527	310,527	
Issue: 681919106 - Omnicom Group Inc							
10/24/2013 060006871405	S	- 1,930.000	66.7886	27	128,875	81,273	47,601
Issue: 020002101 - Allstate Corp							
10/24/2013 060006871405	B	1,445.000	53.3233	19	- 77,071	77,071	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/24/2013 060006871406	S	- 1,130,000.000	.3746		396,004	396,004	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/24/2013 060006871406	B	1,130,000.000	.3706		- 418,812	418,812	
Issue: 00846U101 - Agilent Technologies Inc							
10/25/2013 060006871405	B	3,020.000	51.6991	39	- 156,171	156,171	
Issue: 67066G104 - Nvidia Corp							
10/28/2013 060006871405	S	- 6,575.000	15.1013	87	99,204	80,570	18,634
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/28/2013 060006871406	B	895,000.000	.3725		- 333,405	333,405	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/28/2013 060006871406	S	- 895,000.000	.3682		298,280	298,280	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/28/2013 060006871406	B	55,000.000	.8617		- 47,395	47,395	
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
10/28/2013 060006871406	S	- 60,000.000	1.1741		70,445	70,451	- 6
Issue: 92343VAF1 - Verizon Comm 6.250% 4/01/37							
10/29/2013 060006871406	B	145,000.000	1.1104		- 161,014	161,014	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/29/2013 060006871406	B	1,785,000.000	.3212		- 573,288	573,288	
Issue: 92343VAK0 - Verizon Comm Inc 6.400% 2/15/38							
10/29/2013 060006871406	S	- 145,000.000	1.1340		164,433	160,869	3,564

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
10/29/2013 060006871406	S	- 1,715,000.000	.4028		690,751	703,533	- 12,783
Issue: 64966HYM6 - New York Ny Build 5.968% 3/01/36							
10/30/2013 060006871406	S	- 150,000.000	1.1323		169,847	192,506	- 22,659
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/30/2013 060006871406	B	135,000.000	.8602		- 116,121	116,121	
Issue: 502161102 - Lsi Corporation							
11/01/2013 060006871405	B	4,030.000	8.4549	60	- 34,134	34,134	
Issue: 30231G102 - Exxon Mobil Corp							
11/04/2013 060006871405	B	5,475.000	91.6048	71	- 501,607	501,607	
Issue: 232820100 - Cytec Inds Inc							
11/06/2013 060006871408	S	- 7,207.000	82.9751	227	597,775	493,109	104,666
Issue: 01F0426B4 - FNMA Tba 30Yr 4.500% 11/15/41							
11/07/2013 060006871402	S	- 95,000.000	1.0727		101,910	101,314	596
Issue: 01F0426C2 - FNMA Pl Tba 4.500% 12/01/34							
11/07/2013 060006871402	B	95,000.000	1.0703		- 101,680	101,680	
Issue: 30219G108 - Express Scripts Hldgs C							
11/11/2013 060006871405	B	2,040.000	64.7467	27	- 132,110	132,110	
Issue: 857477103 - State Str Corp							
11/12/2013 060006871405	S	- 2,850.000	70.4150	41	200,642	136,935	63,707
Issue: 911312106 - United Parcel Service Inc Cl B							
11/12/2013 060006871405	S	- 1,445.000	99.6633	21	143,992	119,672	24,320

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/12/2013 060006871406	S	- 140,000.000	.8228		115,194	117,774	- 2,580
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/12/2013 060006871406	S	- 275,000.000	.8216		225,930	231,341	- 5,411
Issue: 96950FAK0 - Williams Partners LP 5.800% 11/15/43							
11/12/2013 060006871406	B	155,000.000	.9874		- 153,047	153,047	
Issue: 96950FAK0 - Williams Partners LP 5.800% 11/15/43							
11/12/2013 060006871406	B	300,000.000	.9934		- 298,017	298,017	
Issue: 91324P102 - United Health Group Inc							
11/13/2013 060006871405	S	- 1,330.000	70.9663	19	94,366	69,994	24,372
Issue: G5480U120 - Liberty Global Plc Series C							
11/13/2013 060006871405	B	95.000	75.5909		- 7,181	7,181	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
11/13/2013 060006871406	B	60,000.000	.9600		- 57,600	57,600	
Issue: 125509109 - Cigna Corp							
11/14/2013 060006871405	S	- 1,400.000	82.6416	20	115,678	67,913	47,765
Issue: 91324P102 - United Health Group Inc							
11/14/2013 060006871405	S	- 2,900.000	71.2865	41	206,690	152,619	54,070
Issue: 83001A102 - Six Flags Entertainment							
11/14/2013 060006871405	B	115.000	38.2580	2	- 4,401	4,401	
Issue: 628530BF3 - Mylan Inc 2.550% 3/28/19							
11/19/2013 060006871402	B	12,000.000	.9975		- 11,970	11,970	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
11/19/2013 060006871406	S	- 760,000.000	.3261		247,813	306,942	- 59,128
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/19/2013 060006871406	B	770,000.000	.3140		- 241,765	241,765	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/19/2013 060006871406	S	- 410,000.000	.9667		396,339	397,991	- 1,652
Issue: 610202BP7 - Monongahela Power Co 5.400% 12/15/43							
11/19/2013 060006871406	B	480,000.000	.9982		- 479,131	479,131	
Issue: 628530BF3 - Mylan Inc 2.550% 3/28/19							
11/20/2013 060006871402	B	13,000.000	1.0024		- 13,031	13,031	
Issue: 83001A102 - Six Flags Entertainment							
11/20/2013 060006871405	B	640.000	38.4803	12	- 24,639	24,639	
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
11/20/2013 060006871406	B	95,000.000	1.0505		- 99,797	99,797	
Issue: 46625HJH4 - Jpmorgan Chase & Co 3.200% 1/25/23							
11/20/2013 060006871406	S	- 200,000.000	.9449		188,978	188,868	110
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/20/2013 060006871406	S	- 90,000.000	.9517		85,655	87,129	- 1,474
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
11/20/2013 060006871406	B	170,000.000	.9964		- 169,389	169,389	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
11/21/2013 060006871406	S	- 105,000.000	.9967		104,655	105,527	- 872

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12505JAA1 - Cbl Associates LP 5.250% 12/01/23							
11/21/2013 060006871406	B	120,000.000	.9897		- 118,766	118,766	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
11/22/2013 060006871406	S	- 390,000.000	.3123		121,793	124,125	- 2,332
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/22/2013 060006871406	B	390,000.000	.3082		- 120,214	120,214	
Issue: 911312106 - United Parcel Service Inc Cl B							
11/25/2013 060006871405	S	- 575.000	101.2736	17	58,216	47,620	10,596
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
11/25/2013 060006871406	S	- 200,000.000	1.0005		200,102	201,005	- 903
Issue: 806854AH8 - Schlumberger Inv 3.650% 12/01/23							
11/25/2013 060006871406	B	210,000.000	.9966		- 209,286	209,286	
Issue: 911312106 - United Parcel Service Inc Cl B							
11/26/2013 060006871405	S	- 1,755.000	102.0867	35	179,127	145,345	33,782
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/26/2013 060006871406	B	120,000.000	.9675		- 116,100	116,100	
Issue: 20030NAF8 - Comcast Corp 5.650% 6/15/35							
11/26/2013 060006871406	S	- 150,000.000	1.0771		161,565	148,597	12,968
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
11/27/2013 060006871406	S	- 1,220,000.000	.3885		473,933	497,973	- 24,039
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/27/2013 060006871406	B	1,290,000.000	.2994		- 386,174	386,174	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/29/2013 060006871406	S	- 210,000.000	.9647		202,584	202,696	- 112
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
11/29/2013 060006871406	B	215,000.000	1.2706		- 273,179	273,179	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/02/2013 060006871406	S	- 955,000.000	.3023		288,658	307,618	- 18,960
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/02/2013 060006871406	B	960,000.000	.2986		- 286,646	286,646	
Issue: 406216101 - Halliburton Co							
12/03/2013 060006871405	S	- 3,950.000	51.8854	75	204,873	149,860	55,013
Issue: 674599105 - Occidental Petroleum Corporation							
12/03/2013 060006871405	S	- 2,615.000	94.2828	51	246,498	211,852	34,646
Issue: 91913Y100 - Valero Energy Corp							
12/03/2013 060006871405	B	5,580.000	46.7460	100	- 260,943	260,943	
Issue: 718546104 - Phillips 66							
12/03/2013 060006871405	B	1,780.000	70.4101	32	- 125,362	125,362	
Issue: 30231G102 - Exxon Mobil Corp							
12/03/2013 060006871405	B	2,180.000	94.1897	39	- 205,373	205,373	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/03/2013 060006871406	S	- 2,100,000.000	.3482		699,875	699,875	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/03/2013 060006871406	B	2,110,000.000	.3397		- 716,767	716,767	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/03/2013 060006871406	S	- 85,000.000	.9614		81,720	81,958	- 238
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
12/03/2013 060006871406	B	85,000.000	1.2657		- 107,581	107,581	
Issue: 221006109 - Corvel Corp							
12/03/2013 060006871417	B	875.000	45.2311	26	- 39,603	39,603	
Issue: 406216101 - Halliburton Co							
12/04/2013 060006871405	S	- 430.000	51.3432	8	22,069	16,314	5,756
Issue: 674599105 - Occidental Petroleum Corporation							
12/04/2013 060006871405	S	- 1,715.000	94.4452	34	161,940	138,939	23,000
Issue: 91913Y100 - Valero Energy Corp							
12/04/2013 060006871405	B	4,890.000	45.4460	88	- 222,319	222,319	
Issue: 718546104 - Phillips 66							
12/04/2013 060006871405	B	1,975.000	69.6522	36	- 137,599	137,599	
Issue: 221006109 - Corvel Corp							
12/04/2013 060006871417	B	75.000	45.6347	2	- 3,425	3,425	
Issue: 01F0426C2 - FNMA Pl Tba 4.500% 12/01/34							
12/05/2013 060006871402	S	- 95,000.000	1.0636		101,041	101,669	- 628
Issue: 01F042616 - FNMA Tba 30Yr 4.500% 1/01/39							
12/05/2013 060006871402	B	95,000.000	1.0600		- 100,700	100,700	
Issue: 406216101 - Halliburton Co							
12/05/2013 060006871405	S	- 650.000	50.5368	12	32,837	24,660	8,176

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 902494103 - Tyson Foods Inc Cl A							
12/05/2013 060006871405	B	4,705.000	32.8202	85	- 154,504	154,504	
Issue: 718546104 - Phillips 66							
12/05/2013 060006871405	B	630.000	69.7941	11	- 43,982	43,982	
Issue: 902494103 - Tyson Foods Inc Cl A							
12/06/2013 060006871405	B	1,570.000	33.7865	28	- 53,073	53,073	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/10/2013 060006871406	S	- 80,000.000	.9612		76,897	76,869	28
Issue: 03938JAA7 - Arch Capital Grp US 5.144% 11/01/43							
12/10/2013 060006871406	B	90,000.000	1.0000		- 90,000	90,000	
Issue: Y0486S104 - Avago Technologies							
12/16/2013 060006871405	B	960.000	50.0422	16	- 48,057	48,057	
Issue: Y0486S104 - Avago Technologies							
12/17/2013 060006871405	B	3,705.000	52.9439	63	- 196,220	196,220	
Issue: 44919P508 - Iac Interactivecorp							
12/19/2013 060006871405	S	- 625.000	68.9894	11	43,107	28,006	15,101
Issue: 44919P508 - Iac Interactivecorp							
12/20/2013 060006871405	S	- 940.000	67.2247	17	63,174	42,121	21,054
Issue: 912796CD9 - U S Treasury Bill 3/20/14							
12/23/2013 060006871402	B	60,000.000	.9999		- 59,991	59,991	
Issue: 912796CH0 - U S Treasury Bill 4/17/14							
12/23/2013 060006871402	S	- 60,000.000	.9999		59,953	59,953	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02503X105 - American Capital Agency Corp							
12/24/2013 060006871405	B	995.000	20.0096	17	- 19,926	19,926	
Issue: 44919P508 - Iac Interactivecorp							
12/24/2013 060006871405	S	- 345.000	67.9209	6	23,426	15,459	7,967
Issue: 02503X105 - American Capital Agency Corp							
12/26/2013 060006871405	B	6,240.000	20.0330	112	- 125,118	125,118	
Issue: 44919P508 - Iac Interactivecorp							
12/26/2013 060006871405	S	- 295.000	67.6240	6	19,943	13,219	6,725
Issue: 44919P508 - Iac Interactivecorp							
12/30/2013 060006871405	S	- 310.000	67.9647	6	21,063	13,891	7,172
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
12/31/2013 060006871406	B	60,000.000	1.1440		- 68,641	68,641	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/31/2013 060006871406	S	- 55,000.000	.9472		52,095	52,496	- 400
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/31/2013 060006871406	B	295,000.000	.2912		- 85,907	85,907	
Total For J.P. Morgan Securities LLC				**11,679**	**71,010,616**	**68,170,174**	**2,840,447**
Broker: Mlpfs Inc/Fixed Income							
Issue: 01F032617 - FNMA Tba 30Yr 3.500% 1/15/43							
01/01/2013 060006871402	B	220,000.000	1.0669		- 234,713	234,713	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032617 - FNMA Tba 30Yr 3.500% 1/15/43							
01/03/2013 060006871402	S	- 220,000.000	1.0646		234,223	234,713	- 490
Issue: 01F032625 - FNMA Tba 30Yr 3.500% 2/15/41							
01/03/2013 060006871402	B	220,000.000	1.0627		- 233,784	233,784	
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/03/2013 060006871406	S	- 855,000.000	.9750		833,625	835,453	- 1,828
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
01/03/2013 060006871406	B	890,000.000	.9981		- 888,327	888,327	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/07/2013 060006871406	B	120,000.000	.9347		- 112,163	112,163	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/07/2013 060006871406	B	250,000.000	.9339		- 233,477	233,477	
Issue: 452308AR0 - Illinois Tool Wk 3.900% 9/01/42							
01/07/2013 060006871406	S	- 125,000.000	1.0073		125,909	123,798	2,111
Issue: 02364WAW5 - America Movil Sab De 6.125% 3/30/40							
01/07/2013 060006871406	S	- 240,000.000	1.2984		311,606	270,542	41,064
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	S	- 180,000.000	.9403		169,256	169,839	- 583
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/08/2013 060006871406	S	- 235,000.000	.9784		229,914	229,684	230
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
01/08/2013 060006871406	B	245,000.000	.9944		- 243,638	243,638	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 853254AK6 - Standard Chartered 5.300% 1/09/43							
01/08/2013 060006871406	B	225,000.000	.9990		- 224,766	224,766	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/09/2013 060006871406	S	- 75,000.000	.9398		70,488	70,766	- 278
Issue: 853254AK6 - Standard Chartered 5.300% 1/09/43							
01/09/2013 060006871406	B	90,000.000	1.0416		- 93,741	93,741	
Issue: 037411BA2 - Apache Corp 4.750% 4/15/43							
01/15/2013 060006871406	B	230,000.000	1.0788		- 248,115	248,115	
Issue: 037411BC8 - Apache Corp 4.250% 1/15/44							
01/15/2013 060006871406	S	- 230,000.000	1.0043		230,996	228,022	2,974
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/17/2013 060006871406	B	65,000.000	.9780		- 63,568	63,568	
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/17/2013 060006871406	B	90,000.000	.9769		- 87,919	87,919	
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/17/2013 060006871406	S	- 180,000.000	.9770		175,866	176,298	- 433
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
01/17/2013 060006871406	S	- 70,000.000	.9973		69,811	69,611	200
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
01/17/2013 060006871406	S	- 95,000.000	.9971		94,727	94,472	256
Issue: 38141GRD8 - Goldman Sachs Mtn 3.625% 1/22/23							
01/17/2013 060006871406	B	190,000.000	1.0011		- 190,205	190,205	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
01/29/2013 060006871406	B	225,000.000	.9908		- 222,923	222,923	
Issue: 38141GRD8 - Goldman Sachs Mtn 3.625% 1/22/23							
01/29/2013 060006871406	S	- 225,000.000	1.0012		225,279	224,628	651
Issue: 01F032625 - FNMA Tba 30Yr 3.500% 2/15/41							
02/04/2013 060006871402	S	- 220,000.000	1.0564		232,409	233,784	- 1,375
Issue: 01F032633 - FNMA Tba 30Yr 3.500% 3/15/41							
02/04/2013 060006871402	B	220,000.000	1.0539		- 231,859	231,859	
Issue: 13643EAH8 - Canadian Oil Sands 6.000% 4/01/42							
02/07/2013 060006871406	S	- 295,000.000	1.1209		330,671	295,795	34,876
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/07/2013 060006871406	B	195,000.000	.9245		- 180,284	180,284	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/07/2013 060006871406	B	265,000.000	.9198		- 243,759	243,759	
Issue: 71644EAG7 - Petro Canada 5.950% 5/15/35							
02/07/2013 060006871406	S	- 225,000.000	1.2034		270,770	225,565	45,205
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/08/2013 060006871406	B	70,000.000	.9203		- 64,422	64,422	
Issue: 68233JAT1 - Oncor Elec Delivery 4.550% 12/01/41							
02/08/2013 060006871406	S	- 80,000.000	1.0195		81,561	81,218	343
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
02/08/2013 060006871406	B	235,000.000	.9705		- 228,060	228,060	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 822582AV4 - Shell Intl Fin 2.250% 1/06/23							
02/08/2013 060006871406	S	- 240,000.000	.9671		232,111	237,576	- 5,465
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
02/13/2013 060006871406	S	- 160,000.000	.9648		154,375	155,400	- 1,025
Issue: 74005PBF0 - Praxair Inc 2.700% 2/21/23							
02/13/2013 060006871406	B	160,000.000	.9965		- 159,443	159,443	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/14/2013 060006871406	S	- 205,000.000	.9202		188,632	189,146	- 514
Issue: 12201PAB2 - Burlington Res Fin 7.200% 8/15/31							
02/14/2013 060006871406	B	230,000.000	1.3848		- 318,495	318,495	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/15/2013 060006871406	B	145,000.000	.9134		- 132,448	132,448	
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
02/15/2013 060006871406	S	- 160,000.000	1.0486		167,779	167,104	675
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/19/2013 060006871406	S	- 295,000.000	.9977		294,320	294,822	- 502
Issue: 14149YAY4 - Cardinal Health Inc 3.200% 3/15/23							
02/19/2013 060006871406	B	310,000.000	.9979		- 309,358	309,358	
Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39							
02/20/2013 060006871406	S	- 70,000.000	.9825		68,775	69,117	- 342
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/20/2013 060006871406	S	- 235,000.000	.9980		234,523	234,832	- 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: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
02/20/2013 060006871406	B	255,000.000	.9981		- 254,516	254,516	
Issue: 87425EAK9 - Talisman Energy 6.250% 2/01/38							
02/21/2013 060006871406	B	150,000.000	1.1111		- 166,665	166,665	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/21/2013 060006871406	S	- 120,000.000	.9175		110,100	110,090	10
Issue: 718546AC8 - Phillips 66 4.300% 4/01/22							
02/22/2013 060006871402	B	6,000.000	1.0966		- 6,580	6,580	
Issue: 56585AAD4 - Marathon Petroleum 5.125% 3/01/21							
02/22/2013 060006871402	S	- 3,000.000	1.1616		3,485	3,273	212
Issue: 718546AC8 - Phillips 66 4.300% 4/01/22							
02/26/2013 060006871402	B	4,000.000	1.1032		- 4,413	4,413	
Issue: 56585AAD4 - Marathon Petroleum 5.125% 3/01/21							
02/26/2013 060006871402	S	- 2,000.000	1.1661		2,332	2,182	150
Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39							
02/27/2013 060006871406	S	- 115,000.000	.9825		112,988	113,550	- 563
Issue: 9128334U1 - U S Treas Bd Strip 8/15/32							
02/28/2013 060006871406	S	- 1,200,000.000	.5515		414,020	414,020	
Issue: 01F032633 - FNMA Tba 30Yr 3.500% 3/15/41							
03/01/2013 060006871402	S	- 220,000.000	1.0579		232,727	231,859	868
Issue: 01F032641 - FNMA Tba 30Yr 3.500% 4/15/41							
03/01/2013 060006871402	B	220,000.000	1.0556		- 232,238	232,238	

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							
03/04/2013 060006871406	S	- 70,000.000	1.0575		74,025	72,765	1,260
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/04/2013 060006871406	B	140,000.000	.9325		- 130,550	130,550	
Issue: 494550BP0 - Kinder Morgan Ener 5.000% 3/01/43							
03/04/2013 060006871406	S	- 165,000.000	1.0188		168,102	164,211	3,891
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
03/04/2013 060006871406	B	70,000.000	1.2635		- 88,445	88,445	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
03/06/2013 060006871406	S	- 205,000.000	1.2150		249,075	258,056	- 8,981
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
03/06/2013 060006871406	S	- 230,000.000	1.2175		280,025	289,526	- 9,501
Issue: 105756BU3 - Fed Republic Brazil 2.625% 1/05/23							
03/06/2013 060006871406	B	410,000.000	.9685		- 397,085	397,085	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
03/06/2013 060006871406	B	225,000.000	1.4305		- 321,863	321,863	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
03/07/2013 060006871406	B	95,000.000	1.0956		- 104,086	104,086	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
03/07/2013 060006871406	S	- 90,000.000	1.1378		102,404	90,867	11,537
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/07/2013 060006871406	B	50,000.000	1.0024		- 50,121	50,121	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/11/2013 060006871406	S	- 105,000.000	.9044		94,959	97,145	- 2,185
Issue: 91913YAP5 - Valero Energy Corp 10.500% 3/15/39							
03/11/2013 060006871406	B	100,000.000	1.5878		- 158,782	158,782	
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
03/19/2013 060006871402	B	5,000.000	.9938		- 4,969	4,969	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/21/2013 060006871406	S	- 200,000.000	.9243		184,852	183,634	1,217
Issue: 790849AK9 - ST Jude Medical Inc 4.750% 4/15/43							
03/21/2013 060006871406	B	230,000.000	.9936		- 228,537	228,537	
Issue: 78413HAA7 - Ses Sa 3.600% 4/04/23							
03/26/2013 060006871402	B	6,000.000	.9952		- 5,971	5,971	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/02/2013 060006871406	B	3,150,000.000	.9293		- 2,927,408	2,927,408	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/03/2013 060006871406	S	- 150,000.000	.9397		140,953	138,972	1,981
Issue: 737679DE7 - Potomac Electric 4.150% 3/15/43							
04/03/2013 060006871406	B	145,000.000	1.0464		- 151,728	151,728	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
04/04/2013 060006871406	S	- 370,000.000	1.0850		401,450	384,617	16,833
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/04/2013 060006871406	B	195,000.000	.9506		- 185,372	185,372	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
04/04/2013 060006871406	S	- 185,000.000	1.3150		243,275	236,946	6,329
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
04/05/2013 060006871402	S	- 10,000.000	.9974		9,974	9,779	195
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/08/2013 060006871406	S	- 305,000.000	.9673		295,040	283,984	11,056
Issue: 31428XAU0 - Fedex Corp 4.100% 4/15/43							
04/08/2013 060006871406	B	345,000.000	.9974		- 344,110	344,110	
Issue: 01F032641 - FNMA Tba 30Yr 3.500% 4/15/41							
04/09/2013 060006871402	S	- 220,000.000	1.0632		233,913	232,238	1,676
Issue: 01F032658 - FNMA Tba 30Yr 3.500% 5/15/41							
04/09/2013 060006871402	B	220,000.000	1.0602		- 233,234	233,234	
Issue: 12189LAK7 - Burlingtn North 4.375% 9/01/42							
04/15/2013 060006871406	B	285,000.000	1.0374		- 295,670	295,670	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/15/2013 060006871406	S	- 255,000.000	.9702		247,390	237,937	9,453
Issue: 58768VAC5 - Mercedes Benz Auto 0.590% 2/15/16							
04/16/2013 060006871402	B	18,000.000	.9999		- 17,998	17,998	
Issue: 90270RBE3 - Barclays Coml Mtg 2.850% 12/10/45							
04/22/2013 060006871402	B	10,000.000	1.0179		- 10,179	10,179	
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
04/22/2013 060006871406	B	385,000.000	1.0000		- 385,000	385,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
04/24/2013 060006871406	B	180,000.000	1.2603		- 226,845	226,845	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/24/2013 060006871406	S	- 155,000.000	.9698		150,326	147,535	2,791
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/25/2013 060006871406	S	- 255,000.000	.9647		246,005	246,576	- 571
Issue: 594918AU8 - Microsoft Corp 3.750% 5/01/43							
04/25/2013 060006871406	B	275,000.000	.9862		- 271,194	271,194	
Issue: 912828UZ1 - U S Treasury Nt 0.625% 4/30/18							
04/30/2013 060006871402	B	45,000.000	.9975		- 44,888	44,888	
Issue: 01F032658 - FNMA Tba 30Yr 3.500% 5/15/41							
05/03/2013 060006871402	S	- 220,000.000	1.0616		233,544	232,624	920
Issue: 01F032666 - FNMA Tba 30Yr 3.500% 6/15/43							
05/03/2013 060006871402	B	220,000.000	1.0592		- 233,028	233,028	
Issue: 857477AL7 - State Street Corp 3.100% 5/15/23							
05/08/2013 060006871402	B	10,000.000	.9984		- 9,984	9,984	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/08/2013 060006871406	S	- 170,000.000	.9510		161,666	163,237	- 1,571
Issue: 084664BV2 - Berkshire Hathaway 4.300% 5/15/43							
05/08/2013 060006871406	B	195,000.000	.9918		- 193,407	193,407	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/13/2013 060006871406	S	- 65,000.000	.9840		63,959	64,675	- 716

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 22303QAP5 - Covidien Intl Fin Sa 2.950% 6/15/23							
05/13/2013 060006871406	B	70,000.000	.9977		- 69,841	69,841	
Issue: 931142DG5 - Wal Mart Stores Inc 4.000% 4/11/43							
05/15/2013 060006871406	B	330,000.000	.9938		- 327,938	327,938	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
05/15/2013 060006871406	S	- 315,000.000	1.1463		361,085	366,116	- 5,031
Issue: 20173QAE1 - Greenwich Capital 5.444% 3/10/39							
05/23/2013 060006871402	S	- 25,000.000	1.1322		28,305	27,442	863
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	B	220,000.000	.9753		- 214,569	214,569	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	S	- 105,000.000	.9763		102,506	103,884	- 1,378
Issue: 008916AM0 - Agrium Inc Mtn 4.900% 6/01/43							
05/28/2013 060006871406	B	125,000.000	.9924		- 124,048	124,048	
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
05/28/2013 060006871406	S	- 210,000.000	1.6194		340,082	288,637	51,445
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/04/2013 060006871406	S	- 115,000.000	.9695		111,492	112,301	- 809
Issue: 071813BG3 - Baxter International 4.500% 6/15/43							
06/04/2013 060006871406	B	130,000.000	.9993		- 129,914	129,914	
Issue: 01F032666 - FNMA Tba 30Yr 3.500% 6/15/43							
06/05/2013 060006871402	S	- 220,000.000	1.0309		226,806	233,006	- 6,200

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
06/05/2013 060006871402	B	220,000.000	1.0283		- 226,222	226,222	
Issue: 369550AT5 - General Dynamics 3.600% 11/15/42							
06/06/2013 060006871406	S	- 135,000.000	.9025		121,831	134,433	- 12,602
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/06/2013 060006871406	B	110,000.000	.9897		- 108,866	108,866	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
06/11/2013 060006871406	B	210,000.000	.9485		- 199,185	199,185	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
06/18/2013 060006871406	S	- 215,000.000	.9618		206,786	208,142	- 1,355
Issue: 00846UAJ0 - Agilent Tech Inc 3.875% 7/15/23							
06/18/2013 060006871406	B	225,000.000	.9954		- 223,974	223,974	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
06/20/2013 060006871406	B	190,000.000	1.0175		- 193,325	193,325	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
06/27/2013 060006871406	S	- 60,000.000	.9950		59,702	65,035	- 5,332
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
06/27/2013 060006871406	B	60,000.000	1.0202		- 61,212	61,212	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/27/2013 060006871406	S	- 120,000.000	.9231		110,775	115,011	- 4,236
Issue: 790849AK9 - ST Jude Medical Inc 4.750% 4/15/43							
06/27/2013 060006871406	B	145,000.000	.9242		- 134,003	134,003	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58013MEN0 - McDonalds Corp Mtn 3.700% 2/15/42							
07/01/2013 060006871406	B	190,000.000	.8984		- 170,694	170,694	
Issue: 58013MER1 - McDonalds Corp Mtn 3.625% 5/01/43							
07/01/2013 060006871406	S	- 190,000.000	.8899		169,081	186,857	- 17,776
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
07/02/2013 060006871406	S	- 110,000.000	1.1375		125,125	130,327	- 5,202
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/03/2013 060006871406	B	340,000.000	.9358		- 318,166	318,166	
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
07/09/2013 060006871402	B	220,000.000	.9989		- 219,759	219,759	
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
07/09/2013 060006871402	S	- 220,000.000	1.0015		220,327	227,008	- 6,681
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/09/2013 060006871406	S	- 155,000.000	.9235		143,139	144,951	- 1,812
Issue: 68389XAS4 - Oracle Corp 3.625% 7/15/23							
07/09/2013 060006871406	B	155,000.000	.9910		- 153,602	153,602	
Issue: 05565QBZ0 - Bp Capital Plc 3.245% 5/06/22							
07/15/2013 060006871406	S	- 250,000.000	.9803		245,070	250,000	- 4,930
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/15/2013 060006871406	B	225,000.000	.9300		- 209,250	209,250	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/16/2013 060006871406	S	- 715,000.000	.3783		249,892	249,892	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
07/16/2013 060006871406	B	715,000.000	.4194		- 299,900	299,900	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/16/2013 060006871406	B	60,000.000	.9169		- 55,015	55,015	
Issue: 06849RAH5 - Barrick Na Finance 5.750% 5/01/43							
07/17/2013 060006871406	B	125,000.000	.8539		- 106,736	106,736	
Issue: 06849RAG7 - Barrick Na Finance 5.700% 5/30/41							
07/17/2013 060006871406	S	- 125,000.000	.8520		106,494	142,625	- 36,131
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
07/18/2013 060006871402	S	- 8,000.000	1.0775		8,620	8,420	200
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/18/2013 060006871406	S	- 135,000.000	.9315		125,756	126,079	- 323
Issue: 9128337U8 - U S Treas Bd Strip 11/15/33							
07/18/2013 060006871406	S	- 610,000.000	.4777		285,795	285,795	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
07/18/2013 060006871406	B	605,000.000	.4485		- 271,318	271,318	
Issue: 06053FAA7 - Bank Of America Mtn 4.100% 7/24/23							
07/18/2013 060006871406	B	140,000.000	.9992		- 139,887	139,887	
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
07/22/2013 060006871402	S	- 5,000.000	1.0775		5,388	5,263	125
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/25/2013 060006871406	B	95,000.000	.9058		- 86,049	86,049	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 45685EAH9 - Ing US Inc 5.700% 7/15/43							
07/25/2013 060006871406	S	- 110,000.000	1.0002		110,018	109,611	407
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
07/26/2013 060006871406	S	- 135,000.000	.9623		129,911	128,643	1,268
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/26/2013 060006871406	B	125,000.000	.9300		- 116,250	116,250	
Issue: 494550BR6 - Kinder Morgan Ener 2.650% 2/01/19							
07/29/2013 060006871402	B	9,000.000	.9986		- 8,987	8,987	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/29/2013 060006871406	S	- 385,000.000	.9058		348,726	355,994	- 7,269
Issue: 494550BP0 - Kinder Morgan Ener 5.000% 3/01/43							
07/29/2013 060006871406	B	445,000.000	.9486		- 422,105	422,105	
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
07/30/2013 060006871402	B	10,000.000	.9467		- 9,467	9,467	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
07/30/2013 060006871406	S	- 80,000.000	1.0283		82,263	86,713	- 4,450
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	60,000.000	.9064		- 54,384	54,384	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	35,000.000	.9083		- 31,791	31,791	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	130,000.000	.9041		- 117,528	117,528	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 001192AK9 - Agl Capital Corp Mtn 4.400% 6/01/43							
07/30/2013 060006871406	S	- 145,000.000	.9415		136,519	144,446	- 7,927
Issue: 59156CAB7 - Metlife Cap Tr 9.250% 4/08/38							
07/30/2013 060006871406	S	- 40,000.000	1.3227		52,908	49,000	3,908
Issue: 912795Z87 - U S Treasury Bill 10/17/13							
07/31/2013 060006871406	S	- 550,000.000	.0000		549,958	549,958	
Issue: 594918AR5 - Microsoft Corp 3.500% 11/15/42							
07/31/2013 060006871406	S	- 290,000.000	.8414		244,012	246,135	- 2,123
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/31/2013 060006871406	B	250,000.000	.8994		- 224,844	224,844	
Issue: 74735K2A9 - Qtel Internatl Mtn 3.250% 2/21/23							
08/02/2013 060006871406	S	- 105,000.000	.9200		96,600	103,657	- 7,057
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
08/05/2013 060006871402	S	- 220,000.000	1.0075		221,659	219,562	2,097
Issue: 01F032690 - FNMA Tba 30Yr 3.500% 9/15/42							
08/05/2013 060006871402	B	220,000.000	1.0047		- 221,031	221,031	
Issue: 9128334W7 - U S Treas Bd Strip 8/15/33							
08/05/2013 060006871406	S	- 610,000.000	.4699		207,247	207,247	
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
08/05/2013 060006871406	B	600,000.000	.4268		- 256,062	256,062	
Issue: 46630JAD1 - Jp Morgan Chase 5.439% 1/15/49							
08/06/2013 060006871402	B	53,647.130	1.1154		- 59,835	59,835	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
08/07/2013 060006871406	B	465,000.000	.3852		- 179,118	179,118	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
08/07/2013 060006871406	S	- 200,000.000	.9273		185,461	185,794	- 333
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
08/07/2013 060006871406	S	- 465,000.000	.4061		154,966	154,966	
Issue: 615369AC9 - Moodys Corporation 4.875% 2/15/24							
08/07/2013 060006871406	B	205,000.000	.9943		- 203,834	203,834	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/08/2013 060006871406	S	- 1,930,000.000	.3151		608,104	622,186	- 14,081
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/08/2013 060006871406	B	1,935,000.000	.3118		- 603,352	603,352	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
08/08/2013 060006871406	S	- 110,000.000	1.1150		122,650	130,327	- 7,677
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
08/08/2013 060006871406	B	105,000.000	1.2775		- 134,138	134,138	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/12/2013 060006871406	B	785,000.000	.3207		- 251,718	251,718	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/12/2013 060006871406	S	- 785,000.000	.3178		249,489	253,065	- 3,577
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/13/2013 060006871406	S	- 360,000.000	.8371		301,359	304,859	- 3,499

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
08/13/2013 060006871406	B	375,000.000	.9941		- 372,780	372,780	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/14/2013 060006871406	B	155,000.000	.8388		- 130,006	130,006	
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
08/14/2013 060006871406	S	- 160,000.000	.9965		159,440	159,053	387
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
08/15/2013 060006871406	S	- 170,000.000	.9182		156,097	163,771	- 7,673
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/15/2013 060006871406	B	1,255,000.000	.3039		- 381,395	381,395	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/15/2013 060006871406	S	- 1,255,000.000	.3013		378,119	404,582	- 26,463
Issue: 06053FAA7 - Bank Of America Mtn 4.100% 7/24/23							
08/15/2013 060006871406	B	155,000.000	.9752		- 151,153	151,153	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/20/2013 060006871406	S	- 475,000.000	.3431		162,984	186,478	- 23,493
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
08/20/2013 060006871406	B	480,000.000	.3276		- 157,245	157,245	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
08/21/2013 060006871406	S	- 195,000.000	.9400		183,300	210,458	- 27,158
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
08/22/2013 060006871406	S	- 100,000.000	.8650		86,500	103,004	- 16,504

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
08/22/2013 060006871406	B	85,000.000	1.2050		- 102,425	102,425	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
08/26/2013 060006871406	B	65,000.000	1.0585		- 68,803	68,803	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
08/27/2013 060006871406	B	35,000.000	1.0585		- 37,048	37,048	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
08/27/2013 060006871406	B	30,000.000	1.0585		- 31,755	31,755	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
08/29/2013 060006871406	S	- 570,000.000	.3255		185,507	227,612	- 42,105
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
08/29/2013 060006871406	B	95,000.000	.7450		- 70,775	70,775	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/29/2013 060006871406	S	- 265,000.000	.3121		82,550	82,550	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/29/2013 060006871406	B	840,000.000	.3090		- 259,568	259,568	
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
08/29/2013 060006871406	S	- 85,000.000	1.1182		95,047	118,311	- 23,264
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/03/2013 060006871406	S	- 215,000.000	.8323		178,954	180,955	- 2,001
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/03/2013 060006871406	S	- 420,000.000	.9694		407,154	409,065	- 1,911

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
09/03/2013 060006871406	B	215,000.000	.9851		- 211,788	211,788	
Issue: 855244AD1 - Starbucks Corp 3.850% 10/01/23							
09/03/2013 060006871406	B	430,000.000	.9996		- 429,845	429,845	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/04/2013 060006871406	S	- 1,200,000.000	.3511		388,261	388,261	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
09/04/2013 060006871406	B	1,190,000.000	.3876		- 461,220	461,220	
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/42							
09/06/2013 060006871402	B	220,000.000	.9844		- 216,563	216,563	
Issue: 01F032690 - FNMA Tba 30Yr 3.500% 9/15/42							
09/06/2013 060006871402	S	- 220,000.000	.9871		217,164	221,031	- 3,867
Issue: 285659AF5 - Elec Data System 7.450% 10/15/29							
09/09/2013 060006871402	S	- 10,000.000	1.0887		10,887	10,034	853
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
09/10/2013 060006871406	S	- 130,000.000	.8685		112,905	133,906	- 21,001
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/10/2013 060006871406	B	95,000.000	.9609		- 91,289	91,289	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/10/2013 060006871406	S	- 155,000.000	.9606		148,897	150,457	- 1,560
Issue: 03027XAD2 - American Tower 5.000% 2/15/24							
09/10/2013 060006871406	S	- 100,000.000	.9671		96,709	99,888	- 3,179

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QAS7 - United Mexican Mtn 6.750% 9/27/34							
09/10/2013 060006871406	B	125,000.000	1.1500		- 143,750	143,750	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
09/12/2013 060006871406	S	- 110,000.000	.8875		97,625	113,305	- 15,680
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
09/12/2013 060006871406	B	100,000.000	1.2205		- 122,050	122,050	
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
09/12/2013 060006871406	B	65,000.000	.9874		- 64,179	64,179	
Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39							
09/12/2013 060006871406	S	- 65,000.000	1.1119		72,271	77,463	- 5,192
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
09/13/2013 060006871406	B	365,000.000	.3775		- 137,777	137,777	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
09/13/2013 060006871406	S	- 365,000.000	.3644		133,006	158,988	- 25,982
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/16/2013 060006871406	S	- 700,000.000	.3431		240,191	288,301	- 48,110
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/16/2013 060006871406	B	700,000.000	.3393		- 237,503	237,503	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
09/17/2013 060006871406	B	65,000.000	1.0985		- 71,403	71,403	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
09/17/2013 060006871406	S	- 110,000.000	.9025		99,275	113,305	- 14,030

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
09/17/2013 060006871406	S	- 60,000.000	1.3585		81,511	89,339	- 7,828
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
09/17/2013 060006871406	S	- 355,000.000	.8209		291,420	209,831	81,589
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
09/17/2013 060006871406	B	355,000.000	.8149		- 289,286	289,286	
Issue: 91086QAS7 - United Mexican Mtn 6.750% 9/27/34							
09/17/2013 060006871406	B	105,000.000	1.1840		- 124,320	124,320	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
09/18/2013 060006871406	B	200,000.000	.9135		- 182,700	182,700	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
09/18/2013 060006871406	S	- 50,000.000	.9375		46,875	50,452	- 3,577
Issue: 855030AM4 - Staples Inc 4.375% 1/12/23							
09/18/2013 060006871406	S	- 130,000.000	.9623		125,093	129,750	- 4,658
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/18/2013 060006871406	B	115,000.000	.9838		- 113,131	113,131	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/18/2013 060006871406	B	210,000.000	.9766		- 205,095	205,095	
Issue: 94974BFN5 - Wells Fargo Company 4.125% 8/15/23							
09/18/2013 060006871406	S	- 225,000.000	.9772		219,859	224,233	- 4,374
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
09/18/2013 060006871406	S	- 180,000.000	1.1025		198,450	207,890	- 9,440

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
09/18/2013 060006871406	S	- 185,000.000	1.1025		203,963	213,665	- 9,702
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
09/18/2013 060006871406	S	- 30,000.000	1.1025		33,075	34,648	- 1,573
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
09/18/2013 060006871406	B	50,000.000	1.0625		- 53,125	53,125	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
09/19/2013 060006871406	B	200,000.000	.9748		- 194,952	194,952	
Issue: 698299AK0 - Panama 9.375% 4/01/29							
09/19/2013 060006871406	B	85,000.000	1.4425		- 122,613	122,613	
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
09/19/2013 060006871406	S	- 200,000.000	1.0253		205,050	263,095	- 58,045
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
09/19/2013 060006871406	S	- 80,000.000	1.1825		94,600	111,352	- 16,752
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
09/23/2013 060006871406	S	- 60,000.000	1.0600		63,600	61,050	2,550
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/23/2013 060006871406	B	65,000.000	.8402		- 54,610	54,610	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/23/2013 060006871406	S	- 275,000.000	.9816		269,940	269,708	233
Issue: 853254AL4 - Standard Chartered 5.200% 1/26/24							
09/23/2013 060006871406	B	290,000.000	.9991		- 289,745	289,745	

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							
09/24/2013 060006871406	S	- 355,000.000	.3722		125,826	125,826	
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
09/24/2013 060006871406	B	325,000.000	.9414		- 305,949	305,949	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 305,000.000	.8467		258,249	256,535	1,715
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 185,000.000	.8522		157,655	155,603	2,052
Issue: 06053FAA7 - Bank Of America Mtn 4.100% 7/24/23							
09/24/2013 060006871406	B	125,000.000	1.0001		- 125,014	125,014	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
09/24/2013 060006871406	B	355,000.000	.3960		- 140,569	140,569	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/24/2013 060006871406	S	- 115,000.000	.9848		113,257	112,787	470
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
09/24/2013 060006871406	B	185,000.000	1.1388		- 210,680	210,680	
Issue: 912796BH1 - U S Treasury Bill 10/31/13							
09/24/2013 060006871415	S	- 205,000.000	.0000		204,984	204,984	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	S	- 635,000.000	.8527		541,437	534,623	6,814
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/25/2013 060006871406	S	- 35,000.000	.9884		34,595	34,326	269

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 853254AL4 - Standard Chartered 5.200% 1/26/24							
09/25/2013 060006871406	B	40,000.000	1.0053		- 40,212	40,212	
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
09/25/2013 060006871406	B	655,000.000	.9930		- 650,441	650,441	
Issue: 92343VAK0 - Verizon Comm Inc 6.400% 2/15/38							
09/26/2013 060006871406	B	1,060,000.000	1.1094		- 1,176,006	1,176,006	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/26/2013 060006871406	S	- 945,000.000	.8494		802,659	795,619	7,040
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/26/2013 060006871406	B	165,000.000	.9866		- 162,783	162,783	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/27/2013 060006871406	S	- 225,000.000	.9881		222,328	221,027	1,301
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/30/2013 060006871406	B	3,405,000.000	.3163		- 1,077,138	1,077,138	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/30/2013 060006871406	B	740,000.000	.3163		- 234,092	234,092	
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/42							
10/01/2013 060006871402	S	- 60,000.000	.9921		59,524	59,088	437
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
10/02/2013 060006871406	S	- 610,000.000	.3225		196,713	220,713	- 24,000
Issue: 698299AD6 - Panama 8.875% 9/30/27							
10/02/2013 060006871406	B	90,000.000	1.3825		- 124,425	124,425	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
10/02/2013 060006871406	S	- 300,000.000	.3168		95,040	99,205	- 4,165
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/02/2013 060006871406	S	- 1,350,000.000	.3559		449,509	449,509	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
10/02/2013 060006871406	S	- 450,000.000	.3517		158,265	181,249	- 22,984
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
10/02/2013 060006871406	S	- 90,000.000	.7840		70,560	85,458	- 14,898
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/02/2013 060006871406	B	600,000.000	.3466		- 207,954	207,954	
Issue: 9128337U8 - U S Treas Bd Strip 11/15/33							
10/03/2013 060006871406	S	- 180,000.000	.4708		84,683	84,683	
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
10/03/2013 060006871406	B	180,000.000	.4604		- 82,870	82,870	
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/42							
10/04/2013 060006871402	S	- 160,000.000	1.0174		162,788	157,567	5,221
Issue: 01F0326B5 - FNMA Tba 30Yr 3.500% 11/15/42							
10/04/2013 060006871402	B	160,000.000	1.0144		- 162,300	162,300	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/04/2013 060006871406	S	- 2,095,000.000	.3118		653,200	676,305	- 23,105
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
10/04/2013 060006871406	B	2,100,000.000	.3057		- 641,886	641,886	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
10/09/2013 060006871406	B	100,000.000	.9125		- 91,250	91,250	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
10/09/2013 060006871406	S	- 90,000.000	1.1075		99,675	103,945	- 4,270
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
10/10/2013 060006871402	S	- 4,000.000	1.0325		4,130	4,210	- 80
Issue: 29273RAR0 - Energy Transfer Part 6.500% 2/01/42							
10/10/2013 060006871406	B	235,000.000	1.0702		- 251,502	251,502	
Issue: 29273RAZ2 - Energy Transfer 5.950% 10/01/43							
10/10/2013 060006871406	S	- 235,000.000	1.0099		237,336	229,470	7,865
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
10/11/2013 060006871406	S	- 80,000.000	.9225		73,800	79,232	- 5,432
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
10/11/2013 060006871406	B	70,000.000	1.1138		- 77,963	77,963	
Issue: 046353AD0 - Astrazeneca Plc 6.450% 9/15/37							
10/15/2013 060006871406	S	- 285,000.000	1.2157		346,480	381,315	- 34,835
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/15/2013 060006871406	B	290,000.000	.8339		- 241,833	241,833	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
10/17/2013 060006871406	S	- 90,000.000	.9275		83,475	89,136	- 5,661
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
10/17/2013 060006871406	B	80,000.000	1.1175		- 89,400	89,400	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/21/2013 060006871406	B	765,000.000	.3406		- 260,574	260,574	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/21/2013 060006871406	S	- 755,000.000	.3617		251,622	251,622	
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
10/22/2013 060006871402	S	- 3,000.000	1.0550		3,165	3,158	8
Issue: 718172AU3 - Philip Morris Intl 3.875% 8/21/42							
10/22/2013 060006871406	S	- 300,000.000	.8746		262,371	294,012	- 31,641
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/22/2013 060006871406	B	265,000.000	.8603		- 227,983	227,983	
Issue: 031162BE9 - Amgen Inc 4.950% 10/01/41							
10/23/2013 060006871406	S	- 145,000.000	.9870		143,114	143,127	- 14
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/23/2013 060006871406	B	130,000.000	.8677		- 112,795	112,795	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/24/2013 060006871406	S	- 780,000.000	.3347		261,050	311,469	- 50,419
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
10/24/2013 060006871406	B	785,000.000	.3306		- 259,490	259,490	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
10/29/2013 060006871406	B	200,000.000	.9350		- 187,000	187,000	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/29/2013 060006871406	S	- 180,000.000	.8583		154,498	154,805	- 307

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							
10/31/2013 060006871406	S	- 1,780,000.000	.3627		645,642	716,939	- 71,297
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/31/2013 060006871406	B	1,835,000.000	.3227		- 592,136	592,136	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
10/31/2013 060006871406	B	565,000.000	.9982		- 563,985	563,985	
Issue: 01F0326B5 - FNMA Tba 30Yr 3.500% 11/15/42							
11/01/2013 060006871402	B	160,000.000	1.0144		- 162,300	162,300	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
11/01/2013 060006871406	B	930,000.000	.3347		- 311,262	311,262	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
11/01/2013 060006871406	B	915,000.000	.3483		- 318,731	318,731	
Issue: 06849RAK8 - Barrick Na Finance 5.750% 5/01/43							
11/01/2013 060006871406	S	- 275,000.000	.9126		250,954	264,679	- 13,725
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
11/01/2013 060006871406	S	- 1,840,000.000	.3439		632,850	675,175	- 42,325
Issue: 06849RAG7 - Barrick Na Finance 5.700% 5/30/41							
11/01/2013 060006871406	B	275,000.000	.9034		- 248,435	248,435	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
11/04/2013 060006871406	S	- 140,000.000	.9175		128,450	136,826	- 8,376
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
11/04/2013 060006871406	B	135,000.000	1.1850		- 159,975	159,975	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/05/2013 060006871406	B	70,000.000	.8359		- 58,516	58,516	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/05/2013 060006871406	S	- 110,000.000	.8394		92,331	93,742	- 1,410
Issue: 59023VAA8 - Merrill Lynch 7.750% 5/14/38							
11/05/2013 060006871406	S	- 70,000.000	1.2525		87,675	81,034	6,641
Issue: 85771PAQ5 - Statoil Asa 4.800% 11/08/43							
11/05/2013 060006871406	B	110,000.000	.9950		- 109,446	109,446	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/06/2013 060006871406	S	- 230,000.000	.8377		192,679	196,005	- 3,326
Issue: 46132FAC4 - Invesco Finance Plc 5.375% 11/30/43							
11/06/2013 060006871406	B	250,000.000	.9830		- 245,745	245,745	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
11/07/2013 060006871406	B	565,000.000	.3696		- 208,847	208,847	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/07/2013 060006871406	S	- 570,000.000	.3525		200,925	229,121	- 28,196
Issue: 01F0326B5 - FNMA Tba 30Yr 3.500% 11/15/42							
11/08/2013 060006871402	S	- 160,000.000	1.0098		161,563	162,300	- 738
Issue: 01F0326C3 - FNMA Tba 30Yr 3.500% 12/15/40							
11/08/2013 060006871402	B	160,000.000	1.0072		- 161,150	161,150	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
11/08/2013 060006871406	B	70,000.000	.9585		- 67,095	67,095	

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							
11/13/2013 060006871406	S	- 60,000.000	.8750		52,500	58,213	- 5,713
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
11/13/2013 060006871406	S	- 150,000.000	.9565		143,475	142,725	750
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/13/2013 060006871406	B	155,000.000	.8266		- 128,117	128,117	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
11/13/2013 060006871406	B	140,000.000	1.2675		- 177,450	177,450	
Issue: 68268NAM5 - Oneok Partners LP 6.200% 9/15/43							
11/13/2013 060006871406	S	- 165,000.000	1.0507		173,369	164,286	9,083
Issue: 91086QAS7 - United Mexican Mtn 6.750% 9/27/34							
11/13/2013 060006871406	B	55,000.000	1.1600		- 63,800	63,800	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
11/14/2013 060006871406	B	610,000.000	.3309		- 201,825	201,825	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
11/14/2013 060006871406	B	80,000.000	1.2725		- 101,800	101,800	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
11/14/2013 060006871406	S	- 605,000.000	.3404		205,954	212,778	- 6,824
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
11/14/2013 060006871406	S	- 80,000.000	1.1475		91,800	100,902	- 9,102
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
11/18/2013 060006871406	B	485,000.000	.3835		- 185,993	185,993	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
11/18/2013 060006871406	S	- 485,000.000	.4543		216,764	216,764	
Issue: 816851AU3 - Sempra Energy 4.050% 12/01/23							
11/19/2013 060006871402	B	25,000.000	.9967		- 24,916	24,916	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
11/19/2013 060006871406	B	585,000.000	.3558		- 208,131	208,131	
Issue: 9128334X5 - U S Treas Bd Strip 2/15/34							
11/19/2013 060006871406	S	- 580,000.000	.4567		264,869	273,305	- 8,436
Issue: 637432MS1 - National Rural Util 4.023% 11/01/32							
11/21/2013 060006871406	S	- 125,000.000	.9315		116,440	149,095	- 32,655
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/21/2013 060006871406	B	90,000.000	.9506		- 85,556	85,556	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
11/22/2013 060006871406	S	- 765,000.000	.3264		249,704	266,392	- 16,688
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/22/2013 060006871406	B	790,000.000	.2955		- 233,477	233,477	
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
11/27/2013 060006871402	S	- 2,000.000	1.0600		2,120	2,105	15
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
11/27/2013 060006871402	S	- 2,000.000	1.0600		2,120	2,105	15
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
11/29/2013 060006871406	B	1,100,000.000	.3103		- 341,308	341,308	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
11/29/2013 060006871406	B	965,000.000	.4022		- 388,123	388,123	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
11/29/2013 060006871406	B	1,105,000.000	.3891		- 429,967	429,967	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/29/2013 060006871406	B	935,000.000	.2963		- 277,069	277,069	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
12/02/2013 060006871406	B	130,000.000	.9400		- 122,200	122,200	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
12/02/2013 060006871406	B	130,000.000	1.1175		- 145,275	145,275	
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
12/04/2013 060006871406	S	- 170,000.000	.9200		156,400	162,421	- 6,021
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
12/05/2013 060006871406	S	- 150,000.000	.8700		130,500	145,534	- 15,034
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
12/05/2013 060006871406	B	140,000.000	1.0453		- 146,342	146,342	
Issue: 01F0326C3 - FNMA Tba 30Yr 3.500% 12/15/40							
12/06/2013 060006871402	S	- 160,000.000	.9991		159,863	162,308	- 2,446
Issue: 01F032617 - FNMA Tba 30Yr 3.500% 1/15/43							
12/06/2013 060006871402	B	160,000.000	.9959		- 159,350	159,350	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
12/12/2013 060006871406	S	- 365,000.000	.9891		361,036	364,987	- 3,951

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							
12/13/2013 060006871406	S	- 65,000.000	1.1020		71,627	66,776	4,851
Issue: 38143VAA7 - Goldman Sachs Cap I 6.345% 2/15/34							
12/13/2013 060006871406	B	75,000.000	1.0173		- 76,295	76,295	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
12/16/2013 060006871406	S	- 780,000.000	.3068		239,335	275,062	- 35,727
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
12/16/2013 060006871406	B	785,000.000	.3029		- 237,737	237,737	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
12/17/2013 060006871406	S	- 760,000.000	.3200		243,208	293,417	- 50,209
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/17/2013 060006871406	B	775,000.000	.3002		- 232,640	232,640	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
12/17/2013 060006871406	S	- 1,415,000.000	.3318		469,539	497,655	- 28,115
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/17/2013 060006871406	B	1,420,000.000	.3270		- 464,397	464,397	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/18/2013 060006871406	S	- 100,000.000	.9512		95,121	96,024	- 903
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/18/2013 060006871406	S	- 220,000.000	.9490		208,777	211,253	- 2,477
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/31/2013 060006871406	B	1,580,000.000	.3476		- 549,176	549,176	

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							
12/31/2013 060006871406	B	285,000.000	.3324		- 94,740	94,740	
Total For Mlpfs Inc/Fixed Income				**0**	**75,099,542**	**75,945,760**	**- 846,215**
Broker: Morgan Stanley & Co., Incorpor							
Issue: 01F030413 - FNMA Tba 15Yr 3.000% 1/15/27							
01/04/2013 060006871402	S	- 105,000.000	1.0534		110,611	110,672	- 62
Issue: 01F030421 - FNMA Tba 15Yr Tba 3.000% 2/15/28							
01/04/2013 060006871402	B	105,000.000	1.0523		- 110,496	110,496	
Issue: 806857108 - Schlumberger Ltd							
01/07/2013 060006871405	B	80.000	72.0651	2	- 5,767	5,767	
Issue: 44919P508 - Iac Interactivecorp							
01/07/2013 060006871405	B	65.000	45.4100		- 2,952	2,952	
Issue: 44919P508 - Iac Interactivecorp							
01/08/2013 060006871405	B	65.000	46.2700		- 3,008	3,008	
Issue: 13063A7D0 - California ST Build 7.300% 10/01/39							
01/08/2013 060006871406	B	80,000.000	1.3728		- 109,826	109,826	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	S	- 80,000.000	.9377		75,013	75,484	- 472
Issue: 682189105 - On Semiconductor Corporation							
01/10/2013 060006871405	B	75.000	7.5650	2	- 569	569	

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							
01/10/2013 060006871406	B	30,000.000	.9380		- 28,139	28,139	
Issue: 571748AK8 - Marsh & McLennan Cos 5.875% 8/01/33							
01/10/2013 060006871406	S	- 40,000.000	1.1786		47,144	46,819	325
Issue: 682189105 - On Semiconductor Corporation							
01/11/2013 060006871405	B	460.000	7.6550	3	- 3,525	3,525	
Issue: 682189105 - On Semiconductor Corporation							
01/14/2013 060006871405	B	965.000	7.6250	26	- 7,384	7,384	
Issue: 666807102 - Northrop Grumman Corporation							
01/15/2013 060006871405	S	- 390.000	67.4850	3	26,316	19,902	6,414
Issue: 46625HJE1 - Jpmorgan Chase Co 3.250% 9/23/22							
01/16/2013 060006871406	S	- 135,000.000	1.0135		136,824	134,284	2,540
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/16/2013 060006871406	B	125,000.000	.9828		- 122,852	122,852	
Issue: 369604103 - General Electric Co							
01/17/2013 060006871405	B	230.000	21.3496	6	- 4,917	4,917	
Issue: 701094104 - Parker Hannifin Corp							
01/17/2013 060006871405	S	- 795.000	90.8500	7	72,219	66,839	5,379
Issue: 666807102 - Northrop Grumman Corporation							
01/17/2013 060006871405	S	- 220.000	67.2700	2	14,798	11,227	3,571
Issue: 91324P102 - United Health Group Inc							
01/17/2013 060006871405	B	755.000	53.9450	20	- 40,749	40,749	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 30161MAG8 - Exelon Generation 6.250% 10/01/39							
01/18/2013 060006871406	S	- 80,000.000	1.1797		94,374	81,267	13,107
Issue: 30161MAM5 - Exelon Generation Co 5.600% 6/15/42							
01/18/2013 060006871406	B	80,000.000	1.0928		- 87,421	87,421	
Issue: 316773100 - Fifth Third Bancorp							
01/22/2013 060006871408	S	- 40,100.000	16.4964	1,218	660,288	455,135	205,153
Issue: 693475105 - P N C Financial Services Group Inc							
01/22/2013 060006871408	B	7,408.000	62.0925	222	- 460,203	460,203	
Issue: 949746101 - Wells Fargo Co							
01/22/2013 060006871408	S	- 4,435.000	35.0051	137	155,111	124,547	30,564
Issue: 172967424 - Citigroup Inc							
01/22/2013 060006871408	B	13,745.000	41.7662	412	- 574,489	574,489	
Issue: 71645WAQ4 - Petrobras Intl 6.875% 1/20/40							
01/23/2013 060006871406	B	265,000.000	1.2186		- 322,921	322,921	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/23/2013 060006871406	S	- 230,000.000	.9480		218,033	217,377	656
Issue: 92826C839 - Visa Inc							
01/23/2013 060006871408	S	- 1,333.000	158.8601	25	211,736	166,568	45,168
Issue: 054937107 - Bbt Corp							
01/24/2013 060006871405	B	220.000	30.9250	2	- 6,805	6,805	
Issue: 911312106 - United Parcel Service Inc Cl B							
01/24/2013 060006871405	B	115.000	82.2750	1	- 9,462	9,462	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 254709108 - Discover Finl Svcs							
01/24/2013 060006871405	B	390.000	39.2050	11	- 15,300	15,300	
Issue: 44919P508 - Iac Interactivecorp							
01/24/2013 060006871405	B	720.000	38.6641	5	- 27,843	27,843	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
01/25/2013 060006871406	S	- 315,000.000	.4414		85,953	85,953	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/25/2013 060006871406	B	310,000.000	.4461		- 138,276	138,276	
Issue: 89417E109 - Travelers Cos Inc							
01/31/2013 060006871405	B	1,165.000	78.3335	31	- 91,290	91,290	
Issue: 9128335A4 - U S Treas Bd Strip 8/15/35							
02/01/2013 060006871406	S	- 1,000,000.000	.4820		321,074	321,074	
Issue: 9128337U8 - U S Treas Bd Strip 11/15/33							
02/01/2013 060006871406	B	1,205,000.000	.5154		- 621,093	621,093	
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
02/01/2013 060006871406	S	- 190,000.000	.4774		62,004	62,004	
Issue: 054937107 - Bbt Corp							
02/05/2013 060006871405	B	2,220.000	30.8450	60	- 68,536	68,536	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
02/05/2013 060006871406	B	890,000.000	.3809		- 338,992	338,992	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
02/05/2013 060006871406	S	- 880,000.000	.3981		350,310	364,577	- 14,267

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 285512109 - Electronic Arts Inc							
02/06/2013 060006871405	S	- 655.000	16.9600	18	11,091	9,997	1,094
Issue: 054937107 - Bbt Corp							
02/06/2013 060006871405	B	85.000	30.7950	2	- 2,620	2,620	
Issue: 01F030421 - FNMA Tba 15Yr Tba 3.000% 2/15/28							
02/07/2013 060006871402	S	- 105,000.000	1.0523		110,496	110,496	
Issue: 01F030439 - FNMA Tba 15Yr 3.000% 3/15/28							
02/07/2013 060006871402	B	105,000.000	1.0509		- 110,340	110,340	
Issue: 681919106 - Omnicom Group Inc							
02/07/2013 060006871404	S	- 2,500.000	54.0346	103	134,983	116,872	18,112
Issue: 124857202 - Cbs Corp Class B Non Voting							
02/07/2013 060006871404	S	- 12,510.000	41.7826	512	522,188	319,159	203,029
Issue: 285512109 - Electronic Arts Inc							
02/07/2013 060006871405	S	- 170.000	16.9050	1	2,873	2,595	278
Issue: 285512109 - Electronic Arts Inc							
02/08/2013 060006871405	S	- 655.000	17.1776	18	11,233	9,997	1,236
Issue: 316773100 - Fifth Third Bancorp							
02/11/2013 060006871405	B	360.000	16.4790	10	- 5,942	5,942	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/11/2013 060006871406	S	- 170,000.000	.9225		156,818	156,853	- 34
Issue: 92857WBD1 - Vodafone Group 4.375% 2/19/43							
02/11/2013 060006871406	B	190,000.000	.9872		- 187,560	187,560	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59156R108 - Metlife Inc							
02/19/2013 060006871405	S	- 1,385.000	36.9614	39	51,153	53,447	- 2,294
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
02/19/2013 060006871406	S	- 1,815,000.000	.9693		1,759,274	1,762,817	- 3,543
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/19/2013 060006871406	B	1,745,000.000	.9998		- 1,744,591	1,744,591	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/19/2013 060006871406	S	- 345,000.000	.9975		344,138	345,006	- 869
Issue: 064255AM4 - Bk Tokyo Mitsubishi 3.200% 2/26/23							
02/19/2013 060006871406	B	365,000.000	.9980		- 364,255	364,255	
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
02/20/2013 060006871402	B	8,000.000	.9964		- 7,971	7,971	
Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39							
02/20/2013 060006871406	S	- 35,000.000	.9850		34,475	34,559	- 84
Issue: 500255AS3 - Kohls Corporation 3.250% 2/01/23							
02/20/2013 060006871406	B	215,000.000	.9470		- 203,594	203,594	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/20/2013 060006871406	S	- 285,000.000	.9985		284,577	284,796	- 220
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/20/2013 060006871406	S	- 190,000.000	.9992		189,852	189,864	- 13
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
02/20/2013 060006871406	B	310,000.000	.9964		- 308,875	308,875	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00287Y109 - Abbvie Inc							
02/21/2013 060006871405	B	525.000	38.4865	14	- 20,220	20,220	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/21/2013 060006871406	B	65,000.000	.9189		- 59,729	59,729	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/21/2013 060006871406	B	195,000.000	.9188		- 179,156	179,156	
Issue: 231266GC5 - Curators Univ Mo Sys 5.792% 11/01/41							
02/21/2013 060006871406	S	- 175,000.000	1.3135		229,868	185,198	44,670
Issue: 25179MAL7 - Devon Energy Corp 5.600% 7/15/41							
02/21/2013 060006871406	S	- 70,000.000	1.1151		78,056	82,951	- 4,895
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
02/22/2013 060006871406	B	105,000.000	1.2164		- 127,726	127,726	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/22/2013 060006871406	S	- 105,000.000	.9200		96,600	96,727	- 127
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/22/2013 060006871406	B	205,000.000	1.0031		- 205,641	205,641	
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
02/22/2013 060006871406	S	- 225,000.000	1.0054		226,213	224,359	1,854
Issue: 620076BC2 - Motorola Solutions 3.500% 3/01/23							
02/25/2013 060006871402	B	10,000.000	.9883		- 9,883	9,883	
Issue: 244199BF1 - Deere Company 3.900% 6/09/42							
02/25/2013 060006871406	S	- 125,000.000	1.0062		125,771	125,058	713

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
02/25/2013 060006871406	B	85,000.000	1.2324		- 104,757	104,757	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/25/2013 060006871406	B	115,000.000	.9316		- 107,130	107,130	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/25/2013 060006871406	S	- 85,000.000	.9327		79,276	78,635	641
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
02/26/2013 060006871406	B	175,000.000	.9631		- 168,546	168,546	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/26/2013 060006871406	S	- 145,000.000	.9342		135,462	134,142	1,319
Issue: 21036P108 - Constellation Brands Inc A							
02/27/2013 060006871405	S	- 1,835.000	44.8504	51	82,249	52,154	30,095
Issue: 88732J207 - Time Warner Cable Inc							
02/27/2013 060006871405	B	205.000	88.1050	6	- 18,067	18,067	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/28/2013 060006871406	B	100,000.000	.9325		- 93,250	93,250	
Issue: 35671DBA2 - Freepont McMoran C G 5.450% 3/15/43							
02/28/2013 060006871406	S	- 125,000.000	1.0139		126,743	124,430	2,313
Issue: 68389X105 - Oracle Corporation							
03/05/2013 060006871404	B	9,000.000	35.4047	360	- 319,002	319,002	
Issue: 38259P508 - Google Inc Cl A							
03/05/2013 060006871404	S	- 230.000	831.8636	13	191,315	133,281	58,034

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
03/05/2013 060006871406	B	65,000.000	1.2282		- 79,830	79,830	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/05/2013 060006871406	S	- 65,000.000	.9284		60,348	60,445	- 97
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/05/2013 060006871406	B	125,000.000	1.0086		- 126,074	126,074	
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
03/05/2013 060006871406	S	- 135,000.000	1.0137		136,851	134,615	2,236
Issue: 01F030439 - FNMA Tba 15Yr 3.000% 3/15/28							
03/06/2013 060006871402	S	- 105,000.000	1.0517		110,430	110,340	90
Issue: 01F030447 - FNMA Tba 15Yr 3.000% 4/15/28							
03/06/2013 060006871402	B	105,000.000	1.0503		- 110,283	110,283	
Issue: 354613AJ0 - Franklin Resources 2.800% 9/15/22							
03/08/2013 060006871406	S	- 60,000.000	.9962		59,771	59,850	- 79
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/08/2013 060006871406	B	55,000.000	.9941		- 54,673	54,673	
Issue: 093671105 - Block H R Inc							
03/08/2013 060006871409	S	- 7,700.000	27.2629	236	209,689	117,044	92,645
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
03/08/2013 060006871409	B	400.000	45.6405	12	- 18,268	18,268	
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
03/11/2013 060006871409	B	400.000	45.4438	12	- 18,190	18,190	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
03/12/2013 060006871406	S	- 110,000.000	1.2310		135,408	127,957	7,450
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
03/12/2013 060006871406	B	140,000.000	1.1736		- 164,310	164,310	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
03/15/2013 060006871406	B	95,000.000	1.2344		- 117,266	117,266	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/15/2013 060006871406	S	- 95,000.000	.9078		86,242	86,804	- 562
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/15/2013 060006871406	B	190,000.000	1.0006		- 190,119	190,119	
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
03/15/2013 060006871406	S	- 205,000.000	1.0189		208,866	204,416	4,450
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/20/2013 060006871406	S	- 100,000.000	1.0048		100,477	100,311	165
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
03/21/2013 060006871406	S	- 315,000.000	.9857		310,483	314,408	- 3,925
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
03/21/2013 060006871406	B	315,000.000	.9883		- 311,299	311,299	
Issue: 92857WAZ3 - Vodafone Group 2.500% 9/26/22							
03/28/2013 060006871406	S	- 280,000.000	.9623		269,441	276,357	- 6,916
Issue: 92857WBD1 - Vodafone Group 4.375% 2/19/43							
03/28/2013 060006871406	B	140,000.000	.9589		- 134,247	134,247	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 31417BRU3 - F N M A #Ab4998 3.000% 4/01/27							
04/01/2013 060006871402	B	105,000.270	1.0503		- 110,283	110,283	
Issue: 01F030447 - FNMA Tba 15Yr 3.000% 4/15/28							
04/01/2013 060006871402	S	- 105,000.000	1.0503		110,283	110,513	- 230
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
04/02/2013 060006871406	B	1,400,000.000	.4867		- 681,380	681,380	
Issue: 651639AP1 - Newmont Mining Corp 4.875% 3/15/42							
04/03/2013 060006871406	B	120,000.000	.9784		- 117,409	117,409	
Issue: 00101JAC0 - Adt Corp 4.875% 7/15/42							
04/03/2013 060006871406	S	- 130,000.000	.9659		125,568	131,920	- 6,352
Issue: 76720AAG1 - Rio Tinto Fin 4.125% 8/21/42							
04/03/2013 060006871406	B	130,000.000	.9661		- 125,589	125,589	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/03/2013 060006871406	B	105,000.000	.9381		- 98,503	98,503	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/03/2013 060006871406	S	- 115,000.000	.9397		108,064	106,545	1,519
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/03/2013 060006871406	S	- 100,000.000	.9363		93,625	92,648	977
Issue: 416518AC2 - Hartford Finl 6.625% 4/15/42							
04/04/2013 060006871406	S	- 160,000.000	1.3324		213,187	162,523	50,664
Issue: 416515AP9 - Hartford Finl Svcs 6.100% 10/01/41							
04/04/2013 060006871406	B	170,000.000	1.2479		- 212,145	212,145	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
04/08/2013 060006871406	B	130,000.000	1.5750		- 204,750	204,750	
Issue: 21987BAR9 - Codelco Inc 4.250% 7/17/42							
04/12/2013 060006871406	S	- 135,000.000	.9666		130,492	134,387	- 3,894
Issue: 84265VAG0 - Southern Copper Corp 5.250% 11/08/42							
04/12/2013 060006871406	B	95,000.000	.9853		- 93,607	93,607	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/12/2013 060006871406	B	110,000.000	.9636		- 105,995	105,995	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/12/2013 060006871406	S	- 70,000.000	.9647		67,528	65,316	2,212
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
04/18/2013 060006871406	B	70,000.000	1.2542		- 87,797	87,797	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
04/18/2013 060006871406	S	- 70,000.000	1.2625		88,373	82,403	5,970
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/18/2013 060006871406	B	80,000.000	.9722		- 77,775	77,775	
Issue: 644239AY1 - New Eng Tel & Tel 7.875% 11/15/29							
04/18/2013 060006871406	S	- 115,000.000	1.3090		150,529	122,521	28,008
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/24/2013 060006871406	S	- 60,000.000	.9677		58,059	57,110	949
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/24/2013 060006871406	S	- 170,000.000	.9691		164,741	161,812	2,929

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 437076BA9 - Home Depot Inc 4.200% 4/01/43							
04/24/2013 060006871406	B	65,000.000	1.0533		- 68,465	68,465	
Issue: 485188AK2 - Kansas City Sthrn 4.300% 5/15/43							
04/24/2013 060006871406	B	200,000.000	.9908		- 198,162	198,162	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/26/2013 060006871406	S	- 125,000.000	.9755		121,934	120,870	1,063
Issue: 46625HJH4 - Jpmorgan Chase & Co 3.200% 1/25/23							
04/26/2013 060006871406	S	- 280,000.000	1.0259		287,238	280,182	7,056
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/26/2013 060006871406	B	260,000.000	1.0303		- 267,881	267,881	
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
04/26/2013 060006871406	B	125,000.000	1.2408		- 155,100	155,100	
Issue: 00287YAD1 - Abbvie Inc 4.400% 11/06/42							
04/30/2013 060006871406	B	150,000.000	1.0583		- 158,751	158,751	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/30/2013 060006871406	B	125,000.000	.9703		- 121,289	121,289	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/30/2013 060006871406	S	- 140,000.000	.9706		135,888	135,914	- 26
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/30/2013 060006871406	B	85,000.000	1.0292		- 87,480	87,480	
Issue: 790849AK9 - ST Jude Medical Inc 4.750% 4/15/43							
04/30/2013 060006871406	S	- 140,000.000	1.0695		149,726	139,110	10,616

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 35177PAX5 - France Telecom 5.375% 1/13/42							
05/02/2013 060006871406	S	- 235,000.000	1.1213		263,510	255,936	7,574
Issue: 35177PAL1 - France Telecom 8.500% 3/01/31							
05/02/2013 060006871406	B	250,000.000	1.5116		- 377,905	377,905	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/02/2013 060006871406	B	115,000.000	.9806		- 112,772	112,772	
Issue: 00101JAG1 - Adt Corp 4.875% 7/15/42							
05/02/2013 060006871406	S	- 150,000.000	.9919		148,790	152,215	- 3,426
Issue: 03512TAA9 - Anglogold Holds 5.375% 4/15/20							
05/03/2013 060006871402	S	- 2,000.000	1.0525		2,105	1,997	108
Issue: 501797104 - L Brands Inc							
05/03/2013 060006871404	S	- 8,265.000	51.1196	340	422,163	349,383	72,781
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/03/2013 060006871406	B	90,000.000	.9583		- 86,245	86,245	
Issue: 25459HAQ8 - Directv Hldings LLC 6.350% 3/15/40							
05/03/2013 060006871406	S	- 110,000.000	1.1569		127,255	122,469	4,786
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
05/06/2013 060006871406	S	- 70,000.000	1.2630		88,413	82,403	6,010
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
05/06/2013 060006871406	B	70,000.000	1.2464		- 87,245	87,245	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
05/07/2013 060006871406	S	- 220,000.000	1.0189		224,168	222,772	1,396

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05565QCD8 - Bp Capital Plc 2.750% 5/10/23							
05/07/2013 060006871406	B	230,000.000	.9900		- 227,695	227,695	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/08/2013 060006871406	S	- 120,000.000	.9500		114,000	115,771	- 1,771
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
05/08/2013 060006871406	B	135,000.000	.9911		- 133,801	133,801	
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
05/10/2013 060006871402	B	9,000.000	.9763		- 8,787	8,787	
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
05/10/2013 060006871402	S	- 9,000.000	1.1100		9,990	9,853	137
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
05/15/2013 060006871402	B	8,000.000	.9768		- 7,815	7,815	
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
05/15/2013 060006871402	S	- 6,000.000	1.1105		6,663	6,569	94
Issue: 017175AC4 - Alleghany Corp 4.950% 6/27/22							
05/15/2013 060006871406	S	- 145,000.000	1.1233		162,874	160,142	2,732
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/15/2013 060006871406	B	135,000.000	.9832		- 132,732	132,732	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/16/2013 060006871406	S	- 125,000.000	.9901		123,765	124,088	- 324
Issue: 61747YDU6 - Morgan Stanley Mtn 4.100% 5/22/23							
05/16/2013 060006871406	B	140,000.000	.9994		- 139,920	139,920	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/20/2013 060006871406	S	- 285,000.000	.9930		282,996	285,534	- 2,538
Issue: 12527GAD5 - Cf Industries Inc 4.950% 6/01/43							
05/20/2013 060006871406	B	355,000.000	.9983		- 354,389	354,389	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/21/2013 060006871406	B	105,000.000	1.0019		- 105,197	105,197	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/21/2013 060006871406	S	- 225,000.000	1.0017		225,387	225,404	- 18
Issue: 00185AAB0 - Aon Plc 4.250% 12/12/42							
05/21/2013 060006871406	S	- 125,000.000	.9729		121,611	120,431	1,180
Issue: 00185AAC8 - Aon Plc 4.450% 5/24/43							
05/21/2013 060006871406	B	265,000.000	.9934		- 263,262	263,262	
Issue: 055450AG5 - Bhp Billiton Fin 7.250% 3/01/16							
05/28/2013 060006871402	S	- 19,000.000	1.1671		22,174	21,442	732
Issue: 149123CB5 - Caterpillar Inc 3.803% 8/15/42							
05/28/2013 060006871406	S	- 155,000.000	.9283		143,880	154,723	- 10,843
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	B	80,000.000	.9784		- 78,275	78,275	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	B	130,000.000	.9777		- 127,095	127,095	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/28/2013 060006871406	S	- 165,000.000	.9684		159,786	163,724	- 3,939

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 844030AC0 - Southern Union Co 8.250% 11/15/29							
05/28/2013 060006871406	S	- 120,000.000	1.2863		154,356	140,472	13,884
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/30/2013 060006871406	S	- 275,000.000	.9674		266,030	271,202	- 5,172
Issue: 718286BD8 - Republic Of Ph 6.375% 1/15/32							
05/30/2013 060006871406	B	165,000.000	1.2650		- 208,725	208,725	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/31/2013 060006871406	B	170,000.000	.9714		- 165,139	165,139	
Issue: 674599105 - Occidental Petroleum Corporation							
06/04/2013 060006871405	B	280.000	94.4920	2	- 26,460	26,460	
Issue: 78454L100 - Sm Energy Co							
06/04/2013 060006871405	S	- 100.000	60.8850	2	6,087	6,138	- 51
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/04/2013 060006871406	B	60,000.000	.9709		- 58,256	58,256	
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
06/04/2013 060006871406	S	- 65,000.000	1.1544		75,033	69,593	5,440
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
06/05/2013 060006871406	B	365,000.000	.4504		- 164,396	164,396	
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
06/05/2013 060006871406	B	135,000.000	.9850		- 132,974	132,974	
Issue: 61747YDU6 - Morgan Stanley Mtn 4.100% 5/22/23							
06/05/2013 060006871406	S	- 140,000.000	.9553		133,735	139,920	- 6,185

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
06/05/2013 060006871406	S	- 730,000.000	.4371		310,471	310,471	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/05/2013 060006871406	B	365,000.000	.4194		- 153,063	153,063	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
06/07/2013 060006871406	S	- 180,000.000	.9647		173,644	174,950	- 1,306
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/10/2013 060006871406	S	- 285,000.000	.9575		272,888	278,311	- 5,424
Issue: 837004CG3 - South Carol E G 4.600% 6/15/43							
06/10/2013 060006871406	B	320,000.000	.9950		- 318,400	318,400	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/12/2013 060006871406	S	- 185,000.000	.9580		177,231	180,339	- 3,108
Issue: 04351LAA8 - Ascension Health 4.847% 11/15/53							
06/12/2013 060006871406	B	195,000.000	1.0000		- 195,000	195,000	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/13/2013 060006871406	S	- 85,000.000	.9633		81,879	82,858	- 980
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
06/13/2013 060006871406	B	95,000.000	1.2119		- 115,133	115,133	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/14/2013 060006871406	B	75,000.000	.9716		- 72,873	72,873	
Issue: 244199BF1 - Deere Company 3.900% 6/09/42							
06/17/2013 060006871406	S	- 300,000.000	.9391		281,739	299,553	- 17,814

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/17/2013 060006871406	B	260,000.000	.9602		- 249,641	249,641	
Issue: 68389X105 - Oracle Corporation							
06/21/2013 060006871404	B	11,170.000	30.4158	447	- 340,191	340,191	
Issue: 855244109 - Starbucks Corp							
06/21/2013 060006871404	S	- 4,080.000	64.7556	168	264,035	182,878	81,158
Issue: 31410KHV9 - F N M A #889544 5.500% 5/01/38							
07/01/2013 060006871402	S	- 9,815.960	1.0873		10,673	10,462	212
Issue: 31416BK72 - F N M A #995018 5.500% 6/01/38							
07/01/2013 060006871402	S	- 39,165.130	1.0873		42,586	41,711	875
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/03/2013 060006871406	S	- 125,000.000	.9356		116,953	118,955	- 2,002
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
07/03/2013 060006871406	B	135,000.000	1.2378		- 167,098	167,098	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/09/2013 060006871406	S	- 50,000.000	.9083		45,414	47,309	- 1,895
Issue: 14149YAW8 - Cardinal Health Inc 4.600% 3/15/43							
07/09/2013 060006871406	B	65,000.000	.8981		- 58,378	58,378	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/11/2013 060006871406	S	- 375,000.000	.9078		340,415	352,546	- 12,131
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/11/2013 060006871406	S	- 270,000.000	.9273		250,362	252,495	- 2,133

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71656LAV3 - Petroleos Mexicanos 6.500% 6/02/41							
07/11/2013 060006871406	B	500,000.000	.9956		- 497,780	497,780	
Issue: 71656LAQ4 - Petroleos Mexicanos 4.875% 1/18/24							
07/11/2013 060006871406	B	275,000.000	.9948		- 273,573	273,573	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/12/2013 060006871406	B	95,000.000	.9328		- 88,613	88,613	
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
07/16/2013 060006871406	B	160,000.000	.9449		- 151,184	151,184	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/16/2013 060006871406	B	70,000.000	.9195		- 64,367	64,367	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/16/2013 060006871406	B	130,000.000	.9175		- 119,275	119,275	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/16/2013 060006871406	B	30,000.000	.9200		- 27,600	27,600	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
07/16/2013 060006871406	S	- 80,000.000	1.1080		88,638	96,805	- 8,167
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/16/2013 060006871406	S	- 145,000.000	.9327		135,235	135,229	6
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
07/16/2013 060006871406	S	- 135,000.000	1.2536		169,236	167,098	2,138
Issue: 92343E102 - Verisign Inc							
07/17/2013 060006871404	B	8,010.000	45.6794	320	- 366,212	366,212	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/18/2013 060006871406	B	100,000.000	.9114		- 91,141	91,141	
Issue: 06849RAH5 - Barrick Na Finance 5.750% 5/01/43							
07/18/2013 060006871406	S	- 150,000.000	.8559		128,384	144,370	- 15,987
Issue: 50076QAE6 - Kraft Foods Group 5.000% 6/04/42							
07/19/2013 060006871406	S	- 180,000.000	1.0285		185,125	189,274	- 4,149
Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38							
07/19/2013 060006871406	B	170,000.000	1.2540		- 213,178	213,178	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/23/2013 060006871406	B	70,000.000	.9194		- 64,356	64,356	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/23/2013 060006871406	B	85,000.000	.9186		- 78,080	78,080	
Issue: 084664BV2 - Berkshire Hathaway 4.300% 5/15/43							
07/23/2013 060006871406	S	- 95,000.000	.9449		89,764	94,224	- 4,460
Issue: 911684AD0 - US Cellular Corp 6.700% 12/15/33							
07/23/2013 060006871406	S	- 115,000.000	.9869		113,494	113,521	- 28
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/25/2013 060006871406	B	65,000.000	.9056		- 58,866	58,866	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/25/2013 060006871406	S	- 190,000.000	.9025		171,468	175,686	- 4,218
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
07/25/2013 060006871406	S	- 70,000.000	1.3156		92,089	84,489	7,600

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 89417EAJ8 - Travelers Cos Inc 4.600% 8/01/43							
07/25/2013 060006871406	B	200,000.000	.9974		- 199,484	199,484	
Issue: 172967GL9 - Citigroup Inc 3.375% 3/01/23							
07/30/2013 060006871402	B	15,000.000	.9579		- 14,368	14,368	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
07/30/2013 060006871406	S	- 75,000.000	1.1468		86,012	88,289	- 2,276
Issue: 76720AAG1 - Rio Tinto Fin 4.125% 8/21/42							
07/30/2013 060006871406	S	- 225,000.000	.8529		191,907	216,083	- 24,176
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	185,000.000	.9041		- 167,252	167,252	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	75,000.000	.9039		- 67,793	67,793	
Issue: 704326107 - Paychex Inc							
07/31/2013 060006871404	S	- 5,420.000	39.4785	221	213,753	170,395	43,358
Issue: 92343E102 - Verisign Inc							
07/31/2013 060006871404	B	4,290.000	47.9101	172	- 205,706	205,706	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/31/2013 060006871406	B	50,000.000	.9086		- 45,430	45,430	
Issue: 00101JAG1 - Adt Corp 4.875% 7/15/42							
07/31/2013 060006871406	S	- 85,000.000	.7328		62,286	86,255	- 23,969
Issue: 913017109 - United Technologies Corp							
08/01/2013 060006871404	S	- 2,400.000	107.3459	100	257,530	195,535	61,995

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/01/2013 060006871406	S	- 120,000.000	.8923		107,081	109,040	- 1,958
Issue: 072024NV0 - Bay Area Toll Ca 7.043% 4/01/50							
08/01/2013 060006871406	B	110,000.000	1.2403		- 136,436	136,436	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
08/02/2013 060006871406	B	95,000.000	.9258		- 87,949	87,949	
Issue: 364760108 - The Gap Inc							
08/06/2013 060006871404	S	- 7,180.000	45.3057	293	325,002	232,438	92,565
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
08/12/2013 060006871406	S	- 185,000.000	1.2095		223,750	238,824	- 15,074
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
08/12/2013 060006871406	B	170,000.000	1.0993		- 186,881	186,881	
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
08/13/2013 060006871406	S	- 130,000.000	.8128		105,661	125,206	- 19,544
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/13/2013 060006871406	B	100,000.000	.8384		- 83,844	83,844	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
08/14/2013 060006871406	S	- 130,000.000	.9811		127,547	129,188	- 1,640
Issue: 03027XAD2 - American Tower 5.000% 2/15/24							
08/14/2013 060006871406	B	140,000.000	.9989		- 139,843	139,843	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/15/2013 060006871406	S	- 705,000.000	.3253		229,308	269,456	- 40,148

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/15/2013 060006871406	B	345,000.000	.3491		- 120,453	120,453	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/15/2013 060006871406	B	355,000.000	.3032		- 107,629	107,629	
Issue: 713448108 - Pepsico Inc							
08/15/2013 060006871409	S	- 1,200.000	81.4795	50	97,726	77,440	20,285
Issue: 191216100 - Coca Cola Company							
08/16/2013 060006871404	B	5,980.000	39.0412	239	- 233,706	233,706	
Issue: 38259P508 - Google Inc Cl A							
08/16/2013 060006871404	B	310.000	859.6573	12	- 266,506	266,506	
Issue: 931142DH3 - Wal Mart Stores Inc 2.550% 4/11/23							
08/19/2013 060006871406	S	- 205,000.000	.9096		186,464	204,533	- 18,069
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
08/19/2013 060006871406	B	190,000.000	.9670		- 183,736	183,736	
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
08/20/2013 060006871406	B	75,000.000	.9100		- 68,250	68,250	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
08/20/2013 060006871406	S	- 60,000.000	1.0525		63,150	71,088	- 7,938
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
08/21/2013 060006871406	S	- 70,000.000	.9410		65,870	75,549	- 9,679
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
08/21/2013 060006871406	B	70,000.000	.9025		- 63,175	63,175	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 900123CB4 - Republic Of Turkey 4.875% 4/16/43							
08/22/2013 060006871406	B	80,000.000	.7750		- 62,000	62,000	
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
08/22/2013 060006871406	B	115,000.000	.9000		- 103,500	103,500	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/27/2013 060006871406	S	- 25,000.000	.8390		20,976	21,086	- 110
Issue: 244199105 - Deere & Co							
08/28/2013 060006871408	S	- 2,003.000	84.3005	63	168,791	161,424	7,367
Issue: 31428X106 - Fed Ex Corp							
08/28/2013 060006871408	S	- 2,218.000	108.6164	71	240,840	201,682	39,159
Issue: 34964C106 - Fortune Brands Home & Securi							
08/28/2013 060006871408	S	- 3,692.000	37.0751	113	136,768	116,756	20,013
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
09/03/2013 060006871406	S	- 45,000.000	.7923		35,653	43,340	- 7,688
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/03/2013 060006871406	B	35,000.000	.8286		- 29,001	29,001	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/05/2013 060006871406	S	- 215,000.000	.9583		206,030	209,402	- 3,372
Issue: 500255AT1 - Kohls Corporation 4.750% 12/15/23							
09/05/2013 060006871406	B	225,000.000	.9975		- 224,438	224,438	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/09/2013 060006871406	S	- 225,000.000	.8239		185,379	188,866	- 3,487

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 257559AJ3 - Domtar Corp 6.250% 9/01/42							
09/10/2013 060006871406	S	- 130,000.000	.9399		122,181	129,455	- 7,275
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/10/2013 060006871406	B	105,000.000	.8170		- 85,788	85,788	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
09/11/2013 060006871402	B	15,000.000	.9988		- 14,982	14,982	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/11/2013 060006871406	S	- 1,750,000.000	.8189		1,433,086	1,462,309	- 29,223
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
09/11/2013 060006871406	B	2,060,000.000	.9988		- 2,057,590	2,057,590	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/13/2013 060006871406	S	- 75,000.000	.8266		61,992	62,670	- 678
Issue: 02364WAJ4 - America Movil Sa De 6.375% 3/01/35							
09/13/2013 060006871406	B	95,000.000	1.0336		- 98,191	98,191	
Issue: 68233DAT4 - Oncor Elec Delivery 7.000% 5/01/32							
09/16/2013 060006871406	B	315,000.000	1.2314		- 387,891	387,891	
Issue: 68233DAP2 - Oncor Electric 7.250% 1/15/33							
09/16/2013 060006871406	S	- 300,000.000	1.2672		380,154	351,903	28,251
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/17/2013 060006871406	B	220,000.000	.8224		- 180,933	180,933	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/17/2013 060006871406	S	- 405,000.000	.9688		392,375	393,129	- 754

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 191216100 - Coca Cola Company							
09/23/2013 060006871404	B	8,360.000	38.5152	334	- 322,321	322,321	
Issue: 031162100 - Amgen Inc							
09/23/2013 060006871404	S	- 2,970.000	115.6288	125	343,293	252,408	90,885
Issue: 192446102 - Cognizant Tech Solutions Cl A							
09/23/2013 060006871404	S	- 1,850.000	81.7904	77	151,236	127,113	24,122
Issue: 30219G108 - Express Scripts Hldgs C							
09/23/2013 060006871404	B	1,504.000	61.6233	60	- 92,742	92,742	
Issue: 192446102 - Cognizant Tech Solutions Cl A							
09/24/2013 060006871404	S	- 6,490.000	82.9793	269	538,267	445,928	92,339
Issue: 30219G108 - Express Scripts Hldgs C							
09/24/2013 060006871404	B	1,226.000	61.4114	49	- 75,339	75,339	
Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36							
09/24/2013 060006871406	B	260,000.000	1.0172		- 264,472	264,472	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
09/24/2013 060006871406	S	- 80,000.000	1.1455		91,637	94,175	- 2,538
Issue: 617446HD4 - Morgan Stanley 7.250% 4/01/32							
09/24/2013 060006871406	B	95,000.000	1.2261		- 116,475	116,475	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
09/24/2013 060006871406	B	235,000.000	.9403		- 220,973	220,973	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 160,000.000	.8459		135,350	134,576	774

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 175,000.000	.8459		148,039	147,192	847
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/26/2013 060006871406	B	160,000.000	.8480		- 135,675	135,675	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/30/2013 060006871406	S	- 485,000.000	.8494		411,947	408,334	3,613
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
09/30/2013 060006871406	B	490,000.000	1.1296		- 553,484	553,484	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
10/01/2013 060006871406	B	140,000.000	1.0155		- 142,170	142,170	
Issue: 172967HA2 - Citigroup Inc 6.675% 9/13/43							
10/01/2013 060006871406	S	- 120,000.000	1.0831		129,976	122,366	7,610
Issue: 65504LAJ6 - Noble Holding Intl 3.950% 3/15/22							
10/03/2013 060006871402	B	2,000.000	.9696		- 1,939	1,939	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/09/2013 060006871406	S	- 140,000.000	.8417		117,841	118,186	- 346
Issue: 706451BG5 - Pemex Proj Fdg 6.625% 6/15/35							
10/09/2013 060006871406	B	175,000.000	1.0675		- 186,813	186,813	
Issue: 378272AD0 - Glencore Funding LLC 2.500% 1/15/19							
10/16/2013 060006871402	S	- 5,000.000	.9508		4,754	4,721	33
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/16/2013 060006871406	B	110,000.000	.8369		- 92,056	92,056	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
10/16/2013 060006871406	S	- 120,000.000	1.1546		138,552	140,902	- 2,350
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/22/2013 060006871406	S	- 345,000.000	.8600		296,700	293,009	3,691
Issue: 907818DU9 - Union Pacific Corp 4.750% 12/15/43							
10/22/2013 060006871406	B	360,000.000	.9996		- 359,849	359,849	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/23/2013 060006871406	S	- 835,000.000	.3363		280,827	333,432	- 52,604
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/23/2013 060006871406	B	845,000.000	.3247		- 274,388	274,388	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/25/2013 060006871406	S	- 755,000.000	.3362		253,846	301,486	- 47,640
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/25/2013 060006871406	B	765,000.000	.3246		- 248,304	248,304	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/28/2013 060006871406	B	455,000.000	.3567		- 162,312	162,312	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/28/2013 060006871406	S	- 455,000.000	.3525		160,374	166,959	- 6,585
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/29/2013 060006871406	B	285,000.000	.8603		- 245,189	245,189	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
10/29/2013 060006871406	S	- 540,000.000	.9991		539,494	538,326	1,168

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/31/2013 060006871406	B	200,000.000	.8553		- 171,063	171,063	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
10/31/2013 060006871406	B	250,000.000	.9956		- 248,906	248,906	
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
10/31/2013 060006871406	S	- 200,000.000	1.2878		257,566	248,378	9,188
Issue: 698299AV6 - Republic Of Panama 7.125% 1/29/26							
10/31/2013 060006871406	S	- 200,000.000	1.2412		248,230	249,342	- 1,112
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/04/2013 060006871406	S	- 30,000.000	.8506		25,518	25,620	- 102
Issue: 399473107 - Groupon Inc							
11/06/2013 060006871408	B	28,310.000	9.9977	425	- 283,460	283,460	
Issue: 744448CG4 - Public Service Co 3.600% 9/15/42							
11/07/2013 060006871406	S	- 225,000.000	.8506		191,394	224,222	- 32,828
Issue: 50076QAE6 - Kraft Foods Group 5.000% 6/04/42							
11/07/2013 060006871406	S	- 75,000.000	.9784		73,379	78,864	- 5,485
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/07/2013 060006871406	B	205,000.000	.8386		- 171,912	171,912	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/07/2013 060006871406	B	70,000.000	.8422		- 58,953	58,953	
Issue: 06849RAF9 - Barrick Na Finance 4.400% 5/30/21							
11/08/2013 060006871402	B	2,000.000	.9719		- 1,944	1,944	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 50076QAE6 - Kraft Foods Group 5.000% 6/04/42							
11/08/2013 060006871406	S	- 50,000.000	.9611		48,053	52,576	- 4,524
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/08/2013 060006871406	B	45,000.000	.8267		- 37,202	37,202	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/08/2013 060006871406	B	55,000.000	.8279		- 45,534	45,534	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/08/2013 060006871406	S	- 60,000.000	.8257		49,540	50,794	- 1,254
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/12/2013 060006871406	S	- 65,000.000	.8229		53,485	54,681	- 1,195
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/13/2013 060006871406	S	- 95,000.000	.8258		78,453	79,728	- 1,275
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/13/2013 060006871406	S	- 50,000.000	.8253		41,266	41,962	- 697
Issue: 857477AM5 - State Street Corp 3.700% 11/20/23							
11/14/2013 060006871402	B	10,000.000	.9976		- 9,976	9,976	
Issue: 665772CJ6 - Northern States Pwr 3.400% 8/15/42							
11/19/2013 060006871406	B	95,000.000	.8195		- 77,854	77,854	
Issue: 744448CG4 - Public Service Co 3.600% 9/15/42							
11/19/2013 060006871406	S	- 95,000.000	.8498		80,735	94,671	- 13,937
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
11/19/2013 060006871406	S	- 60,000.000	.8853		53,119	54,709	- 1,590

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/19/2013 060006871406	B	50,000.000	.9716		- 48,578	48,578	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/19/2013 060006871406	S	- 145,000.000	.9701		140,667	140,753	- 86
Issue: 628530BC0 - Mylan Inc 5.400% 11/29/43							
11/19/2013 060006871406	B	175,000.000	.9938		- 173,919	173,919	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
11/20/2013 060006871406	S	- 570,000.000	.3230		184,104	230,206	- 46,102
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
11/20/2013 060006871406	S	- 850,000.000	.3866		299,412	299,412	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
11/20/2013 060006871406	B	850,000.000	.3820		- 324,658	324,658	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
11/20/2013 060006871406	B	580,000.000	.3072		- 178,164	178,164	
Issue: 008916AJ7 - Agrium Inc 6.125% 1/15/41							
11/20/2013 060006871406	S	- 180,000.000	1.0555		189,994	204,741	- 14,747
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/20/2013 060006871406	B	150,000.000	.9508		- 142,617	142,617	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/21/2013 060006871406	B	1,385,000.000	.3450		- 477,797	477,797	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/21/2013 060006871406	S	- 1,390,000.000	.3408		463,251	463,251	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 008916AJ7 - Agrium Inc 6.125% 1/15/41							
11/21/2013 060006871406	S	- 205,000.000	1.0581		216,904	233,177	- 16,273
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/21/2013 060006871406	B	170,000.000	.9522		- 161,872	161,872	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
11/22/2013 060006871406	S	- 115,000.000	1.1015		126,677	118,142	8,535
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
11/22/2013 060006871406	B	100,000.000	1.1475		- 114,747	114,747	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
11/29/2013 060006871406	B	60,000.000	1.1495		- 68,971	68,971	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/29/2013 060006871406	S	- 55,000.000	.9648		53,066	53,087	- 21
Issue: 651639AP1 - Newmont Mining Corp 4.875% 3/15/42							
12/02/2013 060006871406	S	- 145,000.000	.7292		105,740	142,947	- 37,208
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/02/2013 060006871406	B	80,000.000	.9588		- 76,700	76,700	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/02/2013 060006871406	S	- 85,000.000	.9605		81,640	82,002	- 362
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/02/2013 060006871406	S	- 100,000.000	.9588		95,875	96,473	- 598
Issue: 21684AAB2 - Rabobank Nederland 5.750% 12/01/43							
12/02/2013 060006871406	B	100,000.000	1.0203		- 102,034	102,034	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
12/03/2013 060006871406	B	115,000.000	1.1409		- 131,204	131,204	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/03/2013 060006871406	S	- 105,000.000	.9606		100,866	101,242	- 376
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/04/2013 060006871406	B	115,000.000	.9529		- 109,582	109,582	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/04/2013 060006871406	S	- 40,000.000	.9508		38,031	38,478	- 446
Issue: 21684AAB2 - Rabobank Nederland 5.750% 12/01/43							
12/04/2013 060006871406	B	45,000.000	1.0077		- 45,346	45,346	
Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39							
12/10/2013 060006871406	S	- 175,000.000	1.2874		225,292	214,022	11,269
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/10/2013 060006871406	B	170,000.000	.9630		- 163,705	163,705	
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
12/17/2013 060006871406	B	270,000.000	1.2290		- 331,830	331,830	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
12/18/2013 060006871406	B	250,000.000	1.0875		- 271,875	271,875	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
12/18/2013 060006871406	B	155,000.000	1.0050		- 155,775	155,775	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
12/18/2013 060006871406	B	190,000.000	.8135		- 154,556	154,556	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/18/2013 060006871406	S	- 115,000.000	.9567		110,023	110,428	- 405
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
12/18/2013 060006871406	B	230,000.000	1.2315		- 283,245	283,245	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/30/2013 060006871406	B	775,000.000	.3465		- 268,561	268,561	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/30/2013 060006871406	S	- 810,000.000	.2985		241,410	241,410	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/30/2013 060006871406	B	80,000.000	.9506		- 76,050	76,050	
Issue: 21684AAB2 - Rabobank Nederland 5.750% 12/01/43							
12/30/2013 060006871406	S	- 85,000.000	1.0607		90,159	86,395	3,763
Total For Morgan Stanley & Co., Incorpor				**7,554**	**64,277,024**	**63,278,848**	**998,163**
GRAND TOTAL				**29,807**	**630,382,636**	**631,343,347**	**- 983,709**

2013 Form 5500, Schedule SB, Line 22 - Description of Weighted Average Retirement Age
Major League Baseball Pension Plan for Non-Uniformed Personnel
Chicago White Sox, Ltd.
EIN: 36-3106589 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 2013 Schedule SB assumes that all front office employees meet the retirement eligibility service requirements.

Schedule SB - Statement by Enrolled Actuary

Plan Sponsor	Chicago White Sox, Ltd.
EIN/PN	36-3106589 / 001
Plan Name	MLB Pension Plan for Non-Uniformed Personnel
Valuation Date	January 1, 2013
Enrolled Actuary	Mark Gengenbach, F.S.A, E.A.
Enrollment Number	14-07102

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.

The plan sponsor has elected to not apply the interest rate corridors under the Highway and Transportation Funding Act of 2014 (HATFA) to the actuarial valuation results for the 2013 Plan Year.

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

2013

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2013 or fiscal plan year beginning and ending

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

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

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

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

Part II Basic Plan Information - enter all requested information

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

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 01/01/1981

2a Plan sponsor's name and address; include room or suite number (employer, if for a single-employer plan)
CHICAGO WHITE SOX, LTD.
333 WEST 35TH STREET
CHICAGO IL 60616-3651

2b Employer Identification Number (EIN) 36-3106589

2c Sponsor's telephone number 312-674-1000

2d Business code (see instructions) 711210

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

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

SIGN HERE	[signature]	10/7/14	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 [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**	513
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**	227
b Retired or separated participants receiving benefits	**6b**	83
c Other retired or separated participants entitled to future benefits	**6c**	218
d Subtotal. Add lines **6a, 6b,** and **6c**	**6d**	528
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	0
f Total. Add lines **6d** and **6e.**	**6f**	528
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**	5
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)

Actuarial assumptions and methods

Economic Assumptions

Interest rate basis:

▸ Applicable month	September 2012
▸ Interest rate basis	3-Segment rates

Interest rates:	Reflecting Corridors	Not Reflecting Corridors
▸ First segment rate	4.94%	1.75%
▸ Second segment rate	6.15%	4.62%
▸ Third segment rate	6.76%	5.72%
▸ Effective interest rate	6.40%	5.13%

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

Demographic Assumptions

Inclusion Date	The valuation date coincident with or next following the date on which the employee becomes a participant.
New or rehired employees	It was assumed there will be no new or rehired employees.
Mortality (Healthy and Disabled)	Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2028 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2020 using Scale AA). This is the IRS-prescribed static mortality table for 2013.

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, 2013 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.
Cash flow:	
▸ Timing of benefit payments	Annuity payments are payable monthly at the beginning of the month.

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 dates 12 and 24 months before the valuation date, 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	All benefits described in the Plan Provisions section of this report were 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, 1981. Amended and restated effective January 1, 2013.
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 (not before January 1, 1981 for Office Employees and not before January 1, 1989 for Minor League Players) plus the number of years and months from age 25 and completion of one year of service through December 31, 1975 (for Office Employees only).
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. (Not less than the minimum pension benefit.)
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.
Minimum pension benefit	The benefit accrued through December 31, 1993, in accordance with prior plan provisions.

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.

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 and in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

The IRC Section 415 benefit limit was increased from $200,000 to $205,000 effective January 1, 2013. The IRC Section 401(a)(17) compensation limit was increased from $250,000 to $255,000 effective January 1, 2013.

2013 Form 5500, Schedule SB, Line 26 - Schedule of Active Particpant Data
Major League Baseball Pension Plan for Non-Uniformed Personnel
Chicago White Sox, Ltd.
EIN: 36-3106589 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	1	0	0	0	0	0	0	0	0
25 to 29	Count	0	19	3	0	0	0	0	0	0	0
30 to 34	Count	1	6	26	6	0	0	0	0	0	0
35 to 39	Count	2	5	4	10	4	0	0	0	0	0
40 to 44	Count	0	8	7	3	5	1	0	0	0	0
45 to 49	Count	1	7	5	3	4	13	4	0	0	0
50 to 54	Count	0	2	4	5	1	8	2	4	0	0
55 to 59	Count	1	1	4	3	6	5	3	3	0	0
60 to 64	Count	0	0	1	2	1	3	3	1	1	0
65 to 69	Count	0	1	1	0	1	2	0	0	0	1
70 & up	Count	0	0	0	1	1	2	1	1	1	1

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

2013

This Form is Open to Public Inspection

For calendar plan year 2013 or fiscal plan year beginning and ending

▶ **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

Chicago White Sox, Ltd.

D Employer Identification Number (EIN)

36-3106589

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

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

Part I Basic Information

1 Enter the valuation date: Month 1 Day 1 Year 2013

2	Assets:			
	a Market value		2a	44,218,093
	b Actuarial value		2b	43,584,091
3	Funding target/participant count breakdown:		(1) Number of participants	(2) Funding Target
	a For retired participants and beneficiaries receiving payment	3a	75	6,819,842
	b For terminated vested participants	3b	212	8,380,494
	c For active participants:			
	(1) Non-vested benefits	3c(1)		344,617
	(2) Vested benefits	3c(2)		23,628,672
	(3) Total active	3c(3)	226	23,973,289
	d Total	3d	513	39,173,625
4	If the plan is in at-risk status, check the box and complete lines (a) and (b)	[ ]		
	a Funding target disregarding prescribed at-risk assumptions		4a	
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor		4b	
5	Effective interest rate		5	6.40 %
6	Target normal cost		6	2,231,468

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 — 10/8/2014

Signature of actuary — Date

Mark Gengenbach — 14-07102

Type or print name of actuary — Most recent enrollment number

Towers Watson Pennsylvania, Inc. — (212) 309-3400

Firm name — Telephone number (including area code)

335 MADISON AVENUE

NEW YORK NY 10017-4605

Address of the firm

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

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, 2013

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			$ 6,827,660.98	$ 6,827,660.98
FIRST AMERICAN PRIME OBLIGATIONS			1,595,537.31	1,595,537.31
FIRST AMERICAN PRIME OBLIGATIONS			1,663,035.34	1,663,035.34
FIRST AMERICAN PRIME OBLIGATIONS			1,556,760.78	1,556,760.78
FIRST AMERICAN PRIME OBLIGATIONS			2,629,842.36	2,629,842.36
FIRST AMERICAN PRIME OBLIGATIONS			2,496,499.29	2,496,499.29
FIRST AMERICAN PRIME OBLIGATIONS			2,105,768.99	2,105,768.99
FIRST AMERICAN PRIME OBLIGATIONS			1,761,318.48	1,761,318.48
FIRST AMERICAN PRIME OBLIGATIONS			215,842.87	215,842.87
FIRST AMERICAN PRIME OBLIGATIONS			530.48	530.48
FIRST AMERICAN PRIME OBLIGATIONS			601,010.54	601,010.54
FIRST AMERICAN PRIME OBLIGATIONS			3,406,852.59	3,406,852.59
FIRST AMERICAN PRIME OBLIGATIONS			830,865.15	830,865.15
Total Money Markets			**$ 25,691,525.16**	**$ 25,691,525.16**
Government Obligations - Treasury and Federal Agencies				
F F C B	0.107%	02/13/15	320,343.15	320,204.80
F F C B DEB	0.1646%	03/26/15	199,954.20	200,056.00
F F C B DEB	0.197%	09/29/14	194,940.92	195,093.60
F H L M C GD A89385	4.500%	10/01/39	105,350.82	107,876.18
F H L M C GD G03205	5.500%	07/01/35	7,851.99	8,818.67
F N M A #254693	5.500%	04/01/33	13,444.82	14,684.50
F N M A #725424	5.500%	04/01/34	7,530.70	8,229.99
F N M A #725946	5.500%	11/01/34	19,706.64	21,930.93
F N M A #745044	4.500%	08/01/35	19,501.18	22,028.65
F N M A #745418	5.500%	04/01/36	30,446.92	34,282.86
F N M A #888794	4.500%	09/01/35	17,098.86	19,425.71
F N M A #889139	5.500%	03/01/37	24,842.30	27,483.64
F N M A #AO4926	3.500%	06/01/42	97,242.32	96,652.16
F N M A #AT8912	3.000%	07/01/43	150,967.19	147,055.83
F N M A #AU7941	3.000%	11/01/43	38,981.25	37,963.23
F N M A DEB	6.250%	05/15/29	124,316.54	131,632.20
F N M A DEB	6.625%	11/15/30	85,480.31	91,054.60
F N M A TBA 15YR	2.500%	12/15/28	249,218.75	248,230.00
F N M A TBA 15YR	2.500%	01/15/29	248,408.20	247,422.50
FHLMC GOLD TBA 30 YR	4.000%	01/15/41	46,390.43	46,212.75
FNMA TBA 15YR	2.500%	10/15/28	324,070.31	330,069.30
FNMA TBA 15YR	3.500%	02/15/26	75,671.88	75,624.03
FNMA TBA 30YR	3.500%	11/15/42	162,300.00	161,950.40
FNMA TBA 30YR	3.500%	01/15/43	602,333.59	600,982.80
FNMA TBA 30YR	4.000%	01/15/44	260,725.98	259,918.45
FNMA TBA 30YR	4.500%	01/01/39	153,684.38	153,637.65

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, 2013

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
FNMA TBA 30YR	5.000%	01/01/39	$ 65,062.50	$ 65,161.20
RESOLUTION FDG STRIP	VAR	07/15/20	113,315.89	135,201.96
U S TREAS BD STRIP	VAR	05/15/37	2,126,398.89	2,006,169.60
U S TREAS BD STRIP	VAR	02/15/38	2,242,649.33	2,153,289.00
U S TREAS BD STRIP	VAR	02/15/39	7,349,086.94	6,283,689.30
U S TREAS BD STRIP	VAR	08/15/39	1,267,205.38	1,204,995.45
U S TREAS BD STRIP	VAR	11/15/39	7,810,305.88	7,752,335.80
U S TREAS BD STRIP	VAR	02/15/40	11,423,261.37	10,502,907.80
U S TREAS BD STRIP	VAR	05/15/40	6,804,786.26	6,925,223.30
U S TREAS BD STRIP	VAR	08/15/40	7,881,932.11	6,693,502.50
U S TREAS BD STRIP	VAR	11/15/40	4,386,999.64	4,070,726.40
U S TREAS BD STRIP	VAR	02/15/41	2,116,688.41	2,009,517.30
U S TREAS BD STRIP	VAR	08/15/41	1,965,726.06	1,810,690.20
U S TREAS BD STRIP	VAR	11/15/41	7,208,846.29	5,952,689.70
U S TREAS BD STRIP	VAR	02/15/42	5,720,139.64	5,067,367.20
U S TREAS BD STRIP	VAR	05/15/42	604,893.80	594,999.70
U S TREAS BD STRIP	VAR	08/15/42	5,638,780.55	4,862,559.00
U S TREAS BD STRIP	VAR	11/15/42	7,267,290.18	6,713,590.00
U S TREAS BD STRIP	VAR	02/15/43	11,885,047.58	11,056,145.50
U S TREAS BD STRIP	VAR	05/15/43	1,139,990.82	1,123,173.00
U S TREAS BD STRIP	VAR	08/15/43	1,718,230.27	1,688,614.80
U S TREAS BD STRIP	VAR	11/15/43	3,544,935.45	3,470,192.70
U S TREAS BD STRIP	VAR	05/15/35	3,374,833.49	4,092,152.30
U S TREAS BD STRIP	VAR	11/15/35	384,377.01	354,500.60
U S TREAS BD STRIP	VAR	05/15/36	1,358,412.85	1,815,165.00
U S TREAS BD STRIP	VAR	11/15/36	1,806,270.67	2,242,235.40
U S TREAS BD STRIP	VAR	05/15/37	869,772.53	984,748.10
U S TREAS BD STRIP	VAR	08/15/37	1,087,564.48	1,207,896.80
U S TREAS BD STRIP	VAR	02/15/38	1,768,408.91	1,980,527.25
U S TREAS BD STRIP	VAR	02/15/34	1,093,218.96	1,031,912.80
U S TREAS BD STRIP	VAR	08/15/34	1,031,431.09	1,378,950.00
U S TREAS BD STRIP	VAR	08/15/35	496,005.87	450,262.80
U S TREAS BD STRIP	VAR	02/15/36	688,492.15	658,031.75
U S TREAS BD STRIP	VAR	08/15/36	1,291,432.75	1,436,628.55
U S TREAS BD STRIP	VAR	02/15/37	1,512,159.17	1,501,252.65
U S TREAS BD STRIP	VAR	05/15/34	1,141,922.16	1,124,378.85
U S TREAS BD STRIP	VAR	11/15/34	1,798,920.40	1,707,091.10
U S TREAS BD STRIP	VAR	11/15/37	2,043,015.85	2,167,966.05
U S TREAS BD STRIP	VAR	05/15/38	1,024,794.78	1,197,807.45
U S TREAS BD STRIP	VAR	08/15/38	1,332,957.06	1,382,478.00
U S TREAS BD STRIP	VAR	02/15/39	2,539,670.14	2,387,145.60
U S TREAS BD STRIP	VAR	11/15/38	1,333,483.99	1,283,997.00
U S TREAS BD STRIP	VAR	05/15/39	136,174.20	128,279.25

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, 2013

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	VAR	08/15/39	$ 1,091,944.75	$ 1,038,905.40
U S TREAS BD STRIP	VAR	11/15/39	365,511.45	362,476.90
U S TREAS BD STRIP	VAR	02/15/40	472,438.40	444,915.30
U S TREAS BD STRIP	VAR	08/15/40	228,181.80	219,311.40
U S TREASURY BD	4.500%	02/15/36	172,979.73	198,053.48
U S TREASURY BD	3.000%	05/15/42	62,465.23	50,315.40
U S TREASURY BD	3.125%	02/15/43	45,271.48	38,531.25
U S TREASURY BD	2.875%	05/15/43	21,284.18	20,261.75
U S TREASURY BD	2.875%	05/15/43	611,595.98	591,643.10
U S TREASURY BD	3.625%	08/15/43	44,156.45	42,497.10
U S TREASURY BD	3.625%	08/15/43	677,671.86	670,509.80
U S TREASURY I P S	0.125%	04/15/16	201,012.10	201,004.08
U S TREASURY NT	4.625%	02/15/40	143,248.04	135,525.60
U S TREASURY NT	2.750%	08/15/42	15,069.14	11,885.10
U S TREASURY NT	2.625%	04/30/16	369,471.24	372,416.30
U S TREASURY NT	3.625%	02/15/20	41,746.04	43,537.60
U S TREASURY NT	2.625%	11/15/20	87,911.34	90,039.75
U S TREASURY NT	1.500%	08/31/18	149,108.99	149,238.00
U S TREASURY NT	1.000%	08/31/16	663,870.20	667,906.75
U S TREASURY NT	1.375%	09/30/18	64,911.13	64,207.65
U S TREASURY NT	0.875%	11/30/16	159,889.24	160,512.00
U S TREASURY NT	0.875%	01/31/17	219,785.16	220,206.80
U S TREASURY NT	1.000%	03/31/17	109,974.22	110,240.90
U S TREASURY NT	1.750%	05/15/22	111,631.01	101,715.90
U S TREASURY NT	0.500%	07/31/17	64,713.09	63,633.70
U S TREASURY NT	1.625%	08/15/22	84,353.53	77,224.20
U S TREASURY NT	0.250%	08/31/14	219,991.41	220,189.20
U S TREASURY NT	0.625%	8/31/17	154,457.85	152,093.75
U S TREASURY NT	1.625%	11/15/22	58,673.10	54,159.60
U S TREASURY NT	0.750%	12/31/17	25,033.20	24,445.25
U S TREASURY NT	0.125%	04/30/15	304,440.04	304,643.15
U S TREASURY NT	0.625%	04/30/18	44,887.50	43,397.10
U S TREASURY NT	1.750%	05/15/23	98,274.02	91,935.66
U S TREASURY NT	2.500%	08/15/23	215,822.66	211,268.20
U S TREASURY NT	1.875%	10/31/20	59,182.03	57,562.80
U S TREASURY NT	2.750%	11/15/23	837,045.91	821,755.20
Total Government Obligations - Treasury and Federal Agencies			**$ 140,273,698.88**	**$ 134,392,835.26**
Municipal Obligations				
BAY AREA TOLL CA	7.043%	04/01/50	$ 203,287.62	$ 196,676.80
BAY AREA TOLL CA	6.907%	10/01/50	430,768.50	393,792.75
CALIFORNIA ST	7.500%	04/01/34	517,072.55	540,821.00
CALIFORNIA ST	7.700%	11/01/30	180,432.20	167,956.40
CALIFORNIA ST BUILD	7.550%	04/01/39	429,819.36	414,716.80

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, 2013

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
CALIFORNIA ST BUILD	7.350%	11/01/39	$ 615,234.45	$ 592,791.30
CALIFORNIA ST BUILD	7.625%	03/01/40	20,418.28	26,331.60
CALIFORNIA ST BUILD	7.950%	03/01/36	90,898.40	92,815.20
CALIFORNIA ST BUILD	7.600%	11/01/40	422,151.23	396,063.00
CHICAGO IL BRD ED	6.138%	12/01/39	304,887.95	249,697.05
CHICAGO IL BRD ED	6.319%	11/01/29	65,000.00	63,049.35
CLARK CNTY NV ARPT	6.820%	07/01/45	174,489.60	149,526.00
CURATORS UNIV MO SYS	5.792%	11/01/41	47,622.22	52,195.50
DALLAS CNTY TX HOSP	5.621%	08/15/44	117,914.00	104,510.45
DALLAS TX AREA RAPID	5.999%	12/01/44	301,105.50	272,508.60
DALLAS TX AREA RAPID	5.022%	12/01/48	121,451.00	112,515.70
DALLAS TX AREA RAPID	4.922%	12/01/41	99,861.64	103,587.00
DALLAS TX INDPT	6.450%	02/15/35	227,367.90	235,111.80
DENVER CO PUB SCHS	7.017%	12/15/37	545,752.54	551,679.25
DISTRICT COLUMBIA	5.582%	12/01/35	160,000.00	175,369.60
EAST BAY CA MUNI	5.874%	06/01/40	28,986.50	28,377.50
ILLINOIS ST	5.100%	06/01/33	252,767.97	260,904.00
ILLINOIS ST TOLL HWY	6.184%	01/01/34	94,253.10	97,631.85
LOS ANGELES CA UNI	5.981%	05/01/27	381,535.65	400,705.20
LOS ANGELES CA UNI	5.755%	07/01/29	234,969.95	235,956.05
LOS ANGELES CA UNI	5.750%	07/01/34	283,551.35	286,244.40
LOS ANGELES CA UNI	6.758%	07/01/34	80,276.64	73,996.80
METROPOLITAN NY	6.814%	11/15/40	312,550.36	358,671.00
NEW JERSEY ST TPK	7.414%	01/01/40	582,417.96	559,629.00
NEW JERSEY ST TPK	7.102%	01/01/41	720,798.40	781,080.60
NEW YORK NY BUILD	5.206%	10/01/31	94,498.40	98,987.15
NEW YORK NY BUILD	5.985%	12/01/36	103,285.60	89,740.00
NEW YORK NY BUILD	5.968%	03/01/36	96,252.90	84,418.50
NEW YORK NY CITY	5.508%	08/01/37	366,528.04	372,731.80
NEW YORK NY CITY	5.572%	11/01/38	209,385.70	210,871.50
NEW YORK ST DORM	5.600%	03/15/40	273,212.95	296,641.00
NEW YORK ST DORM	5.628%	03/15/39	98,492.00	88,142.40
NEW YORK ST URBAN	5.770%	03/15/39	412,114.90	420,173.60
NEW YORK ST URBAN	5.838%	03/15/40	200,442.40	202,647.60
NORTH TX TWY AUTH	6.718%	01/01/49	177,108.92	194,465.60
ORANGE CNTY CA LOC	6.908%	02/15/41	132,770.45	123,908.00
OREGON ST	5.892%	06/01/27	120,822.45	131,864.75
PORT AUTH NY NJ CONS	5.647%	11/01/40	140,000.00	152,633.60
PORT SEATTLE WA REV	7.000%	05/01/36	168,648.05	161,208.10
REGIONAL TRANSN CO	5.844%	11/01/50	247,619.30	271,302.80
SAN ANTONIO TX ELEC	5.718%	02/01/41	316,348.45	287,729.25
SAN ANTONIO TX ELEC	4.427%	02/01/42	305,725.30	280,380.00
SAN DIEGO CNTY	5.911%	04/01/48	344,364.91	343,290.00
SAN DIEGO CNTY CA	6.138%	05/01/49	85,767.00	87,713.25

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
SAN FRANCISCO CA	6.950%	11/01/50	$ 91,321.10	$ 80,860.00
TEXAS ST BUILD	5.517%	04/01/39	494,846.05	454,231.80
TEXAS ST TRANSN	5.178%	04/01/30	371,849.45	380,968.25
UNIV CA REGTS MED	6.583%	05/15/49	110,931.80	99,263.00
UNIV OF CALIFORNIA	4.601%	05/15/31	240,000.00	238,668.00
UNIVERSITY TX PERM	5.262%	07/01/39	284,628.60	251,231.45
UNIVERSITY TX UNIV	6.276%	08/15/41	98,083.80	98,136.00
UNIVERSITY VA UNIV	6.200%	09/01/39	424,782.06	389,468.80
WASHINGTON ST BUILD	5.481%	08/01/39	81,925.09	69,287.40
WASHINGTON ST BUILD	5.140%	08/01/40	186,302.08	180,344.50
Total Municipal Obligations			**$ 14,325,700.57**	**$ 14,116,219.65**
U.S. Corporate Obligations				
ACE INA HOLDINGS	4.150%	03/13/43	$ 234,338.05	$ 213,018.10
AGILENT TECH INC	5.000%	07/15/20	4,976.75	5,390.45
ALLSTATE CORP	4.500%	06/15/43	64,712.70	61,501.05
ALLSTATE CORP	5.750%	08/15/53	93,565.50	95,712.50
ALLTEL CORP	7.875%	07/01/32	356,313.50	338,496.60
ALLY AUTO RECEIVABLE	0.360%	05/20/16	41,997.91	42,021.00
ALTRIA GROUP INC	5.375%	01/31/44	697,018.00	702,898.00
ALTRIA GROUP INC	9.950%	11/10/38	121,275.95	128,133.60
AMER INTL GROUP	8.175%	05/15/58	413,247.05	441,650.00
AMER TRANS SYST	5.250%	01/15/22	199,828.00	210,626.00
AMERADA HESS CORP	7.300%	08/15/31	143,560.80	146,552.40
AMERADA HESS CORP	7.875%	10/01/29	3,884.22	3,823.17
AMERICAN EXPRESS CO	4.050%	12/03/42	123,094.66	118,775.70
AMERICAN INTL GROUP	3.800%	03/22/17	14,969.55	16,018.50
AMERICAN INTL GROUP	4.875%	06/01/22	37,945.43	37,618.70
AMERICAN INTL GROUP	6.250%	05/01/36	239,781.10	220,168.20
AMERICAN INTL GROUP	6.820%	11/15/37	347,355.63	403,226.10
AMERICAN TOWER CORP	3.500%	01/31/23	104,342.53	95,732.70
AMERICAN TOWER CORP	5.050%	09/01/20	19,976.00	21,149.40
AMGEN INC	4.950%	10/01/41	355,350.87	342,021.60
AMGEN INC	5.150%	11/15/41	108,528.53	99,629.00
AMGEN INC	5.650%	06/15/42	364,554.39	370,664.00
ANADARKO PETROLEUM	VAR	10/10/36	324,257.70	326,737.35
ANHEUSER BUSCH	6.500%	05/01/42	159,908.75	152,906.25
AOL TIME WARNER	7.625%	04/15/31	20,169.40	25,311.40
AOL TIME WARNER	7.700%	05/01/32	465,965.07	494,328.45
AON CORP	8.205%	01/01/27	285,002.60	299,365.00
APACHE CORP	4.750%	04/15/43	185,696.76	174,591.00
ARCH CAPITAL GRP US	5.144%	11/01/43	90,000.00	89,990.10
ARIZONA PUBLIC SERV	4.500%	04/01/42	153,533.70	148,420.25
ASCENSION HEALTH	4.847%	11/15/53	195,000.00	188,722.95

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
ASSET BACKED FD	2.6212%	12/25/32	$ 5,624.42	$ 5,367.81
AT & T WIRELESS	8.750%	03/01/31	996,133.60	1,018,612.80
AT T INC	4.300%	12/15/42	5,513.46	5,937.68
AT T INC	4.350%	06/15/45	705,459.51	667,112.92
AT T INC	5.350%	09/01/40	21,192.41	18,799.17
AT T INC	5.350%	09/01/40	780,608.50	801,438.30
AT&T CORP	8.000%	11/15/31	220,702.50	199,639.50
ATT INC	5.550%	08/15/41	179,051.68	182,674.80
BANC ONE CORP	7.625%	10/15/26	204,858.00	222,364.80
BANK OF AMER CRP	5.625%	07/01/20	31,165.20	34,281.30
BANK OF AMER CRP MTN	3.300%	01/11/23	14,435.85	14,194.05
BANK OF AMER MTN	5.875%	02/07/42	17,807.22	20,586.42
BANK OF AMER MTN	5.875%	02/07/42	140,073.68	160,116.60
BANK OF AMERICA	5.650%	05/01/18	15,687.45	17,074.05
BANK OF AMERICA	7.375%	05/15/14	10,266.70	10,248.90
BANK OF AMERICA MTN	4.100%	07/24/23	489,138.43	497,098.80
BARCLAYS COML MTG	2.850%	12/10/45	20,356.25	18,642.20
BARRICK NA FINANCE	4.400%	05/30/21	17,173.86	17,331.30
BARRICK NA FINANCE	5.700%	05/30/41	311,047.20	296,392.95
BEAR STEARNS CO INC	5.300%	10/30/15	9,053.30	10,786.20
BERKSHIRE HATHAWAY	4.300%	05/15/43	99,183.00	90,061.00
BERKSHIRE HATHAWAY	4.400%	05/15/42	275,097.00	242,337.20
BERKSHIRE HATHAWAY	4.500%	02/11/43	236,846.40	221,868.00
BESTFOODS MTN	6.625%	04/15/28	257,048.00	244,748.00
BRITISH AEROSPACE FI	7.500%	07/01/27	291,276.60	279,443.10
BUCKEYE PARTNERS LP	5.850%	11/15/43	177,445.80	177,611.40
BUNGE LTD FIN CORP	5.100%	07/15/15	8,285.76	9,526.86
BURLINGTN NORTH	4.375%	09/01/42	557,512.05	482,457.60
BURLINGTN NORTH	5.150%	09/01/43	436,250.60	441,907.80
BURLINGTON NORTH	4.400%	03/15/42	118,968.41	106,928.40
BURLINGTON NORTH	4.450%	03/15/43	177,607.95	176,808.45
BURLINGTON NORTH	4.950%	09/15/41	61,569.20	54,221.75
BURLINGTON RES FIN	7.200%	08/15/31	117,704.60	107,945.75
BURLINGTON TEST	7.000%	12/15/25	278,834.85	251,842.50
CALENERGY INC	8.480%	09/15/28	328,983.10	324,494.40
CAMERON INTL CORP	3.600%	04/30/22	224,424.00	220,455.00
CAMPBELL SOUP CO	3.800%	08/02/42	236,931.00	232,845.00
CAPITAL ONE BANK USA	3.375%	02/15/23	226,847.25	209,178.00
CAPITAL ONE FINL	4.750%	07/15/21	19,907.40	21,267.00
CARDINAL HEALTH INC	4.600%	03/15/43	229,365.15	238,113.90
CATHOLIC HEALTH	4.350%	11/01/42	375,032.55	325,312.50
CBL ASSOCIATES LP	5.250%	12/01/23	118,766.40	119,840.40
CBS CORP	5.750%	04/15/20	28,662.55	28,063.00
CENTERPOINT ENERGY	4.500%	01/15/21	9,992.80	10,666.30

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
CF INDUSTRIES INC	4.950%	06/01/43	$ 503,674.90	$ 477,807.75
CINCINNATI FINL CORP	6.920%	05/15/28	384,937.15	416,003.20
CINGULAR WIRE	7.125%	12/15/31	306,401.90	298,140.50
CITIGROUP COML MTG	5.3762%	04/15/40	18,079.76	18,578.19
CITIGROUP COMMERCI	5.7812%	03/15/49	10,351.46	10,071.75
CITIGROUP INC	3.375%	03/01/23	14,368.05	14,257.65
CITIGROUP INC	4.500%	01/14/22	23,922.61	24,373.33
CITIGROUP INC	4.950%	11/07/43	109,693.10	109,569.90
CITIGROUP INC	5.375%	08/09/20	50,128.86	54,606.72
CITIGROUP INC	5.500%	09/13/25	89,552.60	89,525.40
CITIGROUP INC	5.850%	12/11/34	22,520.19	22,742.58
CITIGROUP INC	5.875%	02/22/33	235,097.35	220,981.30
CITIGROUP INC	6.000%	10/31/33	66,297.60	63,253.80
CITIGROUP INC	6.125%	08/25/36	466,379.24	517,092.45
CITIGROUP INC	6.625%	01/15/28	79,396.50	87,054.00
CITIGROUP INC	6.625%	06/15/32	107,115.30	100,137.60
CITIGROUP INC	6.675%	09/13/43	270,225.14	304,916.95
CITIGROUP INC	8.125%	07/15/39	320,133.12	301,578.35
CITIGROUP INC MTN	5.875%	01/30/42	197,784.11	196,677.25
CLIFFS NATURAL	6.250%	10/01/40	150,629.75	149,084.25
COMCAST CORP	4.650%	07/15/42	739,364.95	725,868.00
COMCAST CORP	5.650%	06/15/35	455,697.57	489,955.20
COMCAST CORP	6.550%	07/01/39	631,463.05	568,286.40
COMPASS BANK	5.500%	04/01/20	29,312.10	30,703.50
CONOCOPHILLIPS	6.500%	02/01/39	571,236.52	520,418.30
CONSTELLATION ENERGY	5.150%	12/01/20	4,997.00	5,320.50
CONSTELLATION ENERGY	7.600%	04/01/32	298,887.75	289,751.70
CORNING INC	5.750%	08/15/40	224,362.45	200,552.95
CREDIT BASED SVC	3.9500%	01/25/33	10,476.77	10,550.43
CREDIT SUISSE MTG	5.7907%	06/15/38	54,803.16	58,182.11
CSX CORP	4.100%	03/15/44	148,016.80	144,058.00
CSX CORP	4.750%	05/30/42	25,874.75	23,747.75
DARDEN RESTAURANTS	6.800%	10/15/37	120,102.00	100,635.00
DEVON ENERGY CORP	5.600%	07/15/41	450,305.74	395,998.00
DIAMOND OFFSHORE	4.875%	11/01/43	342,384.00	343,507.50
DIRECTV HLDGS FN	4.600%	02/15/21	19,492.60	20,653.80
DIRECTV HLDINGS LLC	6.350%	03/15/40	382,250.25	369,114.80
DIRECTV HOLDINGS	3.800%	03/15/22	9,995.80	9,606.40
DIRECTV HOLDINGS	5.150%	03/15/42	274,322.10	278,411.00
DOMTAR CORP	6.750%	02/15/44	132,711.80	132,615.60
DOW CHEMICAL CO	4.125%	11/15/21	21,230.20	20,659.40
DOW CHEMICAL CO	4.375%	11/15/42	16,601.62	14,926.51
DOW CHEMICAL CO	4.375%	11/15/42	598,218.05	535,598.30
DR PEPPER SNAPPL	7.450%	05/01/38	479,506.75	485,070.00

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
DUKE ENERGY CAR	4.250%	12/15/41	$ 328,082.65	$ 293,302.80
DUKE ENERGY CAR	5.300%	02/15/40	194,030.55	168,286.60
DUKE ENERGY CAR	6.000%	01/15/38	219,783.16	253,442.00
DUKE ENERGY CAROLINA	3.900%	06/15/21	26,972.46	28,142.10
DUKE ENERGY CAROLINA	4.000%	09/30/42	375,166.95	356,530.95
EL PASO NAT GAS	8.375%	06/15/32	308,227.40	333,655.40
ELEC DATA SYSTEM	7.450%	10/15/29	5,017.05	5,625.60
EMBARQ CORP	7.995%	06/01/36	647,409.49	622,650.60
ENEGRY TRAN PTNR	6.700%	07/01/18	27,538.25	29,026.25
ENERGY TRANSFER	6.625%	10/15/36	492,865.80	468,764.70
ENERGY TRANSFER PART	6.500%	02/01/42	251,501.70	252,566.25
ENTERPRISE PRODUCTS	4.850%	03/15/44	561,737.73	554,836.00
ENTERPRISE PRODUCTS	4.850%	08/15/42	217,291.80	207,189.40
ENTERPRISE PRODUCTS	5.200%	09/01/20	16,988.40	16,685.70
ENTERPRISE PRODUCTS	6.125%	10/15/39	371,984.00	369,809.85
EXELON GENERATION CO	5.600%	06/15/42	622,245.51	529,283.16
EXPRESS SCRIPTS HLDG	6.125%	11/15/41	332,746.00	326,221.00
FEDEX CORP	4.100%	04/15/43	379,672.30	327,546.45
FIFTH THIRD BANCORP	3.500%	03/15/22	8,937.54	8,776.35
FIFTH THIRD BANK	8.250%	03/01/38	790,499.82	825,461.80
FLORIDA POWER LIGHT	4.050%	06/01/42	259,636.00	237,640.00
FLORIDA PWR LT	5.250%	02/01/41	283,998.50	276,557.70
FORD MOTOR COMPANY	4.750%	01/15/43	52,715.40	54,112.20
FORD MOTOR CRED	4.375%	08/06/23	371,497.50	377,010.00
FORD MOTOR CRED	5.875%	08/02/21	116,277.00	119,039.55
FORD MTR CO DEL	7.400%	11/01/46	405,271.59	406,504.00
FREEPORT MCMORAN C G	5.450%	03/15/43	125,108.55	129,200.40
GAURDIAN LIFE IN	7.375%	09/30/39	7,918.16	10,256.00
GEN ELEC CAP CRP MTN	5.875%	01/14/38	669,496.50	649,292.70
GENERAL ELEC CAP MTN	4.650%	10/17/21	11,702.57	11,983.95
GENERAL ELEC CAP MTN	6.150%	08/07/37	417,349.11	437,505.00
GENERAL ELEC CAP MTN	6.750%	03/15/32	646,013.55	625,346.55
GENERAL ELEC CAP MTN	6.875%	01/10/39	804,158.68	803,500.00
GENERAL ELECTRIC CO	4.125%	10/09/42	312,102.70	295,635.20
GLENCORE FUNDING LLC	4.125%	05/30/23	9,415.78	9,345.20
GOLDMAN SACHS CAP I	6.345%	02/15/34	388,707.80	383,420.00
GOLDMAN SACHS GP MTN	6.000%	06/15/20	21,541.22	22,931.60
GOLDMAN SACHS GROUP	5.750%	01/24/22	38,046.72	39,399.15
GOLDMAN SACHS GROUP	5.950%	01/15/27	90,015.20	84,957.60
GOLDMAN SACHS GROUP	6.250%	02/01/41	314,921.10	316,910.00
GOLDMAN SACHS GROUP	6.450%	05/01/36	568,368.91	572,942.20
GOLDMAN SACHS GROUP	6.750%	10/01/37	339,016.51	367,141.50
GOLDMAN SACHS GRP	6.125%	02/15/33	121,222.97	118,108.20
GOLDMAN SACHS MTN	7.500%	02/15/19	24,678.35	30,449.25

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
GREENWICH CAPITAL	4.799%	08/10/42	$ 37,537.50	$ 35,909.30
GREENWICH CAPITAL	5.444%	03/10/39	27,441.89	27,461.00
GS MTG SEC CORP II	5.396%	08/10/38	26,531.59	27,389.09
GTE CORP	6.940%	04/15/28	417,428.41	448,380.30
HALLIBURTON CO	6.700%	09/15/38	142,466.92	160,178.20
HALLIBURTON COMPANY	4.750%	08/01/43	184,580.05	181,679.25
HARTFORD FINL	5.125%	04/15/22	14,997.73	16,338.15
HARTFORD FINL SVCS	4.300%	04/15/43	208,440.00	184,730.70
HARTFORD FINL SVCS	6.100%	10/01/41	14,512.50	17,151.60
HARTFORD FINL SVCS	6.100%	10/01/41	266,063.53	274,425.60
HASBRO INC	6.350%	03/15/40	252,960.03	252,804.00
HCP INC	5.375%	02/01/21	21,057.00	21,771.60
HEALTH CARE REIT	5.250%	01/15/22	27,466.33	27,706.64
HOME DEPOT INC	4.200%	04/01/43	236,448.91	214,155.50
HOME DEPOT INC	4.875%	02/15/44	255,357.89	263,268.20
HSBC BK USA MTN	5.875%	11/01/34	196,950.53	208,874.60
HSBC BK USA N A MTN	7.000%	01/15/39	164,976.00	175,169.40
HUMANA INC	4.625%	12/01/42	131,439.60	130,698.65
HUMANA INC	6.300%	08/01/18	9,474.32	11,449.30
HUMANA INC	6.450%	06/01/16	4,416.60	5,587.10
IBM CORP	3.375%	08/01/23	448,560.00	438,435.00
IBM CORP	4.000%	06/20/42	266,535.58	246,445.92
ING US INC	5.700%	07/15/43	54,805.30	57,464.00
INTEL CORP	4.800%	10/01/41	16,715.55	14,628.45
INTL PAPER CO	7.300%	11/15/39	97,616.67	111,124.80
JERSEY CENTRAL PWR	4.700%	04/01/24	333,261.35	331,583.00
JOHN SEVIER COMB	4.626%	01/15/42	283,490.87	265,171.07
JOHNSON CONTROLS INC	5.250%	12/01/41	164,876.25	160,404.75
JOHNSON JOHNSON	4.950%	05/15/33	490,727.75	457,261.75
JP MORGAN CHASE	5.420%	01/15/49	53,027.34	54,848.00
JP MORGAN CHASE	5.431%	06/12/47	55,385.82	54,690.40
JP MORGAN CHASE	5.439%	01/15/49	59,704.64	58,989.94
JP MORGAN CHASE	5.814%	06/12/43	48,353.93	50,836.63
JP MORGAN CHASE	4.400%	07/22/20	35,157.23	37,623.60
JP MORGAN CHASE	4.500%	01/24/22	10,324.65	10,577.30
JP MORGAN CHASE	5.500%	10/15/40	111,933.95	103,221.30
JPMORGAN CHASE CO	5.400%	01/06/42	99,796.55	102,273.20
JPMORGAN CHASE CO	5.600%	07/15/41	288,810.45	293,017.50
JUNIPER NETWORKS	5.950%	03/15/41	137,387.90	128,349.00
KEYSPAN CORP	5.803%	04/01/35	203,389.70	178,693.80
KIMBERLY CLARK CORP	3.875%	03/01/21	24,851.18	26,062.25
KINDER MORGAN ENER	2.650%	02/01/19	22,012.47	21,756.02
KINDER MORGAN ENER	3.950%	09/01/22	18,941.52	18,514.74
KINDER MORGAN ENER	4.150%	03/01/22	11,154.73	10,920.03

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
KINDER MORGAN ENER	5.000%	03/01/43	$ 422,104.75	$ 410,712.75
KINDER MORGAN ENERGY	5.800%	03/15/35	195,835.42	210,161.90
KRAFT FOODS GROUP	5.000%	06/04/42	362,774.59	340,097.55
KRAFT FOODS INC	6.875%	02/01/38	869,832.11	840,599.40
KRAFT FOODS INC	7.000%	08/11/37	171,424.40	171,292.80
KROGER CO	3.400%	04/15/22	22,569.89	21,339.56
KROGER CO THE	3.850%	08/01/23	9,916.40	9,845.60
LB UBS COML MTG TR	5.9349%	06/15/29	5,696.32	5,898.78
LINCOLN NATL CRP	8.750%	07/01/19	7,922.64	10,297.28
LITTON INDS INC	7.750%	03/15/26	333,650.00	312,307.50
LOEWS CORP	4.125%	05/15/43	177,919.20	153,302.40
LOWES COMPANIES	5.800%	04/15/40	168,668.35	162,887.20
MACQUARIE BANK MTN	5.000%	02/22/17	6,066.48	6,506.64
MACYS RETAIL HLD	5.125%	01/15/42	61,785.10	62,026.90
MACYS RETAIL HLDGS	3.875%	01/15/22	20,496.10	19,713.60
MACYS RETAIL HLDGS	4.300%	02/15/43	216,528.55	206,767.75
MAQUARIE GROUP MTN	4.875%	08/10/17	8,994.15	9,691.29
MARATHON OIL CORP	2.800%	11/01/22	274,331.75	253,442.75
MARATHON PETROLEUM	5.125%	03/01/21	4,364.04	4,333.08
MARATHON PETROLEUM	6.500%	03/01/41	326,249.85	307,721.70
MARKEL CORPORATION	5.000%	03/30/43	112,907.00	107,546.85
MARSH & MCLENNAN COS	5.875%	08/01/33	76,080.55	69,148.30
MASS ELECTRIC CO	5.900%	11/15/39	300,663.00	325,585.90
MASS MUTUAL LIFE	8.875%	06/01/39	4,935.50	7,165.30
MASS MUTUAL LIFE	8.875%	06/01/39	178,635.60	171,967.20
MCDONALDS CORP MTN	3.700%	02/15/42	317,194.30	300,653.05
MEAD JOHNSON NUT	5.900%	11/01/39	124,319.60	123,875.70
MEMORIAL SLOAN	5.000%	07/01/42	246,383.61	241,523.45
MERCEDES BENZ AUTO	0.590%	02/15/16	17,998.43	18,010.98
MERCK & CO INC	6.400%	03/01/28	263,333.25	272,148.75
MERCK CO INC	4.150%	05/18/43	459,272.27	424,819.35
MERRILL LYNCH	5.250%	08/25/36	1,253.19	1,259.27
MERRILL LYNCH	7.750%	05/14/38	277,830.93	309,856.80
MERRILL LYNCH	5.2825%	11/12/37	27,232.47	28,904.63
MERRILL LYNCH MORTGA	5.739%	08/12/43	21,471.14	20,844.21
METLIFE CAP TR	9.250%	04/08/38	183,750.00	192,750.00
METLIFE INC	4.875%	11/13/43	203,215.20	201,195.20
METLIFE INC	5.875%	02/06/41	108,498.25	94,949.25
METLIFE INC	7.717%	02/15/19	35,016.90	35,945.79
METLIFE INC	10.750%	08/01/39	445,563.49	449,875.00
MEXICAN UTD STS MTN	6.050%	01/11/40	453,642.70	440,437.50
MICROSOFT CORP	2.125%	11/15/22	24,856.75	22,584.75
MICROSOFT CORP	3.500%	11/15/42	483,637.05	483,139.80
MIDAMERICAN ENER	6.750%	12/30/31	628,627.60	576,704.10

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
MIDAMERICAN ENERGY	4.800%	09/15/43	$ 496,652.55	$ 503,261.55
MIDAMERICAN ENERGY	5.950%	05/15/37	100,782.00	98,483.40
MIDAMERICAN ENERGY	6.125%	04/01/36	24,628.40	22,721.20
ML CFC COMMERCIAL	5.166%	12/12/49	51,247.44	49,817.96
MONONGAHELA POWER CO	5.400%	12/15/43	479,131.20	498,561.60
MORGAN STANLEY	5.500%	07/28/21	16,821.35	18,996.82
MORGAN STANLEY	6.375%	07/24/42	129,490.09	128,840.80
MORGAN STANLEY	6.625%	04/01/18	32,094.30	40,953.15
MORGAN STANLEY	7.250%	04/01/32	116,474.75	117,570.10
MORGAN STANLEY CAP	5.6505%	06/11/42	41,236.86	39,736.08
MORGAN STANLEY MTN	3.750%	02/25/23	22,429.76	22,380.61
MOSAIC CO	5.625%	11/15/43	334,708.55	339,850.80
MOTOROLA INC	7.500%	05/15/25	5,614.95	5,931.75
MOTOROLA SOLUTIONS	3.500%	03/01/23	20,742.90	19,428.15
MURPHY OIL CORP	5.125%	12/01/42	473,299.30	408,441.60
MURRAY STREET TRUST	4.647%	03/09/17	4,338.60	4,307.56
MYLAN INC	2.550%	03/28/19	25,001.03	24,750.50
MYLAN INC	5.400%	11/29/43	173,918.50	176,412.25
NATIONWIDE MUTL	9.375%	08/15/39	14,999.55	21,034.95
NATIONWIDE MUTL	9.375%	08/15/39	230,478.83	273,454.35
NBCUNIVERSAL MEDIA	6.400%	04/30/40	136,366.25	143,703.75
NEVADA PWR CO	6.650%	04/01/36	199,395.00	183,102.00
NEW YORK LIFE INS	6.750%	11/15/39	137,792.60	134,181.30
NEWMONT MINING CORP	5.875%	04/01/35	312,282.40	251,481.60
NEWS AMER INC	6.150%	03/01/37	24,005.28	26,378.16
NEWS AMER INC	6.650%	11/15/37	202,622.40	210,106.80
NEWS AMER INC	7.850%	03/01/39	172,333.00	179,393.20
NEWS AMERICA HLDGS	7.750%	12/01/45	81,805.70	132,678.00
NEWS AMERICA INC	5.400%	10/01/43	243,664.75	248,077.20
NISOURCE FINANCE	4.800%	02/15/44	288,767.50	261,658.30
NISOURCE FINANCE	5.250%	02/15/43	324,558.00	315,848.00
NISOURCE FINANCE	5.650%	02/01/45	168,879.70	174,137.80
NISOURCE FINANCE CRP	6.800%	01/15/19	24,988.70	29,094.75
NORTH SHORE LONG	6.150%	11/01/43	214,404.45	226,223.00
NORTHERN STATES PWR	3.400%	08/15/42	77,854.40	76,378.10
NORTHROP GRUMMAN COR	4.750%	06/01/43	294,684.80	279,565.60
NORTHWESTERN MUT	6.063%	03/30/40	260,188.16	269,642.40
NORTHWESTERN UNIV	4.643%	12/01/44	205,000.00	201,814.30
NOVANT HEALTH INC	4.371%	11/01/43	140,000.00	117,040.00
NUCOR CORP	5.200%	08/01/43	244,077.50	243,547.50
NYU HOSPITALS	5.750%	07/01/43	105,000.00	106,244.25
OGLETHORPE POWER	4.200%	12/01/42	294,917.20	257,284.25
OMNICOM GROUP INC	3.625%	05/01/22	8,961.03	8,715.60
ONCOR ELEC DELIVERY	7.000%	05/01/32	387,891.00	383,780.25

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
ORACLE CORP	3.625%	07/15/23	$ 153,601.90	$ 153,755.35
ORACLE CORP	5.375%	07/15/40	533,798.62	528,551.10
PACIFIC BELL DEB	7.125%	03/15/26	687,003.45	688,114.00
PACIFIC GAS & ELEC	4.500%	12/15/41	10,405.70	9,401.80
PACIFIC GAS & ELEC	5.800%	03/01/37	112,866.00	110,239.00
PACIFIC GAS ELEC	5.125%	11/15/43	339,479.80	351,104.40
PACIFIC GAS ELEC	5.400%	01/15/40	339,775.95	350,846.10
PEMEX PROJ FDG	6.625%	06/15/35	186,812.50	184,187.50
PEPSI BOTTLING GROUP	7.000%	03/01/29	270,280.00	251,844.00
PEPSICO INC	3.600%	08/13/42	157,973.42	135,813.15
PEPSICO INC	4.875%	11/01/40	106,592.85	94,995.25
PFIZER INC	4.300%	06/15/43	175,646.40	173,964.75
PFIZER INC	7.200%	03/15/39	554,367.70	557,805.65
PHILIP MORRIS INTL	3.875%	08/21/42	352,814.51	304,736.40
PHILIP MORRIS INTL	4.125%	03/04/43	152,156.80	148,821.40
PHILIP MORRIS INTL	4.875%	11/15/43	524,562.60	525,033.90
PHILLIPS 66	4.300%	04/01/22	4,396.91	4,064.88
PITNEY BOWES INC MTN	5.250%	01/15/37	93,195.00	96,542.10
PNC FUNDING CORP	5.125%	02/08/20	10,007.36	11,231.60
POTOMAC ELEC PWR CO	6.500%	11/15/37	123,181.30	155,095.00
POTOMAC ELECTRIC	4.150%	03/15/43	288,110.95	278,715.10
PPL ELECTRIC UTI	4.750%	07/15/43	109,302.60	110,086.90
PPL ELECTRIC UTI	6.450%	08/15/37	187,184.25	164,192.40
PROGRESS ENERGY CAR	4.100%	05/15/42	299,200.80	272,411.85
PRUDENTIAL FIN	5.625%	06/15/43	9,650.00	9,800.00
PRUDENTIAL FIN	5.625%	06/15/43	408,879.92	392,000.00
PRUDENTIAL FIN MTN	4.500%	11/15/20	19,026.74	18,237.43
PUBLIC SERVICE CO	6.500%	08/01/38	374,008.50	373,377.00
REBUBLIC SVCS	6.200%	03/01/40	249,980.65	249,704.40
REPUBLIC SERVICES	5.700%	05/15/41	184,171.20	181,937.40
RESIDENTIAL ASST	0.81557%	05/25/33	757.14	676.99
REYNOLDS AMERICAN	4.750%	11/01/42	235,303.71	213,316.80
ROWAN COMPANIES INC	5.400%	12/01/42	179,235.00	166,525.20
RYDER SYSTEM INC MTN	7.200%	09/01/15	11,332.30	10,977.70
SEMPRA ENERGY	4.050%	12/01/23	24,916.25	24,685.75
SOUTH CAROL E G	4.600%	06/15/43	318,400.00	312,678.40
SOUTH CAROLINA ELEC	4.350%	02/01/42	295,095.15	292,572.00
SOUTHERN CA EDISON	3.900%	12/01/41	392,279.40	331,545.00
SOUTHERN CAL ED	6.000%	01/15/34	159,944.76	170,649.05
SOUTHERN CAL EDISON	3.900%	03/15/43	551,686.65	489,254.70
SOUTHERN COPPER CORP	7.500%	07/27/35	101,831.40	93,786.30
SOUTHERN POWER CO	5.250%	07/15/43	181,001.40	178,795.80
SOUTHWEST AIR	5.250%	10/01/14	10,084.70	10,319.30
SOUTHWEST AIR	5.750%	12/15/16	14,910.10	16,710.90

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
STAPLES INC	4.375%	01/12/23	$ 109,788.80	$ 106,561.40
STARBUCKS CORP	3.850%	10/01/23	429,845.20	432,511.20
STATE STREET CORP	3.700%	11/20/23	9,976.00	9,921.40
SWISS RE TREASURY	4.250%	12/06/42	68,914.30	60,153.80
TARGET CORP	4.000%	07/01/42	225,284.14	199,504.30
TEACHERS INS ANN	6.850%	12/16/39	620,202.57	598,679.15
TELE COMMUNICATIONS	7.875%	02/15/26	183,489.66	239,663.80
THERMO FISHER SCIEN	4.150%	02/01/24	9,973.00	9,905.00
TIME WARNER CABLE	6.550%	05/01/37	839,038.23	749,533.50
TIME WARNER CABLE	6.750%	06/15/39	658,560.14	597,979.50
TIME WARNER ENTMT	8.375%	03/15/23	11,740.00	11,501.80
TIME WARNER INC	4.700%	01/15/21	9,976.20	10,616.90
TIME WARNER INC	6.100%	07/15/40	253,670.45	267,385.65
TIME WARNER INC	6.200%	03/15/40	334,284.00	330,498.00
TOTAL SYSTEM	3.750%	06/01/23	7,939.20	7,394.96
TOTAL SYSTEM SVCS	2.375%	06/01/18	13,080.63	12,647.44
TRAVELERS COS INC	4.600%	08/01/43	199,484.00	195,412.00
TUFTS UNIVERSITY	5.017%	04/15/12	75,000.00	68,067.00
TYSON FOOD INC	4.500%	06/15/22	17,088.88	17,308.89
UBS BARCLAYS COMM	3.091%	08/10/49	13,276.93	12,180.97
UNION PACIFIC CORP	4.750%	12/15/43	969,972.30	964,378.80
UNITED MEXICAN MTN	6.750%	09/27/34	331,870.00	336,300.00
UNITED TECHNOLOGIES	4.500%	06/01/42	446,301.49	427,279.60
UNITEDHEALTH GRP INC	4.625%	11/15/41	734,112.00	717,911.20
US CELLULAR CORP	6.700%	12/15/33	1,864.60	1,895.92
VALERO ENERGY CORP	6.625%	06/15/37	107,121.25	96,962.05
VALERO ENERGY CORP	7.500%	04/15/32	305,935.00	304,055.00
VALERO ENERGY CORP	10.500%	03/15/39	158,782.00	150,178.00
VERIZON	5.150%	09/15/23	15,060.58	16,105.35
VERIZON COMM	6.250%	04/01/37	161,013.80	160,683.20
VERIZON COMM INC	6.400%	02/15/38	1,015,137.60	1,027,517.55
VERIZON COMM INC	6.550%	09/15/43	20,214.49	23,399.20
VERIZON COMM INC	6.550%	09/15/43	2,974,575.40	3,357,785.20
VERIZON COMM INC	7.350%	04/01/39	27,427.00	24,839.80
VERIZON GLOBAL FDG	5.850%	09/15/35	237,967.40	233,567.40
VERIZON GLOBAL FDG	7.750%	06/15/32	357,285.50	351,972.50
VIACOM INC	4.375%	03/15/43	471,988.79	434,850.55
VIACOM INC	4.875%	06/15/43	149,211.00	135,694.50
VIACOM INC	5.850%	09/01/43	248,382.50	262,805.00
VIRGINIA EL PWR	8.875%	11/15/38	500,339.71	540,071.00
WACHOVIA BANK	8.4467%	05/15/43	42,543.53	41,322.41
WACHOVIA CORPORATION	7.574%	08/01/26	388,566.40	381,659.60
WAL MART STORES INC	4.750%	10/02/43	646,880.00	652,528.50
WAL MART STORES INC	5.000%	10/25/40	745,463.00	716,640.15

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
WAL MART STORES INC	6.500%	08/15/37	$ 399,364.84	$ 381,533.65
WALMART STORES	6.200%	04/15/38	184,621.17	192,296.00
WASTE MGMT INC DEL	7.750%	05/15/32	712,717.20	677,466.40
WELLPOINT INC	3.300%	01/15/23	9,966.30	9,332.10
WELLPOINT INC	4.625%	05/15/42	244,745.85	221,810.40
WELLPOINT INC	4.650%	01/15/43	481,648.03	454,567.80
WELLPOINT INC	5.100%	01/15/44	144,552.00	148,747.50
WELLS FARGO COM MTN	5.375%	11/02/43	430,995.74	440,324.30
WELLS FARGO COMPANY	5.606%	01/15/44	684,093.47	674,109.81
WELLS FARGO HOME	0.4956%	04/25/34	25,412.29	24,241.53
WELLS FARGO MTN	3.500%	03/08/22	4,989.10	5,001.30
WF RBS COMMERCIAL	3.337%	06/15/46	26,687.45	24,895.55
WILLIAMS CO INC	7.500%	01/15/31	65,920.00	67,646.08
WILLIAMS COMPANIES	3.700%	01/15/23	179,499.60	157,105.80
WILLIAMS PARTNERS LP	5.800%	11/15/43	451,064.00	464,432.15
WISCONSIN PUBLIC	4.752%	11/01/44	260,000.00	262,399.80
XCEL ENERGY INC	4.800%	09/15/41	94,774.85	92,510.05
ZOETIS INC	4.700%	02/01/43	357,082.90	331,804.30
Total U.S. Corporate Obligations			**$ 88,491,547.25**	**$ 87,219,505.20**
Foreign Obligations				
AON PLC	4.450%	05/24/43	$ 263,261.60	$ 235,404.80
AGRIUM INC MTN	4.900%	06/01/43	124,047.50	115,750.00
AMERICA MOVIL SA DE	6.375%	03/01/35	69,418.15	64,898.40
BARRICK AUSTRALIA	5.950%	10/15/39	203,908.50	186,026.60
BHP BILLITON FIN	5.000%	09/30/43	441,204.35	442,281.90
BP CAPITAL PLC	2.750%	05/10/23	227,695.40	210,013.00
BRAZIL REP	8.250%	01/20/34	390,175.00	389,637.50
COCA COLA FEMSA	5.250%	11/26/43	314,636.80	327,561.60
CODELCO INC	4.250%	07/17/42	51,811.50	51,983.10
CODELCO INC	5.625%	10/18/43	347,449.15	348,929.50
COLOMBIA REP	6.125%	01/18/41	569,727.00	572,450.00
COLOMBIA REP	7.375%	09/18/37	708,216.93	705,812.50
COVIDIEN INTL FIN SA	2.950%	06/15/23	69,841.10	64,754.20
DEUTSCHE TEL FIN	4.875%	03/06/42	180,716.60	181,315.10
DEUTSCHE TELEKOM	9.250%	06/01/32	391,848.59	437,051.35
DIAGEO CAP PLC	7.375%	01/15/14	21,939.56	20,048.60
ECANA CORP	3.900%	11/15/21	9,851.48	9,928.90
ENCANA CORP	5.150%	11/15/41	49,644.50	46,875.00
ERICSSON LM	4.125%	05/15/22	24,965.76	24,299.25
FED REPUBLIC BRAZI	7.18401%	01/20/37	927,264.96	858,750.00
FED REPUBLIC BRAZIL	4.250%	01/07/25	273,682.75	261,937.50
FED REPUBLIC OF BR	5.625%	01/07/41	179,290.00	184,300.00
FRANCE TELECOM	8.500%	03/01/31	377,905.00	345,167.50

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
GDF SUEZ	1.625%	10/10/17	$ 8,941.68	$ 8,909.01
HSBC HOLDINGS PLC	4.000%	03/30/22	24,878.99	25,696.25
HSBC HOLDINGS PLC	5.100%	04/05/21	21,576.80	22,229.00
HYDRO QUEBEC	8.500%	12/01/29	877,637.85	819,829.25
INVESCO FINANCE PLC	5.375%	11/30/43	245,745.00	252,212.50
ISRAEL ST BD	VAR	08/01/14	100,000.00	99,998.00
ISRAEL ST DLR BD	4.000%	08/01/14	2,000,000.00	2,000,000.00
LANDWIRTSCHAFTLICHE	5.125%	02/01/17	10,337.20	11,250.60
LLOYDS BANK PLC	4.200%	03/28/17	25,035.30	26,978.00
NEXEN INC	6.400%	05/15/37	201,637.69	182,129.60
NEXEN INC	7.500%	07/30/39	6,114.92	6,376.30
NOBLE HLDG INTL	6.050%	03/01/41	163,923.00	154,564.50
NOBLE HOLDING INTL	3.950%	03/15/22	4,911.35	4,888.10
NOBLE HOLDING INTL	4.900%	08/01/20	2,991.75	3,166.11
NOBLE HOLDING INTL	5.250%	03/15/42	89,549.20	81,555.80
NORSK HYDRO A S	7.150%	01/15/29	369,947.25	385,215.00
NORSK HYDRO A S	7.250%	09/23/27	132,155.00	129,651.00
PANAMA	8.875%	09/30/27	124,425.00	119,925.00
PANAMA	9.375%	04/01/29	122,612.50	117,937.50
PANAMA REPUBLIC OF	6.700%	01/26/36	925,609.90	743,137.50
PETROBRAS GLOBAL	5.625%	05/20/43	580,972.95	510,193.75
PETROLEO MEXICANOS	6.500%	06/02/41	1,137,529.40	1,165,175.00
PETROLEOS MEXICANOS	3.500%	07/18/18	12,940.46	13,341.25
PETROLEOS MEXICANOS	5.500%	06/27/44	116,328.59	95,812.50
PHILIPPINES REP	10.625%	03/16/25	108,150.00	107,362.50
QUEBEC PROVINCE	7.500%	09/15/29	449,618.40	436,362.30
RABOBANK NEDERLAND	5.750%	12/01/43	60,984.85	63,605.40
REPUBLIC OF PANAMA	4.300%	04/29/53	370,317.19	295,425.00
REPUBLIC OF PANAMA	7.125%	01/29/26	268,042.59	258,000.00
REPUBLIC OF PERU	5.625%	11/18/50	352,051.86	345,000.00
REPUBLIC OF PH	6.375%	01/15/32	329,225.00	311,043.75
REPUBLIC OF POLAND	3.875%	07/16/15	27,061.86	28,250.10
REPUBLIC OF TURKEY	4.875%	04/16/43	23,300.51	22,965.00
REPUBLIC OF TURKEY	6.875%	03/17/36	333,678.11	259,965.00
REPUBLIC OF TURKEY	7.375%	02/05/25	827,860.50	707,072.50
REPUBLIC PHILLIPINES	7.750%	01/14/31	366,240.00	342,225.00
RIO TINTO FIN	4.125%	08/21/42	513,798.51	470,404.10
RIO TINTO FIN USA	2.250%	12/14/18	20,808.06	20,896.47
RIO TINTO FIN USA	2.875%	08/21/22	14,154.27	13,980.45
RIO TINTO FIN USA	3.500%	03/22/22	4,929.53	4,906.60
ROYAL BK SCOTLAND	6.125%	01/11/21	24,422.00	22,637.20
ROYAL BK SCOTLAND	5.625%	08/24/20	11,705.00	11,195.20
SCHLUMBERGER INV	3.650%	12/01/23	209,286.00	208,170.90
SHELL INTERNATIONAL	4.550%	08/12/43	372,450.00	365,752.50

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
SIEMENS FINAN	6.125%	08/17/26	$ 245,287.50	$ 288,482.50
STANDARD CHARTERED	5.200%	01/26/24	329,956.80	329,336.70
STATOIL ASA	3.950%	05/15/43	315,489.20	288,651.00
STATOIL ASA	4.800%	11/08/43	109,445.60	111,131.90
SUNCOR INC	6.850%	06/01/39	255,160.25	246,629.35
TALISMAN ENERGY	6.250%	02/01/38	166,665.00	152,527.50
TELEFONICA EMIS	5.462%	02/16/21	10,004.10	10,551.40
THAI OIL PCL	4.875%	01/23/43	262,251.00	217,628.10
TRANS CANADA PIPE	6.200%	10/15/37	152,237.20	187,972.95
TRANSOCEAN INC	3.800%	10/15/22	7,436.74	7,582.64
TRANSOCEAN INC	6.375%	12/15/21	1,140.19	1,123.72
TRANSOCEAN INC	6.800%	03/15/38	306,413.71	294,947.65
TURKEY REP OF	6.000%	01/14/41	267,516.67	245,840.00
UNITED MEXICAN MTN	4.750%	03/08/44	1,300,099.80	1,207,675.00
VALE OVERSEAS LTD	6.875%	11/21/36	824,297.29	722,925.00
VODAFONE GROUP	4.375%	02/19/43	321,807.80	285,162.90
WPP FINANCE 2010	4.750%	11/21/21	14,571.38	16,632.96
WPP FINANCE 2010	5.625%	11/15/43	243,637.50	247,485.00
XL CAPITAL LTD	6.250%	05/15/27	23,458.75	28,003.25
XL GROUP PLC	5.250%	09/15/14	4,794.40	5,153.50
XLIT LTD	5.250%	12/15/43	54,873.50	55,368.50
Total Foreign Obligations			**$ 23,428,932.58**	**$ 22,311,379.31**
Domestic Common Stocks				
3M CO	5,877.00	Shares	$ 522,513.49	$ 824,249.25
A E S CORP	92,740.00	Shares	1,210,834.03	1,345,657.40
A H BELO CORP CL A	14,000.00	Shares	61,294.18	104,580.00
AARONS INC	13,000.00	Shares	373,943.80	382,200.00
ABBOTT LABORATORIES	28,919.00	Shares	902,753.02	1,108,465.27
ABBVIE INC	12,410.00	Shares	452,828.54	655,372.10
ACCO BRANDS CORP	65,000.00	Shares	465,539.60	436,800.00
ACI WORLDWIDE INC	1,000.00	Shares	38,849.30	65,000.00
ACUITY BRANDS INC	4,000.00	Shares	246,705.00	437,280.00
ADOBE SYS INC	11,800.00	Shares	384,436.91	706,572.20
AGCO CORP	10,355.00	Shares	546,769.82	612,912.45
AGILENT TECHNOLOGIES INC	11,058.00	Shares	461,064.44	632,407.02
AGILENT TECHNOLOGIES INC	11,560.00	Shares	596,729.47	661,116.40
AGILENT TECHNOLOGIES INC	16,354.00	Shares	668,016.74	935,285.26
ALASKA AIR GROUP INC	9,140.00	Shares	653,552.04	670,601.80
ALBANY INTL CORP CL A	10,000.00	Shares	209,306.85	359,300.00
ALLSTATE CORP	16,075.00	Shares	842,179.11	876,730.50
ALLSTATE CORP	28,200.00	Shares	1,005,056.87	1,538,028.00
AMAZON COM INC	6,269.00	Shares	1,436,567.37	2,500,014.51
AMC NETWORKS INC A W I	8,000.00	Shares	370,971.35	544,880.00

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
AMERICAN CAPITAL AGENCY CORP	13,105.00	Shares	$ 262,193.55	$ 252,795.45
AMERICAN EXPRESS CO	14,368.00	Shares	846,854.23	1,303,608.64
AMERICAN HOMES 4 RENT A	30,220.00	Shares	483,634.52	489,564.00
AMERICAN INTERNATIONAL GROUP INC	50,900.00	Shares	1,677,205.17	2,598,445.00
AMERICAN SCIENCE ENGINEERI	4,400.00	Shares	254,445.19	316,404.00
AMERICAN STATES WATER CO	13,400.00	Shares	283,011.19	384,982.00
AMERICAN TOWER CORP	15,150.00	Shares	1,129,998.01	1,209,273.00
AMGEN INC	10,300.00	Shares	983,424.51	1,175,024.00
AMGEN INC	10,245.00	Shares	568,004.11	1,168,749.60
AMGEN INC	8,176.00	Shares	832,594.92	932,718.08
ANADARKO PETROLEUM CORP	8,800.00	Shares	737,270.54	698,016.00
APOGEE ENTERPRISES INC	9,700.00	Shares	171,292.64	348,327.00
APPLE INC	6,510.00	Shares	3,080,480.96	3,652,240.20
APPLE INC	6,956.00	Shares	2,738,291.38	3,902,455.12
ARMSTRONG WORLD INDS INC	17,108.00	Shares	929,801.32	985,591.88
ASCENT CAPITAL GROUP INC A	5,000.00	Shares	330,315.53	427,800.00
AUTONATION INC	19,529.00	Shares	983,495.11	970,396.01
BADGER METER INC	5,000.00	Shares	205,511.60	272,500.00
BANK OF AMERICA CORP	133,960.00	Shares	1,730,738.87	2,085,757.20
BANK OF AMERICA CORP	135,608.00	Shares	1,863,557.05	2,111,416.56
BANK OF HAWAII CORP	19,025.00	Shares	887,280.81	1,125,138.50
BANK OF NEW YORK MELLON CORP	15,000.00	Shares	480,628.22	524,100.00
BARNES NOBLE INC	5,000.00	Shares	72,602.47	74,750.00
BBCN BANCORP INC	28,950.00	Shares	393,983.97	480,280.50
BBT CORP	22,775.00	Shares	666,020.71	849,963.00
BBT CORP	8,300.00	Shares	267,559.62	309,756.00
BEAM INC	6,066.00	Shares	386,329.59	412,851.96
BECTON DICKINSON AND CO	7,270.00	Shares	706,950.69	803,262.30
BED BATH & BEYOND INC	11,477.00	Shares	664,681.27	921,603.10
BED BATH & BEYOND INC	10,040.00	Shares	601,872.58	806,212.00
BED BATH & BEYOND INC	6,542.00	Shares	412,957.33	525,322.60
BERKSHIRE HATHAWAY INC CL B	33,240.00	Shares	2,738,193.39	3,940,934.40
BILARI HOLDINGS INC	250.00	Shares	94,852.09	126,660.00
BIOGEN IDEC INC	3,809.00	Shares	802,046.62	1,064,889.75
BIOMED REALTY TRUST INC	15,200.00	Shares	277,276.88	275,424.00
BIO-REFERENCE LABS INC	7,000.00	Shares	202,126.20	178,780.00
BIO-REFERENCE LABS INC	19,175.00	Shares	598,501.38	489,729.50
BIOSCRIP INC	30,000.00	Shares	209,306.00	222,000.00
BLACK HILLS CORP	5,000.00	Shares	158,262.00	262,550.00
BLACKBAUD INC	12,000.00	Shares	317,297.03	451,800.00
BLOUNT INTERNATIONAL INC	30,000.00	Shares	408,954.87	434,100.00
BLUCORA INC	35,000.00	Shares	511,973.15	1,020,600.00
BOEING CO	8,851.00	Shares	677,408.68	1,208,072.99
BOEING CO	4,300.00	Shares	315,623.63	586,907.00

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
BOULDER BRANDS INC	20,000.00	Shares	$ 183,555.29	$ 317,200.00
BOYD GAMING CORPORATION	38,000.00	Shares	231,455.40	427,880.00
BRIGHT HORIZONS FAMILY SOLUT	7,200.00	Shares	260,819.19	264,528.00
BROADCOM CORP CL A	13,286.00	Shares	444,811.30	393,863.47
BROCADE COMMUNICATIONS SYS	122,255.00	Shares	901,011.76	1,083,790.58
BRUKER CORPORATION	44,500.00	Shares	641,281.73	879,765.00
BRUNSWICK CORP	17,588.00	Shares	679,118.93	810,103.28
C H ROBINSON WORLDWIDE INC	11,866.00	Shares	685,974.24	692,381.10
CA INC	36.00	Shares	1,014.84	1,211.40
CABLEVISION SYSTEMS NY GROUP CL A	27,000.00	Shares	403,830.70	484,110.00
CALAVO GROWERS INC	2,000.00	Shares	45,900.00	60,520.00
CALGON CARBON CORP	25,400.00	Shares	385,974.99	522,478.00
CANTEL MEDICAL CORP	15,000.00	Shares	261,772.25	508,650.00
CANTEL MEDICAL CORP	11,725.00	Shares	226,024.98	397,594.75
CAPITAL ONE FINANCIAL CORP	28,770.00	Shares	1,505,469.36	2,204,069.70
CAPITAL ONE FINANCIAL CORP	20,100.00	Shares	1,002,481.70	1,539,861.00
CARBO CERAMICS INC	9,000.00	Shares	703,206.18	1,048,770.00
CARDINAL HEALTH INC	11,610.00	Shares	450,015.10	775,664.10
CASEYS GEN STORES INC	5,000.00	Shares	283,241.33	351,250.00
CATERPILLAR INC	11,494.00	Shares	985,772.36	1,043,770.14
CBS CORP CLASS B NON VOTING	9,545.00	Shares	207,428.36	608,398.30
CELGENE CORP	6,814.00	Shares	439,081.21	1,151,347.95
CF INDUSTRIES HOLDINGS INC	2,600.00	Shares	445,130.58	605,904.00
CHART INDUSTRIES INC	4,225.00	Shares	289,756.38	404,079.00
CHECKPOINT SYSTEMS INC	7,000.00	Shares	56,916.40	110,390.00
CHEESECAKE FACTORY INC	5,000.00	Shares	166,205.80	241,350.00
CHEFS WAREHOUSE HOLDINGS LLC	8,600.00	Shares	216,461.87	250,776.00
CHEMED CORP	6,500.00	Shares	434,496.90	498,030.00
CHEMTURA CORP	16,000.00	Shares	340,209.80	446,720.00
CHEVRON CORPORATION	5,230.00	Shares	570,288.31	653,279.30
CHURCHILL DOWNS INC	3,000.00	Shares	173,032.62	268,950.00
CIGNA CORP	13,770.00	Shares	667,974.87	1,204,599.60
CINCINNATI BELL INC	45,000.00	Shares	182,443.50	160,200.00
CIRCOR INTERNATIONAL INC	5,000.00	Shares	240,462.50	403,900.00
CISCO SYS INC	92,750.00	Shares	1,760,641.67	2,080,382.50
CITIGROUP INC	63,229.00	Shares	2,459,548.60	3,294,863.19
CITIGROUP INC	14,402.00	Shares	628,656.21	750,488.22
CITIGROUP INC	41,708.00	Shares	1,477,182.42	2,173,403.88
CITY NATL CORP	3,775.00	Shares	204,849.63	299,055.50
CLARCOR INC	4,000.00	Shares	187,473.40	257,400.00
CLARCOR INC	16,225.00	Shares	816,253.69	1,044,078.75
CLEAR CHANNEL OUTDOOR HLDGS INC	35,000.00	Shares	191,584.60	354,900.00
COACH INC	11,390.00	Shares	511,256.29	639,320.70
COCA COLA COMPANY	55,184.00	Shares	2,099,018.94	2,279,651.04

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
COHEN & STEERS INC	10,500.00	Shares	$ 336,788.30	$ 420,630.00
COHEN & STEERS INC	17,150.00	Shares	605,312.73	687,029.00
COHERENT INC	8,200.00	Shares	400,400.18	609,998.00
COLGATE PALMOLIVE CO	7,978.00	Shares	411,723.04	520,245.38
COLUMBIA SPORTSWEAR CO	8,700.00	Shares	492,288.61	685,125.00
COMCAST CORP CL A	42,500.00	Shares	822,787.09	2,208,512.50
COMCAST CORP CL A	12,487.00	Shares	507,217.35	648,886.96
COMCAST CORP SPECIAL CL A	13,000.00	Shares	267,646.55	648,440.00
COMMERCIAL METALS CO	32,300.00	Shares	436,198.15	656,659.00
COMPUTER PROGRAMS & SYSTEMS	10,025.00	Shares	557,620.79	619,645.25
COMSCORE INC	7,000.00	Shares	86,737.00	200,270.00
CORE MARK HLDG CO INC	6,000.00	Shares	285,657.85	455,580.00
CORESITE REALTY CORP	19,600.00	Shares	557,488.18	630,924.00
CORNING INC	96,900.00	Shares	1,216,779.24	1,726,758.00
CORVEL CORP	3,700.00	Shares	169,701.44	172,790.00
COSTCO WHSL CORP	8,910.00	Shares	800,650.80	1,060,468.20
COSTCO WHSL CORP	5,108.00	Shares	482,782.11	607,954.16
CRANE CO	9,000.00	Shares	346,225.30	605,250.00
CREDIT ACCEP CORP MICH	1,500.00	Shares	134,576.76	194,985.00
CROWN HOLDINGS INC	19,830.00	Shares	835,069.95	883,823.10
CST BRANDS INC	17,000.00	Shares	536,961.00	624,240.00
CUBIC CORP	4,000.00	Shares	195,345.80	210,640.00
CUMMINS INC	10,300.00	Shares	1,022,239.19	1,451,991.00
CURTISS WRIGHT CORP	8,000.00	Shares	249,568.10	497,840.00
CVS CAREMARK CORP	19,580.00	Shares	968,529.44	1,401,340.60
CVS CAREMARK CORP	31,655.00	Shares	1,419,054.27	2,265,548.35
D S T SYSTEMS INC	8,000.00	Shares	562,549.45	725,920.00
DANA HOLDING CORP	20,000.00	Shares	256,943.30	392,400.00
DARLING INTL INC	15,000.00	Shares	268,884.20	313,200.00
DARLING INTL INC	25,300.00	Shares	443,333.35	528,264.00
DEAN FOODS CO	7,500.00	Shares	144,722.61	128,925.00
DIAMOND FOODS INC	2,000.00	Shares	36,928.80	51,680.00
DIEBOLD INC	7,000.00	Shares	226,959.70	231,070.00
DIGITALGLOBE INC	20,000.00	Shares	334,360.07	823,000.00
DIME CMNTY BANCORP INC	16,750.00	Shares	237,659.95	283,410.00
DISCOVER FINL SVCS	17,860.00	Shares	327,279.34	999,267.00
DISNEY WALT CO	17,150.00	Shares	909,262.53	1,310,260.00
DISNEY WALT CO	16,022.00	Shares	625,615.29	1,224,080.80
DONALDSON CO INC	14,596.00	Shares	555,101.99	634,342.16
DORMAN PRODUCTS INC	13,400.00	Shares	407,872.62	750,949.40
DOVER CORP	10,370.00	Shares	627,634.07	1,001,119.80
DSW INC CL A	9,200.00	Shares	302,886.79	393,116.00
DUPONT FABROS TECHNOLOGY	28,675.00	Shares	804,429.42	708,559.25
E M C CORPORATION	33,700.00	Shares	683,576.48	847,555.00

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
E M C CORPORATION	44,628.00	Shares	$ 934,302.42	$ 1,122,394.20
E O G RES INC	3,905.00	Shares	363,944.02	655,415.20
E O G RES INC	4,606.00	Shares	438,060.07	773,071.04
E S C O TECHNOLOGIES INC	11,500.00	Shares	443,848.10	393,990.00
EAGLE BANCORP INC	8,950.00	Shares	265,560.25	274,138.50
EARTH LINK INC	70,000.00	Shares	479,368.32	354,830.00
ECHOSTAR CORPORATION A	11,500.00	Shares	323,907.40	571,780.00
ECOLAB INC	11,498.00	Shares	784,444.15	1,198,896.46
EDISON INTL	7,100.00	Shares	242,350.01	328,730.00
EL PASO ELEC CO	10,000.00	Shares	335,099.80	351,100.00
EMERSON ELEC CO	13,018.00	Shares	624,572.82	913,603.24
ENCORE CAPITAL GROUP INC	20,825.00	Shares	1,002,500.98	1,046,664.50
ENDO HEALTH SOLUTIONS INC	7,000.00	Shares	215,566.80	472,220.00
EQUITY RESIDENTIAL	13,145.00	Shares	771,241.23	681,831.15
EVERBANK FINANCIAL CORP	9,000.00	Shares	152,470.90	165,060.00
EXACTECH INC	1,500.00	Shares	25,331.75	35,640.00
EXELIS INC	25,000.00	Shares	264,113.70	476,500.00
EXELON CORPORATION	56,300.00	Shares	2,284,235.56	1,542,057.00
EXPRESS SCRIPTS HLDGS C	18,560.00	Shares	1,095,999.50	1,303,654.40
EXPRESS SCRIPTS HLDGS C	21,900.00	Shares	1,249,107.29	1,538,256.00
EXXON MOBIL CORP	53,225.00	Shares	4,571,115.28	5,386,370.00
F5 NETWORKS INC	7,805.00	Shares	744,248.26	709,162.30
FACEBOOK INC A	23,010.00	Shares	1,109,618.13	1,257,473.49
FACEBOOK INC A	29,783.00	Shares	752,294.41	1,627,611.17
FARO TECHNOLOGIES INC	5,000.00	Shares	168,009.90	291,500.00
FED EX CORP	4,868.00	Shares	442,645.06	699,872.36
FEDERAL MOGUL CORP	40,000.00	Shares	368,557.66	787,200.00
FEDERAL SIGNAL CORP	34,000.00	Shares	238,066.16	498,100.00
FERRO CORP	20,000.00	Shares	67,758.40	256,600.00
FIFTH THIRD BANCORP	63,730.00	Shares	847,421.86	1,340,241.90
FIRST ENERGY CORP	24,270.00	Shares	899,577.39	800,424.60
FIRST FINL BANKSHARES INC	8,150.00	Shares	311,273.52	538,796.50
FIRST NBC BANK HOLDING CO	11,050.00	Shares	275,595.86	356,915.00
FORD MOTOR CO	48,297.00	Shares	476,399.33	745,222.71
FOREST CITY ENTERPRISES INC CL A	20,000.00	Shares	386,024.51	382,000.00
FORRESTER RESH INC	4,000.00	Shares	117,482.60	153,040.00
FORTINET INC	25,125.00	Shares	450,483.88	480,641.25
FORUM ENERGY TECHNOLOGIES IN	22,200.00	Shares	657,464.85	627,372.00
FRANKLIN ELEC INC	17,575.00	Shares	518,953.36	784,548.00
FURMANITE CORPORATION	19,000.00	Shares	97,306.90	201,780.00
G A T X CORP	8,000.00	Shares	357,926.85	417,360.00
GANNETT INC	24,790.00	Shares	379,246.85	733,288.20
GENTHERM INC	24,800.00	Shares	340,981.69	664,888.00
GENTIVA HEALTH SVCS INC	3,000.00	Shares	28,573.80	37,230.00

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
GEOSPACE TECHNOLOGIES CORP	9,850.00	Shares	$ 622,754.18	$ 932,164.60
GILEAD SCIENCES INC	26,509.00	Shares	684,321.88	1,990,825.90
GLOBAL BRASS COPPER HOLDIN	19,000.00	Shares	273,078.86	314,450.00
GLOBAL PAYMENTS INC	3,415.00	Shares	193,064.34	221,940.85
GNC ACQUISITIONS HOLDINGS INC	8,500.00	Shares	353,614.65	496,825.00
GOLDMAN SACHS GROUP INC	5,560.00	Shares	691,262.75	985,565.60
GOOGLE INC CL A	2,970.00	Shares	1,807,933.42	3,328,508.70
GOOGLE INC CL A	3,170.00	Shares	1,834,699.95	3,552,650.70
GORMAN RUPP CO	2,500.00	Shares	55,896.37	83,575.00
GRACO INC	9,500.00	Shares	474,675.35	742,140.00
GREAT LAKES DREDGE & DOCK CORP NEW	28,000.00	Shares	227,455.90	257,600.00
GREATBATCH INC	9,000.00	Shares	234,429.05	398,160.00
GREEN DOT CORP CL A	8,000.00	Shares	89,989.00	201,200.00
GROUPON INC	49,313.00	Shares	497,919.16	580,167.45
GUIDANCE SOFTWARE INC	38,000.00	Shares	350,252.40	383,800.00
HAEMONETICS CORP	13,900.00	Shares	564,220.02	585,607.00
HALLIBURTON CO	25,350.00	Shares	1,168,115.03	1,286,512.50
HARLEY DAVIDSON INC	9,370.00	Shares	462,830.39	648,778.80
HAYNES INTERNATIONAL INC	4,000.00	Shares	193,512.45	220,960.00
HEWLETT PACKARD CO	71,100.00	Shares	1,954,750.86	1,989,378.00
HFF INC	14,700.00	Shares	345,529.83	394,695.00
HIBBETT SPORTS INC	11,100.00	Shares	660,408.17	745,387.20
HILLSHIRE BRANDS CO	24,000.00	Shares	701,000.50	802,560.00
HOME DEPOT INC	8,224.00	Shares	433,404.80	677,164.16
HONEYWELL INTERNATIONAL INC	16,260.00	Shares	1,016,702.03	1,485,676.20
HONEYWELL INTERNATIONAL INC	8,110.00	Shares	394,721.01	741,010.70
HSN INC	2,000.00	Shares	110,260.00	124,600.00
HUB GROUP INC CL A	17,250.00	Shares	635,617.52	687,930.00
HUMANA INC	6,300.00	Shares	567,373.51	650,286.00
IAC INTERACTIVECORP	19,600.00	Shares	878,257.83	1,345,559.60
ICU MED INC	9,975.00	Shares	536,849.30	635,507.25
II-VI INC	27,650.00	Shares	468,854.78	486,087.00
INDEPENDENT BK CORP MASS	11,100.00	Shares	333,241.33	434,232.00
INGLES MARKETS INC CL A	13,000.00	Shares	235,448.41	352,300.00
INTEL CORP	32,950.00	Shares	743,716.90	855,217.25
INTEL CORP	23,653.00	Shares	626,497.02	613,913.62
INTELSAT SA	20,000.00	Shares	406,262.50	450,800.00
INTERDIGITAL INC	12,750.00	Shares	402,757.26	375,997.50
INTERNAP NETWORK SERVICES	60,000.00	Shares	403,964.34	451,200.00
INTERNATIONAL BUSINESS MACHINES CORP	15,769.00	Shares	3,088,815.25	2,957,791.33
INTERNATIONAL BUSINESS MACHINES CORP	4,900.00	Shares	899,708.40	919,093.00
INTERNATIONAL PAPER CO	12,800.00	Shares	466,779.54	627,584.00
INTERPUBLIC GROUP COS INC	34,300.00	Shares	351,101.80	607,110.00
INTUIT INC	12,220.00	Shares	725,484.69	932,630.40

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
INTUITIVE SURGICAL INC	2,010.00	Shares	$ 912,041.30	$ 772,000.80
INVENTURE FOODS INC	15,000.00	Shares	91,173.94	198,900.00
IPC THE HOSPITALIST CO	12,850.00	Shares	674,348.75	763,161.50
IPG PHOTONICS CORP	15,725.00	Shares	877,335.14	1,220,417.25
IRIDIUM COMMUNICATION INC	50,000.00	Shares	361,089.00	312,550.00
IROBOT CORP	7,975.00	Shares	184,508.68	277,290.75
ITT CORP	16,000.00	Shares	309,731.50	694,720.00
IXIA	9,000.00	Shares	128,792.40	119,790.00
J P MORGAN CHASE CO	23,520.00	Shares	954,604.95	1,375,449.60
J P MORGAN CHASE CO	56,115.00	Shares	2,026,674.53	3,281,605.20
J P MORGAN CHASE CO	44,200.00	Shares	1,715,010.97	2,584,816.00
JANUS CAPITAL GROUP INC	25,000.00	Shares	191,034.20	309,250.00
JOHN BEAN TECHNOLOGIES CORP	18,000.00	Shares	281,906.30	527,940.00
JOHNSON CONTROLS INC	30,000.00	Shares	862,658.41	1,539,000.00
JOHNSON JOHNSON	12,810.00	Shares	917,216.30	1,173,267.90
JOHNSON JOHNSON	28,395.00	Shares	1,789,038.09	2,600,698.05
JOHNSON JOHNSON	15,300.00	Shares	984,680.99	1,401,327.00
JOY GLOBAL INC	11,900.00	Shares	780,128.14	696,031.00
KAMAN CORP	8,000.00	Shares	281,833.70	317,840.00
KAR AUCTION SERVICES INC	14,000.00	Shares	291,892.42	413,700.00
KELLOGG CO	7,200.00	Shares	428,933.92	439,704.00
KENNAMETAL INC	11,500.00	Shares	467,800.80	598,805.00
L BRANDS INC	9,215.00	Shares	389,541.66	569,947.75
LAMAR ADVERTISING CO A	3,000.00	Shares	97,481.80	156,750.00
LANDAUER INC	6,000.00	Shares	334,119.04	315,660.00
LAUDER ESTEE COS INC CL A	8,410.00	Shares	545,886.27	633,441.20
LAYNE CHRISTENSEN COMPANY	20,000.00	Shares	423,188.65	341,600.00
LEAP WIRELESS INTL INC	20,000.00	Shares	312,439.50	348,000.00
LEAR CORP	16,095.00	Shares	736,994.41	1,303,212.15
LEAR CORP	7,700.00	Shares	338,080.47	623,469.00
LEXICON PHARMACEUTICALS INC	20,000.00	Shares	44,539.00	35,980.00
LIBERTY MEDIA CORP DELAWARE	9,782.00	Shares	577,463.20	1,431,028.34
LIBERTY VENTURES SER A	5,000.00	Shares	242,440.15	612,950.00
LIFE TIME FITNESS INC	8,500.00	Shares	398,377.60	399,500.00
LINDSAY CORPORATION	6,425.00	Shares	435,131.84	531,668.75
LIQUIDITY SERVICES INC	18,400.00	Shares	701,481.42	416,944.00
LOCKHEED MARTIN CORP	9,620.00	Shares	1,189,631.37	1,430,109.20
LOCKHEED MARTIN CORP	6,500.00	Shares	480,782.27	966,290.00
LORAL SPACE & COMMUNICATIONS INC	11,000.00	Shares	691,311.73	890,780.00
LSI CORPORATION	84,675.00	Shares	638,265.55	934,388.63
MACQUARIE INFRASTRUCTURE	13,500.00	Shares	532,811.80	734,805.00
MACYS INC	15,655.00	Shares	739,341.54	835,977.00
MANPOWERGROUP INC	3,800.00	Shares	151,119.88	326,268.00
MARATHON OIL CORPORATION	18,895.00	Shares	624,939.75	666,993.50

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
MARATHON OIL CORPORATION	20,000.00	Shares	$ 620,417.88	$ 706,000.00
MARCUS CORP	5,000.00	Shares	54,685.71	67,200.00
MARKETAXESS HLDGS INC	16,975.00	Shares	510,575.28	1,136,102.80
MARRIOTT INTL INC	18,276.00	Shares	697,372.71	901,938.88
MARSH MCLENNAN COS INC	17,050.00	Shares	657,352.47	824,538.00
MASTERCARD INC	1,090.00	Shares	657,206.04	910,651.40
MATTEL INC	14,060.00	Shares	617,719.07	668,974.80
MCGRATH RENTCORP	3,000.00	Shares	69,691.20	119,400.00
MCKESSON CORPORATION	11,490.00	Shares	689,064.62	1,854,486.00
MEDALLION FINL CORP	18,000.00	Shares	227,549.55	258,300.00
MEDASSETS INC	9,000.00	Shares	162,750.90	178,470.00
MEDTRONIC INC	17,860.00	Shares	813,092.15	1,024,985.40
MEDTRONIC INC	12,772.00	Shares	669,572.60	732,985.08
MERCK AND CO INC	5,500.00	Shares	195,348.07	275,275.00
MEREDITH CORP	7,000.00	Shares	279,760.50	362,600.00
MERIDIAN BIOSCIENCE INC	20,575.00	Shares	428,580.95	545,854.75
METLIFE INC	13,055.00	Shares	503,787.78	703,925.60
MICROSOFT CORP	78,915.00	Shares	2,311,821.15	2,952,210.15
MICROSOFT CORP	43,415.00	Shares	1,188,951.47	1,624,155.15
MICROSOFT CORP	42,247.00	Shares	1,280,603.74	1,580,460.27
MICROSOFT CORP	45,900.00	Shares	1,236,189.58	1,717,119.00
MILLER HERMAN INC	8,150.00	Shares	164,005.58	240,588.00
MINERALS TECHNOLOGIES INC	17,000.00	Shares	612,569.88	1,021,190.00
MITEK SYS INC	30,000.00	Shares	107,834.90	178,200.00
MOHAWK INDS INC	2,644.00	Shares	363,833.97	393,691.60
MOLYCORP INC	21,000.00	Shares	206,416.20	118,020.00
MONDELEZ INTERNATIONAL W I	31,160.00	Shares	865,042.58	1,099,948.00
MONDELEZ INTERNATIONAL W I	30,043.00	Shares	762,696.36	1,060,517.90
MONDELEZ INTERNATIONAL W I	8,100.00	Shares	170,365.18	285,930.00
MONSANTO CO	11,176.00	Shares	810,356.26	1,302,562.80
MOVE INC	25,000.00	Shares	207,241.30	399,750.00
MUELLER WTR PRODS INC	38,000.00	Shares	185,432.60	356,060.00
MURPHY OIL CORP	19,800.00	Shares	1,014,239.19	1,284,624.00
MYRIAD GENETICS INC	11,325.00	Shares	287,878.76	237,598.50
N I I HOLDINGS INC	14,000.00	Shares	116,795.00	38,500.00
NATIONAL OILWELL VARCO INC	9,340.00	Shares	601,994.63	742,810.20
NATURAL GAS SVCS GROUP	12,000.00	Shares	186,647.84	330,840.00
NAVISTAR INTERNATIONAL	11,000.00	Shares	268,819.70	420,090.00
NCR CORPORATION	19,843.00	Shares	702,151.68	675,852.58
NEOGEN CORP	5,899.00	Shares	188,616.46	269,584.30
NETAPP INC	26,610.00	Shares	1,052,502.64	1,094,735.40
NEW JERSEY RESOURCES CORP	15,500.00	Shares	687,534.65	716,720.00
NEWS CORP NEW CL A W	27,840.00	Shares	437,622.45	501,676.80
NIC INC	16,100.00	Shares	222,790.27	400,407.00

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
NIKE INC	14,789.00	Shares	$ 701,182.57	$ 1,163,006.96
NORDSTROM INC	19,040.00	Shares	1,012,410.99	1,176,672.00
NORFOLK SOUTHN CORP	12,360.00	Shares	908,376.57	1,147,378.80
NORTHERN TR CORP	21,890.00	Shares	1,026,713.90	1,354,772.10
NORTHROP GRUMMAN CORPORATION	4,000.00	Shares	220,458.50	458,440.00
NRG ENERGY INC	32,200.00	Shares	554,516.10	924,784.00
NUVASIVE INC	8,000.00	Shares	120,917.70	258,640.00
OCCIDENTAL PETROLEUM CORPORATION	7,730.00	Shares	627,256.31	735,123.00
OCCIDENTAL PETROLEUM CORPORATION	22,780.00	Shares	1,845,504.73	2,166,378.00
OCCIDENTAL PETROLEUM CORPORATION	5,474.00	Shares	492,332.11	520,577.40
OMNICARE INC	20,445.00	Shares	672,036.80	1,234,060.20
OMNICOM GROUP INC	14,752.00	Shares	742,082.25	1,097,106.24
OMNICOM GROUP INC	6,680.00	Shares	281,298.01	496,791.60
ON SEMICONDUCTOR CORPORATION	86,200.00	Shares	613,848.61	710,288.00
ORACLE CORPORATION	54,040.00	Shares	1,803,036.80	2,067,570.40
ORACLE CORPORATION	15,348.00	Shares	452,601.78	587,214.48
ORACLE CORPORATION	43,900.00	Shares	1,394,768.45	1,679,614.00
ORBCOMM INC	10,000.00	Shares	44,955.60	63,400.00
OUTERWALL INC	12,000.00	Shares	630,058.85	807,240.00
P N C FINANCIAL SERVICES GROUP INC	9,347.00	Shares	578,644.39	725,140.26
P P L CORPORATION	19,300.00	Shares	537,432.97	580,737.00
PACCAR INC	13,770.00	Shares	604,728.47	814,770.90
PACCAR INC	15,300.00	Shares	663,237.92	905,301.00
PANDORA MEDIA INC	20,000.00	Shares	180,267.50	532,000.00
PARKER HANNIFIN CORP	7,260.00	Shares	595,308.41	933,926.40
PARKER HANNIFIN CORP	6,640.00	Shares	558,255.22	854,169.60
PATTERSON U T I ENERGY INC	13,000.00	Shares	199,284.00	329,160.00
PENSKE AUTOMOTIVE GROUP INC	10,000.00	Shares	342,967.70	471,600.00
PEP BOYS MANNY MOE & JACK	25,000.00	Shares	239,303.82	303,500.00
PEPSICO INC	14,852.00	Shares	1,130,163.43	1,231,824.88
PETSMART INC	8,690.00	Shares	580,244.61	632,197.50
PETSMART INC	8,008.00	Shares	555,637.95	582,582.00
PFIZER INC	108,490.00	Shares	1,790,816.13	3,323,048.70
PHILIP MORRIS INTL	22,600.00	Shares	1,788,385.41	1,969,138.00
PHILLIPS 66	24,190.00	Shares	1,187,201.97	1,865,774.70
PLANTRONICS INC	18,400.00	Shares	645,043.97	854,680.00
POLARIS INDS INC	1,000.00	Shares	83,061.80	145,640.00
POLYCOM INC	38,600.00	Shares	413,268.70	433,478.00
POLYPORE INTERNATIONAL INC	11,800.00	Shares	491,149.23	459,020.00
POST HOLDINGS INC	2,000.00	Shares	62,711.32	98,540.00
POWER INTEGRATIONS INC	14,650.00	Shares	570,418.94	817,763.00
PRICELINE COM INC	605.00	Shares	334,146.95	703,252.00
PRICELINE COM INC	1,419.00	Shares	933,429.38	1,649,445.60
PTGI HOLDING INC	40,000.00	Shares	417,002.24	114,000.00

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
PUBLIC SVC ENTERPRISE GROUP INC	38,500.00	Shares	$ 1,225,519.33	$ 1,233,540.00
PULTE GROUP INC	33,270.00	Shares	579,305.71	677,709.90
QUAKER CHEM CORP	9,500.00	Shares	469,926.64	732,165.00
QUALCOMM INC	26,146.00	Shares	1,515,777.83	1,941,340.50
QUALCOMM INC	13,835.00	Shares	892,540.34	1,027,248.75
QUALCOMM INC	32,511.00	Shares	1,857,180.03	2,413,941.75
QUEST DIAGNOSTICS INC	9,605.00	Shares	582,798.40	514,251.70
RANGE RESOURCES CORP	7,960.00	Shares	481,628.56	671,107.60
RAVEN INDS INC	8,000.00	Shares	234,910.13	329,120.00
RAYTHEON COMPANY	13,140.00	Shares	665,980.89	1,191,798.00
REALD INC	37,000.00	Shares	396,136.30	315,980.00
RED HAT INC	19,110.00	Shares	910,134.62	1,070,924.40
REGIONS FINL CORP	75,189.00	Shares	703,122.41	743,619.21
RIVERBED TECHNOLOGY INC	5,000.00	Shares	71,022.50	90,400.00
RIVERBED TECHNOLOGY INC	36,600.00	Shares	593,656.23	661,728.00
ROCK TENN CO CL A	7,645.00	Shares	466,226.97	802,801.45
ROCKWELL AUTOMATION INC	7,270.00	Shares	808,467.15	859,023.20
ROCKWELL AUTOMATION INC	6,405.00	Shares	688,006.17	756,814.80
ROFIN SINAR TECHNOLOGIES INC	8,000.00	Shares	161,726.25	216,160.00
ROLLINS INC	12,000.00	Shares	289,577.25	363,480.00
RPC ENERGY SVCS INC	11,000.00	Shares	140,329.90	196,350.00
RPC ENERGY SVCS INC	15,025.00	Shares	184,833.62	268,196.25
RUSH ENTERPRISES INC	10,000.00	Shares	173,562.90	296,500.00
RUSH ENTERPRISES INC	12,000.00	Shares	158,031.24	306,000.00
RYMAN HOSPITALITY PROPERTIES	7,000.00	Shares	277,570.90	292,460.00
SALEM COMMUNICATIONS CORP DEL	8,000.00	Shares	41,447.44	69,600.00
SAPIENT CORP	54,500.00	Shares	579,210.13	946,120.00
SCHOLASTIC CORP	8,000.00	Shares	223,105.80	272,080.00
SCRIPPS NETWORKS INTERACTIVE INC	10,840.00	Shares	809,837.97	936,684.40
SEALED AIR CORP	25,000.00	Shares	353,020.30	851,250.00
SENSIENT TECHNOLOGIES CORP	3,000.00	Shares	107,190.43	145,560.00
SIMPSON MFG CO INC	6,275.00	Shares	185,854.03	230,480.75
SIX FLAGS ENTERTAINMENT	5,475.00	Shares	205,662.41	201,589.50
SNYDERS-LANCE INC	10,000.00	Shares	237,802.33	286,600.00
SOLARWINDS INC	8,100.00	Shares	284,853.22	306,423.00
SOUTH JERSEY INDS INC	8,000.00	Shares	424,029.30	447,680.00
SOUTHERN CO	13,600.00	Shares	564,957.73	559,096.00
SOUTHWEST GAS CORP	5,000.00	Shares	224,517.80	279,550.00
SPARTON CORP	10,262.00	Shares	118,551.54	286,822.90
STANDEX INTL CORP	4,000.00	Shares	179,057.70	251,520.00
STANLEY BLACK DECKER INC	7,400.00	Shares	566,051.65	597,106.00
STAPLES INC	48,114.00	Shares	703,318.40	764,531.46
STARBUCKS CORP	15,532.00	Shares	801,753.53	1,217,553.48
STARBUCKS CORP	14,541.00	Shares	464,593.67	1,139,868.99

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
STARWOOD HOTELS & RESORTS	11,470.00	Shares	$ 735,501.13	$ 911,291.50
STARZ A	11,000.00	Shares	188,621.42	321,640.00
STATE STR CORP	12,420.00	Shares	596,748.47	911,503.80
STRYKER CORP	14,260.00	Shares	789,190.63	1,071,496.40
STRYKER CORP	9,831.00	Shares	528,627.06	738,701.34
SUPERIOR INDUSTRIAL INTL	10,000.00	Shares	171,816.34	206,300.00
SYMANTEC CORP	11,110.00	Shares	179,677.24	261,973.80
SYNTEL INC	7,550.00	Shares	474,612.80	686,672.50
T ROWE PRICE GROUP INC	12,389.00	Shares	758,002.05	1,037,826.53
TAKE-TWO INTERACTIVE SOFTWARE INC	22,000.00	Shares	203,046.50	382,140.00
TARGET CORPORATION	26,600.00	Shares	1,732,003.88	1,682,982.00
TEAM INC	13,350.00	Shares	438,473.81	565,239.00
TECHNE CORP	3,150.00	Shares	233,103.56	298,210.50
TEJON RANCH CO	3,000.00	Shares	85,766.45	110,280.00
TEJON RANCH CO WARRANT EXPIRE 08/31/2016	443.00	Shares	-	1,639.10
TELEPHONE AND DATA SYSTEMS INC	8,000.00	Shares	180,180.90	206,240.00
TENNANT CO	3,500.00	Shares	131,505.00	237,335.00
TENNANT CO	11,000.00	Shares	630,638.74	745,910.00
TENNECO AUTOMOTIVE INC	8,000.00	Shares	220,580.20	452,560.00
TENNECO AUTOMOTIVE INC	12,500.00	Shares	624,253.96	707,125.00
TERADATA CORP DEL	11,850.00	Shares	663,699.33	539,056.50
TEXAS CAPITAL BANCSHARES INC	20,000.00	Shares	843,269.90	1,244,000.00
TEXAS INDS INC	7,000.00	Shares	298,994.05	481,460.00
TEXAS ROADHOUSE INC	10,300.00	Shares	282,921.01	286,340.00
THE BRINKS CO	21,000.00	Shares	500,844.35	716,940.00
THE DOLAN COMPANY	50,000.00	Shares	97,905.50	34,500.00
THE GAP INC	27,160.00	Shares	981,201.16	1,061,412.80
THE HERSHEY COMPANY	4,187.00	Shares	352,664.79	407,102.01
THE MADISON SQUARE GARDEN COMPANY	7,000.00	Shares	259,047.05	403,060.00
THE ST JOE COMPANY	2,000.00	Shares	31,779.60	38,380.00
THORATEC CORP	16,200.00	Shares	560,261.80	592,920.00
TIBCO SOFTWARE INC	7,500.00	Shares	169,907.01	168,600.00
TIME WARNER CABLE INC	6,260.00	Shares	508,693.48	848,230.00
TIME WARNER INC	25,968.00	Shares	840,124.41	1,810,488.96
TITAN MACHY INC	15,000.00	Shares	293,430.50	267,300.00
TJX COMPANIES INC	13,480.00	Shares	444,423.41	859,080.40
TRAVELERS COS INC	5,285.00	Shares	418,506.12	478,503.90
TREDEGAR CORP	5,000.00	Shares	70,165.70	144,050.00
TREE COM INC	2,000.00	Shares	22,750.80	65,680.00
TRINITY INDS INC	6,500.00	Shares	160,101.65	354,380.00
TRUSTMARK CORPORATION	19,250.00	Shares	520,383.32	516,670.00
TW TELECOM INC	12,000.00	Shares	300,894.60	365,640.00
TYLER TECHNOLOGIES INC	1,500.00	Shares	58,819.90	153,195.00
TYSON FOODS INC CL A	37,910.00	Shares	1,034,762.32	1,268,468.60

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
UMB FINL CORP	14,750.00	Shares	$ 763,512.87	$ 948,130.00
UMPQUA HOLDINGS CORP	30,325.00	Shares	410,394.29	580,420.50
UNIFIRST CORP MASS	2,725.00	Shares	287,950.75	291,575.00
UNION PACIFIC CORP	4,403.00	Shares	519,557.09	739,704.00
UNITED CONTINENTAL HOLDINGS INC	17,689.00	Shares	527,036.42	669,174.87
UNITED HEALTH GROUP INC	10,670.00	Shares	561,532.94	803,451.00
UNITED HEALTH GROUP INC	23,000.00	Shares	1,303,941.60	1,731,900.00
UNITED NAT FOODS INC	12,600.00	Shares	674,318.91	949,914.00
UNITED ONLINE INC	1,000.00	Shares	15,790.10	13,760.00
UNITED PARCEL SERVICE INC CL B	13,170.00	Shares	992,400.13	1,383,903.60
UNITED TECHNOLOGIES CORP	10,023.00	Shares	753,538.16	1,140,617.40
UNUM GROUP	30,400.00	Shares	643,845.23	1,066,432.00
US CELLULAR CORP	6,500.00	Shares	254,423.75	271,830.00
VALERO ENERGY CORP	10,995.00	Shares	507,248.70	554,148.00
VERISIGN INC	15,330.00	Shares	718,454.46	916,427.40
VIRTUS INVESTMENT PARTNERS INC	4,775.00	Shares	916,650.69	955,238.75
VISA INC	8,230.00	Shares	1,127,178.70	1,832,656.40
VISA INC	6,315.00	Shares	789,105.35	1,406,224.20
VITAMIN SHOPPE INC	13,400.00	Shares	707,430.14	696,934.00
VMWARE INC CL A	8,140.00	Shares	754,655.90	730,239.40
VMWARE INC CL A	7,275.00	Shares	643,335.79	652,640.25
WABTEC CORP	11,204.00	Shares	583,357.50	832,121.08
WAL MART STORES INC	8,250.00	Shares	572,601.98	649,192.50
WAL MART STORES INC	22,600.00	Shares	1,592,547.15	1,778,394.00
WASHINGTON TRUST BANCORP INC	5,000.00	Shares	129,502.05	186,100.00
WATTS WATER TECHNOLOGIES CL A	8,000.00	Shares	298,829.87	494,960.00
WATTS WATER TECHNOLOGIES CL A	14,225.00	Shares	541,815.98	880,100.75
WELLPOINT INC	10,900.00	Shares	638,107.33	1,007,051.00
WELLS FARGO CO	26,330.00	Shares	821,334.00	1,195,382.00
WELLS FARGO CO	83,920.00	Shares	2,261,035.71	3,809,968.00
WELLS FARGO CO	19,672.00	Shares	552,444.35	893,108.80
WELLS FARGO CO	33,777.00	Shares	1,291,519.04	1,533,475.80
WEST PHARMACEUTICAL SVCS INC	24,800.00	Shares	648,561.22	1,216,688.00
WESTERN DIGITAL CORP	8,050.00	Shares	536,602.40	675,395.00
WEX INC	10,725.00	Shares	694,839.35	1,062,096.75
WHITEWAVE FOODS CO A	6,192.00	Shares	102,346.57	142,044.48
WHITEWAVE FOODS CO A	20,300.00	Shares	361,267.13	465,682.00
WOLVERINE WORLD WIDE INC	26,300.00	Shares	533,339.15	893,148.00
WOODWARD INC	11,000.00	Shares	388,941.55	501,710.00
WORLD WRESTLING ENTERTAINMENT INC	43,000.00	Shares	375,064.00	712,940.00
ZEBRA TECHNOLOGIES CORP CL A	11,500.00	Shares	460,631.00	621,920.00
ZEP INC	6,000.00	Shares	81,919.20	108,960.00
ZIMMER HOLDINGS INC	6,600.00	Shares	384,156.17	615,054.00

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

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

As of December 31, 2013

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
ZYNGA INC	15,000.00	Shares	$ 35,644.50	$ 57,000.00
Total Domestic Common Stocks			**$ 294,254,893.79**	**$ 394,835,852.55**
Foreign Stocks				
ACCENTURE PLC CL A	16,040.00	Shares	$ 963,278.20	$ 1,318,808.80
ACE LTD	12,770.00	Shares	1,027,852.97	1,322,078.10
ASTRAZENECA P L C SPSD A D R	13,100.00	Shares	632,185.40	777,747.00
AVAGO TECHNOLOGIES	5,070.00	Shares	264,584.49	268,096.53
AVAGO TECHNOLOGIES	12,928.00	Shares	559,446.27	683,619.71
AXIS CAPITAL HOLDINGS LTD	4,320.00	Shares	152,935.71	205,502.40
CHICAGO BRIDGE IRON NY SHS	10,520.00	Shares	526,509.93	874,632.80
COVIDIEN PLC	10,130.00	Shares	463,330.10	689,853.00
COVIDIEN PLC	14,755.00	Shares	657,674.78	1,004,815.50
COVIDIEN PLC	12,798.00	Shares	641,645.73	871,543.80
EMBRAER SA A D R	7,200.00	Shares	181,077.15	231,696.00
INGERSOLL RAND PLC	11,760.00	Shares	579,290.86	724,416.00
INTERXION HOLDING NV	11,000.00	Shares	209,081.74	259,710.00
INVESCO LTD	17,489.00	Shares	535,347.03	636,599.60
LIBERTY GLOBAL PLC SERIES C	17,235.00	Shares	1,200,522.52	1,453,255.20
MAGNA INTL INC CL A	5,300.00	Shares	221,111.53	434,918.00
MDC PARTNERS INC CL A	16,500.00	Shares	109,296.50	420,915.00
MELLANOX TECHNOLOGIES LTD A D R	16,825.00	Shares	803,923.58	672,495.25
NOVARTIS AG A D R	7,800.00	Shares	449,777.46	626,964.00
NXP SEMICONDUCTORS NV	27,770.00	Shares	698,515.07	1,275,476.10
PERRIGO CO LTD	5,345.00	Shares	1,391,548.37	820,243.70
PROGRESSIVE WASTE SOLUTIONS	30,000.00	Shares	597,016.25	742,500.00
ROCHE HLDG LTD A D R	10,724.00	Shares	531,069.51	752,824.80
ROYAL DUTCH SHELL A D R	32,100.00	Shares	2,067,424.09	2,411,031.00
ROYAL DUTCH SHELL PLC A D R	18,520.00	Shares	1,308,635.77	1,319,920.40
SANOFI A D R	30,750.00	Shares	1,292,871.54	1,649,122.50
SANOFI A D R	20,500.00	Shares	910,063.92	1,099,415.00
SCHLUMBERGER LTD	12,310.00	Shares	887,568.99	1,109,254.10
SCHLUMBERGER LTD	14,314.00	Shares	1,154,352.57	1,289,834.54
SEAGATE TECHNOLOGY	13,060.00	Shares	316,944.43	733,449.60
SIEMENS AG A D R	5,975.00	Shares	679,181.00	827,597.25
SODASTREAM INTERNATIONAL LTD	10,500.00	Shares	460,003.32	521,220.00
TE CONNECTIVITY LTD	12,395.00	Shares	368,056.08	683,088.45
TE CONNECTIVITY LTD	11,000.00	Shares	312,278.37	606,210.00
TOTAL S A A D R	22,500.00	Shares	1,134,908.05	1,378,575.00
TYCO INTERNATIONAL LTD	13,770.00	Shares	275,482.13	565,120.80
VALIDUS HOLDINGS LTD	9,620.00	Shares	253,885.36	387,589.80
VODAFONE GROUP PLC A D R	55,000.00	Shares	1,334,060.50	2,162,050.00
VOLKSWAGEN A G SPONSORED ADR	16,155.00	Shares	670,390.37	883,678.50
Total Foreign Stocks			**$ 26,823,127.64**	**$ 34,695,868.23**

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

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

As of December 31, 2013

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
Hedge Funds			
GROSVENOR INSTITUTIONAL PARTNERS L P FUND		$ 29,003,705.00	$ 39,235,777.07
AEW GLOBAL PROPERTIES SECURITIES FUN		25,000,000.00	30,322,269.15
AURELIUS CAPITAL INTERNATIONAL LTD		4,200,000.00	5,059,595.09
HOPLITE OFFSHORE FUND LTD SUB CLASS 3Y		3,255,411.66	3,399,216.67
PELHAM LONG/SHORT EQUITY FUND CLASS B		2,491,808.33	3,618,392.42
JAT OFFSHORE FUND LTD		3,000,000.00	3,903,135.82
KING STREET CAPITAL SERIES 53		19,714.24	23,436.88
ARROWGRASS INTERNATIONAL FUND LTD CLASS B USD NEW ISSUE SERIES INITIAL MARCH 2008		5,686,564.80	6,178,296.98
FIR TREE INTERNATIONAL VAALUE FUND (NON-US0 LP CLASS 2-C-AN-NR		2,500,000.00	2,748,642.50
SILVER POINT CAPITAL OFFSHORE FUND, LTD		3,800,000.00	4,094,322.03
WEXFORD OFFSHORE SPECTRUM FUND		3,700,000.00	3,948,990.00
ANCHORAGE SHORT CREDIT OFFSHORE FUND		1,500,000.00	1,258,681.01
ANCHORAGE CAPITAL PARTNERS OFFSHORE, LTD		3,800,000.00	4,126,401.58
OZ ASIA OVERSEAS INSTITUTIONAL FUND		3,300,000.00	3,439,051.74
SANSAR CAPITAL LTD CLASS A-17		70,002.05	9,257.52
FARALLON CAPITAL INSTITUTIONAL PARTNERS LP		14,010.00	146,006.00
PROSPECT HARBOR CREDIT PARTNERS OFFSHORE PLAN ASSETS LP		443,046.10	201,068.00
BROOKSIDE CAYMAN PA LIMITED		31,520.27	103,555.00
KING STREET CAPITAL, LTD. CLASS A SERIES 3		4,480,275.51	4,962,772.83
CERBERUS INTERNATIONAL SPV, LTD		1,333,658.49	1,573,041.90
DAVIDSON KEMPNER INTERNATIONAL, LTD		5,000,000.00	6,434,107.60
Total Hedge Funds		**$ 102,629,716.45**	**$ 124,786,017.79**
Collective Investment Funds			
SILCHESTER INTERNATIONAL FUND		$ 68,703,378.08	$ 101,442,889.40
THORNBURG INTERNATIONAL EQUITY FUND		53,130,478.66	64,685,396.38
Total Collective Investment Funds		**$ 121,833,856.74**	**$ 166,128,285.78**
U.S. Equity Mutual Fund			
VANGUARD INSTL INDEX INSTL#94		$ 69,167,832.24	$ 95,517,576.63
Total U.S. Equity Mutual Fund		**$ 69,167,832.24**	**$ 95,517,576.63**
Interest Rate Swaps			
BARCLAYS BANK FI 2.51% SWAP		$ -	$ 27,314,120.00
BARCLAYS BANK FI 2.675% SWAP		-	8,961,950.00
BARCLAYS BANK FL 3MOB1STPMT:5-7-13		-	(33,100,000.00)
BARCLAYS BANK FL 3MOBBALIBOR SWAP		-	(11,500,000.00)
DE1STPMT:4-4-13L 3MOBBALIBOR SWAP		-	(56,500,000.00)
DEUTSCHE BANK FI 2.425% SWAP		-	9,527,310.00
DEUTSCHE BANK FI 2.6% SWAP		-	43,301,600.00
DEUTSCHE BANK FL 3MOBBALIBOR SWAP		-	(11,700,000.00)
GOLDM1STPMT:6/6/13MOBBALIBOR SWAP		-	(60,000,000.00)

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

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

As of December 31, 2013

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
GOLDMAN SACHS F1STPMT:9-6-13 SWAP		$ -	$ (7,899,210.00)
GOLDMAN SACHS F1STPMT:9-6-13 SWAP		-	(3,599,640.00)
GOLDMAN SACHS FI 2.56% SWAP		-	45,498,000.00
GOLDMAN SACHS FI 2.742% SWAP		-	3,077,640.00
GOLDMAN SACHS FI 2.928% SWAP		-	6,501,700.00
Total Interest Rate Swaps		**$ -**	**$ (40,116,530.00)**
U.S. Treasury Bills			
U S TREASURY BILL		$ 1,699,808.76	$ 1,699,983.00
U S TREASURY BILL		4,999,583.33	4,999,800.00
U S TREASURY BILL		59,991.40	59,992.20
Total U.S. Treasury Bills		**6,759,383.49**	**$ 6,759,775.20**
Principal Cash			
Principal Cash		$ 51,278.09	$ 51,278.09
Total Principal Cash		**$ 51,278.09**	**$ 51,278.09**
Total Assets		$ 913,731,492.88	$ 1,066,389,588.85
Adjustment for Accrued Income		$ 2,970,933.03	$ 2,970,933.03
Grand Total		**$ 916,702,425.91**	**$ 1,069,360,521.88**

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, 2013

	Plan's Individual Ownership % in Group Trust	Cost	Current Value
Angels Baseball LP	2.31%	$ 21,065,323	$ 24,573,323
Athletics Investment Group, LLC	2.76	25,263,238	29,470,315
Atlanta National League Baseball Club, Inc.	4.01	36,739,863	42,858,138
AZPB Limited Partnership	1.80	17,337,016	20,224,143
Baltimore Orioles L.P.	3.03	27,755,973	32,378,164
The Baseball Club of Seattle, LLLP	3.99	36,551,568	42,638,487
Boston Red Sox Baseball Club Limited Partnership	4.29	39,225,129	45,757,274
Chicago White Sox, Ltd.	4.50	41,275,386	48,148,960
The Cincinnati Reds, LLC	2.40	21,979,272	25,639,472
Cleveland Indians Baseball Company Limited Partnership	3.01	27,588,960	32,183,339
Colorado Rockies Baseball Club, Ltd.	2.47	22,679,076	26,455,814
Detroit Tigers, Inc.	1.92	17,467,133	20,375,928
Houston Astros, LLC	4.53	41,563,857	48,485,470
Kansas City Royals Baseball Corporation	3.25	29,800,513	34,763,181
Los Angeles Dodgers LLC	1.41	12,951,296	15,108,070
Miami Marlins, L.P.	1.69	15,518,815	18,103,157
New York Yankees Partnership	3.95	36,192,889	42,220,077
Padres, L.P.	3.00	27,459,279	32,032,062
The Phillies	5.19	47,455,026	55,357,693
Pittsburgh Associates	2.82	25,745,333	30,032,693
Rangers Baseball, LLC	0.75	6,879,157	8,024,740
San Francisco Baseball Associates LLC	4.13	37,828,449	44,128,006
Sterling Mets, L.P.	3.17	29,015,163	33,847,047
St. Louis Cardinals, L.L.C.	2.34	21,460,192	25,033,949
Tampa Bay Rays Baseball, Ltd.	1.99	18,214,103	21,247,291
Washington Nationals Baseball Club, LLC	0.80	7,346,029	8,569,360
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	11.53	105,578,715	123,160,698
Major League Baseball – Office Employees' Plan	11.40	104,464,097	121,860,463
Minor League Players' Pension Plan	1.56	14,301,571	16,683,208
Total Group Trust	100.00%	$ 916,702,421	$1,069,360,522

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, 2013

(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 (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, 1,372 buys	various	various	$ 373,102,972	$ 373,102,972	$ -
	Issue: 31846V435 - First American Prime Obligation Fund Investment, 920 sells	various	various	371,101,457	371,101,457	-
	Issue: 912810RB6 - U S Treasury Bd, 107 buys	various	various	24,221,843	24,221,843	-
	Issue: 912810RB6 - U S Treasury Bd, 132 sells	various	various	24,071,730	24,045,974	(25,756)
	Issue: 997500TG8 - Cash Balance Held Outside Inv Mgr, 8 buys	various	various	36,150,000	36,150,000	-
	Issue: 997500TG8 - Cash Balance Held Outside Inv Mgr, 5 sells	various	various	38,050,000	38,050,000	-

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 $901,227,623. Five percent of this amount is $45,061,381.*

Note 2: *There were no category (i) & (iv) reportable transactions during the Plan year ended December 31, 2013.*

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
CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE							
Broker: Barclays Capital Inc. Fixed In							
Issue: 01F042616 - FNMA Tba 30Yr 4.500% 1/01/39							
01/01/2013 060006871402	B	150,000.000	1.0786		- 161,789	161,789	
Issue: 01F030611 - FNMA Tba 30Yr 3.000% 11/01/42							
01/01/2013 060006871402	B	155,000.000	1.0516		- 162,992	162,992	
Issue: 01F042616 - FNMA Tba 30Yr 4.500% 1/01/39							
01/02/2013 060006871402	S	- 150,000.000	1.0801		162,012	161,789	223
Issue: 01F042624 - FNMA Pl Tba 4.500% 2/01/36							
01/02/2013 060006871402	B	150,000.000	1.0792		- 161,883	161,883	
Issue: 01F030611 - FNMA Tba 30Yr 3.000% 11/01/42							
01/02/2013 060006871402	S	- 155,000.000	1.0462		162,163	162,992	- 829
Issue: 01F030629 - FNMA Tba 30Yr 3.000% 2/15/42							
01/02/2013 060006871402	B	155,000.000	1.0439		- 161,805	161,805	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
01/07/2013 060006871406	B	1,120,000.000	1.0962		- 1,227,688	1,227,688	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/07/2013 060006871406	S	- 1,120,000.000	.9334		1,045,450	1,082,253	- 36,803
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/07/2013 060006871406	S	- 220,000.000	.9752		214,534	215,023	- 489
Issue: 855030AM4 - Staples Inc 4.375% 1/12/23							
01/07/2013 060006871406	B	240,000.000	.9981		- 239,539	239,539	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/16/2013 060006871406	S	- 1,805,000.000	.4372		789,164	828,493	- 39,329
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/16/2013 060006871406	B	1,810,000.000	.4324		- 782,698	782,698	
Issue: 460146CF8 - Intl Paper Co 7.300% 11/15/39							
01/16/2013 060006871406	S	- 70,000.000	1.3390		93,729	75,924	17,805
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/16/2013 060006871406	B	70,000.000	.9508		- 66,555	66,555	
Issue: 88322MAB3 - Thai Oil Pcl 4.875% 1/23/43							
01/17/2013 060006871406	B	270,000.000	.9713		- 262,251	262,251	
Issue: 01F040628 - FNMA Tba 30Yr 4.000% 2/15/39							
01/25/2013 060006871402	B	200,000.000	1.0628		- 212,563	212,563	
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/31/2013 060006871402	B	60,000.000	.9680		- 58,080	58,080	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/31/2013 060006871406	S	- 980,000.000	.9207		902,289	914,794	- 12,505

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3138E0RK7 - F N M A #Aj7689 4.000% 12/01/41							
02/01/2013 060006871402	S	- 227,402.390	1.0629		241,695	238,426	3,269
Issue: 31417YVG9 - F N M A #Ma0614 4.000% 1/01/41							
02/01/2013 060006871402	S	- 58,079.270	1.0629		61,730	57,848	3,882
Issue: 01F040628 - FNMA Tba 30Yr 4.000% 2/15/39							
02/04/2013 060006871402	S	- 200,000.000	1.0642		212,836	212,563	273
Issue: 01F040636 - FNMA Tba 15 Yr 4.000% 4/03/18							
02/04/2013 060006871402	B	200,000.000	1.0633		- 212,656	212,656	
Issue: 01F030637 - FNMA Tba 30Yr 3.000% 3/15/43							
02/05/2013 060006871402	B	155,000.000	1.0283		- 159,384	159,384	
Issue: 01F042624 - FNMA Pl Tba 4.500% 2/01/36							
02/05/2013 060006871402	S	- 150,000.000	1.0744		161,156	161,883	- 727
Issue: 01F042632 - FNMA Pl Tba 4.500% 3/01/36							
02/05/2013 060006871402	B	150,000.000	1.0733		- 160,992	160,992	
Issue: 01F030629 - FNMA Tba 30Yr 3.000% 2/15/42							
02/05/2013 060006871402	S	- 155,000.000	1.0312		159,838	161,228	- 1,391
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
02/05/2013 060006871406	B	670,000.000	.4406		- 295,209	295,209	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/05/2013 060006871406	S	- 670,000.000	.4234		283,691	292,043	- 8,351
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/06/2013 060006871406	S	- 70,000.000	.9175		64,225	64,684	- 459

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 626207YS7 - Municipal Elec Ga 7.055% 4/01/57							
02/06/2013 060006871406	B	85,000.000	1.1382		- 96,743	96,743	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
02/11/2013 060006871406	B	340,000.000	.4205		- 142,980	142,980	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/11/2013 060006871406	B	340,000.000	.4161		- 141,464	141,464	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
02/11/2013 060006871406	S	- 680,000.000	.3994		253,630	253,630	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/12/2013 060006871406	B	695,000.000	.4222		- 293,401	293,401	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
02/12/2013 060006871406	S	- 695,000.000	.4055		205,907	205,907	
Issue: 76720AAF3 - Rio Tinto Fin USA 2.875% 8/21/22							
02/14/2013 060006871406	B	110,000.000	.9932		- 109,249	109,249	
Issue: 767201AQ9 - Rio Tinto Fin USA 3.750% 9/20/21							
02/14/2013 060006871406	S	- 110,000.000	1.0635		116,988	109,718	7,270
Issue: 76720AAF3 - Rio Tinto Fin USA 2.875% 8/21/22							
02/20/2013 060006871406	B	175,000.000	.9889		- 173,063	173,063	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
02/20/2013 060006871406	B	1,235,000.000	.3629		- 448,182	448,182	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
02/20/2013 060006871406	S	- 1,235,000.000	.3593		443,760	466,738	- 22,978

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 767201AQ9 - Rio Tinto Fin USA 3.750% 9/20/21							
02/20/2013 060006871406	S	- 185,000.000	1.0594		195,987	184,526	11,461
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
02/25/2013 060006871406	B	140,000.000	1.2900		- 180,597	180,597	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
02/25/2013 060006871406	S	- 115,000.000	1.3379		153,856	154,495	- 639
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/28/2013 060006871402	B	25,000.000	1.0100		- 25,250	25,250	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/28/2013 060006871406	B	35,000.000	.9323		- 32,632	32,632	
Issue: 35671DBA2 - Freepont McMoran C G 5.450% 3/15/43							
02/28/2013 060006871406	S	- 40,000.000	1.0194		40,775	39,818	957
Issue: 01F040644 - FNMA Tba 30Yr 4.000% 4/15/42							
03/01/2013 060006871402	B	200,000.000	1.0653		- 213,063	213,063	
Issue: 01F042632 - FNMA Pl Tba 4.500% 3/01/36							
03/01/2013 060006871402	S	- 150,000.000	1.0757		161,350	160,992	357
Issue: 01F042640 - FNMA Pl Tba 4.500% 4/01/36							
03/01/2013 060006871402	B	150,000.000	1.0747		- 161,203	161,203	
Issue: 01F040636 - FNMA Tba 15 Yr 4.000% 4/03/18							
03/01/2013 060006871402	S	- 200,000.000	1.0663		213,266	212,656	609
Issue: 01F030637 - FNMA Tba 30Yr 3.000% 3/15/43							
03/05/2013 060006871402	S	- 155,000.000	1.0351		160,437	159,423	1,014

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030645 - FNMA Tba 30Yr 3.000% 4/15/43							
03/05/2013 060006871402	B	155,000.000	1.0327		- 160,062	160,062	
Issue: 651639AM8 - Newmont Mining 6.250% 10/01/39							
03/11/2013 060006871406	S	- 110,000.000	1.1467		126,140	129,040	- 2,900
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/11/2013 060006871406	B	100,000.000	.9014		- 90,141	90,141	
Issue: 626207YS7 - Municipal Elec Ga 7.055% 4/01/57							
03/12/2013 060006871406	S	- 50,000.000	1.1185		55,925	56,908	- 983
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/12/2013 060006871406	B	40,000.000	.9078		- 36,313	36,313	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/20/2013 060006871406	S	- 430,000.000	.4095		147,854	147,854	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
03/20/2013 060006871406	B	435,000.000	.3845		- 167,236	167,236	
Issue: 912828TJ9 - U S Treasury Nt 1.625% 8/15/22							
03/22/2013 060006871402	S	- 50,000.000	.9819		49,096	49,620	- 524
Issue: 01F032658 - FNMA Tba 30Yr 3.500% 5/15/41							
03/22/2013 060006871402	B	105,000.000	1.0516		- 110,414	110,414	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/27/2013 060006871406	S	- 1,105,000.000	.4297		474,807	491,229	- 16,421
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/27/2013 060006871406	B	1,130,000.000	.3684		- 416,236	416,236	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/28/2013 060006871402	B	25,000.000	1.0140		- 25,351	25,351	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
03/28/2013 060006871402	B	10,000.000	1.0069		- 10,069	10,069	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/28/2013 060006871406	B	1,215,000.000	.4105		- 498,806	498,806	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
04/02/2013 060006871406	B	3,800,000.000	.3759		- 1,428,534	1,428,534	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/02/2013 060006871406	B	3,900,000.000	.4126		- 1,608,945	1,608,945	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/02/2013 060006871406	B	550,000.000	1.0125		- 556,896	556,896	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
04/02/2013 060006871406	B	2,000,000.000	.3959		- 791,780	791,780	
Issue: 01F040644 - FNMA Tba 30Yr 4.000% 4/15/42							
04/05/2013 060006871402	S	- 200,000.000	1.0707		214,141	213,063	1,078
Issue: 01F040651 - FNMA Tba 30Yr 4.000% 5/15/39							
04/05/2013 060006871402	B	200,000.000	1.0695		- 213,898	213,898	
Issue: 01F042640 - FNMA Pl Tba 4.500% 4/01/36							
04/05/2013 060006871402	S	- 150,000.000	1.0788		161,818	161,203	615
Issue: 01F042657 - FNMA Tba 30Yr 4.500% 5/15/41							
04/05/2013 060006871402	B	150,000.000	1.0778		- 161,672	161,672	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030645 - FNMA Tba 30Yr 3.000% 4/15/43							
04/08/2013 060006871402	S	- 155,000.000	1.0430		161,660	160,052	1,608
Issue: 01F030652 - FNMA Tba 30Yr 3.000% 5/15/43							
04/08/2013 060006871402	B	155,000.000	1.0402		- 161,224	161,224	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/09/2013 060006871406	S	- 240,000.000	.9602		230,438	223,463	6,975
Issue: 65473QBC6 - Nisource Finance 4.800% 2/15/44							
04/09/2013 060006871406	B	290,000.000	.9958		- 288,768	288,768	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/10/2013 060006871402	B	19,700.000	1.0191		- 20,076	20,076	
Issue: 76116FAD9 - Resolution Fdg Strip 7/15/20							
04/10/2013 060006871402	S	- 31,000.000	.8918		21,684	21,684	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/12/2013 060006871406	B	350,000.000	.4086		- 143,021	143,021	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/12/2013 060006871406	S	- 345,000.000	.4344		111,260	111,260	
Issue: 90349DAD4 - Ubs Barclays Comm 3.091% 8/10/49							
04/18/2013 060006871402	B	12,750.000	1.0413		- 13,277	13,277	
Issue: 140420NB2 - Capital One Bank USA 3.375% 2/15/23							
04/19/2013 060006871406	B	345,000.000	1.0082		- 347,832	347,832	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/19/2013 060006871406	S	- 315,000.000	1.0273		323,613	318,113	5,500

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 90270RBE3 - Barclays Coml Mtg 2.850% 12/10/45							
04/22/2013 060006871402	B	10,000.000	1.0177		- 10,177	10,177	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/23/2013 060006871406	B	325,000.000	.4476		- 145,460	145,460	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/23/2013 060006871406	S	- 650,000.000	.4428		209,620	209,620	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
04/23/2013 060006871406	B	325,000.000	.4378		- 142,288	142,288	
Issue: 18085PMT8 - Clark Cnty Nv Arpt 6.820% 7/01/45							
04/26/2013 060006871406	B	120,000.000	1.4541		- 174,490	174,490	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/26/2013 060006871406	S	- 135,000.000	.9750		131,625	130,540	1,085
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/29/2013 060006871402	B	30,000.000	1.0309		- 30,928	30,928	
Issue: 76116FAD9 - Resolution Fdg Strip 7/15/20							
04/29/2013 060006871402	S	- 47,000.000	.8991		32,876	32,876	
Issue: 947075AB3 - Weatherford Intl Ltd 6.500% 8/01/36							
04/29/2013 060006871406	S	- 230,000.000	1.1309		260,112	242,459	17,653
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
04/29/2013 060006871406	B	635,000.000	.4068		- 258,293	258,293	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/29/2013 060006871406	B	170,000.000	.9713		- 165,113	165,113	

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							
04/29/2013 060006871406	S	- 625,000.000	.4455		201,557	201,557	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/30/2013 060006871406	B	2,000,000.000	.9716		- 1,943,125	1,943,125	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/30/2013 060006871406	S	- 2,145,000.000	.4411		691,745	691,745	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
04/30/2013 060006871406	S	- 1,520,000.000	.4935		717,474	717,474	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
04/30/2013 060006871406	S	- 700,000.000	.4625		305,119	305,119	
Issue: 3138EGKN3 - F N M A #AI0300 4.500% 6/01/26							
05/01/2013 060006871402	S	- 120,702.670	1.0850		130,962	129,680	1,282
Issue: 786514BA6 - Safeway Inc 7.250% 2/01/31							
05/01/2013 060006871406	S	- 215,000.000	1.1984		257,660	245,412	12,248
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/01/2013 060006871406	B	140,000.000	.9831		- 137,638	137,638	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/01/2013 060006871406	S	- 170,000.000	.9797		166,547	165,180	1,367
Issue: 219350AV7 - Corning Inc 5.750% 8/15/40							
05/01/2013 060006871406	B	185,000.000	1.2128		- 224,362	224,362	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/02/2013 060006871406	S	- 125,000.000	.9791		122,383	121,678	704

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/02/2013 060006871406	S	- 150,000.000	.9813		147,193	146,014	1,179
Issue: 072024PY2 - Bay Area Toll Ca 6.907% 10/01/50							
05/02/2013 060006871406	B	100,000.000	1.4809		- 148,092	148,092	
Issue: 540424AR9 - Loews Corp 4.125% 5/15/43							
05/02/2013 060006871406	B	180,000.000	.9884		- 177,919	177,919	
Issue: 01F032658 - FNMA Tba 30Yr 3.500% 5/15/41							
05/03/2013 060006871402	S	- 105,000.000	1.0613		111,431	111,025	406
Issue: 01F032666 - FNMA Tba 30Yr 3.500% 6/15/43							
05/03/2013 060006871402	B	105,000.000	1.0589		- 111,185	111,185	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/03/2013 060006871406	B	260,000.000	.9606		- 249,763	249,763	
Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37							
05/03/2013 060006871406	S	- 300,000.000	1.2260		367,785	321,927	45,858
Issue: 01F040669 - FNMA Tba 30Yr 4.000% 6/15/43							
05/06/2013 060006871402	B	200,000.000	1.0664		- 213,281	213,281	
Issue: 01F040651 - FNMA Tba 30Yr 4.000% 5/15/39							
05/06/2013 060006871402	S	- 200,000.000	1.0671		213,422	213,898	- 477
Issue: 01F042657 - FNMA Tba 30Yr 4.500% 5/15/41							
05/06/2013 060006871402	S	- 150,000.000	1.0756		161,344	161,672	- 328
Issue: 01F042665 - FNMA Tba 30Yr 4.500% 6/15/43							
05/06/2013 060006871402	B	150,000.000	1.0750		- 161,250	161,250	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030660 - FNMA Tba 30Yr 3.000% 6/15/43							
05/06/2013 060006871402	B	155,000.000	1.0381		- 160,909	160,909	
Issue: 01F030652 - FNMA Tba 30Yr 3.000% 5/15/43							
05/06/2013 060006871402	S	- 155,000.000	1.0409		161,333	161,205	129
Issue: 912796AU3 - U S Treasury Bill 8/01/13							
05/06/2013 060006871415	B	205,000.000	.9999		- 204,985	204,985	
Issue: 01F022469 - FNMA Tba 15Yr 2.500% 6/15/27							
05/08/2013 060006871402	B	330,000.000	1.0411		- 343,561	343,561	
Issue: 3133EAXP8 - F F C B 0.107% 2/13/15							
05/09/2013 060006871402	B	320,000.000	1.0011		- 320,343	320,343	
Issue: 878091BC0 - Teachers Ins Ann 6.850% 12/16/39							
05/10/2013 060006871406	B	100,000.000	1.3612		- 136,123	136,123	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/10/2013 060006871406	B	695,000.000	.4223		- 293,485	293,485	
Issue: 942683AH6 - Watson Pharm 4.625% 10/01/42							
05/10/2013 060006871406	S	- 40,000.000	.9530		38,121	39,406	- 1,286
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/10/2013 060006871406	B	30,000.000	.9356		- 28,069	28,069	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/10/2013 060006871406	B	160,000.000	.9355		- 149,675	149,675	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/10/2013 060006871406	S	- 105,000.000	.9355		98,224	100,823	- 2,599

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							
05/10/2013 060006871406	S	- 155,000.000	1.3241		205,234	184,618	20,616
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
05/10/2013 060006871406	S	- 555,000.000	.4131		229,265	229,906	- 641
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
05/10/2013 060006871406	S	- 140,000.000	.4562		59,542	59,542	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/13/2013 060006871406	S	- 2,040,000.000	.9280		1,893,056	1,958,848	- 65,792
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/13/2013 060006871406	B	1,925,000.000	1.0029		- 1,930,492	1,930,492	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/14/2013 060006871406	B	700,000.000	.4205		- 294,329	294,329	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
05/14/2013 060006871406	S	- 700,000.000	.4115		288,050	289,971	- 1,921
Issue: 03523TBP2 - Anheuser Busch 2.500% 7/15/22							
05/15/2013 060006871406	S	- 240,000.000	.9815		235,553	238,843	- 3,290
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/15/2013 060006871406	B	215,000.000	.9810		- 210,918	210,918	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
05/17/2013 060006871406	B	690,000.000	.3652		- 251,981	251,981	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
05/17/2013 060006871406	S	- 690,000.000	.3619		249,704	275,000	- 25,295

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	B	155,000.000	.9753		- 151,173	151,173	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
05/28/2013 060006871406	S	- 170,000.000	1.2024		204,403	207,236	- 2,833
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
05/29/2013 060006871406	S	- 90,000.000	1.1331		101,976	108,727	- 6,751
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
05/29/2013 060006871406	S	- 125,000.000	1.3310		166,375	141,523	24,852
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/29/2013 060006871406	B	85,000.000	.9741		- 82,795	82,795	
Issue: 92929QAQ0 - Wmx Technologies Inc 7.100% 8/01/26							
05/30/2013 060006871406	S	- 205,000.000	1.3011		266,732	277,123	- 10,391
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/30/2013 060006871406	B	280,000.000	.9684		- 271,163	271,163	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
05/31/2013 060006871402	S	- 70,000.000	.9920		69,437	71,738	- 2,301
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
05/31/2013 060006871402	B	189,671.000	1.0345		- 196,206	196,206	
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
05/31/2013 060006871402	B	165,329.000	1.0345		- 171,025	171,025	
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
05/31/2013 060006871402	B	100,000.000	1.0339		- 103,391	103,391	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042665 - FNMA Tba 30Yr 4.500% 6/15/43							
06/01/2013 060006871402	S	- 100,000.000	1.0702		107,020	107,500	- 480
Issue: 01F030660 - FNMA Tba 30Yr 3.000% 6/15/43							
06/05/2013 060006871402	S	- 155,000.000	1.0041		155,642	160,890	- 5,248
Issue: 01F030678 - FNMA Tba 30Yr 3.000% 7/15/43							
06/05/2013 060006871402	B	155,000.000	1.0016		- 155,242	155,242	
Issue: 01F032666 - FNMA Tba 30Yr 3.500% 6/15/43							
06/05/2013 060006871402	S	- 105,000.000	1.0313		108,281	111,207	- 2,926
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
06/05/2013 060006871402	B	105,000.000	1.0286		- 108,002	108,002	
Issue: 01F022469 - FNMA Tba 15Yr 2.500% 6/15/27							
06/06/2013 060006871402	S	- 330,000.000	1.0200		336,600	343,561	- 6,961
Issue: 01F022477 - FNMA Tba 15Yr 2.500% 7/15/27							
06/06/2013 060006871402	B	330,000.000	1.0179		- 335,891	335,891	
Issue: 01F040669 - FNMA Tba 30Yr 4.000% 6/15/43							
06/07/2013 060006871402	S	- 200,000.000	1.0520		210,391	213,281	- 2,891
Issue: 01F040677 - FNMA Tba 30Yr 4.000% 7/15/41							
06/07/2013 060006871402	B	200,000.000	1.0503		- 210,063	210,063	
Issue: 01F042665 - FNMA Tba 30Yr 4.500% 6/15/43							
06/07/2013 060006871402	S	- 50,000.000	1.0661		53,305	53,750	- 445
Issue: 01F042673 - FNMA Tba 30Yr 4.500% 7/15/41							
06/07/2013 060006871402	B	50,000.000	1.0646		- 53,230	53,230	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/14/2013 060006871406	S	- 795,000.000	.4042		277,852	277,852	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
06/14/2013 060006871406	B	800,000.000	.3835		- 306,816	306,816	
Issue: 460146CG6 - Intl Paper Co 4.750% 2/15/22							
06/17/2013 060006871402	S	- 13,000.000	1.0928		14,207	13,796	411
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
06/17/2013 060006871406	S	- 250,000.000	.9606		240,156	242,025	- 1,869
Issue: 166764AH3 - Chevron Corp 3.191% 6/24/23							
06/17/2013 060006871406	B	255,000.000	1.0000		- 255,000	255,000	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
06/20/2013 060006871406	S	- 300,000.000	.3574		107,205	118,035	- 10,830
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
06/20/2013 060006871406	B	755,000.000	.3453		- 260,671	260,671	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
06/20/2013 060006871406	S	- 455,000.000	.3386		154,058	165,990	- 11,931
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/20/2013 060006871406	S	- 175,000.000	.9285		162,490	169,952	- 7,462
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/21/2013 060006871406	S	- 170,000.000	.9338		158,738	164,644	- 5,907
Issue: 072024PY2 - Bay Area Toll Ca 6.907% 10/01/50							
06/21/2013 060006871406	B	150,000.000	1.2721		- 190,817	190,817	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
06/21/2013 060006871406	B	205,000.000	.9347		- 191,611	191,611	
Issue: 68607LXQ5 - Oregon ST 5.892% 6/01/27							
06/21/2013 060006871406	S	- 155,000.000	1.1959		185,369	162,848	22,522
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
06/27/2013 060006871406	S	- 1,315,000.000	.3447		453,241	534,582	- 81,341
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/27/2013 060006871406	B	1,325,000.000	.3311		- 438,668	438,668	
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
06/28/2013 060006871406	S	- 680,000.000	.4993		311,564	311,564	
Issue: 01F040677 - FNMA Tba 30Yr 4.000% 7/15/41							
07/08/2013 060006871402	S	- 200,000.000	1.0266		205,328	210,063	- 4,734
Issue: 01F040685 - FNMA Tba 30Yr 4.000% 8/15/43							
07/08/2013 060006871402	B	200,000.000	1.0239		- 204,781	204,781	
Issue: 01F042673 - FNMA Tba 30Yr 4.500% 7/15/41							
07/08/2013 060006871402	S	- 50,000.000	1.0493		52,465	53,230	- 766
Issue: 01F042681 - FNMA Tba 30Yr 4.500% 8/15/40							
07/08/2013 060006871402	B	50,000.000	1.0472		- 52,359	52,359	
Issue: 01F030678 - FNMA Tba 30Yr 3.000% 7/15/43							
07/08/2013 060006871402	S	- 155,000.000	.9566		148,267	155,242	- 6,975
Issue: 01F030686 - FNMA Tba 30Yr 3.000% 8/15/42							
07/08/2013 060006871402	B	155,000.000	.9541		- 147,880	147,880	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/08/2013 060006871406	S	- 105,000.000	.9070		95,238	99,349	- 4,111
Issue: 69351UAR4 - Ppl Electric Uti 4.750% 7/15/43							
07/08/2013 060006871406	B	110,000.000	.9937		- 109,303	109,303	
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
07/09/2013 060006871402	B	560,000.000	.9977		- 558,688	558,688	
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
07/09/2013 060006871402	S	- 560,000.000	1.0003		560,175	577,838	- 17,663
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/09/2013 060006871406	S	- 155,000.000	.9089		140,880	146,658	- 5,778
Issue: 14149YAW8 - Cardinal Health Inc 4.600% 3/15/43							
07/09/2013 060006871406	B	190,000.000	.8999		- 170,987	170,987	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
07/09/2013 060006871406	S	- 1,115,000.000	.3959		441,373	535,491	- 94,119
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
07/09/2013 060006871406	B	1,130,000.000	.4293		- 485,098	485,098	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
07/10/2013 060006871406	B	710,000.000	.3222		- 228,741	228,741	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
07/10/2013 060006871406	S	- 710,000.000	.3194		226,774	243,048	- 16,274
Issue: 71656LAS0 - Petroleos Mexicanos 3.500% 7/18/18							
07/11/2013 060006871402	B	13,000.000	.9954		- 12,940	12,940	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
07/11/2013 060006871406	S	- 310,000.000	.4192		129,961	154,414	- 24,453
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
07/11/2013 060006871406	B	310,000.000	.4143		- 128,445	128,445	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
07/12/2013 060006871406	S	- 225,000.000	.3671		72,561	72,561	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/12/2013 060006871406	B	225,000.000	.3511		- 79,000	79,000	
Issue: 01F022477 - FNMA Tba 15Yr 2.500% 7/15/27							
07/15/2013 060006871402	S	- 330,000.000	.9977		329,227	335,891	- 6,664
Issue: 01F022485 - FNMA Tba 15Yr 2.500% 8/15/27							
07/15/2013 060006871402	B	330,000.000	.9956		- 328,556	328,556	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
07/16/2013 060006871406	B	730,000.000	.3301		- 241,002	241,002	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
07/16/2013 060006871406	S	- 715,000.000	.3694		230,582	230,582	
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
07/19/2013 060006871406	B	520,000.000	.4065		- 211,354	211,354	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/19/2013 060006871406	B	125,000.000	.9213		- 115,156	115,156	
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
07/19/2013 060006871406	S	- 525,000.000	.4413		231,688	243,417	- 11,729

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 17858PAA9 - City Of Hope 5.623% 11/15/43							
07/19/2013 060006871406	S	- 145,000.000	1.0199		147,888	145,000	2,888
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/25/2013 060006871406	S	- 40,000.000	1.0622		42,488	41,093	1,395
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/25/2013 060006871406	B	30,000.000	.9061		- 27,183	27,183	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
07/31/2013 060006871406	S	- 710,000.000	.3326		236,139	292,595	- 56,456
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
07/31/2013 060006871406	B	720,000.000	.3177		- 228,758	228,758	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
07/31/2013 060006871406	B	770,000.000	.4128		- 317,833	317,833	
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
08/01/2013 060006871402	S	- 100,000.000	.9998		99,984	99,801	184
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
08/01/2013 060006871402	S	- 15,000.000	.9989		14,984	14,970	13
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/01/2013 060006871406	B	1,040,000.000	.3683		- 383,011	383,011	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/01/2013 060006871406	S	- 1,055,000.000	.3405		359,259	396,908	- 37,649
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/02/2013 060006871406	B	225,000.000	.3700		- 83,241	83,241	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
08/02/2013 060006871406	S	- 225,000.000	.4070		91,566	97,154	- 5,588
Issue: 01F030686 - FNMA Tba 30Yr 3.000% 8/15/42							
08/05/2013 060006871402	S	- 155,000.000	.9683		150,084	147,880	2,204
Issue: 01F030694 - FNMA Tba 30Yr 3.000% 9/15/42							
08/05/2013 060006871402	B	155,000.000	.9656		- 149,672	149,672	
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
08/05/2013 060006871402	S	- 445,000.000	1.0075		448,355	444,114	4,241
Issue: 01F032690 - FNMA Tba 30Yr 3.500% 9/15/42							
08/05/2013 060006871402	B	445,000.000	1.0047		- 447,086	447,086	
Issue: 01F040685 - FNMA Tba 30Yr 4.000% 8/15/43							
08/06/2013 060006871402	S	- 200,000.000	1.0385		207,695	204,781	2,914
Issue: 01F040693 - FNMA Tba 30Yr 4.000% 9/15/43							
08/06/2013 060006871402	B	200,000.000	1.0356		- 207,125	207,125	
Issue: 01F050692 - FNMA Tba 30Yr 5.000% 9/15/41							
08/07/2013 060006871402	B	60,000.000	1.0782		- 64,692	64,692	
Issue: 01F042681 - FNMA Tba 30Yr 4.500% 8/15/40							
08/07/2013 060006871402	S	- 50,000.000	1.0610		53,049	52,359	689
Issue: 01F042699 - FNMA Tba 30Yr 4.500% 9/15/41							
08/07/2013 060006871402	B	50,000.000	1.0584		- 52,922	52,922	
Issue: 31403C6L0 - F N M A #745275 5.000% 2/01/36							
08/07/2013 060006871402	S	- 38,150.660	1.0819		41,274	36,830	4,444

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 31410GNE9 - F N M A #888789 5.000% 7/01/36							
08/07/2013 060006871402	S	- 10,633.290	1.0819		11,504	10,123	1,381
Issue: 31402CPL0 - F N M A #725027 5.000% 11/01/33							
08/07/2013 060006871402	S	- 8,182.150	1.0819		8,852	7,814	1,038
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/07/2013 060006871406	S	- 705,000.000	.3294		232,213	286,601	- 54,388
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
08/07/2013 060006871406	B	2,405,000.000	.3675		- 883,813	883,813	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/07/2013 060006871406	S	- 365,000.000	.9015		329,056	331,663	- 2,606
Issue: 822582AY8 - Shell International 4.550% 8/12/43							
08/07/2013 060006871406	B	375,000.000	.9932		- 372,450	372,450	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
08/07/2013 060006871406	B	695,000.000	.3460		- 240,435	240,435	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
08/07/2013 060006871406	S	- 2,380,000.000	.3785		900,878	1,036,690	- 135,812
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/08/2013 060006871406	S	- 1,055,000.000	.3768		393,598	393,598	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/08/2013 060006871406	B	1,070,000.000	.3481		- 372,467	372,467	
Issue: 01F022485 - FNMA Tba 15Yr 2.500% 8/15/27							
08/09/2013 060006871402	S	- 330,000.000	1.0018		330,606	328,556	2,050

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022493 - FNMA Tba 15Yr 2.500% 9/15/27							
08/09/2013 060006871402	B	330,000.000	.9996		- 329,884	329,884	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/09/2013 060006871406	B	715,000.000	.3195		- 228,421	228,421	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/09/2013 060006871406	S	- 715,000.000	.3166		226,390	230,499	- 4,108
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
08/12/2013 060006871406	S	- 735,000.000	.9297		683,363	682,750	613
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
08/12/2013 060006871406	B	695,000.000	.9938		- 690,656	690,656	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/14/2013 060006871406	B	1,230,000.000	.3630		- 446,478	446,478	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/14/2013 060006871406	S	- 1,245,000.000	.3426		426,562	469,966	- 43,404
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
08/14/2013 060006871406	S	- 320,000.000	.9813		314,013	318,000	- 3,988
Issue: 476556DB8 - Jersey Central Pwr 4.700% 4/01/24							
08/14/2013 060006871406	B	335,000.000	.9948		- 333,261	333,261	
Issue: 01F040693 - FNMA Tba 30Yr 4.000% 9/15/43							
08/15/2013 060006871402	B	90,000.000	1.0294		- 92,644	92,644	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/28/2013 060006871406	B	345,000.000	.3611		- 124,562	124,562	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/28/2013 060006871406	B	360,000.000	.3105		- 111,773	111,773	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/28/2013 060006871406	S	- 700,000.000	.3374		236,159	259,818	- 23,659
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
08/30/2013 060006871402	B	20,000.000	.9846		- 19,692	19,692	
Issue: 29379VAG8 - Enterprise Products 6.125% 10/15/39							
09/03/2013 060006871406	B	335,000.000	1.1104		- 371,984	371,984	
Issue: 29379VAT0 - Enterprise Products 5.950% 2/01/41							
09/03/2013 060006871406	S	- 320,000.000	1.0955		350,554	350,099	454
Issue: 90270YBF5 - Ubs Barclay Coml 3.1847% 3/10/46							
09/04/2013 060006871402	S	- 39,575.000	.9370		37,083	40,762	- 3,679
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/04/2013 060006871402	B	25,000.000	.9659		- 24,147	24,147	
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
09/04/2013 060006871406	S	- 195,000.000	.8271		161,283	115,259	46,023
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
09/04/2013 060006871406	B	185,000.000	.9595		- 177,508	177,508	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/05/2013 060006871406	B	940,000.000	.3479		- 326,998	326,998	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/05/2013 060006871406	S	- 970,000.000	.3049		295,705	330,703	- 34,998

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/42							
09/06/2013 060006871402	B	445,000.000	.9850		- 438,325	438,325	
Issue: 01F032690 - FNMA Tba 30Yr 3.500% 9/15/42							
09/06/2013 060006871402	S	- 445,000.000	.9877		439,542	447,086	- 7,544
Issue: 01F050692 - FNMA Tba 30Yr 5.000% 9/15/41							
09/09/2013 060006871402	S	- 60,000.000	1.0752		64,509	64,692	- 183
Issue: 01F0506A9 - FNMA Pl Tba 5.000% 10/01/37							
09/09/2013 060006871402	B	60,000.000	1.0725		- 64,350	64,350	
Issue: 01F040693 - FNMA Tba 30Yr 4.000% 9/15/43							
09/09/2013 060006871402	S	- 290,000.000	1.0271		297,850	299,769	- 1,918
Issue: 01F042699 - FNMA Tba 30Yr 4.500% 9/15/41							
09/09/2013 060006871402	S	- 50,000.000	1.0531		52,654	52,922	- 268
Issue: 01F0426A6 - FNMA Tba 30Yr 4.500% 10/15/41							
09/09/2013 060006871402	B	50,000.000	1.0506		- 52,531	52,531	
Issue: 01F0406A0 - FNMA Tba 30Yr 4.000% 10/15/39							
09/09/2013 060006871402	B	290,000.000	1.0241		- 296,978	296,978	
Issue: 01F030694 - FNMA Tba 30Yr 3.000% 9/15/42							
09/09/2013 060006871402	S	- 155,000.000	.9478		146,911	149,283	- 2,372
Issue: 01F0306A1 - FNMA Tba 30Yr 3.000% 10/15/42							
09/09/2013 060006871402	B	155,000.000	.9455		- 146,548	146,548	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/10/2013 060006871406	S	- 40,000.000	.8216		32,863	33,545	- 683

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
09/10/2013 060006871406	B	1,615,000.000	.3568		- 576,216	576,216	
Issue: 172967HA2 - Citigroup Inc 6.675% 9/13/43							
09/10/2013 060006871406	B	45,000.000	1.0292		- 46,312	46,312	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
09/10/2013 060006871406	S	- 1,595,000.000	.3613		576,226	694,756	- 118,531
Issue: 01F022493 - FNMA Tba 15Yr 2.500% 9/15/27							
09/12/2013 060006871402	S	- 330,000.000	.9839		324,702	329,884	- 5,182
Issue: 01F0224A0 - FNMA Tba 15Yr 2.500% 10/15/28							
09/12/2013 060006871402	B	330,000.000	.9820		- 324,070	324,070	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/13/2013 060006871406	B	555,000.000	.3067		- 170,241	170,241	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/13/2013 060006871406	B	705,000.000	.3036		- 214,066	214,066	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
09/13/2013 060006871406	S	- 560,000.000	.2983		167,070	174,687	- 7,617
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
09/13/2013 060006871406	S	- 705,000.000	.2983		210,330	219,918	- 9,589
Issue: 02R0406A5 - FHLMC Gold Tba 30Yr 4.000% 10/15/40							
09/16/2013 060006871402	B	45,000.000	1.0260		- 46,169	46,169	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/16/2013 060006871406	S	- 630,000.000	.3213		202,419	234,807	- 32,388

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/16/2013 060006871406	B	620,000.000	.3452		- 214,012	214,012	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/17/2013 060006871406	B	870,000.000	.3433		- 298,636	298,636	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
09/17/2013 060006871406	S	- 860,000.000	.3799		326,740	355,005	- 28,265
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
09/18/2013 060006871402	B	10,000.000	.9593		- 9,593	9,593	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/23/2013 060006871406	B	3,180,000.000	.3280		- 1,043,072	1,043,072	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
09/23/2013 060006871406	B	700,000.000	.3698		- 258,888	258,888	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/23/2013 060006871406	B	3,580,000.000	.3361		- 1,203,131	1,203,131	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/23/2013 060006871406	B	530,000.000	.3333		- 176,649	176,649	
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
09/23/2013 060006871406	B	2,870,000.000	.3912		- 1,122,658	1,122,658	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/23/2013 060006871406	S	- 700,000.000	.3619		244,749	244,749	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/23/2013 060006871406	S	- 520,000.000	.3616		181,813	181,813	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/23/2013 060006871406	B	4,060,000.000	.3169		- 1,286,452	1,286,452	
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
09/23/2013 060006871406	B	1,845,000.000	.4140		- 763,812	763,812	
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
09/23/2013 060006871406	B	2,660,000.000	.4555		- 1,211,657	1,211,657	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/23/2013 060006871406	B	1,200,000.000	.9827		- 1,179,281	1,179,281	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
09/24/2013 060006871406	B	45,000.000	1.1349		- 51,071	51,071	
Issue: 915137X73 - University Tx Univ 6.276% 8/15/41							
09/24/2013 060006871406	B	90,000.000	1.0898		- 98,084	98,084	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
09/24/2013 060006871406	S	- 40,000.000	1.4053		56,212	59,560	- 3,347
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/24/2013 060006871406	S	- 250,000.000	.3653		87,410	87,410	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/24/2013 060006871406	S	- 230,000.000	.3697		80,417	80,417	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/24/2013 060006871406	B	240,000.000	.3180		- 76,310	76,310	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 55,000.000	.8508		46,793	46,260	533

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
09/24/2013 060006871406	B	260,000.000	.3079		- 80,041	80,041	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	B	230,000.000	.8507		- 195,653	195,653	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	S	- 160,000.000	.8514		136,225	134,708	1,517
Issue: 79741TAR5 - San Diego Cnty Ca 6.138% 5/01/49							
09/26/2013 060006871406	B	75,000.000	1.1436		- 85,767	85,767	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/26/2013 060006871406	S	- 75,000.000	.8509		63,820	63,144	676
Issue: 91412GTG0 - Univ Of California 4.601% 5/15/31							
09/26/2013 060006871406	B	240,000.000	1.0000		- 240,000	240,000	
Issue: 912828RH5 - U S Treasury Nt 1.375% 9/30/18							
09/30/2013 060006871402	B	32,500.000	.9984		- 32,448	32,448	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/30/2013 060006871406	S	- 70,000.000	.8527		59,686	58,935	751
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
09/30/2013 060006871406	B	65,000.000	1.5058		- 97,874	97,874	
Issue: 01F0224A0 - FNMA Tba 15Yr 2.500% 10/15/28							
10/01/2013 060006871402	B	330,000.000	.9820		- 324,070	324,070	
Issue: 01F0224A0 - FNMA Tba 15Yr 2.500% 10/15/28							
10/01/2013 060006871402	S	- 80,000.000	.9852		78,813	78,563	250

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/02/2013 060006871406	S	- 1,350,000.000	.3276		442,260	487,740	- 45,480
Issue: 594918AU8 - Microsoft Corp 3.750% 5/01/43							
10/02/2013 060006871406	B	310,000.000	.8590		- 266,296	266,296	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 235,000.000	.8491		199,530	197,991	1,539
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 210,000.000	.8500		178,500	176,928	1,572
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 285,000.000	.8509		242,517	240,116	2,401
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
10/02/2013 060006871406	B	220,000.000	1.0115		- 222,523	222,523	
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
10/02/2013 060006871406	B	225,000.000	1.0013		- 225,284	225,284	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
10/03/2013 060006871406	S	- 700,000.000	.3724		258,888	258,888	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/03/2013 060006871406	B	715,000.000	.3396		- 242,793	242,793	
Issue: 01F0426B4 - FNMA Tba 30Yr 4.500% 11/15/41							
10/04/2013 060006871402	B	50,000.000	1.0666		- 53,328	53,328	
Issue: 01F0506B7 - FNMA Tba 30Yr 5.000% 11/15/40							
10/04/2013 060006871402	B	60,000.000	1.0830		- 64,978	64,978	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0506A9 - FNMA Pl Tba 5.000% 10/01/37							
10/04/2013 060006871402	S	- 60,000.000	1.0863		65,177	64,350	827
Issue: 01F0426A6 - FNMA Tba 30Yr 4.500% 10/15/41							
10/04/2013 060006871402	S	- 50,000.000	1.0695		53,473	52,723	749
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/42							
10/04/2013 060006871402	S	- 445,000.000	1.0173		452,683	438,233	14,450
Issue: 01F0326B5 - FNMA Tba 30Yr 3.500% 11/15/42							
10/04/2013 060006871402	B	445,000.000	1.0142		- 451,327	451,327	
Issue: 01F0406A0 - FNMA Tba 30Yr 4.000% 10/15/39							
10/07/2013 060006871402	S	- 290,000.000	1.0524		305,202	296,978	8,224
Issue: 01F0406B8 - FNMA Tba 30Yr 4.000% 11/15/43							
10/07/2013 060006871402	B	290,000.000	1.0489		- 304,183	304,183	
Issue: 01F0306A1 - FNMA Tba 30Yr 3.000% 10/15/42							
10/07/2013 060006871402	S	- 155,000.000	.9784		151,652	146,528	5,124
Issue: 01F0306B9 - FNMA Tba 30Yr 3.000% 11/15/42							
10/07/2013 060006871402	B	155,000.000	.9758		- 151,246	151,246	
Issue: 02R0406A5 - FHLMC Gold Tba 30Yr 4.000% 10/15/40							
10/07/2013 060006871402	S	- 45,000.000	1.0483		47,173	46,169	1,004
Issue: 02R0406B3 - FHLMC Gold Tba 30 Yr 4.000% 11/15/40							
10/07/2013 060006871402	B	45,000.000	1.0448		- 47,018	47,018	
Issue: 01F0224A0 - FNMA Tba 15Yr 2.500% 10/15/28							
10/08/2013 060006871402	S	- 250,000.000	1.0031		250,781	245,508	5,273

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0224B8 - FNMA Tba 15Yr 2.500% 11/15/27							
10/08/2013 060006871402	B	250,000.000	1.0011		- 250,273	250,273	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/09/2013 060006871406	S	- 385,000.000	.3650		134,612	134,612	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/09/2013 060006871406	B	390,000.000	.3399		- 132,569	132,569	
Issue: 378272AD0 - Glencore Funding LLC 2.500% 1/15/19							
10/16/2013 060006871402	S	- 3,000.000	.9513		2,854	2,833	21
Issue: 378272AF5 - Glencore Funding LLC 4.125% 5/30/23							
10/17/2013 060006871402	B	3,000.000	.9488		- 2,846	2,846	
Issue: 378272AD0 - Glencore Funding LLC 2.500% 1/15/19							
10/17/2013 060006871402	S	- 3,000.000	.9577		2,873	2,833	41
Issue: 378272AD0 - Glencore Funding LLC 2.500% 1/15/19							
10/17/2013 060006871402	S	- 3,000.000	.9581		2,874	2,832	42
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
10/21/2013 060006871406	B	390,000.000	.3212		- 125,264	125,264	
Issue: 03027XAB6 - American Tower Corp 3.500% 1/31/23							
10/21/2013 060006871406	S	- 85,000.000	.9029		76,742	84,468	- 7,726
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/21/2013 060006871406	S	- 755,000.000	.3622		251,622	251,622	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
10/21/2013 060006871406	B	375,000.000	.3991		- 149,670	149,670	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
10/21/2013 060006871406	B	70,000.000	.9905		- 69,333	69,333	
Issue: 378272AD0 - Glencore Funding LLC 2.500% 1/15/19							
10/22/2013 060006871402	S	- 3,000.000	.9635		2,890	2,833	58
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/22/2013 060006871406	B	380,000.000	.3794		- 144,172	144,172	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/22/2013 060006871406	S	- 380,000.000	.3675		126,644	126,644	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/22/2013 060006871406	B	390,000.000	.3226		- 125,810	125,810	
Issue: 64966H4K3 - New York Ny Build 5.517% 10/01/37							
10/22/2013 060006871406	S	- 55,000.000	1.0760		59,177	56,764	2,413
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/22/2013 060006871406	B	45,000.000	.8613		- 38,756	38,756	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
10/22/2013 060006871406	S	- 380,000.000	.3996		151,848	176,380	- 24,532
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/23/2013 060006871406	B	580,000.000	.3394		- 196,864	196,864	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/23/2013 060006871406	S	- 570,000.000	.3690		189,966	189,966	
Issue: 023551AF1 - Amerada Hess Corp 7.875% 10/01/29							
10/24/2013 060006871402	B	2,000.000	1.2949		- 2,590	2,590	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/25/2013 060006871406	S	- 755,000.000	.3779		264,587	264,587	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
10/25/2013 060006871406	B	780,000.000	.3285		- 256,199	256,199	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/31/2013 060006871406	B	685,000.000	.3713		- 254,320	254,320	
Issue: 01F0306B9 - FNMA Tba 30Yr 3.000% 11/15/42							
11/01/2013 060006871402	S	- 155,000.000	.9758		151,246	151,251	- 5
Issue: 3138WW3W7 - F N M A #At8912 3.000% 7/01/43							
11/01/2013 060006871402	B	154,999.250	.9758		- 151,245	151,245	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
11/01/2013 060006871406	B	625,000.000	.3997		- 249,781	249,781	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
11/01/2013 060006871406	S	- 625,000.000	.3955		247,213	290,099	- 42,887
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
11/04/2013 060006871406	S	- 865,000.000	.3899		272,334	272,334	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
11/04/2013 060006871406	S	- 435,000.000	.3856		152,589	152,589	
Issue: 912834FB9 - U S Treas Bd Strip 2/15/40							
11/04/2013 060006871406	B	1,310,000.000	.3606		- 472,438	472,438	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/06/2013 060006871406	S	- 160,000.000	.8359		133,738	135,451	- 1,713

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 118230AM3 - Buckeye Partners LP 5.850% 11/15/43							
11/06/2013 060006871406	B	180,000.000	.9858		- 177,446	177,446	
Issue: 01F0426B4 - FNMA Tba 30Yr 4.500% 11/15/41							
11/07/2013 060006871402	S	- 50,000.000	1.0724		53,621	53,323	298
Issue: 01F0506B7 - FNMA Tba 30Yr 5.000% 11/15/40							
11/07/2013 060006871402	S	- 60,000.000	1.0914		65,484	64,978	506
Issue: 01F0426C2 - FNMA Pl Tba 4.500% 12/01/34							
11/07/2013 060006871402	B	50,000.000	1.0700		- 53,500	53,500	
Issue: 01F0506C5 - FNMA Pl Tba 5.000% 12/01/35							
11/07/2013 060006871402	B	60,000.000	1.0889		- 65,334	65,334	
Issue: 01F0406B8 - FNMA Tba 30Yr 4.000% 11/15/43							
11/07/2013 060006871402	S	- 290,000.000	1.0513		304,874	304,183	691
Issue: 01F0406C6 - FNMA Tba 30Yr 4.000% 12/15/42							
11/07/2013 060006871402	B	290,000.000	1.0486		- 304,092	304,092	
Issue: 01F0326B5 - FNMA Tba 30Yr 3.500% 11/15/42							
11/07/2013 060006871402	S	- 445,000.000	1.0196		453,726	451,327	2,399
Issue: 02R0406B3 - FHLMC Gold Tba 30 Yr 4.000% 11/15/40							
11/07/2013 060006871402	S	- 45,000.000	1.0476		47,141	47,018	123
Issue: 02R0406C1 - FHLMC Gold Tba 30 Yr 4.000% 12/15/41							
11/07/2013 060006871402	B	45,000.000	1.0447		- 47,011	47,011	
Issue: 01F0326C3 - FNMA Tba 30Yr 3.500% 12/15/40							
11/07/2013 060006871402	B	445,000.000	1.0170		- 452,579	452,579	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/07/2013 060006871406	S	- 165,000.000	.8418		138,896	140,121	- 1,224
Issue: 59156RBG2 - Metlife Inc 4.875% 11/13/43							
11/07/2013 060006871406	B	165,000.000	.9938		- 163,970	163,970	
Issue: 01F0224B8 - FNMA Tba 15Yr 2.500% 11/15/27							
11/12/2013 060006871402	S	- 250,000.000	.9988		249,688	250,273	- 586
Issue: 01F0224C6 - F N M A Tba 15Yr 2.500% 12/15/28							
11/12/2013 060006871402	B	250,000.000	.9969		- 249,219	249,219	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/14/2013 060006871406	S	- 10,045,000.000	.2982		2,995,419	3,095,611	- 100,192
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/14/2013 060006871406	B	10,075,000.000	.2948		- 2,970,412	2,970,412	
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
11/18/2013 060006871402	S	- 2,000.000	1.0600		2,120	2,105	15
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
11/18/2013 060006871406	S	- 1,225,000.000	.3613		429,849	429,849	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
11/18/2013 060006871406	B	1,275,000.000	.3115		- 397,112	397,112	
Issue: 03027XAD2 - American Tower 5.000% 2/15/24							
11/18/2013 060006871406	S	- 40,000.000	1.0283		41,130	39,955	1,175
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
11/18/2013 060006871406	B	40,000.000	1.0070		- 40,281	40,281	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
11/19/2013 060006871402	S	- 5,000.000	1.0575		5,288	5,263	25
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/21/2013 060006871406	S	- 630,000.000	.3397		209,963	209,963	
Issue: 912834EV6 - U S Treas Bd Strip 11/15/39							
11/21/2013 060006871406	B	585,000.000	.3447		- 201,655	201,655	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
11/21/2013 060006871406	S	- 575,000.000	.4339		249,493	260,877	- 11,385
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/21/2013 060006871406	B	660,000.000	.2885		- 190,410	190,410	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/29/2013 060006871406	B	1,895,000.000	.3559		- 674,449	674,449	
Issue: 01F0224C6 - F N M A Tba 15Yr 2.500% 12/15/28							
12/01/2013 060006871402	B	250,000.000	.9969		- 249,219	249,219	
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
12/03/2013 060006871402	S	- 2,000.000	1.0600		2,120	2,105	15
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
12/03/2013 060006871406	B	275,000.000	1.3362		- 367,450	367,450	
Issue: 983024AG5 - Wyeth 6.500% 2/01/34							
12/03/2013 060006871406	S	- 320,000.000	1.2295		393,424	388,994	4,430
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
12/04/2013 060006871402	S	- 2,000.000	1.0600		2,120	2,105	15

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 883556BF8 - Thermo Fisher Scien 4.150% 2/01/24							
12/04/2013 060006871402	B	10,000.000	.9973		- 9,973	9,973	
Issue: 01F0426C2 - FNMA Pl Tba 4.500% 12/01/34							
12/05/2013 060006871402	S	- 50,000.000	1.0633		53,164	53,510	- 346
Issue: 01F0506C5 - FNMA Pl Tba 5.000% 12/01/35							
12/05/2013 060006871402	S	- 60,000.000	1.0877		65,259	65,334	- 75
Issue: 01F042616 - FNMA Tba 30Yr 4.500% 1/01/39							
12/05/2013 060006871402	B	50,000.000	1.0597		- 52,984	52,984	
Issue: 01F050619 - FNMA Tba 30Yr 5.000% 1/01/39							
12/05/2013 060006871402	B	60,000.000	1.0844		- 65,063	65,063	
Issue: 01F0406C6 - FNMA Tba 30Yr 4.000% 12/15/42							
12/06/2013 060006871402	S	- 290,000.000	1.0358		300,377	304,092	- 3,716
Issue: 02R0406C1 - FHLMC Gold Tba 30 Yr 4.000% 12/15/41							
12/06/2013 060006871402	S	- 45,000.000	1.0341		46,535	47,011	- 476
Issue: 01F0326C3 - FNMA Tba 30Yr 3.500% 12/15/40							
12/06/2013 060006871402	S	- 445,000.000	.9987		444,409	451,420	- 7,011
Issue: 01F032617 - FNMA Tba 30Yr 3.500% 1/15/43							
12/06/2013 060006871402	B	445,000.000	.9955		- 442,984	442,984	
Issue: 02R040615 - FHLMC Gold Tba 30 Yr 4.000% 1/15/41							
12/06/2013 060006871402	B	45,000.000	1.0309		- 46,390	46,390	
Issue: 01F040610 - FNMA Tba 30Yr 4.000% 1/15/44							
12/06/2013 060006871402	B	290,000.000	1.0326		- 299,448	299,448	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022410 - F N M A Tba 15Yr 2.500% 1/15/29							
12/11/2013 060006871402	B	250,000.000	.9936		- 248,408	248,408	
Issue: 01F0224C6 - F N M A Tba 15Yr 2.500% 12/15/28							
12/11/2013 060006871402	S	- 250,000.000	.9957		248,916	249,219	- 303
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/17/2013 060006871406	B	65,000.000	.9531		- 61,953	61,953	
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
12/17/2013 060006871406	S	- 70,000.000	1.2404		86,825	83,789	3,037
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/20/2013 060006871406	S	- 1,460,000.000	.3537		516,417	550,587	- 34,170
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/20/2013 060006871406	B	1,465,000.000	.3492		- 511,637	511,637	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/26/2013 060006871406	B	185,000.000	.9466		- 175,114	175,114	
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
12/26/2013 060006871406	S	- 180,000.000	1.2597		226,746	247,765	- 21,019
Issue: 01F032427 - FNMA Tba 15Yr 3.500% 2/15/26							
12/30/2013 060006871402	B	72,500.000	1.0438		- 75,672	75,672	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
12/30/2013 060006871406	S	- 100,000.000	1.4199		141,994	148,899	- 6,905
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/30/2013 060006871406	B	110,000.000	.9506		- 104,569	104,569	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
12/31/2013 060006871406	B	565,000.000	.3803		- 214,841	214,841	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/31/2013 060006871406	S	- 750,000.000	.9425		706,904	716,255	- 9,351
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/31/2013 060006871406	B	55,000.000	.9475		- 52,113	52,113	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
12/31/2013 060006871406	S	- 55,000.000	1.2888		70,885	70,766	119
Total For Barclays Capital Inc. Fixed In				**0**	**109,026,977**	**110,227,032**	**- 1,200,062**
Broker: Citigroup Global Markets Inc.							
Issue: 88732JBD9 - Time Warner Cable 4.500% 9/15/42							
01/02/2013 060006871406	S	- 255,000.000	.9760		248,890	253,569	- 4,679
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
01/02/2013 060006871406	B	225,000.000	1.3419		- 301,934	301,934	
Issue: 82967N108 - Sirius Xm Radio Inc							
01/03/2013 060006871405	S	- 16,030.000	3.0267	434	48,084	30,805	17,279
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/03/2013 060006871406	S	- 600,000.000	.9290		557,391	592,452	- 35,061
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/03/2013 060006871406	B	110,000.000	.9397		- 103,366	103,366	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/03/2013 060006871406	B	1,250,000.000	.9743		- 1,217,920	1,217,920	
Issue: 42809HAD9 - Hess Corp 5.600% 2/15/41							
01/03/2013 060006871406	S	- 115,000.000	1.1814		135,859	124,720	11,139
Issue: 01F042418 - FNMA Pl Tba 4.500% 1/01/23							
01/04/2013 060006871402	S	- 50,000.000	1.0758		53,791	53,711	80
Issue: 01F042426 - F N M A Tba 15Yr 4.500% 2/15/29							
01/04/2013 060006871402	B	50,000.000	1.0745		- 53,727	53,727	
Issue: 50540RAK8 - Laboratory Corp 2.200% 8/23/17							
01/07/2013 060006871402	S	- 1,000.000	1.0226		1,023	1,000	22
Issue: 806857108 - Schlumberger Ltd							
01/07/2013 060006871405	B	715.000	72.0925	19	- 51,565	51,565	
Issue: 13063BBU5 - California ST Build 7.350% 11/01/39							
01/08/2013 060006871406	S	- 80,000.000	1.3822		110,576	111,658	- 1,082
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	B	80,000.000	.9388		- 75,100	75,100	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	B	180,000.000	.9406		- 169,313	169,313	
Issue: 072024NV0 - Bay Area Toll Ca 7.043% 4/01/50							
01/08/2013 060006871406	S	- 145,000.000	1.4399		208,784	193,869	14,915
Issue: 50540RAK8 - Laboratory Corp 2.200% 8/23/17							
01/09/2013 060006871402	S	- 2,000.000	1.0234		2,047	2,000	47

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 34964C106 - Fortune Brands Home & Securi							
01/09/2013 060006871408	B	5,698.000	31.6675	171	- 180,612	180,612	
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/10/2013 060006871406	B	135,000.000	.9761		- 131,773	131,773	
Issue: 278865AL4 - Ecolab Inc 4.350% 12/08/21							
01/10/2013 060006871406	S	- 140,000.000	1.1194		156,713	139,910	16,803
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/14/2013 060006871406	B	270,000.000	.9438		- 254,813	254,813	
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
01/14/2013 060006871406	B	125,000.000	1.3432		- 167,901	167,901	
Issue: 172967CC3 - Citigroup Inc 6.000% 10/31/33							
01/14/2013 060006871406	S	- 165,000.000	1.1262		185,818	182,318	3,500
Issue: 78573AAC4 - Sabmiller Hld In 4.950% 1/15/42							
01/15/2013 060006871406	S	- 205,000.000	1.1187		229,340	203,637	25,703
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/15/2013 060006871406	B	80,000.000	.9530		- 76,238	76,238	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/15/2013 060006871406	B	195,000.000	.9484		- 184,945	184,945	
Issue: 00206RBG6 - AT&T Inc 4.300% 12/15/42							
01/15/2013 060006871406	B	365,000.000	.9928		- 362,376	362,376	
Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38							
01/15/2013 060006871406	S	- 340,000.000	1.2697		431,695	356,429	75,266

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 428236BR3 - Hewlett Packard Co 6.000% 9/15/41							
01/15/2013 060006871406	S	- 110,000.000	1.0011		110,124	119,723	- 9,599
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/16/2013 060006871406	B	335,000.000	.3994		- 133,789	133,789	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/16/2013 060006871406	S	- 330,000.000	.4174		123,085	123,085	
Issue: 369604103 - General Electric Co							
01/17/2013 060006871405	B	4,855.000	21.3521	131	- 103,796	103,796	
Issue: 91324P102 - United Health Group Inc							
01/17/2013 060006871405	B	1,805.000	54.2593	49	- 97,987	97,987	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
01/22/2013 060006871406	B	65,000.000	1.1778		- 76,556	76,556	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/22/2013 060006871406	B	220,000.000	.9472		- 208,381	208,381	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/22/2013 060006871406	S	- 75,000.000	.9472		71,039	70,884	155
Issue: 271014TU6 - East Bay Ca Muni 5.874% 6/01/40							
01/22/2013 060006871406	S	- 215,000.000	1.3108		281,831	229,309	52,522
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
01/22/2013 060006871406	S	- 65,000.000	1.2201		79,309	79,769	- 460
Issue: 79765RTL3 - San Francisco Ca 6.950% 11/01/50							
01/22/2013 060006871406	B	65,000.000	1.4049		- 91,321	91,321	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 911312106 - United Parcel Service Inc Cl B							
01/24/2013 060006871405	B	1,330.000	82.0950	9	- 109,196	109,196	
Issue: 44919P508 - Iac Interactivecorp							
01/24/2013 060006871405	B	2,405.000	38.9180	17	- 93,615	93,615	
Issue: 06051GEN5 - Bank Of Amer Corp 5.875% 2/07/42							
01/24/2013 060006871406	S	- 110,000.000	1.2412		136,531	110,058	26,473
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
01/24/2013 060006871406	B	105,000.000	1.5021		- 157,719	157,719	
Issue: H6169Q108 - Pentair Inc							
01/25/2013 060006871405	S	- 599.000	53.0574	5	31,776	17,863	13,913
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
01/25/2013 060006871406	S	- 360,000.000	.4511		108,270	108,270	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
01/25/2013 060006871406	B	355,000.000	.4651		- 165,114	165,114	
Issue: 444859102 - Humana Inc							
01/28/2013 060006871405	B	415.000	74.8187	3	- 31,053	31,053	
Issue: 67066G104 - Nvidia Corp							
01/28/2013 060006871405	B	1,065.000	12.6634	29	- 13,515	13,515	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/29/2013 060006871406	B	180,000.000	.9264		- 166,753	166,753	
Issue: 42809HAC1 - Hess Corp 6.000% 1/15/40							
01/29/2013 060006871406	S	- 215,000.000	1.0977		235,997	217,082	18,915

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 89417E109 - Travelers Cos Inc							
01/31/2013 060006871405	B	1,610.000	78.4003	43	- 126,268	126,268	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/31/2013 060006871406	B	150,000.000	.9209		- 138,141	138,141	
Issue: 126650BX7 - Cvs Caremark 5.750% 5/15/41							
01/31/2013 060006871406	S	- 150,000.000	1.2108		181,614	147,970	33,644
Issue: 01F042426 - F N M A Tba 15Yr 4.500% 2/15/29							
02/06/2013 060006871402	S	- 50,000.000	1.0745		53,723	53,727	- 4
Issue: 01F042434 - FNMA Tba 4.500% 3/15/24							
02/06/2013 060006871402	B	50,000.000	1.0739		- 53,695	53,695	
Issue: 316773100 - Fifth Third Bancorp							
02/11/2013 060006871405	B	2,715.000	16.4912	73	- 44,847	44,847	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/12/2013 060006871406	S	- 105,000.000	.9191		96,502	96,880	- 378
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
02/12/2013 060006871406	B	105,000.000	1.4037		- 147,391	147,391	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
02/13/2013 060006871406	S	- 55,000.000	1.2085		66,468	51,903	14,564
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
02/13/2013 060006871406	B	55,000.000	1.1704		- 64,369	64,369	
Issue: 666807102 - Northrop Grumman Corporation							
02/14/2013 060006871405	S	- 1,190.000	65.8893	34	78,374	60,727	17,647

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
02/14/2013 060006871406	B	615,000.000	.3689		- 226,898	226,898	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
02/14/2013 060006871406	S	- 615,000.000	.3612		222,150	232,424	- 10,274
Issue: 666807102 - Northrop Grumman Corporation							
02/15/2013 060006871405	S	- 1,155.000	65.5584	33	75,687	58,941	16,746
Issue: 674599105 - Occidental Petroleum Corporation							
02/19/2013 060006871405	B	985.000	85.9738	27	- 84,711	84,711	
Issue: 666807102 - Northrop Grumman Corporation							
02/19/2013 060006871405	S	- 1,600.000	66.1029	46	105,719	81,650	24,069
Issue: 87612E106 - Target Corporation							
02/19/2013 060006871405	S	- 3,120.000	61.7064	89	192,435	172,377	20,059
Issue: 882722KF7 - Texas ST Build 5.517% 4/01/39							
02/19/2013 060006871406	B	205,000.000	1.2616		- 258,636	258,636	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/19/2013 060006871406	S	- 215,000.000	.9094		195,516	196,816	- 1,301
Issue: 674599105 - Occidental Petroleum Corporation							
02/20/2013 060006871405	B	1,245.000	85.7090	34	- 106,741	106,741	
Issue: 124857202 - Cbs Corp Class B Non Voting							
02/20/2013 060006871405	S	- 4,720.000	44.2363	132	208,663	102,573	106,090
Issue: 00287Y109 - Abbvie Inc							
02/21/2013 060006871405	B	3,935.000	38.7783	157	- 152,750	152,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/21/2013 060006871406	S	- 105,000.000	.3780		39,693	43,397	- 3,704
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
02/21/2013 060006871406	B	105,000.000	.3697		- 38,817	38,817	
Issue: 00287Y109 - Abbvie Inc							
02/22/2013 060006871405	B	1,770.000	38.4205	35	- 68,040	68,040	
Issue: 620076BC2 - Motorola Solutions 3.500% 3/01/23							
02/25/2013 060006871402	B	4,000.000	.9878		- 3,951	3,951	
Issue: 620076BC2 - Motorola Solutions 3.500% 3/01/23							
02/25/2013 060006871402	B	3,000.000	.9880		- 2,964	2,964	
Issue: 92857W209 - Vodafone Group Plc A D R							
02/26/2013 060006871405	S	- 9,590.000	24.6010	293	235,631	278,306	- 42,675
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
02/26/2013 060006871406	S	- 375,000.000	1.0130		379,893	410,025	- 30,132
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
02/26/2013 060006871406	B	100,000.000	1.5026		- 150,259	150,259	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/26/2013 060006871406	B	390,000.000	.9338		- 364,163	364,163	
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
02/26/2013 060006871406	S	- 110,000.000	1.3435		147,783	145,636	2,147
Issue: 620076BC2 - Motorola Solutions 3.500% 3/01/23							
02/27/2013 060006871402	B	2,000.000	.9883		- 1,977	1,977	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92857W209 - Vodafone Group Plc A D R							
02/27/2013 060006871405	S	- 1,215.000	24.9577	33	30,290	35,260	- 4,970
Issue: 85571Q102 - Starz A							
02/27/2013 060006871405	S	- 1,530.000	18.7458	47	28,635	12,323	16,312
Issue: 88732J207 - Time Warner Cable Inc							
02/27/2013 060006871405	B	1,675.000	88.1165	67	- 147,662	147,662	
Issue: 032511AY3 - Anadarko Petroleum 6.450% 9/15/36							
02/27/2013 060006871406	S	- 120,000.000	1.2295		147,541	132,452	15,090
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/27/2013 060006871406	B	105,000.000	.9305		- 97,699	97,699	
Issue: 85571Q102 - Starz A							
02/28/2013 060006871405	S	- 2,540.000	18.5832	77	47,124	20,457	26,667
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/28/2013 060006871406	B	90,000.000	.9307		- 83,763	83,763	
Issue: 85571Q102 - Starz A							
03/01/2013 060006871405	S	- 1,320.000	18.9322	27	24,964	10,631	14,332
Issue: 85571Q102 - Starz A							
03/01/2013 060006871405	S	- 220.000	18.6977	2	4,112	1,772	2,340
Issue: 85571Q102 - Starz A							
03/04/2013 060006871405	S	- 577.000	18.9112	12	10,900	4,647	6,253
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/04/2013 060006871406	S	- 160,000.000	.9352		149,625	148,805	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: 008916AJ7 - Agrium Inc 6.125% 1/15/41							
03/04/2013 060006871406	B	185,000.000	1.1349		- 209,960	209,960	
Issue: 72650RBB7 - Plains All Amer Pipe 2.850% 1/31/23							
03/05/2013 060006871406	S	- 175,000.000	.9836		172,121	174,566	- 2,445
Issue: 01F042434 - FNMA Tba 4.500% 3/15/24							
03/06/2013 060006871402	S	- 50,000.000	1.0752		53,758	53,695	63
Issue: 01F042442 - FNMA Tba 15Yr 4.500% 4/15/19							
03/06/2013 060006871402	B	50,000.000	1.0744		- 53,719	53,719	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/06/2013 060006871406	B	210,000.000	.9236		- 193,946	193,946	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/06/2013 060006871406	B	160,000.000	1.0097		- 161,550	161,550	
Issue: 00440EAQ0 - Ace Ina Holdings 4.150% 3/13/43							
03/06/2013 060006871406	B	175,000.000	.9973		- 174,522	174,522	
Issue: 620076BC2 - Motorola Solutions 3.500% 3/01/23							
03/07/2013 060006871402	B	2,000.000	.9843		- 1,969	1,969	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/07/2013 060006871406	S	- 105,000.000	.9097		95,517	97,353	- 1,836
Issue: 054303AZ5 - Avon Products Inc 6.950% 3/15/43							
03/07/2013 060006871406	B	150,000.000	.9971		- 149,567	149,567	
Issue: 91913Y100 - Valero Energy Corp							
03/08/2013 060006871405	S	- 3,700.000	45.8161	78	169,442	112,645	56,796

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21036P108 - Constellation Brands Inc A							
03/08/2013 060006871405	S	- 1,025.000	44.0394	8	45,132	29,133	16,000
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/08/2013 060006871406	B	305,000.000	.4049		- 123,495	123,495	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/08/2013 060006871406	S	- 165,000.000	.9200		151,800	153,107	- 1,307
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/08/2013 060006871406	S	- 305,000.000	.3970		92,435	92,435	
Issue: 91913Y100 - Valero Energy Corp							
03/11/2013 060006871405	S	- 2,965.000	43.8777	92	130,006	90,269	39,737
Issue: 404280AH2 - Hsbc Hldgs Plc 6.500% 9/15/37							
03/12/2013 060006871406	B	90,000.000	1.2400		- 111,603	111,603	
Issue: 404280AF6 - Hsbc Hldgs Plc 7.625% 5/17/32							
03/12/2013 060006871406	S	- 95,000.000	1.3668		129,850	101,899	27,951
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
03/13/2013 060006871406	S	- 60,000.000	1.1697		70,181	69,696	485
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/13/2013 060006871406	B	70,000.000	.9050		- 63,350	63,350	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/13/2013 060006871406	B	55,000.000	.9066		- 49,861	49,861	
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
03/13/2013 060006871406	S	- 60,000.000	1.4477		86,864	86,534	331

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/14/2013 060006871406	S	- 60,000.000	.9039		54,234	54,870	- 636
Issue: 00440EAQ0 - Ace Ina Holdings 4.150% 3/13/43							
03/14/2013 060006871406	B	60,000.000	.9969		- 59,816	59,816	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/18/2013 060006871406	S	- 340,000.000	.4159		141,399	142,980	- 1,581
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/18/2013 060006871406	B	340,000.000	.4029		- 136,983	136,983	
Issue: 060505104 - Bank Of America Corp							
03/20/2013 060006871405	B	14,635.000	12.8550	439	- 188,572	188,572	
Issue: 03073E105 - Amerisourcebergen Corp							
03/20/2013 060006871405	S	- 705.000	50.1865	20	35,362	27,305	8,057
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/20/2013 060006871406	B	100,000.000	.9123		- 91,234	91,234	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/20/2013 060006871406	B	195,000.000	.9166		- 178,730	178,730	
Issue: 428236BR3 - Hewlett Packard Co 6.000% 9/15/41							
03/20/2013 060006871406	S	- 130,000.000	1.0191		132,484	141,491	- 9,006
Issue: 771196AU6 - Roche Hldgs Inc 7.000% 3/01/39							
03/20/2013 060006871406	S	- 175,000.000	1.4242		249,228	217,546	31,682
Issue: 235241LS3 - Dallas Tx Area Rapid 5.999% 12/01/44							
03/21/2013 060006871406	B	105,000.000	1.3151		- 138,090	138,090	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/21/2013 060006871406	S	- 115,000.000	.9203		105,836	105,337	499
Issue: 21987BAR9 - Codelco Inc 4.250% 7/17/42							
03/22/2013 060006871406	S	- 85,000.000	.9283		78,905	84,614	- 5,709
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/25/2013 060006871406	B	85,000.000	.9172		- 77,964	77,964	
Issue: 31402CP63 - F N M A #725045 4.500% 11/01/18							
04/01/2013 060006871402	B	49,995.090	1.0744		- 53,713	53,713	
Issue: 01F042442 - FNMA Tba 15Yr 4.500% 4/15/19							
04/01/2013 060006871402	S	- 50,000.000	1.0744		53,719	53,719	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/03/2013 060006871406	S	- 115,000.000	.9325		107,238	106,545	692
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/03/2013 060006871406	B	150,000.000	1.1275		- 169,124	169,124	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
04/04/2013 060006871406	S	- 210,000.000	.4406		92,522	93,356	- 834
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/04/2013 060006871406	B	210,000.000	.4317		- 90,653	90,653	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/04/2013 060006871406	S	- 195,000.000	1.0217		199,228	196,321	2,906
Issue: 931142DH3 - Wal Mart Stores Inc 2.550% 4/11/23							
04/04/2013 060006871406	B	205,000.000	.9977		- 204,533	204,533	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00130H105 - A E S Corp							
04/05/2013 060006871405	B	5,330.000	12.4715	144	- 66,617	66,617	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
04/09/2013 060006871406	S	- 80,000.000	1.1977		95,816	96,805	- 989
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
04/09/2013 060006871406	B	70,000.000	1.3417		- 93,916	93,916	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
04/10/2013 060006871406	B	75,000.000	1.5099		- 113,242	113,242	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
04/10/2013 060006871406	S	- 85,000.000	1.2270		104,297	80,214	24,082
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
04/10/2013 060006871406	S	- 80,000.000	1.3539		108,313	105,898	2,415
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
04/10/2013 060006871406	B	75,000.000	1.3318		- 99,886	99,886	
Issue: 31417BRU3 - F N M A #Ab4998 3.000% 4/01/27							
04/12/2013 060006871402	S	- 105,000.270	1.0547		110,742	110,283	459
Issue: 01F030447 - FNMA Tba 15Yr 3.000% 4/15/28							
04/12/2013 060006871402	B	105,000.000	1.0547		- 110,742	110,742	
Issue: 01F030447 - FNMA Tba 15Yr 3.000% 4/15/28							
04/12/2013 060006871402	S	- 105,000.000	1.0547		110,742	110,513	230
Issue: 01F030454 - FNMA Tba 15Yr 3.000% 5/15/28							
04/12/2013 060006871402	B	105,000.000	1.0538		- 110,644	110,644	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 530555309 - Liberty Global Inc Ser C							
04/12/2013 060006871405	B	335.000	70.5519	9	- 23,644	23,644	
Issue: 037833100 - Apple Inc							
04/17/2013 060006871405	S	- 765.000	402.7687	12	308,106	393,422	- 85,316
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
04/18/2013 060006871406	B	140,000.000	1.2531		- 175,431	175,431	
Issue: 71645WAQ4 - Petrobras Intl 6.875% 1/20/40							
04/18/2013 060006871406	S	- 105,000.000	1.1790		123,796	127,950	- 4,154
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
04/18/2013 060006871406	B	110,000.000	1.0198		- 112,179	112,179	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/18/2013 060006871406	B	415,000.000	.9748		- 404,560	404,560	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/18/2013 060006871406	S	- 140,000.000	.9745		136,434	132,840	3,594
Issue: 149123CB5 - Caterpillar Inc 3.803% 8/15/42							
04/18/2013 060006871406	S	- 470,000.000	.9871		463,918	469,161	- 5,242
Issue: 747525103 - Qualcomm Inc							
04/19/2013 060006871405	B	1,260.000	63.8333	21	- 80,451	80,451	
Issue: 13342B105 - Cameron International Corp							
04/19/2013 060006871405	S	- 600.000	58.9813	5	35,384	33,164	2,220
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
04/19/2013 060006871406	B	380,000.000	.4582		- 174,105	174,105	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71645WAQ4 - Petrobras Intl 6.875% 1/20/40							
04/19/2013 060006871406	S	- 160,000.000	1.1779		188,464	194,971	- 6,507
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
04/19/2013 060006871406	B	170,000.000	1.0188		- 173,193	173,193	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
04/19/2013 060006871406	S	- 380,000.000	.4753		180,622	182,499	- 1,878
Issue: 228368106 - Crown Holdings Inc							
04/22/2013 060006871405	B	610.000	41.0926	4	- 25,071	25,071	
Issue: 14040H105 - Capital One Financial Corp							
04/23/2013 060006871405	B	1,565.000	56.1632	31	- 87,927	87,927	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/24/2013 060006871406	S	- 515,000.000	.4131		212,767	213,135	- 368
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
04/24/2013 060006871406	B	515,000.000	.4051		- 208,606	208,606	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
04/26/2013 060006871406	B	1,335,000.000	.4074		- 543,879	543,879	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/26/2013 060006871406	S	- 1,320,000.000	.4421		425,689	425,689	
Issue: 565849106 - Marathon Oil Corporation							
04/30/2013 060006871405	B	1,330.000	32.5370	23	- 43,297	43,297	
Issue: 12673P105 - Ca Inc							
04/30/2013 060006871409	S	- 2,100.000	26.9213	106	56,428	46,687	9,742

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 55616P104 - MacYs Inc							
05/01/2013 060006871405	B	1,350.000	44.7207	36	- 60,409	60,409	
Issue: 571748102 - Marsh McLennan Cos Inc							
05/02/2013 060006871404	B	5,280.000	38.4453	211	- 203,202	203,202	
Issue: 565849106 - Marathon Oil Corporation							
05/02/2013 060006871405	B	2,300.000	32.2248	39	- 74,156	74,156	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/02/2013 060006871406	B	170,000.000	.9814		- 166,839	166,839	
Issue: 539830BA6 - Lockheed Martin Corp 4.070% 12/15/42							
05/02/2013 060006871406	S	- 203,000.000	.9743		197,773	193,782	3,991
Issue: 565849106 - Marathon Oil Corporation							
05/07/2013 060006871405	B	2,020.000	34.1636	34	- 69,045	69,045	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
05/07/2013 060006871406	S	- 285,000.000	1.0188		290,366	288,845	1,521
Issue: 172967GT2 - Citigroup Inc 3.500% 5/15/23							
05/07/2013 060006871406	B	310,000.000	.9946		- 308,317	308,317	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
05/08/2013 060006871406	B	90,000.000	1.2178		- 109,599	109,599	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/08/2013 060006871406	S	- 80,000.000	.9506		76,050	77,180	- 1,130
Issue: 172967BU4 - Citigroup Inc 5.875% 2/22/33							
05/08/2013 060006871406	B	125,000.000	1.1185		- 139,806	139,806	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967GT2 - Citigroup Inc 3.500% 5/15/23							
05/08/2013 060006871406	S	- 200,000.000	.9984		199,670	198,914	756
Issue: 01F030462 - FNMA Tba 15Yr 3.000% 6/15/28							
05/09/2013 060006871402	B	105,000.000	1.0530		- 110,562	110,562	
Issue: 01F030454 - FNMA Tba 15Yr 3.000% 5/15/28							
05/09/2013 060006871402	S	- 105,000.000	1.0543		110,701	110,644	57
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
05/09/2013 060006871406	S	- 115,000.000	1.2553		144,363	144,149	214
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/09/2013 060006871406	B	115,000.000	.9522		- 109,502	109,502	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
05/13/2013 060006871406	S	- 85,000.000	1.1388		96,797	77,018	19,779
Issue: 172967BL4 - Citigroup Inc 6.625% 6/15/32							
05/13/2013 060006871406	B	90,000.000	1.1902		- 107,115	107,115	
Issue: 172967EC1 - Citigroup Inc 5.875% 5/29/37							
05/16/2013 060006871406	S	- 70,000.000	1.2226		85,585	73,107	12,478
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/16/2013 060006871406	B	100,000.000	.9895		- 98,953	98,953	
Issue: 172967GT2 - Citigroup Inc 3.500% 5/15/23							
05/16/2013 060006871406	S	- 110,000.000	.9838		108,222	109,403	- 1,180
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
05/16/2013 060006871406	B	70,000.000	1.3546		- 94,821	94,821	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 853254AK6 - Standard Chartered 5.300% 1/09/43							
05/17/2013 060006871406	S	- 235,000.000	1.0657		250,442	237,617	12,825
Issue: 404280AH2 - Hsbc Hldgs Plc 6.500% 9/15/37							
05/17/2013 060006871406	B	235,000.000	1.2460		- 292,803	292,803	
Issue: 61754JAB4 - Morgan Stanley Cap 5.65049% 6/11/42							
05/23/2013 060006871402	B	35,602.450	1.1605		- 41,318	41,318	
Issue: 931142DG5 - Wal Mart Stores Inc 4.000% 4/11/43							
05/23/2013 060006871406	S	- 315,000.000	.9796		308,580	318,694	- 10,114
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
05/23/2013 060006871406	B	305,000.000	1.1296		- 344,540	344,540	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	S	- 65,000.000	.9719		63,172	64,309	- 1,137
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/29/2013 060006871406	S	- 200,000.000	.9730		194,594	197,339	- 2,745
Issue: 928662303 - Volkswagen A G Sponsored Adr							
05/29/2013 060006871408	B	9,371.000	42.2090	281	- 395,822	395,822	
Issue: 02006KAC9 - Ally Auto Receivable 0.360% 5/20/16							
05/30/2013 060006871402	B	42,000.000	.0000		- 41,998	41,998	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/30/2013 060006871406	B	600,000.000	.3689		- 221,328	221,328	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/30/2013 060006871406	S	- 130,000.000	.9714		126,278	127,206	- 928

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128337U8 - U S Treas Bd Strip 11/15/33							
05/30/2013 060006871406	S	- 605,000.000	.5109		283,453	283,453	
Issue: 01F030462 - FNMA Tba 15Yr 3.000% 6/15/28							
05/31/2013 060006871402	S	- 105,000.000	1.0428		109,491	110,562	- 1,071
Issue: 63946BAG5 - Nbcuniversal Media 5.950% 4/01/41							
06/03/2013 060006871406	B	100,000.000	1.2127		- 121,274	121,274	
Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37							
06/03/2013 060006871406	S	- 105,000.000	1.2711		133,469	129,498	3,971
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/10/2013 060006871406	B	20,000.000	.9552		- 19,104	19,104	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/11/2013 060006871406	S	- 170,000.000	.9582		162,888	165,799	- 2,911
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/13/2013 060006871406	S	- 725,000.000	.4010		253,387	253,387	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/13/2013 060006871406	S	- 615,000.000	.3952		198,332	198,332	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/13/2013 060006871406	B	730,000.000	.3843		- 280,503	280,503	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
06/13/2013 060006871406	B	620,000.000	.3785		- 234,695	234,695	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/18/2013 060006871406	B	135,000.000	.9598		- 129,579	129,579	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
06/20/2013 060006871406	B	220,000.000	1.3499		- 296,985	296,985	
Issue: 13063A7D0 - California ST Build 7.300% 10/01/39							
06/20/2013 060006871406	S	- 235,000.000	1.3050		306,670	251,901	54,770
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
06/21/2013 060006871406	B	270,000.000	1.3377		- 361,176	361,176	
Issue: 13063A7D0 - California ST Build 7.300% 10/01/39							
06/21/2013 060006871406	S	- 290,000.000	1.2936		375,144	310,856	64,288
Issue: 594918AR5 - Microsoft Corp 3.500% 11/15/42							
06/28/2013 060006871406	B	290,000.000	.8487		- 246,135	246,135	
Issue: 594918AM6 - Microsoft Corp 5.300% 2/08/41							
06/28/2013 060006871406	S	- 250,000.000	1.1214		280,353	248,429	31,923
Issue: G5785G107 - Mallinckrodt Plc W I							
07/02/2013 060006871405	S	- 1,765.000	43.2613	54	76,302	60,295	16,007
Issue: G5785G107 - Mallinckrodt Plc W I							
07/08/2013 060006871405	S	- 19.000	43.0003		817	649	168
Issue: 00206RAD4 - Att Inc 6.500% 9/01/37							
07/08/2013 060006871406	B	395,000.000	1.1475		- 453,255	453,255	
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
07/08/2013 060006871406	S	- 395,000.000	.8726		344,669	413,929	- 69,260
Issue: 66285WFB7 - North Tx Twy Auth 6.718% 1/01/49							
07/09/2013 060006871406	B	65,000.000	1.2134		- 78,868	78,868	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GRD8 - Goldman Sachs Mtn 3.625% 1/22/23							
07/09/2013 060006871406	S	- 135,000.000	.9587		129,427	130,889	- 1,462
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/09/2013 060006871406	S	- 70,000.000	.9091		63,634	66,233	- 2,598
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
07/09/2013 060006871406	B	135,000.000	.9529		- 128,643	128,643	
Issue: 111621306 - Brocade Communications Sys							
07/10/2013 060006871405	B	1,180.000	6.0676	20	- 7,180	7,180	
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
07/10/2013 060006871406	B	230,000.000	.9365		- 215,390	215,390	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/10/2013 060006871406	B	100,000.000	.9031		- 90,313	90,313	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
07/10/2013 060006871406	S	- 115,000.000	1.1012		126,632	139,157	- 12,525
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/10/2013 060006871406	S	- 210,000.000	.9219		193,594	196,959	- 3,365
Issue: 023551AJ3 - Amerada Hess Corp 7.300% 8/15/31							
07/12/2013 060006871406	S	- 65,000.000	1.2211		79,368	77,762	1,606
Issue: 56585AAF9 - Marathon Petroleum 6.500% 3/01/41							
07/12/2013 060006871406	B	55,000.000	1.1442		- 62,930	62,930	
Issue: 88632Q103 - Tibco Software Inc							
07/15/2013 060006871404	S	- 13,324.000	23.6093	538	314,032	414,499	- 100,467

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88632Q103 - Tibco Software Inc							
07/16/2013 060006871404	S	- 3,467.000	23.6476	140	81,846	107,856	- 26,010
Issue: 111621306 - Brocade Communications Sys							
07/16/2013 060006871405	B	4,170.000	6.3203	71	- 26,427	26,427	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
07/16/2013 060006871406	B	85,000.000	1.3625		- 115,812	115,812	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/16/2013 060006871406	S	- 85,000.000	.9173		77,974	79,384	- 1,410
Issue: 34959E109 - Fortinet Inc							
07/17/2013 060006871404	S	- 10,487.000	20.1232	423	210,609	218,274	- 7,665
Issue: 34959E109 - Fortinet Inc							
07/17/2013 060006871404	S	- 12,533.000	20.3253	506	254,231	260,858	- 6,627
Issue: 13063A7D0 - California ST Build 7.300% 10/01/39							
07/17/2013 060006871406	S	- 280,000.000	1.3272		371,627	300,137	71,490
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
07/17/2013 060006871406	B	250,000.000	1.3925		- 348,113	348,113	
Issue: 91324PBW1 - Unitedhealth Group 4.375% 3/15/42							
07/19/2013 060006871406	S	- 625,000.000	.9524		595,250	608,067	- 12,817
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
07/19/2013 060006871406	B	170,000.000	.9645		- 163,972	163,972	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/19/2013 060006871406	B	550,000.000	.9213		- 506,688	506,688	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/19/2013 060006871406	S	- 150,000.000	.9213		138,188	139,518	- 1,331
Issue: 126650100 - Cvs Caremark Corp							
07/22/2013 060006871405	B	1,370.000	61.8043	23	- 84,695	84,695	
Issue: 126650100 - Cvs Caremark Corp							
07/23/2013 060006871405	B	1,585.000	61.8714	27	- 98,093	98,093	
Issue: 126650100 - Cvs Caremark Corp							
07/24/2013 060006871405	B	970.000	61.5874	26	- 59,766	59,766	
Issue: 369604103 - General Electric Co							
07/25/2013 060006871405	S	- 5.000	24.5812		123	80	43
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
07/25/2013 060006871406	S	- 115,000.000	.9414		108,260	110,786	- 2,526
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/25/2013 060006871406	B	105,000.000	.9289		- 97,535	97,535	
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
07/30/2013 060006871406	S	- 125,000.000	1.3422		167,771	167,898	- 127
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	130,000.000	.9081		- 118,056	118,056	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	140,000.000	.9019		- 126,263	126,263	
Issue: 931142DG5 - Wal Mart Stores Inc 4.000% 4/11/43							
07/30/2013 060006871406	S	- 150,000.000	.9197		137,957	151,759	- 13,803

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							
07/31/2013 060006871406	B	1,085,000.000	.3450		- 374,336	374,336	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
07/31/2013 060006871406	S	- 1,090,000.000	.3407		371,385	449,196	- 77,811
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/31/2013 060006871406	S	- 120,000.000	.8963		107,550	109,888	- 2,338
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/31/2013 060006871406	B	200,000.000	.9280		- 185,594	185,594	
Issue: 268648AN2 - Emc Corp 3.375% 6/01/23							
07/31/2013 060006871406	S	- 200,000.000	.9849		196,982	199,850	- 2,868
Issue: 3138LVPL1 - F N M A #Ao4926 3.500% 6/01/42							
08/01/2013 060006871402	B	102,467.230	1.0020		- 102,675	102,675	
Issue: 337932107 - First Energy Corp							
08/06/2013 060006871405	B	1,570.000	38.0361	42	- 59,759	59,759	
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
08/08/2013 060006871406	S	- 200,000.000	1.0017		200,342	202,864	- 2,522
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/08/2013 060006871406	B	190,000.000	.9041		- 171,772	171,772	
Issue: 01F030694 - FNMA Tba 30Yr 3.000% 9/15/42							
08/15/2013 060006871402	B	40,000.000	.9534		- 38,136	38,136	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/22/2013 060006871406	S	- 255,000.000	.8144		207,676	215,078	- 7,402

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828QD5 - U S Treasury I P S 0.125% 4/15/16							
08/26/2013 060006871402	B	10,047.490	1.0267		- 10,316	10,316	
Issue: 912828QD5 - U S Treasury I P S 0.125% 4/15/16							
08/26/2013 060006871402	B	32,046.190	1.0268		- 32,905	32,905	
Issue: 912828QD5 - U S Treasury I P S 0.125% 4/15/16							
08/26/2013 060006871402	B	63,986.620	1.0269		- 65,706	65,706	
Issue: 912828QD5 - U S Treasury I P S 0.125% 4/15/16							
08/26/2013 060006871402	B	89,581.260	1.0269		- 91,989	91,989	
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
08/26/2013 060006871406	S	- 155,000.000	.9116		141,293	152,048	- 10,754
Issue: 94973VBF3 - Wellpoint Inc 5.100% 1/15/44							
08/26/2013 060006871406	B	150,000.000	.9637		- 144,552	144,552	
Issue: 92857WAQ3 - Vodafone Group Plc 6.150% 2/27/37							
08/29/2013 060006871402	S	- 20,000.000	1.0829		21,658	25,225	- 3,567
Issue: 31402QYV7 - F N M A #735224 5.500% 2/01/35							
09/01/2013 060006871402	S	- 43,570.850	1.0925		47,601	43,927	3,674
Issue: 126408GY3 - Csx Corp 4.100% 3/15/44							
09/04/2013 060006871406	B	100,000.000	.8595		- 85,945	85,945	
Issue: 126408GW7 - Csx Corp 4.750% 5/30/42							
09/04/2013 060006871406	S	- 95,000.000	.9601		91,211	99,928	- 8,716
Issue: 36192PAJ5 - Gs Mortgage Sec Tr 2.773% 11/10/22							
09/05/2013 060006871402	S	- 16,078.000	.9055		14,559	16,480	- 1,920

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030694 - FNMA Tba 30Yr 3.000% 9/15/42							
09/09/2013 060006871402	S	- 40,000.000	.9472		37,888	38,525	- 637
Issue: 01F0306A1 - FNMA Tba 30Yr 3.000% 10/15/42							
09/09/2013 060006871402	B	40,000.000	.9448		- 37,794	37,794	
Issue: 00206RAD4 - Att Inc 6.500% 9/01/37							
09/09/2013 060006871406	S	- 260,000.000	1.0813		281,135	305,611	- 24,476
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
09/09/2013 060006871406	S	- 25,000.000	.8611		21,527	22,569	- 1,041
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/09/2013 060006871406	B	15,000.000	.8266		- 12,398	12,398	
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
09/09/2013 060006871406	B	275,000.000	.9424		- 259,149	259,149	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/10/2013 060006871406	S	- 190,000.000	.8169		155,214	158,765	- 3,551
Issue: 662352AB9 - North Shore Long 6.150% 11/01/43							
09/10/2013 060006871406	B	215,000.000	.9972		- 214,404	214,404	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
09/11/2013 060006871402	S	- 10,000.000	.9533		9,533	9,846	- 313
Issue: 652482BY5 - News Amer Inc 6.900% 8/15/39							
09/13/2013 060006871406	S	- 175,000.000	1.1412		199,705	209,022	- 9,317
Issue: 652482BQ2 - News Amer Inc 6.650% 11/15/37							
09/13/2013 060006871406	B	180,000.000	1.1257		- 202,622	202,622	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 345370CA6 - Ford Mtr Co 7.450% 7/16/31							
09/17/2013 060006871406	S	- 60,000.000	1.2034		72,201	70,628	1,573
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
09/17/2013 060006871406	S	- 220,000.000	.8666		190,648	215,489	- 24,842
Issue: 418056AS6 - Hasbro Inc 6.350% 3/15/40							
09/17/2013 060006871406	S	- 125,000.000	1.0677		133,468	131,750	1,717
Issue: 345370CQ1 - Ford Motor Company 4.750% 1/15/43							
09/17/2013 060006871406	B	60,000.000	.8786		- 52,715	52,715	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/17/2013 060006871406	B	200,000.000	.8244		- 164,875	164,875	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/17/2013 060006871406	B	115,000.000	.8263		- 95,019	95,019	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
09/18/2013 060006871406	S	- 70,000.000	1.3618		95,323	104,229	- 8,907
Issue: 66285WFB7 - North Tx Twy Auth 6.718% 1/01/49							
09/18/2013 060006871406	S	- 160,000.000	1.1774		188,384	177,109	11,275
Issue: 64966H4K3 - New York Ny Build 5.517% 10/01/37							
09/18/2013 060006871406	B	160,000.000	1.0321		- 165,131	165,131	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/18/2013 060006871406	B	180,000.000	.8259		- 148,669	148,669	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/18/2013 060006871406	B	175,000.000	.8263		- 144,594	144,594	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/18/2013 060006871406	B	80,000.000	.8228		- 65,825	65,825	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/18/2013 060006871406	S	- 135,000.000	.8263		111,544	113,636	- 2,092
Issue: 12527GAD5 - Cf Industries Inc 4.950% 6/01/43							
09/18/2013 060006871406	B	170,000.000	.8782		- 149,286	149,286	
Issue: 50247VAB5 - Lyb Intl Finance Bv 5.250% 7/15/43							
09/18/2013 060006871406	S	- 155,000.000	.9641		149,428	150,356	- 928
Issue: 55616XAG2 - MacYs Retail Hld 5.125% 1/15/42							
09/19/2013 060006871406	B	65,000.000	.9505		- 61,785	61,785	
Issue: 314275AC2 - Federated Retail 6.375% 3/15/37							
09/19/2013 060006871406	S	- 65,000.000	1.1047		71,806	76,377	- 4,571
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
09/23/2013 060006871406	S	- 65,000.000	1.1177		72,650	71,403	1,247
Issue: 652482BL3 - News America Inc 6.400% 12/15/35							
09/23/2013 060006871406	S	- 165,000.000	1.0983		181,221	179,517	1,704
Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39							
09/23/2013 060006871406	B	100,000.000	1.2195		- 121,946	121,946	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
09/23/2013 060006871406	S	- 110,000.000	1.0939		120,329	138,626	- 18,297
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/23/2013 060006871406	B	140,000.000	.8428		- 117,994	117,994	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967HA2 - Citigroup Inc 6.675% 9/13/43							
09/23/2013 060006871406	B	75,000.000	1.0763		- 80,726	80,726	
Issue: 882722KF7 - Texas ST Build 5.517% 4/01/39							
09/24/2013 060006871406	B	85,000.000	1.1342		- 96,405	96,405	
Issue: 544646XY3 - Los Angeles Ca Uni 5.755% 7/01/29							
09/24/2013 060006871406	B	115,000.000	1.1035		- 126,906	126,906	
Issue: 668131AA3 - Northwestern Mut 6.063% 3/30/40							
09/24/2013 060006871406	B	100,000.000	1.1617		- 116,169	116,169	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 105,000.000	.8473		88,971	88,315	656
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 120,000.000	.8450		101,400	100,932	468
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 80,000.000	.8450		67,600	67,288	312
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 85,000.000	.8503		72,277	71,493	783
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
09/24/2013 060006871406	B	135,000.000	1.1596		- 156,547	156,547	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/26/2013 060006871406	S	- 695,000.000	.3659		243,000	243,000	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/26/2013 060006871406	B	705,000.000	.3620		- 255,203	255,203	

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							
09/26/2013 060006871406	S	- 325,000.000	.3537		114,946	130,902	- 15,956
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/26/2013 060006871406	S	- 1,320,000.000	.3537		466,858	531,663	- 64,805
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/26/2013 060006871406	B	325,000.000	.3498		- 113,688	113,688	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/26/2013 060006871406	B	1,330,000.000	.3498		- 465,247	465,247	
Issue: 228368106 - Crown Holdings Inc							
09/27/2013 060006871405	B	1,105.000	42.6177	19	- 47,111	47,111	
Issue: 020002BB6 - Allstate Corp 5.750% 8/15/53							
09/27/2013 060006871406	B	265,000.000	.9849		- 260,999	260,999	
Issue: 912828UY4 - U S Treasury Nt 0.125% 4/30/15							
09/30/2013 060006871402	B	152,500.000	.9981		- 152,214	152,214	
Issue: 13063BBU5 - California ST Build 7.350% 11/01/39							
10/01/2013 060006871406	B	250,000.000	1.2606		- 315,153	315,153	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
10/01/2013 060006871406	B	485,000.000	.4049		- 196,381	196,381	
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
10/01/2013 060006871406	S	- 225,000.000	1.3203		297,072	316,613	- 19,541
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
10/01/2013 060006871406	S	- 495,000.000	.4001		168,508	168,508	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
10/02/2013 060006871406	B	25,000.000	1.1212		- 28,030	28,030	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
10/02/2013 060006871406	S	- 25,000.000	1.3902		34,754	37,225	- 2,471
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 355,000.000	.8498		301,695	299,092	2,602
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 175,000.000	.8509		148,914	147,440	1,474
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
10/02/2013 060006871406	B	425,000.000	.8338		- 354,357	354,357	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
10/02/2013 060006871406	B	170,000.000	1.2387		- 210,574	210,574	
Issue: 292505AJ3 - Ecana Corp 3.900% 11/15/21							
10/03/2013 060006871402	S	- 3,000.000	1.0034		3,010	2,955	55
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/03/2013 060006871406	S	- 155,000.000	.8445		130,902	130,797	106
Issue: 65473QBD4 - Nisource Finance 5.650% 2/01/45							
10/03/2013 060006871406	B	170,000.000	.9934		- 168,880	168,880	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/04/2013 060006871406	B	90,000.000	.8428		- 75,853	75,853	
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
10/04/2013 060006871406	S	- 90,000.000	1.3081		117,726	108,629	9,098

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0306A1 - FNMA Tba 30Yr 3.000% 10/15/42							
10/07/2013 060006871402	S	- 40,000.000	.9786		39,142	37,814	1,329
Issue: 01F0306B9 - FNMA Tba 30Yr 3.000% 11/15/42							
10/07/2013 060006871402	B	40,000.000	.9759		- 39,038	39,038	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/07/2013 060006871406	B	155,000.000	.8477		- 131,387	131,387	
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
10/07/2013 060006871406	S	- 170,000.000	1.1618		197,503	199,611	- 2,108
Issue: 271014TU6 - East Bay Ca Muni 5.874% 6/01/40							
10/08/2013 060006871406	S	- 80,000.000	1.1456		91,651	92,757	- 1,106
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/08/2013 060006871406	B	80,000.000	.8434		- 67,475	67,475	
Issue: 731068102 - Polaris Inds Inc							
10/08/2013 060006871408	S	- 5,459.000	126.1712	176	688,593	480,049	208,544
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/09/2013 060006871406	B	165,000.000	.8419		- 138,909	138,909	
Issue: 02364WAJ4 - America Movil Sa De 6.375% 3/01/35							
10/09/2013 060006871406	S	- 200,000.000	1.0820		216,390	231,394	- 15,004
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
10/11/2013 060006871406	B	80,000.000	.8757		- 70,057	70,057	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/11/2013 060006871406	S	- 70,000.000	.8427		58,986	59,093	- 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: 50075NAR5 - Kraft Foods Inc 7.000% 8/11/37							
10/15/2013 060006871406	B	240,000.000	1.2245		- 293,870	293,870	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/15/2013 060006871406	S	- 235,000.000	.8373		196,776	197,690	- 914
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
10/16/2013 060006871402	S	- 14,000.000	.8917		12,483	13,895	- 1,412
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
10/17/2013 060006871402	S	- 11,000.000	.8977		9,875	10,917	- 1,042
Issue: 65504LAJ6 - Noble Holding Intl 3.950% 3/15/22							
10/18/2013 060006871402	B	3,000.000	.9907		- 2,972	2,972	
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
10/18/2013 060006871406	B	65,000.000	.8952		- 58,191	58,191	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/18/2013 060006871406	S	- 60,000.000	.8564		51,384	50,442	943
Issue: 292505AJ3 - Ecana Corp 3.900% 11/15/21							
10/22/2013 060006871402	S	- 2,000.000	1.0093		2,019	1,970	48
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/24/2013 060006871406	B	95,000.000	.8669		- 82,353	82,353	
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
10/24/2013 060006871406	S	- 105,000.000	1.1816		124,070	123,289	781
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
10/29/2013 060006871406	B	240,000.000	.9591		- 230,177	230,177	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
10/29/2013 060006871406	S	- 235,000.000	1.0127		237,987	309,137	- 71,150
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
10/31/2013 060006871406	S	- 100,000.000	1.4034		140,343	148,899	- 8,556
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
10/31/2013 060006871406	S	- 200,000.000	1.1597		231,934	222,586	9,348
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/31/2013 060006871406	B	190,000.000	.8553		- 162,509	162,509	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/31/2013 060006871406	B	110,000.000	.8578		- 94,359	94,359	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/31/2013 060006871406	S	- 295,000.000	.8572		252,870	241,384	11,486
Issue: 172967HE4 - Citigroup Inc 4.950% 11/07/43							
10/31/2013 060006871406	B	310,000.000	.9972		- 309,135	309,135	
Issue: 01F0306B9 - FNMA Tba 30Yr 3.000% 11/15/42							
11/01/2013 060006871402	S	- 40,000.000	.9759		39,038	39,033	5
Issue: 3138X7ZF3 - F N M A #AU7941 3.000% 11/01/43							
11/01/2013 060006871402	B	40,004.000	.9759		- 39,041	39,041	
Issue: 292505AJ3 - Ecana Corp 3.900% 11/15/21							
11/05/2013 060006871402	S	- 2,000.000	1.0058		2,012	1,970	41
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/05/2013 060006871406	B	60,000.000	.8359		- 50,156	50,156	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967HA2 - Citigroup Inc 6.675% 9/13/43							
11/05/2013 060006871406	S	- 65,000.000	1.1016		71,605	66,282	5,324
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/06/2013 060006871406	S	- 225,000.000	.8355		187,998	191,744	- 3,746
Issue: 92936MAE7 - Wpp Finance 2010 5.625% 11/15/43							
11/06/2013 060006871406	B	250,000.000	.9746		- 243,638	243,638	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/07/2013 060006871406	S	- 295,000.000	.8572		252,870	251,931	940
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/07/2013 060006871406	S	295,000.000	.8572		- 252,870	241,384	- 11,486
Issue: 871503108 - Symantec Corp							
11/12/2013 060006871405	S	- 5,835.000	22.3462	160	130,230	94,367	35,863
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/12/2013 060006871406	B	80,000.000	.8228		- 65,825	65,825	
Issue: 94974BFP0 - Wells Fargo Com Mtn 5.375% 11/02/43							
11/12/2013 060006871406	S	- 85,000.000	.9774		83,079	85,197	- 2,118
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
11/13/2013 060006871406	S	- 210,000.000	.8211		172,425	170,789	1,636
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/13/2013 060006871406	B	165,000.000	.8258		- 136,254	136,254	
Issue: 857477AL7 - State Street Corp 3.100% 5/15/23							
11/14/2013 060006871402	S	- 10,000.000	.9346		9,346	9,984	- 638

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 134429AZ2 - Campbell Soup Co 3.800% 8/02/42							
11/14/2013 060006871406	B	300,000.000	.7898		- 236,931	236,931	
Issue: 50076QAE6 - Kraft Foods Group 5.000% 6/04/42							
11/14/2013 060006871406	S	- 215,000.000	.9672		207,952	226,077	- 18,125
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/14/2013 060006871406	B	200,000.000	.8303		- 166,063	166,063	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/14/2013 060006871406	S	- 240,000.000	.8305		199,313	201,168	- 1,856
Issue: 140420NB2 - Capital One Bank USA 3.375% 2/15/23							
11/18/2013 060006871406	S	- 120,000.000	.9464		113,567	120,985	- 7,418
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
11/18/2013 060006871406	B	100,000.000	1.0072		- 100,719	100,719	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/19/2013 060006871406	S	- 270,000.000	.9665		260,961	262,091	- 1,130
Issue: 191241AF5 - Coca Cola Femsa 5.250% 11/26/43							
11/19/2013 060006871406	B	320,000.000	.9832		- 314,637	314,637	
Issue: 83001A102 - Six Flags Entertainment							
11/21/2013 060006871405	B	15.000	37.6187		- 565	565	
Issue: 912834EV6 - U S Treas Bd Strip 11/15/39							
11/22/2013 060006871406	B	470,000.000	.3486		- 163,856	163,856	
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
11/22/2013 060006871406	S	- 465,000.000	.4189		194,789	207,832	- 13,043

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912796BU2 - U S Treasury Bill 1/16/14							
11/29/2013 060006871406	S	- 1,300,000.000	.0000		1,299,854	1,299,854	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/02/2013 060006871406	S	- 95,000.000	.9588		91,081	91,650	- 568
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/03/2013 060006871406	B	45,000.000	.9606		- 43,228	43,228	
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
12/03/2013 060006871406	B	85,000.000	1.0536		- 89,553	89,553	
Issue: 172967HA2 - Citigroup Inc 6.675% 9/13/43							
12/03/2013 060006871406	S	- 50,000.000	1.1159		55,794	50,986	4,808
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
12/03/2013 060006871406	S	- 90,000.000	.9978		89,803	90,452	- 649
Issue: 92344GAM8 - Verizon Global Fdg 7.750% 12/01/30							
12/04/2013 060006871406	S	- 165,000.000	1.2552		207,105	205,347	1,757
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
12/04/2013 060006871406	B	135,000.000	1.1320		- 152,821	152,821	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/09/2013 060006871406	B	765,000.000	.2999		- 229,431	229,431	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/09/2013 060006871406	S	- 770,000.000	.2904		223,577	226,302	- 2,725
Issue: 638671AK3 - Nationwide Mutl 9.375% 8/15/39							
12/10/2013 060006871406	B	70,000.000	1.4172		- 99,203	99,203	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/10/2013 060006871406	B	85,000.000	.9630		- 81,852	81,852	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/10/2013 060006871406	S	- 70,000.000	.9623		67,364	67,261	103
Issue: 02209SAE3 - Altria Group Inc 9.950% 11/10/38							
12/10/2013 060006871406	S	- 80,000.000	1.5332		122,653	115,501	7,152
Issue: 032511BB2 - Anadarko Petroleum 10/10/36							
12/12/2013 060006871406	B	915,000.000	.3544		- 324,258	324,258	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
12/13/2013 060006871406	S	- 240,000.000	.9279		222,689	248,905	- 26,216
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/13/2013 060006871406	B	150,000.000	.9548		- 143,227	143,227	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/16/2013 060006871406	S	- 35,000.000	.9523		33,332	33,615	- 283
Issue: 59156RBG2 - Metlife Inc 4.875% 11/13/43							
12/16/2013 060006871406	B	40,000.000	.9811		- 39,245	39,245	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/17/2013 060006871406	S	- 245,000.000	.9489		232,492	235,259	- 2,768
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/19/2013 060006871406	S	- 160,000.000	.9520		152,313	153,639	- 1,326
Issue: 44919P508 - Iac Interactivecorp							
12/23/2013 060006871405	S	- 355.000	68.1845	6	24,199	15,907	8,292

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 44919P508 - Iac Interactivecorp							
12/31/2013 060006871405	S	- 40.000	68.9251		2,757	1,792	964
Total For Citigroup Global Markets Inc.				**5,952**	**63,548,171**	**63,142,223**	**382,975**
Broker: Deutsche Bank Securities, Inc.							
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
01/03/2013 060006871406	B	205,000.000	1.0928		- 224,032	224,032	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
01/03/2013 060006871406	S	- 195,000.000	1.1349		221,302	196,878	24,424
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
01/08/2013 060006871406	S	- 150,000.000	1.1025		165,375	148,151	17,225
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	B	150,000.000	.9363		- 140,438	140,438	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/09/2013 060006871406	B	760,000.000	.4276		- 324,991	324,991	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/09/2013 060006871406	S	- 760,000.000	.4192		225,165	225,165	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
01/10/2013 060006871406	S	- 2,145,000.000	.3968		851,050	856,295	- 5,245
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/10/2013 060006871406	B	2,155,000.000	.3919		- 844,609	844,609	

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							
01/16/2013 060006871406	S	- 170,000.000	.9511		161,686	160,670	1,016
Issue: 98978VAC7 - Zoetis Inc 4.700% 2/01/43							
01/16/2013 060006871406	B	205,000.000	.9927		- 203,499	203,499	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/23/2013 060006871406	B	1,170,000.000	.3952		- 462,337	462,337	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/23/2013 060006871406	S	- 585,000.000	.3828		223,938	231,926	- 7,988
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/23/2013 060006871406	S	- 585,000.000	.4138		242,055	256,850	- 14,795
Issue: 88731EAJ9 - Time Warner Ent 8.375% 7/15/33							
01/29/2013 060006871406	S	- 100,000.000	1.4252		142,523	149,855	- 7,332
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/29/2013 060006871406	B	235,000.000	.9206		- 216,347	216,347	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/29/2013 060006871406	B	90,000.000	.9191		- 82,716	82,716	
Issue: 907818DJ4 - Union Pacific Corp 4.750% 9/15/41							
01/29/2013 060006871406	S	- 245,000.000	1.0857		265,997	235,577	30,419
Issue: 92343VBG8 - Verizon Comm 3.850% 11/01/42							
01/30/2013 060006871406	B	175,000.000	.9196		- 160,935	160,935	
Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38							
01/30/2013 060006871406	S	- 150,000.000	1.3459		201,887	189,894	11,993

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05530QAF7 - Bat Intl Finance Plc 3.250% 6/07/22							
01/31/2013 060006871406	S	- 180,000.000	1.0214		183,859	178,315	5,544
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/31/2013 060006871406	B	170,000.000	.9681		- 164,581	164,581	
Issue: 912803CZ4 - U S Treas Bd Strip 2/15/37							
02/06/2013 060006871406	S	- 1,190,000.000	.4618		547,003	547,003	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
02/06/2013 060006871406	B	1,190,000.000	.4568		- 543,616	543,616	
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
02/14/2013 060006871402	S	- 10,000.000	1.0996		10,996	10,401	595
Issue: 87612E106 - Target Corporation							
02/14/2013 060006871409	B	1,700.000	63.0476	68	- 107,249	107,249	
Issue: 87612E106 - Target Corporation							
02/15/2013 060006871409	B	3,400.000	61.6930	136	- 209,892	209,892	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/19/2013 060006871406	S	- 750,000.000	.9182		688,652	689,294	- 641
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
02/19/2013 060006871406	B	1,355,000.000	.3634		- 492,393	492,393	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/19/2013 060006871406	B	745,000.000	.9170		- 683,131	683,131	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
02/19/2013 060006871406	S	- 1,360,000.000	.3597		489,206	513,979	- 24,773

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
02/25/2013 060006871406	B	6,885,000.000	.3698		- 2,545,798	2,545,798	
Issue: 744320AM4 - Prudential Fin 5.625% 6/15/43							
02/25/2013 060006871406	B	150,000.000	1.0425		- 156,375	156,375	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
02/25/2013 060006871406	S	- 6,895,000.000	.3662		2,524,742	2,605,797	- 81,054
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
02/25/2013 060006871406	B	1,390,000.000	.4059		- 564,159	564,159	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
02/25/2013 060006871406	S	- 1,390,000.000	.4021		518,450	518,450	
Issue: 4042Q1AB3 - Hsbc Bank USA Mtn 5.625% 8/15/35							
02/26/2013 060006871406	B	280,000.000	1.1386		- 318,808	318,808	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/26/2013 060006871406	S	- 230,000.000	.9331		214,619	212,777	1,841
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
02/28/2013 060006871406	S	- 845,000.000	.5425		387,164	387,164	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/28/2013 060006871406	B	920,000.000	.9308		- 856,355	856,355	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
02/28/2013 060006871406	B	1,140,000.000	.4149		- 472,940	472,940	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
02/28/2013 060006871406	B	810,000.000	.4150		- 336,134	336,134	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 124857AJ2 - Cbs Corp 4.850% 7/01/42							
03/05/2013 060006871406	S	- 150,000.000	.9785		146,774	146,658	116
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/05/2013 060006871406	B	510,000.000	.4214		- 214,919	214,919	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/05/2013 060006871406	B	200,000.000	.9297		- 185,938	185,938	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/05/2013 060006871406	B	125,000.000	.9288		- 116,094	116,094	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
03/05/2013 060006871406	S	- 510,000.000	.4051		190,223	190,223	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/06/2013 060006871406	B	800,000.000	.3738		- 299,040	299,040	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
03/06/2013 060006871406	S	- 800,000.000	.3699		295,928	297,050	- 1,122
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
03/07/2013 060006871406	B	285,000.000	.4221		- 120,287	120,287	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/07/2013 060006871406	B	70,000.000	.9117		- 63,820	63,820	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/07/2013 060006871406	S	- 60,000.000	.9117		54,703	55,630	- 927
Issue: 853254AK6 - Standard Chartered 5.300% 1/09/43							
03/07/2013 060006871406	S	- 80,000.000	1.0376		83,010	80,891	2,119

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
03/07/2013 060006871406	S	- 285,000.000	.4750		93,006	93,006	
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
03/07/2013 060006871406	B	65,000.000	1.2847		- 83,504	83,504	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/08/2013 060006871406	B	1,590,000.000	.3644		- 579,412	579,412	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
03/08/2013 060006871406	S	- 1,595,000.000	.3606		575,093	592,243	- 17,150
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/08/2013 060006871406	S	- 310,000.000	.3977		93,951	93,951	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
03/08/2013 060006871406	B	310,000.000	.3932		- 121,892	121,892	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
03/11/2013 060006871406	B	80,000.000	1.2575		- 100,598	100,598	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/11/2013 060006871406	S	- 75,000.000	.9017		67,629	69,538	- 1,909
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
03/12/2013 060006871406	S	- 1,020,000.000	.3634		370,648	378,739	- 8,091
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
03/12/2013 060006871406	B	1,005,000.000	.3919		- 393,870	393,870	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
03/13/2013 060006871406	S	- 650,000.000	.3790		246,376	257,312	- 10,936

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29379VAY9 - Enterprise Products 4.450% 2/15/43							
03/13/2013 060006871406	S	- 100,000.000	.9477		94,773	98,822	- 4,049
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
03/13/2013 060006871406	B	295,000.000	.3629		- 107,053	107,053	
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
03/13/2013 060006871406	B	95,000.000	1.0032		- 95,302	95,302	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
03/13/2013 060006871406	B	360,000.000	.3913		- 140,872	140,872	
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
03/19/2013 060006871406	S	- 110,000.000	1.1758		129,342	127,777	1,566
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/19/2013 060006871406	B	100,000.000	.9242		- 92,422	92,422	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
03/19/2013 060006871406	S	- 1,410,000.000	.4429		624,545	677,169	- 52,623
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
03/19/2013 060006871406	B	1,425,000.000	.3925		- 559,284	559,284	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
03/20/2013 060006871406	B	825,000.000	.3753		- 309,590	309,590	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/20/2013 060006871406	S	- 825,000.000	.3716		306,578	333,202	- 26,624
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/20/2013 060006871406	B	790,000.000	.4085		- 322,699	322,699	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/20/2013 060006871406	B	110,000.000	.9188		- 101,063	101,063	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/20/2013 060006871406	B	620,000.000	.4042		- 250,604	250,604	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
03/20/2013 060006871406	S	- 620,000.000	.4558		282,608	292,654	- 10,046
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
03/20/2013 060006871406	S	- 790,000.000	.4337		342,584	379,406	- 36,823
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
03/20/2013 060006871406	S	- 110,000.000	1.3149		144,636	147,778	- 3,142
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/25/2013 060006871406	B	620,000.000	.4099		- 254,126	254,126	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
03/25/2013 060006871406	S	- 620,000.000	.4615		286,111	292,654	- 6,543
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/27/2013 060006871406	S	- 875,000.000	.4217		300,865	300,865	
Issue: 69349LAG3 - Pnc Bank Na 2.700% 11/01/22							
03/27/2013 060006871406	S	- 260,000.000	.9744		253,331	259,977	- 6,646
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/27/2013 060006871406	B	650,000.000	.4131		- 268,541	268,541	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
03/27/2013 060006871406	S	- 650,000.000	.4650		302,231	306,815	- 4,584

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/27/2013 060006871406	B	235,000.000	1.0144		- 238,378	238,378	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/27/2013 060006871406	B	895,000.000	.3690		- 330,210	330,210	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/28/2013 060006871406	B	770,000.000	.9269		- 713,694	713,694	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/28/2013 060006871406	B	270,000.000	.3674		- 99,201	99,201	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
04/01/2013 060006871406	S	- 70,000.000	1.1438		80,067	63,427	16,640
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
04/01/2013 060006871406	S	- 810,000.000	.5403		371,128	371,128	
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
04/01/2013 060006871406	B	790,000.000	.4569		- 360,912	360,912	
Issue: 172967EP2 - Citigroup Inc 6.875% 3/05/38							
04/01/2013 060006871406	B	60,000.000	1.3230		- 79,381	79,381	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/02/2013 060006871406	S	- 2,120,000.000	.3871		820,546	877,517	- 56,971
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/02/2013 060006871406	B	2,105,000.000	.4000		- 842,042	842,042	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
04/09/2013 060006871406	S	- 65,000.000	1.2004		78,025	78,654	- 629

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							
04/09/2013 060006871406	B	65,000.000	1.3446		- 87,401	87,401	
Issue: 907818DP0 - Union Pacific Corp 4.250% 4/15/43							
04/10/2013 060006871406	B	195,000.000	1.0389		- 202,591	202,591	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
04/10/2013 060006871406	S	- 75,000.000	1.1918		89,385	90,755	- 1,370
Issue: 907818DF2 - Union Pac Corp 5.780% 7/15/40							
04/10/2013 060006871406	S	- 180,000.000	1.2697		228,537	213,901	14,636
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
04/10/2013 060006871406	B	75,000.000	1.3351		- 100,134	100,134	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/16/2013 060006871406	B	515,000.000	.4462		- 229,783	229,783	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/16/2013 060006871406	S	- 1,030,000.000	.4376		332,167	332,167	
Issue: 9128335A4 - U S Treas Bd Strip 8/15/35							
04/16/2013 060006871406	B	770,000.000	.5149		- 396,473	396,473	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
04/16/2013 060006871406	S	- 385,000.000	.5197		131,158	131,158	
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
04/16/2013 060006871406	S	- 385,000.000	.5106		178,506	178,506	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
04/16/2013 060006871406	B	515,000.000	.4287		- 220,801	220,801	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
04/17/2013 060006871406	S	- 160,000.000	1.1981		191,693	193,610	- 1,917
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
04/17/2013 060006871406	B	145,000.000	1.3420		- 194,593	194,593	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/26/2013 060006871406	B	420,000.000	.4125		- 173,258	173,258	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/26/2013 060006871406	S	- 420,000.000	.4168		173,819	173,819	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
04/26/2013 060006871406	S	- 1,380,000.000	.4093		557,520	557,520	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
04/26/2013 060006871406	B	1,385,000.000	.3978		- 550,925	550,925	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/29/2013 060006871406	S	- 1,990,000.000	.4130		818,366	818,366	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
04/29/2013 060006871406	B	1,995,000.000	.4049		- 807,756	807,756	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/30/2013 060006871406	B	720,000.000	.4467		- 321,653	321,653	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
04/30/2013 060006871406	S	- 720,000.000	.4300		288,014	288,014	
Issue: 31402CP63 - F N M A #725045 4.500% 11/01/18							
05/01/2013 060006871402	S	- 48,464.370	1.0723		51,970	52,069	- 98

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/02/2013 060006871406	B	130,000.000	.9778		- 127,116	127,116	
Issue: 072024NU2 - Bay Area Toll Ca 6.918% 4/01/40							
05/02/2013 060006871406	S	- 135,000.000	1.4076		190,030	136,264	53,766
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/03/2013 060006871406	S	- 690,000.000	.4109		273,147	273,147	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/03/2013 060006871406	B	685,000.000	.4368		- 299,201	299,201	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
05/07/2013 060006871406	B	180,000.000	1.2114		- 218,057	218,057	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/07/2013 060006871406	B	1,030,000.000	.4320		- 444,960	444,960	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/07/2013 060006871406	S	- 155,000.000	.9491		147,105	149,537	- 2,432
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
05/07/2013 060006871406	S	- 1,035,000.000	.4230		428,743	428,743	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/10/2013 060006871402	B	57,000.000	.9867		- 56,243	56,243	
Issue: 037411BA2 - Apache Corp 4.750% 4/15/43							
05/10/2013 060006871406	S	- 215,000.000	1.0324		221,962	221,804	157
Issue: 126408GK3 - Csx Corp 6.150% 5/01/37							
05/10/2013 060006871406	S	- 95,000.000	1.2315		116,989	101,026	15,963

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/10/2013 060006871406	B	190,000.000	.9402		- 178,630	178,630	
Issue: 126408GW7 - Csx Corp 4.750% 5/30/42							
05/10/2013 060006871406	B	95,000.000	1.0519		- 99,928	99,928	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/17/2013 060006871406	B	110,000.000	.9967		- 109,639	109,639	
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
05/17/2013 060006871406	S	- 135,000.000	1.1913		160,823	156,098	4,725
Issue: 17309DAE3 - Citigroup Commerci 5.78123% 3/15/49							
05/23/2013 060006871402	B	11,200.420	1.1166		- 12,506	12,506	
Issue: 92976VAG3 - Wachovia Bank 8.44674% 5/15/43							
05/23/2013 060006871402	B	38,089.690	1.1261		- 42,894	42,894	
Issue: 55312VAG3 - Ml Cfc Commercial 5.166% 12/12/49							
05/23/2013 060006871402	B	46,067.250	1.1213		- 51,657	51,657	
Issue: 59022KAE5 - Merrill Lynch Mortga 5.739% 8/12/43							
05/23/2013 060006871402	B	19,147.120	1.1305		- 21,645	21,645	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/23/2013 060006871406	B	700,000.000	.4084		- 285,873	285,873	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/23/2013 060006871406	S	- 705,000.000	.3956		265,804	265,804	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
05/28/2013 060006871406	S	- 95,000.000	1.1682		110,977	114,956	- 3,979

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							
05/28/2013 060006871406	B	85,000.000	1.3052		- 110,939	110,939	
Issue: 30161N101 - Exelon Corporation							
05/28/2013 060006871409	B	2,700.000	32.0120	108	- 86,540	86,540	
Issue: 89417EAD1 - Travelers Cos Inc 6.250% 6/15/37							
05/30/2013 060006871406	S	- 130,000.000	1.2978		168,719	174,075	- 5,356
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/30/2013 060006871406	B	125,000.000	.9731		- 121,641	121,641	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/31/2013 060006871406	B	1,080,000.000	.3722		- 401,954	401,954	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
05/31/2013 060006871406	B	925,000.000	.4035		- 373,191	373,191	
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
05/31/2013 060006871406	S	- 620,000.000	.5212		284,073	284,073	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/31/2013 060006871406	B	2,295,000.000	.3982		- 913,800	913,800	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
05/31/2013 060006871406	B	1,210,000.000	.3579		- 433,071	433,071	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
05/31/2013 060006871406	B	5,840,000.000	.3522		- 2,056,614	2,056,614	
Issue: 9128334W7 - U S Treas Bd Strip 8/15/33							
05/31/2013 060006871406	S	- 605,000.000	.5109		205,548	205,548	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/31/2013 060006871406	S	- 1,515,000.000	.9670		1,464,993	1,482,440	- 17,446
Issue: 92976VAG3 - Wachovia Bank 8.44674% 5/15/43							
06/01/2013 060006871402	B	38,089.690	1.1261		- 42,894	42,894	
Issue: 92976VAG3 - Wachovia Bank 8.44674% 5/15/43							
06/01/2013 060006871402	S	- 38,089.690	1.1261		42,894	42,894	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
06/04/2013 060006871406	B	1,455,000.000	.3603		- 524,164	524,164	
Issue: 25468PCX2 - Walt Disney Co M T N 3.700% 12/01/42							
06/04/2013 060006871406	S	- 375,000.000	.9232		346,208	372,308	- 26,100
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
06/04/2013 060006871406	S	- 2,915,000.000	.3569		1,040,480	1,063,429	- 22,949
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/04/2013 060006871406	B	325,000.000	.9700		- 315,250	315,250	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/04/2013 060006871406	B	1,460,000.000	.3534		- 515,935	515,935	
Issue: 91324PBW1 - Unitedhealth Group 4.375% 3/15/42							
06/07/2013 060006871406	B	450,000.000	.9742		- 438,399	438,399	
Issue: 91324PBW1 - Unitedhealth Group 4.375% 3/15/42							
06/07/2013 060006871406	B	175,000.000	.9695		- 169,668	169,668	
Issue: 91324PCD2 - Unitedhealth Grp 4.250% 3/15/43							
06/07/2013 060006871406	S	- 175,000.000	.9535		166,857	172,627	- 5,770

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91324PAR3 - Unitedhealth Group 5.800% 3/15/36							
06/07/2013 060006871406	S	- 450,000.000	1.1656		524,534	501,363	23,171
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/11/2013 060006871406	B	120,000.000	.9503		- 114,038	114,038	
Issue: 92343VAK0 - Verizon Comm Inc 6.400% 2/15/38							
06/11/2013 060006871406	S	- 135,000.000	1.1809		159,423	149,731	9,692
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
06/12/2013 060006871406	B	90,000.000	.9266		- 83,398	83,398	
Issue: 149123CB5 - Caterpillar Inc 3.803% 8/15/42							
06/12/2013 060006871406	S	- 90,000.000	.8901		80,105	89,839	- 9,735
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/18/2013 060006871406	S	- 755,000.000	.3935		297,085	316,038	- 18,953
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
06/18/2013 060006871406	B	760,000.000	.3767		- 286,269	286,269	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/24/2013 060006871406	B	360,000.000	.3716		- 133,765	133,765	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/24/2013 060006871406	S	- 725,000.000	.3673		233,807	233,807	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/24/2013 060006871406	B	360,000.000	.3624		- 130,475	130,475	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
06/26/2013 060006871406	S	- 2,965,000.000	.3423		1,014,771	1,205,349	- 190,578

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/26/2013 060006871406	S	- 490,000.000	.3788		171,255	171,255	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/26/2013 060006871406	B	2,985,000.000	.3287		- 981,199	981,199	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/26/2013 060006871406	B	505,000.000	.3287		- 165,999	165,999	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/27/2013 060006871406	S	- 490,000.000	.3803		171,255	171,255	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/27/2013 060006871406	S	- 2,565,000.000	.3736		827,191	827,191	
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
06/27/2013 060006871406	S	- 320,000.000	.9477		303,277	316,788	- 13,511
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/27/2013 060006871406	B	505,000.000	.3303		- 166,776	166,776	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/27/2013 060006871406	B	2,625,000.000	.3314		- 869,846	869,846	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
06/27/2013 060006871406	B	290,000.000	.9361		- 271,467	271,467	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
06/28/2013 060006871402	B	45,000.000	.9340		- 42,031	42,031	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/28/2013 060006871406	B	875,000.000	.9334		- 816,758	816,758	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/28/2013 060006871406	B	130,000.000	.9253		- 120,291	120,291	
Issue: 020002BA8 - Allstate Corp 4.500% 6/15/43							
06/28/2013 060006871406	S	- 140,000.000	.9800		137,194	139,381	- 2,187
Issue: 210371AF7 - Constellation Energy 7.600% 4/01/32							
07/01/2013 060006871406	B	245,000.000	1.2200		- 298,888	298,888	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/01/2013 060006871406	S	- 185,000.000	.9352		173,004	176,846	- 3,842
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
07/01/2013 060006871406	S	- 335,000.000	.9618		322,206	334,182	- 11,976
Issue: 29379VAT0 - Enterprise Products 5.950% 2/01/41							
07/01/2013 060006871406	B	320,000.000	1.0941		- 350,099	350,099	
Issue: 718172AP4 - Philip Morris Intl 4.500% 3/20/42							
07/02/2013 060006871406	B	200,000.000	.9466		- 189,320	189,320	
Issue: 314275AC2 - Federated Retail 6.375% 3/15/37							
07/02/2013 060006871406	B	200,000.000	1.1163		- 223,254	223,254	
Issue: 91913YAE0 - Valero Energy Corp 7.500% 4/15/32							
07/02/2013 060006871406	B	250,000.000	1.2237		- 305,935	305,935	
Issue: 92344GAS5 - Verizon Global Fdg 7.750% 6/15/32							
07/02/2013 060006871406	B	275,000.000	1.2992		- 357,286	357,286	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/02/2013 060006871406	B	85,000.000	.9377		- 79,701	79,701	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/02/2013 060006871406	S	- 160,000.000	.9381		150,100	152,609	- 2,509
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/02/2013 060006871406	S	- 170,000.000	.9389		159,614	162,147	- 2,533
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/02/2013 060006871406	S	- 190,000.000	.9377		178,155	181,224	- 3,069
Issue: 92343VAK0 - Verizon Comm Inc 6.400% 2/15/38							
07/02/2013 060006871406	S	- 250,000.000	1.1780		294,505	277,279	17,226
Issue: 56585AAF9 - Marathon Petroleum 6.500% 3/01/41							
07/02/2013 060006871406	S	- 90,000.000	1.1776		105,982	110,227	- 4,245
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
07/03/2013 060006871406	S	- 800,000.000	.3552		284,168	329,685	- 45,517
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/08/2013 060006871406	B	825,000.000	.3690		- 304,392	304,392	
Issue: 25459HAQ8 - Directv Hldings LLC 6.350% 3/15/40							
07/08/2013 060006871406	B	155,000.000	1.0296		- 159,580	159,580	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
07/08/2013 060006871406	S	- 830,000.000	.3567		296,078	313,311	- 17,233
Issue: 25459HAZ8 - Directv Hldg Fin 6.375% 3/01/41							
07/08/2013 060006871406	S	- 150,000.000	1.0360		155,402	170,804	- 15,402
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/10/2013 060006871406	S	- 115,000.000	.9097		104,614	108,509	- 3,895

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
07/10/2013 060006871406	S	- 1,015,000.000	.3184		323,217	347,455	- 24,239
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
07/10/2013 060006871406	B	1,015,000.000	.3153		- 320,030	320,030	
Issue: 26138EAJ8 - Dr Pepper Snappl 7.450% 5/01/38							
07/10/2013 060006871406	B	115,000.000	1.3022		- 149,747	149,747	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/11/2013 060006871406	B	110,000.000	.9113		- 100,238	100,238	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
07/11/2013 060006871406	S	- 170,000.000	.8378		142,421	166,646	- 24,225
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/12/2013 060006871406	S	- 225,000.000	.3744		78,637	78,637	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
07/12/2013 060006871406	B	225,000.000	.4155		- 93,476	93,476	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/12/2013 060006871406	B	40,000.000	.9150		- 36,600	36,600	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/12/2013 060006871406	S	- 160,000.000	.9159		146,544	150,123	- 3,580
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/12/2013 060006871406	S	- 155,000.000	.9162		142,013	145,432	- 3,419
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
07/12/2013 060006871406	S	- 60,000.000	.8435		50,609	58,816	- 8,207

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
07/16/2013 060006871406	B	365,000.000	.3378		- 123,286	123,286	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/16/2013 060006871406	S	- 715,000.000	.3780		249,892	249,892	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
07/16/2013 060006871406	B	355,000.000	.4189		- 148,692	148,692	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/17/2013 060006871406	B	705,000.000	.3773		- 265,975	265,975	
Issue: 912795Z87 - U S Treasury Bill 10/17/13							
07/17/2013 060006871406	B	2,265,000.000	.9999		- 2,264,828	2,264,828	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/17/2013 060006871406	S	- 710,000.000	.3686		261,734	293,677	- 31,943
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
07/18/2013 060006871406	B	135,000.000	1.0188		- 137,543	137,543	
Issue: 913017BS7 - United Tech Corp 5.700% 4/15/40							
07/18/2013 060006871406	S	- 125,000.000	1.1917		148,965	150,853	- 1,888
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
07/19/2013 060006871406	B	1,045,000.000	.4933		- 515,478	515,478	
Issue: 126408GY3 - Csx Corp 4.100% 3/15/44							
07/19/2013 060006871406	B	70,000.000	.8867		- 62,072	62,072	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
07/19/2013 060006871406	B	475,000.000	.4167		- 197,918	197,918	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/19/2013 060006871406	S	- 60,000.000	.9208		55,247	55,807	- 560
Issue: 9128337T1 - U S Treas Bd Strip 5/15/33							
07/19/2013 060006871406	S	- 1,045,000.000	.4884		357,755	357,755	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
07/19/2013 060006871406	S	- 475,000.000	.4304		143,388	143,388	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/23/2013 060006871406	S	- 135,000.000	.9181		123,947	125,328	- 1,381
Issue: 45685EAH9 - Ing US Inc 5.700% 7/15/43							
07/23/2013 060006871406	B	165,000.000	.9965		- 164,416	164,416	
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
07/25/2013 060006871406	S	- 1,045,000.000	.4866		508,518	515,478	- 6,960
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/25/2013 060006871406	B	70,000.000	.9081		- 63,569	63,569	
Issue: 9128337U8 - U S Treas Bd Strip 11/15/33							
07/25/2013 060006871406	B	1,035,000.000	.4714		- 487,889	487,889	
Issue: 94973VAH0 - Wellpoint Inc 5.950% 12/15/34							
07/25/2013 060006871406	S	- 86,000.000	1.1147		95,862	83,428	12,434
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
07/26/2013 060006871406	B	86,000.000	.9533		- 81,982	81,982	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/26/2013 060006871406	S	- 75,000.000	.9134		68,508	69,350	- 842

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	45,000.000	.9064		- 40,788	40,788	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/30/2013 060006871406	S	- 50,000.000	1.1391		56,954	60,952	- 3,998
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/31/2013 060006871406	S	- 1,865,000.000	.9080		1,693,507	1,713,762	- 20,254
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
07/31/2013 060006871406	B	3,045,000.000	.3196		- 973,060	973,060	
Issue: 912796BH1 - U S Treasury Bill 10/31/13							
07/31/2013 060006871415	B	205,000.000	.9999		- 204,984	204,984	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/01/2013 060006871406	B	980,000.000	.3579		- 350,703	350,703	
Issue: 91324PBN1 - Unitedhealth Group 5.700% 10/15/40							
08/01/2013 060006871406	B	130,000.000	1.1072		- 143,933	143,933	
Issue: 125509BQ1 - Cigna Corp 0.5875% 3/15/41							
08/01/2013 060006871406	S	- 130,000.000	1.1242		146,151	131,115	15,037
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
08/01/2013 060006871406	S	- 985,000.000	.3426		337,412	380,227	- 42,815
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/02/2013 060006871406	S	- 2,500,000.000	.3289		822,150	1,016,315	- 194,165
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/02/2013 060006871406	B	740,000.000	.8958		- 662,878	662,878	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/08/2013 060006871406	S	- 1,225,000.000	.9038		1,107,189	1,113,114	- 5,925
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/08/2013 060006871406	B	170,000.000	.9063		- 154,063	154,063	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/08/2013 060006871406	B	1,265,000.000	.8563		- 1,083,162	1,083,162	
Issue: 126650BX7 - Cvs Caremark 5.750% 5/15/41							
08/08/2013 060006871406	S	- 170,000.000	1.1405		193,887	167,699	26,187
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/09/2013 060006871406	B	10,000.000	.9039		- 9,039	9,039	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
08/09/2013 060006871406	S	- 15,000.000	.9134		13,701	13,602	99
Issue: 947075AB3 - Weatherford Intl Ltd 6.500% 8/01/36							
08/14/2013 060006871406	S	- 270,000.000	.9823		265,224	284,626	- 19,402
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/14/2013 060006871406	B	195,000.000	.8391		- 163,617	163,617	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
08/15/2013 060006871406	B	930,000.000	.3451		- 320,924	320,924	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/15/2013 060006871406	S	- 935,000.000	.3373		315,366	352,947	- 37,580
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/19/2013 060006871406	B	725,000.000	.3093		- 224,235	224,235	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/19/2013 060006871406	S	- 705,000.000	.3448		243,105	246,397	- 3,292
Issue: 718546AC8 - Phillips 66 4.300% 4/01/22							
08/20/2013 060006871402	S	- 2,000.000	1.0079		2,016	2,198	- 183
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/20/2013 060006871406	B	720,000.000	.3203		- 230,645	230,645	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/20/2013 060006871406	S	- 705,000.000	.3484		245,643	246,397	- 754
Issue: 9128337U8 - U S Treas Bd Strip 11/15/33							
08/20/2013 060006871406	S	- 490,000.000	.4503		220,637	230,526	- 9,888
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
08/20/2013 060006871406	B	490,000.000	.3561		- 174,469	174,469	
Issue: 539830109 - Lockheed Martin Corp							
08/21/2013 060006871409	S	- 200.000	123.4906	8	24,690	14,793	9,896
Issue: 345370CA6 - Ford Mtr Co 7.450% 7/16/31							
08/22/2013 060006871406	B	60,000.000	1.1771		- 70,628	70,628	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/22/2013 060006871406	S	- 50,000.000	.8189		40,947	42,172	- 1,225
Issue: 539830109 - Lockheed Martin Corp							
08/22/2013 060006871409	S	- 200.000	123.8175	8	24,755	14,793	9,962
Issue: 594918104 - Microsoft Corp							
08/23/2013 060006871409	S	- 1,300.000	34.6965	53	45,053	35,012	10,041

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							
08/26/2013 060006871406	B	475,000.000	.3479		- 165,234	165,234	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/26/2013 060006871406	B	265,000.000	.3064		- 81,199	81,199	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/26/2013 060006871406	S	- 740,000.000	.3328		246,235	274,665	- 28,430
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/27/2013 060006871406	S	- 700,000.000	.3608		252,546	274,809	- 22,263
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
08/27/2013 060006871406	B	705,000.000	.3516		- 247,850	247,850	
Issue: 91324PBN1 - Unitedhealth Group 5.700% 10/15/40							
08/27/2013 060006871406	S	- 130,000.000	1.0984		142,796	143,933	- 1,138
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/27/2013 060006871406	B	530,000.000	.3116		- 165,122	165,122	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/27/2013 060006871406	S	- 530,000.000	.3089		163,691	165,256	- 1,566
Issue: 91324PBU5 - Unitedhealth Grp Inc 4.625% 11/15/41							
08/27/2013 060006871406	B	140,000.000	.9515		- 133,214	133,214	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
08/28/2013 060006871406	S	- 2,210,000.000	.3224		712,394	882,495	- 170,102
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
08/28/2013 060006871406	B	2,215,000.000	.3185		- 705,500	705,500	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
08/28/2013 060006871406	S	- 1,510,000.000	.3832		475,404	475,404	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
08/28/2013 060006871406	B	1,515,000.000	.3787		- 573,685	573,685	
Issue: 912810QU5 - U S Treasury Bd 3.125% 2/15/42							
08/29/2013 060006871406	S	- 480,000.000	.8885		426,469	524,832	- 98,363
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/29/2013 060006871406	S	- 570,000.000	.3287		187,331	223,703	- 36,372
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
08/29/2013 060006871406	B	1,165,000.000	.3227		- 375,887	375,887	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/29/2013 060006871406	B	720,000.000	.3093		- 222,674	222,674	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/29/2013 060006871406	B	575,000.000	.3115		- 179,095	179,095	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/29/2013 060006871406	B	490,000.000	.8373		- 410,298	410,298	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
08/29/2013 060006871406	S	- 700,000.000	.3408		238,588	251,142	- 12,554
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/29/2013 060006871406	S	- 1,145,000.000	.3431		392,804	424,988	- 32,185
Issue: 585055106 - Medtronic Inc							
08/29/2013 060006871408	B	11,619.000	51.9965	349	- 604,496	604,496	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/30/2013 060006871406	S	- 1,800,000.000	.3746		661,177	661,177	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
08/30/2013 060006871406	B	1,855,000.000	.3252		- 603,190	603,190	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/30/2013 060006871406	B	1,590,000.000	.3137		- 498,799	498,799	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
09/03/2013 060006871406	S	- 1,305,000.000	.3195		416,987	521,112	- 104,125
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/03/2013 060006871406	B	355,000.000	.8341		- 296,092	296,092	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/05/2013 060006871406	B	2,405,000.000	.3147		- 756,829	756,829	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
09/05/2013 060006871406	S	- 2,420,000.000	.3073		743,690	875,614	- 131,924
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/06/2013 060006871406	B	405,000.000	.3030		- 122,711	122,711	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
09/06/2013 060006871406	S	- 405,000.000	.3003		121,605	126,161	- 4,556
Issue: 29379VAY9 - Enterprise Products 4.450% 2/15/43							
09/10/2013 060006871406	S	- 120,000.000	.8787		105,446	109,222	- 3,775
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/10/2013 060006871406	B	435,000.000	.3056		- 132,936	132,936	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
09/10/2013 060006871406	B	115,000.000	.9231		- 106,155	106,155	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
09/10/2013 060006871406	S	- 435,000.000	.2999		130,452	135,506	- 5,054
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/10/2013 060006871406	B	85,000.000	.8239		- 70,032	70,032	
Issue: 292505AK0 - Encana Corp 5.150% 11/15/41							
09/10/2013 060006871406	S	- 100,000.000	.9129		91,294	99,289	- 7,995
Issue: 912796AK5 - U S Treasury Bill 12/12/13							
09/11/2013 060006871415	B	705,000.000	.0000		- 704,973	704,973	
Issue: 585055AY2 - Medtronic Inc 4.000% 4/01/43							
09/12/2013 060006871406	S	- 100,000.000	.8762		87,623	99,096	- 11,473
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/12/2013 060006871406	B	95,000.000	.8242		- 78,301	78,301	
Issue: 56418H100 - Manpowergroup Inc							
09/17/2013 060006871409	S	- 300.000	75.1897	12	22,545	11,931	10,614
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
09/18/2013 060006871406	S	- 1,370,000.000	.3098		424,467	495,699	- 71,232
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/18/2013 060006871406	B	1,375,000.000	.3063		- 421,176	421,176	
Issue: 06053FAA7 - Bank Of America Mtn 4.100% 7/24/23							
09/18/2013 060006871406	S	- 55,000.000	.9926		54,593	54,127	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: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/18/2013 060006871406	B	50,000.000	.9770		- 48,852	48,852	
Issue: 56418H100 - Manpowergroup Inc							
09/18/2013 060006871409	S	- 1,000.000	75.0536	41	75,012	39,768	35,244
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/19/2013 060006871406	S	- 700,000.000	.3267		228,669	288,474	- 59,805
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/19/2013 060006871406	S	- 935,000.000	.3493		303,240	303,240	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/19/2013 060006871406	B	965,000.000	.3064		- 295,666	295,666	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/19/2013 060006871406	B	710,000.000	.3084		- 218,985	218,985	
Issue: 56418H100 - Manpowergroup Inc							
09/19/2013 060006871409	S	- 500.000	75.4809	21	37,720	19,884	17,836
Issue: 56418H100 - Manpowergroup Inc							
09/20/2013 060006871409	S	- 600.000	74.0370	25	44,397	23,861	20,536
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/23/2013 060006871406	S	- 800,000.000	.3607		279,713	279,713	
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
09/23/2013 060006871406	B	170,000.000	1.1333		- 192,654	192,654	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/23/2013 060006871406	B	4,290,000.000	.3520		- 1,509,951	1,509,951	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/23/2013 060006871406	B	830,000.000	.3097		- 257,010	257,010	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/23/2013 060006871406	B	11,000,000.000	.8432		- 9,275,664	9,275,664	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/23/2013 060006871406	S	- 160,000.000	.8409		134,550	134,576	- 26
Issue: 06053FAA7 - Bank Of America Mtn 4.100% 7/24/23							
09/23/2013 060006871406	S	- 115,000.000	.9976		114,718	113,174	1,544
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/23/2013 060006871406	B	105,000.000	.9819		- 103,097	103,097	
Issue: 56418H100 - Manpowergroup Inc							
09/23/2013 060006871409	S	- 400.000	72.6213	17	29,032	15,907	13,125
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
09/24/2013 060006871406	B	175,000.000	1.1303		- 197,797	197,797	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
09/24/2013 060006871406	S	- 1,365,000.000	.3286		448,471	545,071	- 96,600
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/24/2013 060006871406	B	1,375,000.000	.3177		- 436,824	436,824	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 180,000.000	.8475		152,550	151,397	1,153
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 75,000.000	.8475		63,563	63,082	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: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
09/24/2013 060006871406	B	75,000.000	1.2393		- 92,947	92,947	
Issue: 56418H100 - Manpowergroup Inc							
09/24/2013 060006871409	S	- 500.000	73.2397	21	36,599	19,884	16,715
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
09/25/2013 060006871406	S	- 95,000.000	1.2453		118,299	124,392	- 6,094
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	B	95,000.000	.8542		- 81,151	81,151	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	S	- 570,000.000	.8545		487,083	479,796	7,286
Issue: 91324PBU5 - Unitedhealth Grp Inc 4.625% 11/15/41							
09/25/2013 060006871406	B	620,000.000	.9692		- 600,898	600,898	
Issue: 56418H100 - Manpowergroup Inc							
09/25/2013 060006871409	S	- 200.000	73.1286	8	14,617	7,954	6,664
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/26/2013 060006871406	S	- 695,000.000	.3670		243,000	243,000	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/26/2013 060006871406	B	95,000.000	.8478		- 80,542	80,542	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/26/2013 060006871406	S	- 90,000.000	.8489		76,402	75,773	628
Issue: 58933YAJ4 - Merck Co Inc 4.150% 5/18/43							
09/26/2013 060006871406	S	- 100,000.000	.9248		92,481	98,768	- 6,287

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
09/26/2013 060006871406	B	700,000.000	.3473		- 243,096	243,096	
Issue: 031162BK5 - Amgen Inc 5.150% 11/15/41							
09/26/2013 060006871406	B	100,000.000	.9751		- 97,514	97,514	
Issue: 56418H100 - Manpowergroup Inc							
09/26/2013 060006871409	S	- 200.000	72.8203	8	14,556	7,954	6,602
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/27/2013 060006871406	B	425,000.000	.3311		- 140,718	140,718	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/27/2013 060006871406	B	695,000.000	.3309		- 229,955	229,955	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/27/2013 060006871406	S	- 695,000.000	.3348		232,686	286,414	- 53,728
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
09/27/2013 060006871406	S	- 425,000.000	.3274		139,158	169,711	- 30,553
Issue: 56418H100 - Manpowergroup Inc							
09/27/2013 060006871409	S	- 100.000	72.9818	4	7,294	3,977	3,317
Issue: 912828RH5 - U S Treasury Nt 1.375% 9/30/18							
09/30/2013 060006871402	B	32,500.000	.9989		- 32,463	32,463	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
09/30/2013 060006871406	S	- 2,640,000.000	.3665		923,052	923,052	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/30/2013 060006871406	B	2,655,000.000	.3581		- 950,835	950,835	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 56418H100 - Manpowergroup Inc							
09/30/2013 060006871409	S	- 100.000	72.7548	4	7,271	3,977	3,295
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
10/01/2013 060006871406	S	- 650,000.000	.3506		227,858	261,804	- 33,946
Issue: 912834JB5 - U S Treas Bd Strip 8/15/40							
10/01/2013 060006871406	B	660,000.000	.3457		- 228,182	228,182	
Issue: 56418H100 - Manpowergroup Inc							
10/01/2013 060006871409	S	- 100.000	73.0526	4	7,301	3,977	3,324
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/02/2013 060006871406	B	530,000.000	.3294		- 174,566	174,566	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/02/2013 060006871406	S	- 530,000.000	.3258		172,674	211,639	- 38,965
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 170,000.000	.8509		144,659	143,227	1,432
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
10/02/2013 060006871406	S	- 1,250,000.000	.4587		547,237	547,237	
Issue: 760759AN0 - Republic Services 5.700% 5/15/41							
10/02/2013 060006871406	B	170,000.000	1.0834		- 184,171	184,171	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/03/2013 060006871406	S	- 490,000.000	.3711		173,676	173,676	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/03/2013 060006871406	S	- 995,000.000	.3642		347,893	347,893	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/03/2013 060006871406	B	495,000.000	.3579		- 177,161	177,161	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/03/2013 060006871406	B	1,005,000.000	.3440		- 345,730	345,730	
Issue: 912796BK4 - U S Treasury Bill 11/07/13							
10/04/2013 060006871402	B	397,200.000	.9999		- 397,168	397,168	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/07/2013 060006871406	B	385,000.000	.3374		- 129,914	129,914	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/07/2013 060006871406	B	380,000.000	.3465		- 131,685	131,685	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/07/2013 060006871406	S	- 765,000.000	.3420		261,661	281,810	- 20,150
Issue: 912796BU2 - U S Treasury Bill 1/16/14							
10/17/2013 060006871406	B	3,000,000.000	.9999		- 2,999,663	2,999,663	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/17/2013 060006871406	B	1,025,000.000	.3493		- 357,992	357,992	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/17/2013 060006871406	S	- 1,030,000.000	.3449		355,237	377,951	- 22,714
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
10/21/2013 060006871406	B	90,000.000	1.2253		- 110,273	110,273	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
10/21/2013 060006871406	S	- 80,000.000	1.1304		90,430	94,252	- 3,821

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 278642103 - E Bay Inc							
10/21/2013 060006871408	S	- 6,442.000	51.9502	199	334,464	240,985	93,479
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/23/2013 060006871406	B	3,035,000.000	.3722		- 1,129,597	1,129,597	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/23/2013 060006871406	S	- 3,040,000.000	.3680		1,013,152	1,013,152	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
10/23/2013 060006871406	S	- 280,000.000	.9990		279,727	279,132	595
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/23/2013 060006871406	B	1,525,000.000	.3592		- 547,765	547,765	
Issue: 105756BV1 - Fed Republic Brazil 4.250% 1/07/25							
10/23/2013 060006871406	B	275,000.000	.9952		- 273,683	273,683	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/23/2013 060006871406	S	- 1,530,000.000	.3549		542,951	561,423	- 18,471
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/24/2013 060006871406	B	600,000.000	.3725		- 223,524	223,524	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
10/24/2013 060006871406	S	- 600,000.000	.3637		218,220	241,665	- 23,445
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/25/2013 060006871406	B	140,000.000	.8638		- 120,925	120,925	
Issue: 00287YAM1 - Abbvie Inc 4.400% 11/06/42							
10/25/2013 060006871406	S	- 150,000.000	.9480		142,206	158,751	- 16,545

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 166764AH3 - Chevron Corp 3.191% 6/24/23							
10/28/2013 060006871406	S	- 370,000.000	.9929		367,377	370,358	- 2,981
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
10/28/2013 060006871406	B	350,000.000	.9994		- 349,781	349,781	
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
10/28/2013 060006871406	S	- 505,000.000	1.0234		516,797	502,547	14,250
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
10/28/2013 060006871406	B	485,000.000	1.1479		- 556,736	556,736	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/30/2013 060006871406	B	1,780,000.000	.3705		- 659,561	659,561	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/30/2013 060006871406	S	- 1,785,000.000	.3663		594,894	594,894	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
10/30/2013 060006871406	B	380,000.000	1.0551		- 400,923	400,923	
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
10/30/2013 060006871406	S	- 375,000.000	1.0208		382,785	373,178	9,607
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
10/31/2013 060006871406	B	525,000.000	.3158		- 165,806	165,806	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
11/05/2013 060006871406	S	- 955,000.000	.3205		306,039	381,350	- 75,311
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/05/2013 060006871406	B	960,000.000	.3165		- 303,811	303,811	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/07/2013 060006871406	B	135,000.000	.8423		- 113,717	113,717	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
11/07/2013 060006871406	S	- 250,000.000	.9908		247,695	248,906	- 1,211
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/12/2013 060006871406	B	465,000.000	.8232		- 382,789	382,789	
Issue: 837004CF5 - South Carolina Elec 4.350% 2/01/42							
11/13/2013 060006871406	B	315,000.000	.9368		- 295,095	295,095	
Issue: 837004BV1 - South Carolina Elec 6.625% 2/01/32							
11/13/2013 060006871406	S	- 340,000.000	1.2185		414,300	436,366	- 22,066
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/14/2013 060006871406	S	- 270,000.000	.8281		223,594	226,207	- 2,613
Issue: 976843BJ0 - Wisconsin Public 4.752% 11/01/44							
11/14/2013 060006871406	B	260,000.000	1.0000		- 260,000	260,000	
Issue: 9128334X5 - U S Treas Bd Strip 2/15/34							
11/15/2013 060006871406	S	- 485,000.000	.4587		222,474	228,539	- 6,065
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
11/15/2013 060006871406	S	- 760,000.000	.3048		231,648	245,338	- 13,690
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
11/15/2013 060006871406	B	760,000.000	.3013		- 228,973	228,973	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/15/2013 060006871406	B	125,000.000	.8303		- 103,789	103,789	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
11/15/2013 060006871406	S	- 125,000.000	1.0020		125,250	122,768	2,482
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
11/15/2013 060006871406	B	485,000.000	.4194		- 203,394	203,394	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/18/2013 060006871406	S	- 50,000.000	.9748		48,740	49,910	- 1,170
Issue: 98420EAB1 - Xlit Ltd 5.250% 12/15/43							
11/18/2013 060006871406	B	55,000.000	.9977		- 54,874	54,874	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/19/2013 060006871406	B	600,000.000	.9684		- 581,063	581,063	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/20/2013 060006871406	S	- 735,000.000	.8153		599,255	615,785	- 16,530
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/20/2013 060006871406	B	655,000.000	.9511		- 622,975	622,975	
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
11/20/2013 060006871406	B	650,000.000	.9952		- 646,880	646,880	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
11/20/2013 060006871406	S	- 625,000.000	1.1200		700,000	712,464	- 12,464
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
11/21/2013 060006871406	S	- 705,000.000	.3328		234,617	257,853	- 23,236
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/21/2013 060006871406	B	725,000.000	.2865		- 207,720	207,720	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/21/2013 060006871406	B	735,000.000	.2898		- 212,988	212,988	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/21/2013 060006871406	S	- 725,000.000	.2835		205,552	213,654	- 8,102
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
11/22/2013 060006871406	B	830,000.000	.3618		- 300,311	300,311	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
11/22/2013 060006871406	B	715,000.000	.3007		- 215,001	215,001	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
11/22/2013 060006871406	S	- 1,530,000.000	.3340		510,959	538,100	- 27,141
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/25/2013 060006871406	B	710,000.000	.3520		- 249,920	249,920	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/25/2013 060006871406	S	- 765,000.000	.3118		238,496	269,773	- 31,276
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/25/2013 060006871406	S	- 710,000.000	.3478		236,624	236,624	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/25/2013 060006871406	B	775,000.000	.2974		- 230,462	230,462	
Issue: 257559AJ3 - Domtar Corp 6.250% 9/01/42							
11/26/2013 060006871406	S	- 130,000.000	.9688		125,943	129,455	- 3,513
Issue: 257559AK0 - Domtar Corp 6.750% 2/15/44							
11/26/2013 060006871406	B	130,000.000	1.0209		- 132,712	132,712	

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							
11/27/2013 060006871406	S	- 765,000.000	.3284		251,226	266,392	- 15,166
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/27/2013 060006871406	B	375,000.000	.3531		- 132,409	132,409	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
11/27/2013 060006871406	B	390,000.000	.3043		- 118,685	118,685	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/29/2013 060006871406	B	925,000.000	.2962		- 273,985	273,985	
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
12/02/2013 060006871406	B	140,000.000	1.3351		- 186,918	186,918	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/02/2013 060006871406	S	- 740,000.000	.3598		266,252	277,315	- 11,063
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/02/2013 060006871406	B	745,000.000	.3551		- 264,564	264,564	
Issue: 983024AN0 - Wyeth 5.950% 4/01/37							
12/02/2013 060006871406	S	- 160,000.000	1.1652		186,435	175,157	11,278
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/02/2013 060006871406	S	- 1,215,000.000	.3463		404,928	404,928	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/02/2013 060006871406	B	1,220,000.000	.3379		- 412,250	412,250	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/03/2013 060006871406	S	- 765,000.000	.3491		254,954	254,954	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/03/2013 060006871406	B	800,000.000	.3003		- 240,240	240,240	
Issue: 585055AW6 - Medtronic Inc 4.500% 3/15/42							
12/04/2013 060006871406	B	410,000.000	.9525		- 390,505	390,505	
Issue: 585055AY2 - Medtronic Inc 4.000% 4/01/43							
12/04/2013 060006871406	S	- 425,000.000	.8778		373,052	405,958	- 32,906
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
12/06/2013 060006871406	S	- 760,000.000	.3230		245,442	264,650	- 19,208
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
12/06/2013 060006871406	B	765,000.000	.3184		- 243,553	243,553	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
12/09/2013 060006871406	B	400,000.000	.3160		- 126,392	126,392	
Issue: 585055AW6 - Medtronic Inc 4.500% 3/15/42							
12/09/2013 060006871406	S	- 410,000.000	.9554		391,726	390,505	1,222
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/09/2013 060006871406	B	390,000.000	.3532		- 137,764	137,764	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/09/2013 060006871406	B	770,000.000	.3533		- 272,064	272,064	
Issue: 071813BE8 - Baxter International 3.650% 8/15/42							
12/09/2013 060006871406	S	- 205,000.000	.8343		171,023	203,372	- 32,349
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/09/2013 060006871406	S	- 770,000.000	.3496		269,192	290,378	- 21,186

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/09/2013 060006871406	B	2,540,000.000	.2973		- 755,091	755,091	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/09/2013 060006871406	B	360,000.000	.9555		- 343,969	343,969	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/09/2013 060006871406	B	165,000.000	.9555		- 157,652	157,652	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
12/09/2013 060006871406	S	- 2,545,000.000	.2942		748,764	751,357	- 2,592
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
12/09/2013 060006871406	S	- 785,000.000	.3341		262,237	276,084	- 13,847
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
12/10/2013 060006871406	B	410,000.000	.3152		- 129,240	129,240	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/10/2013 060006871406	B	395,000.000	.3565		- 140,825	140,825	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
12/10/2013 060006871406	S	- 800,000.000	.3372		269,784	281,359	- 11,575
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
12/11/2013 060006871406	B	1,765,000.000	.3850		- 679,490	679,490	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
12/11/2013 060006871406	S	- 1,765,000.000	.3810		672,518	735,532	- 63,014
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/12/2013 060006871406	B	1,625,000.000	.2961		- 481,130	481,130	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/12/2013 060006871406	S	- 1,630,000.000	.2901		472,863	479,055	- 6,192
Issue: 91529Y106 - Unum Group							
12/12/2013 060006871409	S	- 200.000	34.0519	8	6,802	4,236	2,566
Issue: 026874784 - American International Group Inc							
12/12/2013 060006871409	B	300.000	48.5833	12	- 14,587	14,587	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
12/13/2013 060006871406	S	- 575,000.000	.3151		181,154	202,530	- 21,376
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/13/2013 060006871406	B	585,000.000	.2993		- 175,067	175,067	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/13/2013 060006871406	B	995,000.000	.3004		- 298,908	298,908	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/13/2013 060006871406	S	- 960,000.000	.3377		324,182	344,642	- 20,459
Issue: 91529Y106 - Unum Group							
12/13/2013 060006871409	S	- 200.000	34.0009	8	6,792	4,236	2,556
Issue: 026874784 - American International Group Inc							
12/16/2013 060006871409	B	1,700.000	50.3368	68	- 85,641	85,641	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
12/17/2013 060006871406	S	- 1,515,000.000	.3167		479,861	533,621	- 53,760
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
12/17/2013 060006871406	B	1,520,000.000	.3129		- 475,654	475,654	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/17/2013 060006871406	B	770,000.000	.2985		- 229,822	229,822	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/17/2013 060006871406	S	- 770,000.000	.2951		227,204	229,488	- 2,284
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/19/2013 060006871406	S	- 830,000.000	.3612		299,829	300,311	- 481
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
12/19/2013 060006871406	B	1,160,000.000	.3029		- 351,387	351,387	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/19/2013 060006871406	B	1,415,000.000	.2988		- 422,830	422,830	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/19/2013 060006871406	S	- 1,420,000.000	.2956		419,681	423,212	- 3,531
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
12/19/2013 060006871406	B	825,000.000	.3816		- 314,804	314,804	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/19/2013 060006871406	S	- 1,170,000.000	.2899		339,195	343,230	- 4,036
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/20/2013 060006871406	S	- 770,000.000	.3622		278,871	286,563	- 7,692
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/20/2013 060006871406	B	780,000.000	.3448		- 268,944	268,944	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
12/20/2013 060006871406	B	1,420,000.000	.3379		- 479,747	479,747	

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							
12/20/2013 060006871406	S	- 1,420,000.000	.3334		464,397	464,397	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
12/23/2013 060006871406	B	860,000.000	.3850		- 331,091	331,091	
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
12/23/2013 060006871406	S	- 860,000.000	.3939		295,049	295,049	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/23/2013 060006871406	S	- 765,000.000	.3534		255,853	255,853	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/23/2013 060006871406	B	770,000.000	.3486		- 268,384	268,384	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
12/30/2013 060006871406	B	150,000.000	.9805		- 147,070	147,070	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
12/31/2013 060006871406	B	835,000.000	.3200		- 267,217	267,217	
Total For Deutsche Bank Securities, Inc.				**1,190**	**162,166,877**	**164,576,404**	**- 2,409,527**
Broker: Goldman, Sachs & Co.							
Issue: 9127957G0 - U S Treasury Bill 2/21/13							
01/03/2013 060006871406	S	- 600,000.000	.0000		599,869	599,869	
Issue: 9127957G0 - U S Treasury Bill 2/21/13							
01/04/2013 060006871415	S	- 45,000.000	.0000		44,990	44,990	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 072024ND0 - Bay Area Toll Ca 6.263% 4/01/49							
01/07/2013 060006871406	B	155,000.000	1.3435		- 208,246	208,246	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/07/2013 060006871406	S	- 185,000.000	.9336		172,715	178,765	- 6,050
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	B	265,000.000	.9380		- 248,562	248,562	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	S	- 80,000.000	.9382		75,056	75,484	- 428
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	S	- 160,000.000	.9390		150,244	150,968	- 724
Issue: 20030NBH3 - Comcast Corp 4.250% 1/15/33							
01/08/2013 060006871406	B	225,000.000	.9916		- 223,112	223,112	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
01/08/2013 060006871406	S	- 240,000.000	1.2897		309,523	308,479	1,044
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/11/2013 060006871406	B	30,000.000	.4118		- 12,354	12,354	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/11/2013 060006871406	S	- 30,000.000	.4079		11,190	11,190	
Issue: 084664BU4 - Berkshire Hathaway 4.400% 5/15/42							
01/14/2013 060006871406	B	115,000.000	1.0236		- 117,714	117,714	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/14/2013 060006871406	S	- 105,000.000	.9459		99,323	99,036	287

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/14/2013 060006871406	S	- 650,000.000	.4148		242,441	242,441	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/14/2013 060006871406	B	645,000.000	.4575		- 295,081	295,081	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/16/2013 060006871406	B	165,000.000	.9503		- 156,802	156,802	
Issue: 931422AK5 - Walgreens Co 4.400% 9/15/42							
01/16/2013 060006871406	S	- 190,000.000	.9991		189,835	195,639	- 5,805
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/16/2013 060006871406	S	- 320,000.000	.9829		314,538	313,536	1,002
Issue: 38141GRD8 - Goldman Sachs Mtn 3.625% 1/22/23							
01/16/2013 060006871406	B	345,000.000	.9968		- 343,910	343,910	
Issue: 105756BU3 - Fed Republic Brazil 2.625% 1/05/23							
01/22/2013 060006871406	S	- 315,000.000	.9985		314,528	313,286	1,241
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/22/2013 060006871406	B	310,000.000	.9795		- 303,643	303,643	
Issue: 20030N101 - Comcast Corp Cl A							
01/24/2013 060006871405	S	- 5,130.000	39.8174	210	204,053	99,315	104,738
Issue: 01F030629 - FNMA Tba 30Yr 3.000% 2/15/42							
01/25/2013 060006871402	B	105,000.000	1.0347		- 108,642	108,642	
Issue: 62718QAA3 - Murray Street Trust 4.647% 3/09/17							
01/31/2013 060006871402	B	4,000.000	1.0847		- 4,339	4,339	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 925369AA8 - Vesey Street Inv 4.404% 9/01/16							
01/31/2013 060006871402	S	- 2,000.000	1.0822		2,164	2,003	162
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/31/2013 060006871406	S	- 165,000.000	.9198		151,768	153,364	- 1,596
Issue: 01F030637 - FNMA Tba 30Yr 3.000% 3/15/43							
02/05/2013 060006871402	B	105,000.000	1.0289		- 108,035	108,035	
Issue: 01F030629 - FNMA Tba 30Yr 3.000% 2/15/42							
02/05/2013 060006871402	S	- 105,000.000	1.0318		108,339	109,219	- 881
Issue: 192479103 - Coherent Inc							
02/06/2013 060006871417	B	150.000	57.1885	5	- 8,583	8,583	
Issue: 16115Q308 - Chart Industries Inc							
02/07/2013 060006871417	B	100.000	66.1834	2	- 6,620	6,620	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/20/2013 060006871406	S	- 145,000.000	.9108		132,063	132,737	- 673
Issue: 38141GRD8 - Goldman Sachs Mtn 3.625% 1/22/23							
02/20/2013 060006871406	S	- 310,000.000	1.0032		310,992	309,487	1,505
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/20/2013 060006871406	B	285,000.000	.9986		- 284,599	284,599	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
02/20/2013 060006871406	B	150,000.000	1.2063		- 180,944	180,944	
Issue: 912796AB5 - U S Treasury Bill 4/25/13							
02/20/2013 060006871415	B	2,010,000.000	.9998		- 2,009,595	2,009,595	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/25/2013 060006871406	S	- 135,000.000	1.0095		136,281	135,060	1,222
Issue: 001084102 - Agco Corp							
02/28/2013 060006871405	B	1,510.000	51.5844	45	- 77,938	77,938	
Issue: 71654QBE1 - Petroleos Mexicanos 5.500% 6/27/44							
02/28/2013 060006871406	S	- 105,000.000	1.0300		108,150	116,329	- 8,179
Issue: 001084102 - Agco Corp							
03/01/2013 060006871405	B	1,750.000	51.0528	53	- 89,395	89,395	
Issue: 001084102 - Agco Corp							
03/04/2013 060006871405	B	1,030.000	50.8124	31	- 52,368	52,368	
Issue: 01F030637 - FNMA Tba 30Yr 3.000% 3/15/43							
03/05/2013 060006871402	S	- 105,000.000	1.0349		108,667	107,996	671
Issue: 01F030645 - FNMA Tba 30Yr 3.000% 4/15/43							
03/05/2013 060006871402	B	105,000.000	1.0325		- 108,413	108,413	
Issue: 001084102 - Agco Corp							
03/05/2013 060006871405	B	1,200.000	52.5637	36	- 63,112	63,112	
Issue: 001084102 - Agco Corp							
03/06/2013 060006871405	B	890.000	52.6387	27	- 46,875	46,875	
Issue: 001084102 - Agco Corp							
03/07/2013 060006871405	B	1,240.000	52.7026	37	- 65,388	65,388	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/07/2013 060006871406	B	135,000.000	1.0006		- 135,084	135,084	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 518439104 - Lauder Estee Cos Inc Cl A							
03/07/2013 060006871408	B	5,366.000	65.9970	161	- 354,301	354,301	
Issue: 001084102 - Agco Corp							
03/08/2013 060006871405	B	125.000	53.2298	3	- 6,656	6,656	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/08/2013 060006871406	B	35,000.000	.9941		- 34,795	34,795	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/08/2013 060006871406	B	60,000.000	.9938		- 59,630	59,630	
Issue: 626207YF5 - Municipal Elec Ga 6.637% 4/01/57							
03/12/2013 060006871406	S	- 80,000.000	1.1752		94,018	92,928	1,089
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/12/2013 060006871406	B	75,000.000	.9091		- 68,180	68,180	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
03/13/2013 060006871406	B	95,000.000	1.2625		- 119,938	119,938	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/13/2013 060006871406	S	- 90,000.000	.9088		81,788	82,305	- 518
Issue: 911312106 - United Parcel Service Inc Cl B							
03/20/2013 060006871405	S	- 2,745.000	84.1288	60	230,873	209,293	21,581
Issue: 744320AM4 - Prudential Fin 5.625% 6/15/43							
03/20/2013 060006871406	B	110,000.000	1.0450		- 114,950	114,950	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/21/2013 060006871406	S	- 355,000.000	.4168		122,065	122,065	

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							
03/21/2013 060006871406	S	- 445,000.000	.4435		197,349	213,716	- 16,368
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
03/21/2013 060006871406	B	355,000.000	.3917		- 139,062	139,062	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
03/21/2013 060006871406	B	450,000.000	.3931		- 176,900	176,900	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
03/25/2013 060006871406	S	- 95,000.000	1.1815		112,243	116,930	- 4,687
Issue: 912796AL3 - U S Treasury Bill 6/13/13							
04/03/2013 060006871415	B	705,000.000	.9999		- 704,928	704,928	
Issue: 57060D108 - Marketaxess Hldgs Inc							
04/03/2013 060006871417	B	900.000	37.2328	16	- 33,525	33,525	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
04/04/2013 060006871406	S	- 80,000.000	1.0925		87,400	83,160	4,240
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
04/04/2013 060006871406	B	80,000.000	1.3625		- 109,000	109,000	
Issue: 693718108 - Paccar Inc							
04/04/2013 060006871409	B	100.000	48.3499	4	- 4,839	4,839	
Issue: 693718108 - Paccar Inc							
04/05/2013 060006871409	B	200.000	47.8487	8	- 9,578	9,578	
Issue: 01F030645 - FNMA Tba 30Yr 3.000% 4/15/43							
04/08/2013 060006871402	S	- 105,000.000	1.0427		109,479	108,422	1,057

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030652 - FNMA Tba 30Yr 3.000% 5/15/43							
04/08/2013 060006871402	B	105,000.000	1.0398		- 109,184	109,184	
Issue: 549764108 - Lufkin Inds Inc							
04/08/2013 060006871417	S	- 4,400.000	87.9835	141	386,987	242,319	144,668
Issue: 37364X109 - Geospace Technologies Corp							
04/09/2013 060006871417	B	425.000	93.6456	13	- 39,812	39,812	
Issue: 37364X109 - Geospace Technologies Corp							
04/10/2013 060006871417	B	375.000	93.6973	11	- 35,148	35,148	
Issue: 37364X109 - Geospace Technologies Corp							
04/11/2013 060006871417	B	300.000	95.0256	9	- 28,517	28,517	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
04/12/2013 060006871406	B	1,390,000.000	.4014		- 557,890	557,890	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
04/12/2013 060006871406	S	- 1,390,000.000	.3908		512,178	512,178	
Issue: 105756BU3 - Fed Republic Brazil 2.625% 1/05/23							
04/15/2013 060006871406	S	- 280,000.000	.9975		279,300	273,802	5,498
Issue: 105756BU3 - Fed Republic Brazil 2.625% 1/05/23							
04/15/2013 060006871406	S	- 360,000.000	1.0000		360,000	352,032	7,968
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/15/2013 060006871406	B	260,000.000	1.0253		- 266,571	266,571	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/15/2013 060006871406	B	340,000.000	1.0253		- 348,593	348,593	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/16/2013 060006871406	S	- 70,000.000	.9667		67,670	65,316	2,354
Issue: 416515BB9 - Hartford Finl Svcs 4.300% 4/15/43							
04/16/2013 060006871406	B	80,000.000	.9935		- 79,480	79,480	
Issue: 00206RBJ0 - At T Inc 4.350% 6/15/45							
04/17/2013 060006871406	B	280,000.000	.9813		- 274,753	274,753	
Issue: 00206RBG6 - AT&T Inc 4.300% 12/15/42							
04/17/2013 060006871406	S	- 280,000.000	.9867		276,287	165,500	110,787
Issue: 29273RAF6 - Energy Transfer 6.625% 10/15/36							
04/23/2013 060006871406	B	270,000.000	1.1896		- 321,187	321,187	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/23/2013 060006871406	B	180,000.000	.9694		- 174,488	174,488	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/23/2013 060006871406	S	- 210,000.000	.9694		203,569	199,885	3,683
Issue: 29273RAT6 - Energy Transfer 5.150% 2/01/43							
04/23/2013 060006871406	S	- 220,000.000	1.0425		229,359	218,533	10,826
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/24/2013 060006871406	S	- 685,000.000	.4134		283,186	283,491	- 305
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/24/2013 060006871406	B	685,000.000	.3978		- 272,493	272,493	
Issue: 428236103 - Hewlett Packard Co							
04/24/2013 060006871409	B	1,000.000	19.7573	40	- 19,797	19,797	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/25/2013 060006871406	B	1,710,000.000	.3948		- 675,125	675,125	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
04/25/2013 060006871406	S	- 1,690,000.000	.4322		700,073	700,073	
Issue: 91324P102 - United Health Group Inc							
04/25/2013 060006871409	B	1,000.000	59.1987	40	- 59,239	59,239	
Issue: 91324P102 - United Health Group Inc							
04/26/2013 060006871409	B	2,500.000	59.6866	100	- 149,317	149,317	
Issue: 91324P102 - United Health Group Inc							
04/29/2013 060006871409	B	1,100.000	60.0620	44	- 66,112	66,112	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/30/2013 060006871406	S	- 230,000.000	.9736		223,927	223,287	640
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/30/2013 060006871406	S	- 585,000.000	1.0300		602,573	592,370	10,202
Issue: 037833AL4 - Apple Inc 3.850% 5/04/43							
04/30/2013 060006871406	B	255,000.000	.9942		- 253,516	253,516	
Issue: 037833AK6 - Apple Inc 2.400% 5/03/23							
04/30/2013 060006871406	B	610,000.000	.9987		- 609,189	609,189	
Issue: 31371LTV1 - F N M A #255364 6.000% 9/01/34							
05/01/2013 060006871402	S	- 27,175.470	1.1150		30,301	27,116	3,185
Issue: 125269100 - Cf Industries Holdings Inc							
05/03/2013 060006871404	B	940.000	184.9006	38	- 173,844	173,844	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030660 - FNMA Tba 30Yr 3.000% 6/15/43							
05/06/2013 060006871402	B	105,000.000	1.0378		- 108,970	108,970	
Issue: 01F030652 - FNMA Tba 30Yr 3.000% 5/15/43							
05/06/2013 060006871402	S	- 105,000.000	1.0405		109,257	109,203	54
Issue: 317485100 - Financial Engines Inc							
05/07/2013 060006871417	S	- 575.000	37.6023	18	21,604	13,265	8,338
Issue: 317485100 - Financial Engines Inc							
05/08/2013 060006871417	S	- 3,750.000	38.9605	116	145,986	86,513	59,473
Issue: 317485100 - Financial Engines Inc							
05/09/2013 060006871417	S	- 1,325.000	39.7583	41	52,639	30,568	22,071
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
05/13/2013 060006871406	S	- 1,870,000.000	1.0214		1,910,103	1,895,228	14,874
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/13/2013 060006871406	B	1,860,000.000	.9950		- 1,850,700	1,850,700	
Issue: 549764108 - Lufkin Inds Inc							
05/14/2013 060006871417	S	- 2,350.000	88.3507	75	207,549	129,420	78,129
Issue: 900123CB4 - Republic Of Turkey 4.875% 4/16/43							
05/17/2013 060006871406	B	435,000.000	1.0388		- 451,856	451,856	
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
05/20/2013 060006871409	B	1,000.000	51.5834	40	- 51,623	51,623	
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
05/21/2013 060006871409	B	400.000	51.4328	16	- 20,589	20,589	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29476L107 - Equity Residential							
05/22/2013 060006871405	B	1,355.000	58.4000	27	- 79,159	79,159	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/31/2013 060006871406	S	- 2,190,000.000	.9622		2,107,191	2,159,754	- 52,563
Issue: 01F030660 - FNMA Tba 30Yr 3.000% 6/15/43							
06/01/2013 060006871402	S	- 105,000.000	1.0378		108,970	108,990	- 20
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/04/2013 060006871406	S	- 180,000.000	.9656		173,813	175,648	- 1,836
Issue: 020002BA8 - Allstate Corp 4.500% 6/15/43							
06/04/2013 060006871406	B	205,000.000	.9956		- 204,094	204,094	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
06/05/2013 060006871406	B	165,000.000	1.1175		- 184,388	184,388	
Issue: 04316A108 - Artisan Partners Asset Manag							
06/05/2013 060006871417	B	1,175.000	46.4911	35	- 54,662	54,662	
Issue: 651639AP1 - Newmont Mining Corp 4.875% 3/15/42							
06/06/2013 060006871406	S	- 135,000.000	.8492		114,639	133,089	- 18,450
Issue: 35671DBA2 - Freepont McMoran C G 5.450% 3/15/43							
06/06/2013 060006871406	B	135,000.000	.9267		- 125,109	125,109	
Issue: 04316A108 - Artisan Partners Asset Manag							
06/06/2013 060006871417	B	875.000	46.9426	26	- 41,101	41,101	
Issue: 04316A108 - Artisan Partners Asset Manag							
06/07/2013 060006871417	B	1,000.000	47.4384	30	- 47,468	47,468	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 101388106 - Bottomline Technologies Del Inc							
06/13/2013 060006871417	S	- 725.000	26.8206	15	19,430	13,762	5,668
Issue: 747316107 - Quaker Chem Corp							
06/14/2013 060006871417	S	- 25.000	64.7290	1	1,618	1,237	381
Issue: 51476K103 - Landauer Inc							
06/14/2013 060006871417	S	- 75.000	50.7898	2	3,808	4,457	- 649
Issue: 101388106 - Bottomline Technologies Del Inc							
06/14/2013 060006871417	S	- 1,475.000	26.3079	30	38,774	28,000	10,774
Issue: 747316107 - Quaker Chem Corp							
06/17/2013 060006871417	S	- 175.000	64.7849	4	11,334	8,657	2,677
Issue: 101388106 - Bottomline Technologies Del Inc							
06/17/2013 060006871417	S	- 700.000	26.2915	14	18,390	13,288	5,102
Issue: 747316107 - Quaker Chem Corp							
06/18/2013 060006871417	S	- 400.000	64.7911	8	25,908	19,786	6,122
Issue: 655844108 - Norfolk Southn Corp							
06/25/2013 060006871405	B	660.000	72.5369	20	- 47,894	47,894	
Issue: 655844108 - Norfolk Southn Corp							
06/26/2013 060006871405	B	2,765.000	73.2681	83	- 202,669	202,669	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
06/26/2013 060006871406	S	- 400,000.000	.9150		366,000	412,018	- 46,018
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
06/26/2013 060006871406	B	400,000.000	1.0900		- 436,000	436,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 655844108 - Norfolk Southn Corp							
06/27/2013 060006871405	B	3,155.000	73.5842	95	- 232,253	232,253	
Issue: 655844108 - Norfolk Southn Corp							
06/28/2013 060006871405	B	2,545.000	73.2367	76	- 186,464	186,464	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/10/2013 060006871406	B	1,275,000.000	.3667		- 467,504	467,504	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/10/2013 060006871406	S	- 55,000.000	.9018		49,597	51,707	- 2,110
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/10/2013 060006871406	S	- 1,285,000.000	.3581		460,094	531,514	- 71,420
Issue: 843646AJ9 - Southern Power Co 5.250% 7/15/43							
07/10/2013 060006871406	B	60,000.000	.9972		- 59,829	59,829	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/11/2013 060006871406	S	- 1,570,000.000	.3622		568,623	649,399	- 80,776
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/11/2013 060006871406	B	1,575,000.000	.3508		- 552,447	552,447	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/12/2013 060006871406	B	170,000.000	.9317		- 158,386	158,386	
Issue: 71656LAQ4 - Petroleos Mexicanos 4.875% 1/18/24							
07/12/2013 060006871406	S	- 175,000.000	.9990		174,825	174,092	733
Issue: 71656LAQ4 - Petroleos Mexicanos 4.875% 1/18/24							
07/12/2013 060006871406	S	- 100,000.000	.9985		99,850	99,481	369

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
07/12/2013 060006871406	B	35,000.000	1.0290		- 36,015	36,015	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
07/12/2013 060006871406	B	95,000.000	1.0285		- 97,708	97,708	
Issue: 53635B107 - Liquidity Services Inc							
07/12/2013 060006871417	B	1,950.000	33.7984	59	- 65,965	65,965	
Issue: 271014TU6 - East Bay Ca Muni 5.874% 6/01/40							
07/15/2013 060006871406	B	105,000.000	1.1595		- 121,743	121,743	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/15/2013 060006871406	S	- 100,000.000	.9081		90,813	93,663	- 2,851
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
07/16/2013 060006871406	S	- 535,000.000	.3402		182,028	217,491	- 35,463
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
07/16/2013 060006871406	B	540,000.000	.3294		- 177,871	177,871	
Issue: 9128334V9 - U S Treas Bd Strip 2/15/33							
07/18/2013 060006871406	S	- 680,000.000	.4893		311,564	311,564	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
07/18/2013 060006871406	B	670,000.000	.4549		- 304,763	304,763	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
07/19/2013 060006871406	S	- 705,000.000	.3398		239,552	286,601	- 47,049
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
07/19/2013 060006871406	B	710,000.000	.3260		- 231,432	231,432	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
07/22/2013 060006871406	B	710,000.000	.4102		- 291,263	291,263	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
07/22/2013 060006871406	S	- 710,000.000	.3930		279,058	309,265	- 30,206
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
07/26/2013 060006871406	S	- 1,055,000.000	.3231		340,860	360,088	- 19,228
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
07/26/2013 060006871406	B	1,055,000.000	.3200		- 337,575	337,575	
Issue: 025537101 - American Electric Power							
07/30/2013 060006871405	S	- 2,580.000	46.7534	80	120,544	99,788	20,756
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
07/31/2013 060006871402	B	25,000.000	.8514		- 21,284	21,284	
Issue: 025537101 - American Electric Power							
07/31/2013 060006871405	S	- 1,485.000	46.0593	46	68,352	57,436	10,916
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/31/2013 060006871406	B	1,835,000.000	.3487		- 639,938	639,938	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
07/31/2013 060006871406	B	145,000.000	1.0540		- 152,830	152,830	
Issue: 02665T306 - American Homes 4 Rent A							
08/01/2013 060006871405	B	21,420.000	16.0000		- 342,720	342,720	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
08/05/2013 060006871406	S	- 705,000.000	.3300		232,657	290,535	- 57,878

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/05/2013 060006871406	B	695,000.000	.3580		- 248,831	248,831	
Issue: 46629YAD1 - Jp Morgan Chase 5.431% 6/12/47							
08/06/2013 060006871402	B	50,067.650	1.1104		- 55,593	55,593	
Issue: 500255AS3 - Kohls Corporation 3.250% 2/01/23							
08/08/2013 060006871406	S	- 215,000.000	.9309		200,137	203,594	- 3,457
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/08/2013 060006871406	B	100,000.000	.9039		- 90,391	90,391	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
08/08/2013 060006871406	B	200,000.000	.9288		- 185,750	185,750	
Issue: 695114CL0 - Pacificorp 6.000% 1/15/39							
08/08/2013 060006871406	S	- 100,000.000	1.2154		121,538	137,655	- 16,117
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
08/12/2013 060006871406	S	- 245,000.000	1.2033		294,816	316,281	- 21,465
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/12/2013 060006871406	B	205,000.000	.8531		- 174,891	174,891	
Issue: 652482BN9 - News Amer Inc 6.150% 3/01/37							
08/13/2013 060006871406	S	- 165,000.000	1.0591		174,752	177,060	- 2,308
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/13/2013 060006871406	B	140,000.000	.8389		- 117,447	117,447	
Issue: 55616XAF4 - MacYs Retail Hldgs 3.875% 1/15/22							
08/15/2013 060006871402	S	- 5,000.000	.9943		4,972	5,124	- 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: 02665T306 - American Homes 4 Rent A							
08/15/2013 060006871405	B	225.000	16.0032	5	- 3,605	3,605	
Issue: G5480U120 - Liberty Global Plc Series C							
08/20/2013 060006871405	B	295.000	71.9701	6	- 21,237	21,237	
Issue: 02665T306 - American Homes 4 Rent A							
08/20/2013 060006871405	B	340.000	15.9998	7	- 5,447	5,447	
Issue: G5480U120 - Liberty Global Plc Series C							
08/21/2013 060006871405	B	465.000	72.2651	14	- 33,617	33,617	
Issue: 460690100 - Interpublic Group Cos Inc							
08/21/2013 060006871409	S	- 300.000	15.9460	12	4,772	3,071	1,701
Issue: G5480U120 - Liberty Global Plc Series C							
08/22/2013 060006871405	B	1,320.000	72.2773	40	- 95,446	95,446	
Issue: 460690100 - Interpublic Group Cos Inc							
08/22/2013 060006871409	S	- 700.000	15.9917	28	11,166	7,165	4,001
Issue: G5480U120 - Liberty Global Plc Series C							
08/23/2013 060006871405	B	355.000	72.3169	11	- 25,683	25,683	
Issue: 02665T306 - American Homes 4 Rent A							
08/23/2013 060006871405	B	1,505.000	15.9967	60	- 24,135	24,135	
Issue: 460690100 - Interpublic Group Cos Inc							
08/23/2013 060006871409	S	- 300.000	15.9976	12	4,787	3,071	1,716
Issue: 02665T306 - American Homes 4 Rent A							
08/26/2013 060006871405	B	430.000	15.9561	13	- 6,874	6,874	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02665T306 - American Homes 4 Rent A							
08/27/2013 060006871405	B	3,575.000	15.9986	107	- 57,302	57,302	
Issue: 02665T306 - American Homes 4 Rent A							
08/28/2013 060006871405	B	290.000	15.9305	9	- 4,629	4,629	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/28/2013 060006871406	B	230,000.000	.8381		- 192,760	192,760	
Issue: 02665T306 - American Homes 4 Rent A							
08/29/2013 060006871405	B	765.000	15.9111	23	- 12,195	12,195	
Issue: 02665T306 - American Homes 4 Rent A							
08/30/2013 060006871405	B	75.000	15.9204	2	- 1,196	1,196	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/30/2013 060006871406	B	140,000.000	.8518		- 119,252	119,252	
Issue: 548661107 - Lowes Co Inc							
08/30/2013 060006871409	S	- 3,100.000	45.9260	126	142,244	99,470	42,774
Issue: 02665T306 - American Homes 4 Rent A							
09/03/2013 060006871405	B	505.000	15.9520	15	- 8,071	8,071	
Issue: 548661107 - Lowes Co Inc							
09/03/2013 060006871409	S	- 1,500.000	45.9304	61	68,834	48,131	20,704
Issue: 02665T306 - American Homes 4 Rent A							
09/04/2013 060006871405	B	120.000	15.9913	2	- 1,921	1,921	
Issue: 02665T306 - American Homes 4 Rent A							
09/05/2013 060006871405	B	360.000	15.9696	11	- 5,760	5,760	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
09/06/2013 060006871406	B	110,000.000	1.1064		- 121,707	121,707	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/06/2013 060006871406	S	- 100,000.000	.8261		82,609	84,047	- 1,438
Issue: 36192KAT4 - Gs Mortgage Sec Corp 3.377% 5/10/45							
09/10/2013 060006871402	S	- 13,534.000	.9742		13,185	13,805	- 619
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/12/2013 060006871406	S	- 350,000.000	.3196		111,846	144,237	- 32,391
Issue: 912795Z87 - U S Treasury Bill 10/17/13							
09/12/2013 060006871406	S	- 265,000.000	.0000		264,980	264,980	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/12/2013 060006871406	B	345,000.000	.3435		- 118,511	118,511	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/12/2013 060006871406	B	340,000.000	.8264		- 280,978	280,978	
Issue: 695114CL0 - Pacificorp 6.000% 1/15/39							
09/12/2013 060006871406	S	- 330,000.000	1.1694		385,886	454,262	- 68,376
Issue: 36192KAT4 - Gs Mortgage Sec Corp 3.377% 5/10/45							
09/16/2013 060006871402	S	- 29,038.000	.9841		28,577	29,618	- 1,041
Issue: 219350105 - Corning Inc							
09/17/2013 060006871409	B	1,000.000	14.5900	40	- 14,630	14,630	
Issue: 219350105 - Corning Inc							
09/18/2013 060006871409	B	1,000.000	14.8718	40	- 14,912	14,912	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 925369AA8 - Vesey Street Inv 4.404% 9/01/16							
09/20/2013 060006871402	S	- 6,000.000	1.0717		6,430	6,008	423
Issue: 06849UAD7 - Barrick Australia 5.950% 10/15/39							
09/20/2013 060006871406	S	- 155,000.000	.8488		131,561	147,004	- 15,443
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/20/2013 060006871406	B	100,000.000	.8364		- 83,641	83,641	
Issue: 912796BM0 - U S Treasury Bill 11/29/13							
09/24/2013 060006871415	S	- 450,000.000	.0000		449,989	449,989	
Issue: 983024AN0 - Wyeth 5.950% 4/01/37							
09/25/2013 060006871406	S	- 180,000.000	1.1839		213,095	197,051	16,043
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/25/2013 060006871406	S	- 700,000.000	.3215		225,064	231,479	- 6,415
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/25/2013 060006871406	S	- 90,000.000	.3215		28,937	29,762	- 825
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/25/2013 060006871406	B	700,000.000	.3180		- 222,565	222,565	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/25/2013 060006871406	B	90,000.000	.3180		- 28,616	28,616	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	B	180,000.000	.8547		- 153,844	153,844	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
09/26/2013 060006871406	S	- 695,000.000	.3254		226,132	277,527	- 51,395

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/26/2013 060006871406	B	700,000.000	.3145		- 220,178	220,178	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/30/2013 060006871406	S	- 680,000.000	.8496		577,761	572,509	5,252
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
10/02/2013 060006871406	S	- 350,000.000	.8934		312,703	317,295	- 4,592
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
10/02/2013 060006871406	B	670,000.000	.9898		- 663,143	663,143	
Issue: 73754Y100 - Potbelly Corp							
10/03/2013 060006871403	B	1,500.000	14.0000		- 21,000	21,000	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/03/2013 060006871406	B	580,000.000	.3268		- 189,532	189,532	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/03/2013 060006871406	S	- 580,000.000	.3308		191,864	239,022	- 47,158
Issue: 00206RAD4 - Att Inc 6.500% 9/01/37							
10/03/2013 060006871406	B	450,000.000	1.1122		- 500,486	500,486	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/03/2013 060006871406	B	700,000.000	.3132		- 219,205	219,205	
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
10/03/2013 060006871406	S	- 487,000.000	.8407		409,401	287,853	121,549
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
10/03/2013 060006871406	S	- 675,000.000	.3766		254,225	284,603	- 30,378

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 587118100 - Mens Wearhouse Inc							
10/09/2013 060006871417	S	- 7,225.000	45.1109	222	325,704	213,157	112,547
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/10/2013 060006871406	B	590,000.000	.3245		- 191,426	191,426	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/10/2013 060006871406	S	- 580,000.000	.3496		193,299	193,299	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/16/2013 060006871406	B	305,000.000	.3240		- 98,826	98,826	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/16/2013 060006871406	B	605,000.000	.3374		- 204,145	204,145	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/16/2013 060006871406	S	- 910,000.000	.3331		303,076	333,918	- 30,842
Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38							
10/17/2013 060006871406	B	80,000.000	1.1017		- 88,138	88,138	
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
10/17/2013 060006871406	S	- 75,000.000	1.0153		76,148	74,605	1,543
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/18/2013 060006871406	B	1,905,000.000	.3778		- 719,633	719,633	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/18/2013 060006871406	B	755,000.000	.3752		- 283,291	283,291	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/18/2013 060006871406	B	755,000.000	.3721		- 280,905	280,905	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
10/18/2013 060006871406	B	845,000.000	.3230		- 272,960	272,960	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/18/2013 060006871406	S	- 755,000.000	.3640		251,622	251,622	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/18/2013 060006871406	S	- 760,000.000	.3626		253,288	253,288	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
10/18/2013 060006871406	S	- 1,920,000.000	.3603		691,757	773,327	- 81,571
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/18/2013 060006871406	S	- 825,000.000	.3480		287,084	302,728	- 15,644
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/21/2013 060006871406	B	360,000.000	.3404		- 122,555	122,555	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/21/2013 060006871406	S	- 375,000.000	.3290		123,386	149,745	- 26,358
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
10/21/2013 060006871406	B	375,000.000	.3249		- 121,845	121,845	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/21/2013 060006871406	S	- 360,000.000	.3452		124,283	132,099	- 7,817
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/22/2013 060006871406	S	- 365,000.000	.3331		121,563	145,751	- 24,188
Issue: 594918AR5 - Microsoft Corp 3.500% 11/15/42							
10/22/2013 060006871406	B	585,000.000	.8267		- 483,637	483,637	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
10/22/2013 060006871406	B	365,000.000	.3252		- 118,702	118,702	
Issue: 594918AU8 - Microsoft Corp 3.750% 5/01/43							
10/22/2013 060006871406	S	- 585,000.000	.8657		506,411	537,490	- 31,079
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
10/22/2013 060006871406	S	- 350,000.000	.8451		295,792	313,339	- 17,547
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
10/22/2013 060006871406	B	350,000.000	.9827		- 343,952	343,952	
Issue: 76720AAF3 - Rio Tinto Fin USA 2.875% 8/21/22							
10/23/2013 060006871402	B	6,000.000	.9455		- 5,673	5,673	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/23/2013 060006871406	B	465,000.000	.3406		- 158,398	158,398	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/23/2013 060006871406	S	- 465,000.000	.3369		156,635	185,683	- 29,048
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
10/23/2013 060006871406	B	190,000.000	1.0008		- 190,148	190,148	
Issue: 615369AC9 - Moodys Corporation 4.875% 2/15/24							
10/23/2013 060006871406	S	- 205,000.000	1.0162		208,317	203,834	4,483
Issue: 76720AAF3 - Rio Tinto Fin USA 2.875% 8/21/22							
10/24/2013 060006871402	B	4,000.000	.9446		- 3,779	3,779	
Issue: 00184AAG0 - Aol Time Warner 7.700% 5/01/32							
10/24/2013 060006871406	S	- 155,000.000	1.2786		198,183	187,596	10,587

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/24/2013 060006871406	B	775,000.000	.3223		- 249,759	249,759	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/24/2013 060006871406	B	135,000.000	.8613		- 116,269	116,269	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
10/24/2013 060006871406	S	- 755,000.000	.3589		270,932	276,665	- 5,734
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/25/2013 060006871406	B	780,000.000	.3461		- 269,919	269,919	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/25/2013 060006871406	B	750,000.000	.3717		- 278,753	278,753	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
10/25/2013 060006871406	S	- 755,000.000	.3630		274,042	304,095	- 30,053
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/25/2013 060006871406	S	- 775,000.000	.3509		271,932	284,381	- 12,449
Issue: 502161102 - Lsi Corporation							
10/28/2013 060006871405	B	7,000.000	7.8697	210	- 55,298	55,298	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/28/2013 060006871406	B	725,000.000	.3386		- 245,471	245,471	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/28/2013 060006871406	S	- 725,000.000	.3348		242,694	289,506	- 46,813
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/28/2013 060006871406	B	785,000.000	.3235		- 253,940	253,940	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/28/2013 060006871406	S	- 630,000.000	.8602		541,898	541,817	82
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
10/28/2013 060006871406	S	- 755,000.000	.4013		303,012	350,440	- 47,428
Issue: 02209SAR4 - Altria Group Inc 5.375% 1/31/44							
10/28/2013 060006871406	B	700,000.000	.9957		- 697,018	697,018	
Issue: 76720AAC0 - Rio Tinto Fin USA 3.500% 3/22/22							
10/29/2013 060006871402	B	2,000.000	.9916		- 1,983	1,983	
Issue: 76720AAF3 - Rio Tinto Fin USA 2.875% 8/21/22							
10/30/2013 060006871402	B	2,000.000	.9400		- 1,880	1,880	
Issue: 76720AAF3 - Rio Tinto Fin USA 2.875% 8/21/22							
10/30/2013 060006871402	B	3,000.000	.9410		- 2,823	2,823	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
10/30/2013 060006871406	B	200,000.000	.9425		- 188,500	188,500	
Issue: 637432MS1 - National Rural Util 4.023% 11/01/32							
10/30/2013 060006871406	S	- 250,000.000	.9647		241,168	298,189	- 57,022
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/30/2013 060006871406	B	195,000.000	.8603		- 167,761	167,761	
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
10/30/2013 060006871406	S	- 180,000.000	1.2950		233,100	223,541	9,559
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
10/31/2013 060006871406	S	- 230,000.000	1.0890		250,470	236,284	14,186

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/31/2013 060006871406	B	190,000.000	.8559		- 162,628	162,628	
Issue: 958102105 - Western Digital Corp							
11/01/2013 060006871405	B	3,690.000	67.0000		- 247,230	247,230	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
11/01/2013 060006871406	B	255,000.000	.3387		- 86,376	86,376	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
11/01/2013 060006871406	B	500,000.000	.3681		- 184,070	184,070	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/01/2013 060006871406	B	375,000.000	.3667		- 137,528	137,528	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/01/2013 060006871406	S	- 755,000.000	.3625		251,622	251,622	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/01/2013 060006871406	S	- 755,000.000	.3601		251,622	251,622	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/01/2013 060006871406	B	375,000.000	.3578		- 134,183	134,183	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/04/2013 060006871406	S	- 1,200,000.000	.3655		438,552	458,365	- 19,813
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
11/04/2013 060006871406	B	1,195,000.000	.3941		- 470,961	470,961	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
11/04/2013 060006871406	B	35,000.000	1.1845		- 41,458	41,458	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
11/05/2013 060006871406	S	- 755,000.000	.3300		249,150	304,922	- 55,772
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
11/05/2013 060006871406	B	300,000.000	.3708		- 111,249	111,249	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/05/2013 060006871406	B	370,000.000	.3596		- 133,063	133,063	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/05/2013 060006871406	S	- 755,000.000	.3581		251,622	251,622	
Issue: 59562VAR8 - Midamerican Energy 6.500% 9/15/37							
11/05/2013 060006871406	S	- 150,000.000	1.1646		174,692	198,867	- 24,176
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
11/05/2013 060006871406	S	- 1,315,000.000	.8977		1,180,521	1,192,122	- 11,601
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
11/05/2013 060006871406	S	- 2,750,000.000	.3112		855,773	887,735	- 31,962
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/05/2013 060006871406	B	1,360,000.000	.8503		- 1,156,376	1,156,376	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/05/2013 060006871406	B	145,000.000	.8370		- 121,370	121,370	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
11/05/2013 060006871406	B	455,000.000	.3497		- 159,127	159,127	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/05/2013 060006871406	B	2,760,000.000	.3049		- 841,441	841,441	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/05/2013 060006871406	B	385,000.000	.3044		- 117,209	117,209	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/06/2013 060006871406	S	- 280,000.000	.3148		88,150	99,874	- 11,724
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/06/2013 060006871406	B	285,000.000	.3007		- 85,688	85,688	
Issue: G5480U120 - Liberty Global Plc Series C							
11/13/2013 060006871405	B	305.000	75.5932	9	- 23,065	23,065	
Issue: G5480U120 - Liberty Global Plc Series C							
11/14/2013 060006871405	B	835.000	76.1589	25	- 63,618	63,618	
Issue: G5480U120 - Liberty Global Plc Series C							
11/15/2013 060006871405	B	710.000	76.3723	21	- 54,246	54,246	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
11/18/2013 060006871406	S	- 1,255,000.000	.3239		406,545	506,858	- 100,313
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
11/18/2013 060006871406	B	1,285,000.000	.3010		- 386,785	386,785	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/19/2013 060006871406	S	- 1,310,000.000	.3507		436,589	436,589	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/19/2013 060006871406	B	760,000.000	.3010		- 228,760	228,760	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/19/2013 060006871406	B	1,365,000.000	.2994		- 408,736	408,736	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/19/2013 060006871406	S	- 760,000.000	.2979		224,071	224,071	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
11/21/2013 060006871406	S	- 1,530,000.000	.2995		458,296	501,962	- 43,666
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/21/2013 060006871406	B	1,545,000.000	.2893		- 446,999	446,999	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/22/2013 060006871406	B	310,000.000	.3501		- 108,525	108,525	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/22/2013 060006871406	S	- 545,000.000	.3459		181,634	181,634	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/22/2013 060006871406	S	- 310,000.000	.3458		103,315	103,315	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/22/2013 060006871406	B	570,000.000	.2912		- 165,973	165,973	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
11/25/2013 060006871406	S	- 765,000.000	.3265		249,742	266,392	- 16,650
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
11/25/2013 060006871406	B	250,000.000	.3596		- 89,898	89,898	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/25/2013 060006871406	B	520,000.000	.3099		- 161,122	161,122	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
11/25/2013 060006871406	S	- 770,000.000	.3068		236,259	252,621	- 16,362

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							
11/25/2013 060006871406	S	- 50,000.000	1.1121		55,603	51,366	4,237
Issue: 38143VAA7 - Goldman Sachs Cap I 6.345% 2/15/34							
11/25/2013 060006871406	B	60,000.000	1.0258		- 61,547	61,547	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/25/2013 060006871406	B	780,000.000	.2962		- 231,036	231,036	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
11/26/2013 060006871406	S	- 160,000.000	1.1123		177,971	164,372	13,600
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
11/26/2013 060006871406	S	- 1,145,000.000	.3034		344,764	344,764	
Issue: 38143VAA7 - Goldman Sachs Cap I 6.345% 2/15/34							
11/26/2013 060006871406	B	190,000.000	1.0261		- 194,959	194,959	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/26/2013 060006871406	B	70,000.000	.9684		- 67,785	67,785	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/26/2013 060006871406	B	1,150,000.000	.2999		- 344,897	344,897	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/29/2013 060006871406	S	- 740,000.000	.8295		613,853	619,974	- 6,121
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
12/02/2013 060006871406	S	- 2,840,000.000	.3258		925,187	988,957	- 63,770
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
12/02/2013 060006871406	B	2,855,000.000	.3212		- 916,969	916,969	

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							
12/03/2013 060006871409	S	- 4,200.000	27.5091	128	115,410	115,471	- 60
Issue: 292554102 - Encore Capital Group Inc							
12/03/2013 060006871417	B	375.000	47.6698	8	- 17,884	17,884	
Issue: 594918AD6 - Microsoft Corp 5.200% 6/01/39							
12/04/2013 060006871406	S	- 140,000.000	1.0383		145,366	148,526	- 3,160
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/04/2013 060006871406	B	125,000.000	.9511		- 118,887	118,887	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
12/06/2013 060006871406	S	- 495,000.000	.3909		193,481	194,168	- 688
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
12/06/2013 060006871406	B	500,000.000	.3561		- 178,055	178,055	
Issue: 912796CA5 - U S Treasury Bill 2/27/14							
12/06/2013 060006871415	B	5,000,000.000	.9999		- 4,999,583	4,999,583	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/09/2013 060006871406	B	575,000.000	.3539		- 203,498	203,498	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/09/2013 060006871406	S	- 575,000.000	.3460		191,632	191,632	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/11/2013 060006871406	B	760,000.000	.3605		- 273,995	273,995	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/11/2013 060006871406	S	- 770,000.000	.3436		264,534	309,514	- 44,981

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38143VAA7 - Goldman Sachs Cap I 6.345% 2/15/34							
12/12/2013 060006871406	B	55,000.000	1.0165		- 55,908	55,908	
Issue: 76720AAC0 - Rio Tinto Fin USA 3.500% 3/22/22							
12/13/2013 060006871402	B	3,000.000	.9821		- 2,946	2,946	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
12/13/2013 060006871406	S	- 385,000.000	.3255		125,310	134,066	- 8,757
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
12/13/2013 060006871406	B	385,000.000	.3208		- 123,493	123,493	
Issue: 83416B109 - Solarwinds Inc							
12/16/2013 060006871417	B	3,675.000	34.9483	74	- 128,509	128,509	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
12/17/2013 060006871406	S	- 1,275,000.000	.3062		390,380	449,621	- 59,242
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/17/2013 060006871406	B	1,295,000.000	.2886		- 373,776	373,776	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
12/18/2013 060006871406	B	210,000.000	1.0735		- 225,435	225,435	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
12/19/2013 060006871406	B	185,000.000	1.0700		- 197,950	197,950	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/30/2013 060006871406	B	385,000.000	.3460		- 133,206	133,206	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/30/2013 060006871406	S	- 385,000.000	.3417		131,551	152,681	- 21,131

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
12/30/2013 060006871406	S	- 320,000.000	.2930		93,754	94,473	- 720
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/30/2013 060006871406	B	320,000.000	.2898		- 92,730	92,730	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/31/2013 060006871406	B	565,000.000	.3511		- 198,372	198,372	
Total For Goldman, Sachs & Co.				**3,432**	**85,253,429**	**86,002,906**	**- 749,490**
Broker: J.P. Morgan Securities LLC							
Issue: 01F060618 - FNMA Tba 30Yr 6.000% 1/15/43							
01/01/2013 060006871402	B	10,000.000	1.0954		- 10,954	10,954	
Issue: 01F060626 - FNMA Pl Tba 6.000% 2/01/36							
01/02/2013 060006871402	B	10,000.000	1.0925		- 10,925	10,925	
Issue: 01F060618 - FNMA Tba 30Yr 6.000% 1/15/43							
01/02/2013 060006871402	S	- 10,000.000	1.0920		10,920	10,954	- 34
Issue: 82967N108 - Sirius Xm Radio Inc							
01/02/2013 060006871405	S	- 13,255.000	3.0135	359	39,585	25,472	14,113
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/03/2013 060006871406	S	- 120,000.000	.9754		117,052	117,257	- 205
Issue: 03027XAB6 - American Tower Corp 3.500% 1/31/23							
01/03/2013 060006871406	B	125,000.000	.9919		- 123,981	123,981	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 44919P508 - Iac Interactivecorp							
01/07/2013 060006871405	B	1,835.000	45.7902	13	- 84,038	84,038	
Issue: 806857108 - Schlumberger Ltd							
01/08/2013 060006871405	B	3,220.000	72.1652	87	- 232,459	232,459	
Issue: 231021106 - Cummins Inc							
01/08/2013 060006871409	S	- 300.000	111.4901	13	33,434	25,866	7,568
Issue: 89151E109 - Total S A A D R							
01/08/2013 060006871409	B	300.000	51.4860	12	- 15,489	15,489	
Issue: 780259107 - Royal Dutch Shell A D R							
01/08/2013 060006871409	B	400.000	70.7655	16	- 28,322	28,322	
Issue: 216648402 - Cooper Cos Inc							
01/09/2013 060006871404	B	2,100.000	96.5138	84	- 202,763	202,763	
Issue: 067901AH1 - Barrick Gold Corp 5.250% 4/01/42							
01/11/2013 060006871406	S	- 435,000.000	1.0875		473,058	434,217	38,841
Issue: 06849RAG7 - Barrick Na Finance 5.700% 5/30/41							
01/11/2013 060006871406	B	435,000.000	1.1410		- 496,335	496,335	
Issue: 717081103 - Pfizer Inc							
01/11/2013 060006871409	S	- 8,200.000	26.5841	251	217,739	148,126	69,613
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/14/2013 060006871406	B	660,000.000	.3973		- 262,231	262,231	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/14/2013 060006871406	S	- 650,000.000	.4582		297,843	313,177	- 15,334

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 500255104 - Kohls Corp							
01/15/2013 060006871405	S	- 1,240.000	42.7522	10	53,003	63,268	- 10,265
Issue: 46625HJE1 - Jpmorgan Chase Co 3.250% 9/23/22							
01/16/2013 060006871406	S	- 270,000.000	1.0148		273,988	268,568	5,420
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/16/2013 060006871406	B	255,000.000	.9823		- 250,498	250,498	
Issue: 124857202 - Cbs Corp Class B Non Voting							
01/17/2013 060006871405	S	- 3,455.000	41.2676	96	142,483	75,083	67,400
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/17/2013 060006871406	S	- 330,000.000	.9777		322,652	323,214	- 561
Issue: 46625HJH4 - Jpmorgan Chase & Co 3.200% 1/25/23							
01/17/2013 060006871406	B	345,000.000	.9999		- 344,972	344,972	
Issue: 124857202 - Cbs Corp Class B Non Voting							
01/18/2013 060006871405	S	- 2,375.000	40.3896	66	95,859	51,613	44,246
Issue: 03524A108 - Anheuser Busch Inbev Nv A D R							
01/24/2013 060006871405	S	- 495.000	90.3286	14	44,698	25,529	19,169
Issue: 92553P201 - Viacom Inc Class B							
01/24/2013 060006871405	S	- 990.000	58.6021	8	58,008	30,386	27,621
Issue: 67066G104 - Nvidia Corp							
01/25/2013 060006871405	B	4,370.000	12.3959	118	- 54,288	54,288	
Issue: 03524A108 - Anheuser Busch Inbev Nv A D R							
01/25/2013 060006871405	S	- 2,225.000	91.5624	94	203,633	114,753	88,880

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 67066G104 - Nvidia Corp							
01/28/2013 060006871405	B	2,945.000	12.6345	21	- 37,229	37,229	
Issue: 03524A108 - Anheuser Busch Inbev Nv A D R							
01/28/2013 060006871405	S	- 1,970.000	91.9522	83	181,063	101,601	79,462
Issue: 59156RBD9 - Metlife Inc 4.125% 8/13/42							
01/29/2013 060006871406	S	- 215,000.000	.9546		205,241	215,014	- 9,773
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/29/2013 060006871406	B	190,000.000	.9197		- 174,741	174,741	
Issue: 01F060626 - FNMA Pl Tba 6.000% 2/01/36							
02/04/2013 060006871402	S	- 10,000.000	1.0913		10,913	10,925	- 12
Issue: 01F060634 - FNMA Pl Tba 6.000% 3/01/35							
02/04/2013 060006871402	B	10,000.000	1.0919		- 10,919	10,919	
Issue: 285512109 - Electronic Arts Inc							
02/05/2013 060006871405	S	- 4,535.000	16.9534	124	76,759	69,217	7,542
Issue: 780259107 - Royal Dutch Shell A D R							
02/06/2013 060006871409	B	800.000	70.4203	32	- 56,368	56,368	
Issue: 780259107 - Royal Dutch Shell A D R							
02/07/2013 060006871409	B	100.000	69.6997	4	- 6,974	6,974	
Issue: 316773100 - Fifth Third Bancorp							
02/11/2013 060006871405	B	4,570.000	16.4638	123	- 75,363	75,363	
Issue: 87938WAC7 - Telefonica Emisiones 7.045% 6/20/36							
02/12/2013 060006871406	S	- 40,000.000	1.0655		42,621	45,030	- 2,409

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/12/2013 060006871406	B	30,000.000	.9191		- 27,572	27,572	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/14/2013 060006871406	S	- 205,000.000	.3721		76,270	84,728	- 8,458
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
02/14/2013 060006871406	B	205,000.000	.3679		- 75,415	75,415	
Issue: 406216101 - Halliburton Co							
02/15/2013 060006871405	B	385.000	42.5775	10	- 16,403	16,403	
Issue: 89151E109 - Total S A A D R							
02/15/2013 060006871409	B	1,700.000	49.9786	51	- 85,185	85,185	
Issue: 780259107 - Royal Dutch Shell A D R							
02/15/2013 060006871409	B	400.000	67.0214	12	- 26,821	26,821	
Issue: 59156R108 - Metlife Inc							
02/19/2013 060006871405	S	- 2,425.000	36.9013	67	89,418	93,580	- 4,162
Issue: 124857202 - Cbs Corp Class B Non Voting							
02/19/2013 060006871405	S	- 905.000	44.8474	7	40,580	19,667	20,913
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
02/19/2013 060006871406	S	- 230,000.000	.9863		226,849	229,568	- 2,719
Issue: 46625HJH4 - Jpmorgan Chase & Co 3.200% 1/25/23							
02/19/2013 060006871406	S	- 125,000.000	.9949		124,366	125,081	- 715
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/19/2013 060006871406	B	215,000.000	.9975		- 214,463	214,463	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/19/2013 060006871406	B	115,000.000	.9973		- 114,695	114,695	
Issue: 38141G104 - Goldman Sachs Group Inc							
02/21/2013 060006871405	S	- 2,185.000	151.4522	23	330,900	271,656	59,244
Issue: 74834LAQ3 - Quest Diagnostic 5.750% 1/30/40							
02/21/2013 060006871406	S	- 55,000.000	1.0692		58,805	59,990	- 1,184
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/21/2013 060006871406	B	45,000.000	.9203		- 41,414	41,414	
Issue: 92976WBJ4 - Wachovia Corp Mtn 5.500% 5/01/13							
02/25/2013 060006871402	S	- 25,000.000	1.0087		25,218	24,944	274
Issue: 14040H105 - Capital One Financial Corp							
02/26/2013 060006871409	B	2,900.000	51.0861	116	- 148,266	148,266	
Issue: 530555309 - Liberty Global Inc Ser C							
02/28/2013 060006871405	B	1,040.000	63.7752	31	- 66,357	66,357	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/28/2013 060006871406	S	- 130,000.000	.9308		121,007	120,904	103
Issue: 35671DBA2 - Freepont McMoran C G 5.450% 3/15/43							
02/28/2013 060006871406	B	165,000.000	.9954		- 164,248	164,248	
Issue: 530555309 - Liberty Global Inc Ser C							
03/01/2013 060006871405	B	770.000	63.9052	23	- 49,230	49,230	
Issue: 01F060634 - FNMA Pl Tba 6.000% 3/01/35							
03/04/2013 060006871402	S	- 10,000.000	1.0956		10,956	10,919	37

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F060642 - FNMA Pl Tba 6.000% 4/01/35							
03/04/2013 060006871402	B	10,000.000	1.0958		- 10,958	10,958	
Issue: 461202103 - Intuit Inc							
03/04/2013 060006871404	S	- 4,160.000	65.5506	173	272,518	246,974	25,544
Issue: 530555309 - Liberty Global Inc Ser C							
03/04/2013 060006871405	B	475.000	64.5111	10	- 30,652	30,652	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/04/2013 060006871406	S	- 525,000.000	.9314		488,988	488,267	722
Issue: 842400FW8 - Southern Cal Edison 3.900% 3/15/43							
03/04/2013 060006871406	B	555,000.000	.9940		- 551,687	551,687	
Issue: 530555309 - Liberty Global Inc Ser C							
03/05/2013 060006871405	B	1,160.000	65.5808	35	- 76,109	76,109	
Issue: 075896100 - Bed Bath & Beyond Inc							
03/06/2013 060006871405	B	1,245.000	58.8073	34	- 73,249	73,249	
Issue: 124857AJ2 - Cbs Corp 4.850% 7/01/42							
03/06/2013 060006871406	S	- 230,000.000	.9743		224,084	224,875	- 791
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/06/2013 060006871406	B	190,000.000	.9200		- 174,800	174,800	
Issue: 79546E104 - Sally Beauty Company							
03/07/2013 060006871408	S	- 14,973.000	29.4177	459	440,012	374,884	65,128
Issue: 219350105 - Corning Inc							
03/08/2013 060006871409	B	3,900.000	12.7319	39	- 49,693	49,693	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00130H105 - A E S Corp							
03/11/2013 060006871405	B	380.000	12.4942	3	- 4,750	4,750	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/11/2013 060006871406	S	- 350,000.000	.9008		315,273	323,816	- 8,542
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/11/2013 060006871406	S	- 130,000.000	.9034		117,447	120,274	- 2,827
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
03/11/2013 060006871406	B	390,000.000	.9962		- 388,514	388,514	
Issue: 92553PAQ5 - Viacom Inc 4.875% 6/15/43							
03/11/2013 060006871406	B	150,000.000	.9947		- 149,211	149,211	
Issue: 00130H105 - A E S Corp							
03/12/2013 060006871405	B	3,335.000	12.5447	90	- 41,927	41,927	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/12/2013 060006871406	S	- 435,000.000	.9081		395,034	399,413	- 4,379
Issue: 907818DP0 - Union Pacific Corp 4.250% 4/15/43							
03/12/2013 060006871406	B	470,000.000	.9861		- 463,458	463,458	
Issue: 89151E109 - Total S A A D R							
03/15/2013 060006871409	B	900.000	50.5264	36	- 45,601	45,601	
Issue: 89151E109 - Total S A A D R							
03/18/2013 060006871409	B	2,300.000	49.5258	92	- 114,229	114,229	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/19/2013 060006871406	S	- 225,000.000	.9247		208,063	206,094	1,969

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 585055AY2 - Medtronic Inc 4.000% 4/01/43							
03/19/2013 060006871406	B	240,000.000	.9794		- 235,063	235,063	
Issue: 406216101 - Halliburton Co							
03/19/2013 060006871408	B	8,707.000	39.5491	261	- 344,615	344,615	
Issue: 060505104 - Bank Of America Corp							
03/20/2013 060006871405	B	21,955.000	12.8525	373	- 282,550	282,550	
Issue: 89151E109 - Total S A A D R							
03/20/2013 060006871409	B	300.000	50.3089	9	- 15,132	15,132	
Issue: 780259107 - Royal Dutch Shell A D R							
03/20/2013 060006871409	B	100.000	67.5656	3	- 6,760	6,760	
Issue: 68389X105 - Oracle Corporation							
03/21/2013 060006871405	S	- 12,105.000	32.4774	336	392,803	268,164	124,640
Issue: 89151E109 - Total S A A D R							
03/21/2013 060006871409	B	2,300.000	49.5918	69	- 114,358	114,358	
Issue: 780259107 - Royal Dutch Shell A D R							
03/21/2013 060006871409	B	500.000	67.1951	15	- 33,613	33,613	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/02/2013 060006871406	S	- 270,000.000	.9278		250,509	250,082	427
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
04/02/2013 060006871406	B	1,400,000.000	.4417		- 618,310	618,310	
Issue: 437076BA9 - Home Depot Inc 4.200% 4/01/43							
04/02/2013 060006871406	B	295,000.000	.9958		- 293,755	293,755	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00130H105 - A E S Corp							
04/03/2013 060006871405	B	1,700.000	12.4790	12	- 21,226	21,226	
Issue: 44919P508 - Iac Interactivecorp							
04/03/2013 060006871405	B	145.000	44.5924	1	- 6,467	6,467	
Issue: 30161MAN3 - Exelon Generation Co 5.600% 6/15/42							
04/03/2013 060006871406	B	130,000.000	1.0986		- 142,819	142,819	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/03/2013 060006871406	S	- 120,000.000	.9363		112,350	111,178	1,172
Issue: 00130H105 - A E S Corp							
04/04/2013 060006871405	B	1,635.000	12.5237	44	- 20,520	20,520	
Issue: 44919P508 - Iac Interactivecorp							
04/04/2013 060006871405	B	125.000	44.4778	1	- 5,561	5,561	
Issue: 44919P508 - Iac Interactivecorp							
04/05/2013 060006871405	B	525.000	44.3591	14	- 23,303	23,303	
Issue: 01F060642 - FNMA Pl Tba 6.000% 4/01/35							
04/08/2013 060006871402	S	- 10,000.000	1.0964		10,964	10,958	6
Issue: 78413HAA7 - Ses Sa 3.600% 4/04/23							
04/09/2013 060006871402	S	- 3,000.000	1.0253		3,076	2,986	90
Issue: 78413HAA7 - Ses Sa 3.600% 4/04/23							
04/10/2013 060006871402	S	- 3,000.000	1.0224		3,067	2,986	82
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/10/2013 060006871406	S	- 165,000.000	.3973		65,550	68,297	- 2,748

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							
04/10/2013 060006871406	B	165,000.000	.4060		- 66,985	66,985	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/15/2013 060006871406	S	- 110,000.000	.9706		106,769	102,639	4,129
Issue: 416515BB9 - Hartford Finl Svcs 4.300% 4/15/43							
04/15/2013 060006871406	B	130,000.000	.9920		- 128,960	128,960	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/16/2013 060006871406	S	- 120,000.000	.9658		115,898	113,863	2,036
Issue: 66988AAE4 - Novant Health Inc 4.371% 11/01/43							
04/16/2013 060006871406	B	140,000.000	1.0000		- 140,000	140,000	
Issue: 902494103 - Tyson Foods Inc Cl A							
04/17/2013 060006871405	B	850.000	23.4021	23	- 19,915	19,915	
Issue: 747525103 - Qualcomm Inc							
04/18/2013 060006871405	B	2,460.000	63.4658	66	- 156,192	156,192	
Issue: 228368106 - Crown Holdings Inc							
04/18/2013 060006871405	B	245.000	40.2711	2	- 9,868	9,868	
Issue: 26442CAA2 - Duke Energy Car 6.100% 6/01/37							
04/18/2013 060006871406	S	- 80,000.000	1.3112		104,894	87,668	17,226
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/18/2013 060006871406	B	75,000.000	.9720		- 72,902	72,902	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/19/2013 060006871406	B	585,000.000	.4100		- 239,868	239,868	

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							
04/19/2013 060006871406	S	- 585,000.000	.4142		242,105	242,105	
Issue: 337932AC1 - First Energy Corp 7.375% 11/15/31							
04/23/2013 060006871402	S	- 15,000.000	1.2037		18,055	17,403	653
Issue: 949746101 - Wells Fargo Co							
04/23/2013 060006871405	S	- 5,795.000	37.0233	103	214,447	156,133	58,313
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
04/23/2013 060006871406	B	90,000.000	1.2081		- 108,727	108,727	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/23/2013 060006871406	S	- 90,000.000	.9680		87,117	85,665	1,452
Issue: 46625HJH4 - Jpmorgan Chase & Co 3.200% 1/25/23							
04/23/2013 060006871406	S	- 200,000.000	1.0240		204,800	200,130	4,670
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/23/2013 060006871406	B	190,000.000	1.0266		- 195,047	195,047	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/24/2013 060006871406	S	- 155,000.000	.9703		150,398	147,535	2,864
Issue: 031162BK5 - Amgen Inc 5.150% 11/15/41							
04/24/2013 060006871406	B	165,000.000	1.1520		- 190,087	190,087	
Issue: 369604103 - General Electric Co							
04/25/2013 060006871405	S	- 5,155.000	22.0664	106	113,647	82,711	30,936
Issue: 949746101 - Wells Fargo Co							
04/29/2013 060006871405	S	- 3,580.000	37.8926	110	135,545	96,455	39,090

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/29/2013 060006871406	S	- 385,000.000	.9691		373,089	373,774	- 685
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/29/2013 060006871406	S	- 175,000.000	.9725		170,194	170,038	156
Issue: 06849RAH5 - Barrick Na Finance 5.750% 5/01/43							
04/29/2013 060006871406	B	530,000.000	.9992		- 529,550	529,550	
Issue: 58013MER1 - McDonalds Corp Mtn 3.625% 5/01/43							
04/29/2013 060006871406	B	190,000.000	.9835		- 186,857	186,857	
Issue: 44919P508 - Iac Interactivecorp							
04/30/2013 060006871405	B	365.000	46.4774	3	- 16,967	16,967	
Issue: 74735K2A9 - Qtel Internatl Mtn 3.250% 2/21/23							
04/30/2013 060006871406	S	- 95,000.000	.9813		93,219	93,785	- 566
Issue: 31419AB71 - F N M A #Ae0061 6.000% 2/01/40							
05/01/2013 060006871402	S	- 11,334.920	1.0959		12,422	12,355	67
Issue: 31410KQB3 - F N M A #889750 6.000% 5/01/38							
05/01/2013 060006871402	S	- 13,812.380	1.0959		15,138	14,982	155
Issue: 31410KB60 - F N M A #889361 6.000% 3/01/38							
05/01/2013 060006871402	S	- 27,722.650	1.0959		30,382	30,166	217
Issue: 31419ARA7 - F N M A #Ae0480 6.000% 7/01/39							
05/01/2013 060006871402	S	- 8,774.850	1.0959		9,617	9,510	107
Issue: 31410KCE2 - F N M A #889369 6.000% 2/01/38							
05/01/2013 060006871402	S	- 23,576.880	1.0959		25,839	25,360	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: 31410KJY1 - F N M A #889579 6.000% 5/01/38							
05/01/2013 060006871402	S	- 30,756.880	1.0959		33,708	33,519	189
Issue: 31416BL89 - F N M A #995051 6.000% 3/01/37							
05/01/2013 060006871402	S	- 58,951.140	1.0959		64,607	60,830	3,777
Issue: 001084102 - Agco Corp							
05/01/2013 060006871405	B	435.000	51.8023	3	- 22,537	22,537	
Issue: 78454L100 - Sm Energy Co							
05/01/2013 060006871405	S	- 800.000	58.3889	7	46,704	49,102	- 2,397
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/01/2013 060006871406	B	790,000.000	.4624		- 365,288	365,288	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/01/2013 060006871406	S	- 395,000.000	.4369		148,925	148,925	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
05/01/2013 060006871406	S	- 395,000.000	.4798		189,533	189,703	- 170
Issue: 369604103 - General Electric Co							
05/02/2013 060006871405	S	- 915.000	22.2031	7	20,309	14,681	5,628
Issue: 747525103 - Qualcomm Inc							
05/02/2013 060006871405	B	1,330.000	62.4380	36	- 83,078	83,078	
Issue: 78454L100 - Sm Energy Co							
05/02/2013 060006871405	S	- 70.000	58.5518	1	4,098	4,296	- 198
Issue: 677050AJ5 - Oglethorpe Power 4.200% 12/01/42							
05/02/2013 060006871406	B	115,000.000	1.0083		- 115,952	115,952	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 677052AA0 - Oglethorpe Power 5.375% 11/01/40							
05/02/2013 060006871406	S	- 110,000.000	1.1867		130,532	109,725	20,807
Issue: 369604103 - General Electric Co							
05/03/2013 060006871405	S	- 7,775.000	22.6357	105	175,888	124,748	51,139
Issue: 502161102 - Lsi Corporation							
05/03/2013 060006871405	B	3,745.000	6.6871	49	- 25,092	25,092	
Issue: 681919106 - Omnicom Group Inc							
05/06/2013 060006871405	S	- 845.000	60.9142	12	51,460	35,583	15,877
Issue: 55616P104 - MacYs Inc							
05/06/2013 060006871405	B	1,670.000	46.0021	22	- 76,845	76,845	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
05/06/2013 060006871406	S	- 205,000.000	1.0207		209,236	207,583	1,653
Issue: 720198AA8 - Piedmont Operat 3.400% 6/01/23							
05/06/2013 060006871406	B	220,000.000	.9960		- 219,122	219,122	
Issue: 502161102 - Lsi Corporation							
05/07/2013 060006871405	B	5,770.000	6.6963	75	- 38,713	38,713	
Issue: 001084102 - Agco Corp							
05/07/2013 060006871405	B	1,195.000	55.1374	4	- 65,893	65,893	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/07/2013 060006871406	B	105,000.000	.9480		- 99,537	99,537	
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
05/07/2013 060006871406	B	300,000.000	1.0113		- 303,375	303,375	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
05/07/2013 060006871406	S	- 300,000.000	1.0195		305,853	296,989	8,864
Issue: 544152AE1 - Lorillard Tobacc 7.000% 8/04/41							
05/07/2013 060006871406	S	- 135,000.000	1.1325		152,881	136,818	16,063
Issue: 902494103 - Tyson Foods Inc Cl A							
05/08/2013 060006871405	B	1,755.000	25.0979	35	- 44,082	44,082	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/08/2013 060006871406	S	- 260,000.000	.9493		246,807	249,657	- 2,850
Issue: 85771PAL6 - Statoil Asa 3.950% 5/15/43							
05/08/2013 060006871406	B	280,000.000	.9986		- 279,608	279,608	
Issue: 902494103 - Tyson Foods Inc Cl A							
05/09/2013 060006871405	B	1,955.000	25.0136	39	- 48,941	48,941	
Issue: 502161102 - Lsi Corporation							
05/09/2013 060006871405	B	4,670.000	6.9229	61	- 32,391	32,391	
Issue: 001084102 - Agco Corp							
05/09/2013 060006871405	B	385.000	55.9430	1	- 21,539	21,539	
Issue: 30219G108 - Express Scripts Hldgs C							
05/09/2013 060006871405	B	2,395.000	61.5196	31	- 147,371	147,371	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
05/09/2013 060006871406	S	- 280,000.000	1.0225		286,300	283,778	2,523
Issue: 12189TAA2 - Burlington Test 7.000% 12/15/25							
05/09/2013 060006871406	B	205,000.000	1.3602		- 278,835	278,835	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 902494103 - Tyson Foods Inc Cl A							
05/10/2013 060006871405	B	2,535.000	24.7255	43	- 62,722	62,722	
Issue: 502161102 - Lsi Corporation							
05/13/2013 060006871405	B	1,810.000	6.9758	36	- 12,662	12,662	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/13/2013 060006871406	S	- 125,000.000	1.0002		125,020	125,806	- 787
Issue: 001192AK9 - Agl Capital Corp Mtn 4.400% 6/01/43							
05/13/2013 060006871406	B	145,000.000	.9962		- 144,446	144,446	
Issue: 281020107 - Edison Intl							
05/14/2013 060006871405	S	- 1,995.000	49.4804	8	98,705	79,653	19,052
Issue: 060505104 - Bank Of America Corp							
05/14/2013 060006871405	B	13,675.000	13.3072	178	- 182,154	182,154	
Issue: 891906AB5 - Total System 3.750% 6/01/23							
05/15/2013 060006871402	B	8,000.000	.9924		- 7,939	7,939	
Issue: 891906AA7 - Total System Svcs 2.375% 6/01/18							
05/15/2013 060006871402	B	4,000.000	.9997		- 3,999	3,999	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/15/2013 060006871406	S	- 330,000.000	.9953		328,440	331,270	- 2,829
Issue: 58933YAJ4 - Merck Co Inc 4.150% 5/18/43							
05/15/2013 060006871406	B	370,000.000	.9969		- 368,868	368,868	
Issue: 891906AA7 - Total System Svcs 2.375% 6/01/18							
05/16/2013 060006871402	B	2,000.000	1.0100		- 2,020	2,020	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29476L107 - Equity Residential							
05/16/2013 060006871405	B	605.000	59.6811	2	- 36,109	36,109	
Issue: 78454L100 - Sm Energy Co							
05/16/2013 060006871405	S	- 1,215.000	61.2684	17	74,424	74,574	- 150
Issue: 89151E109 - Total S A A D R							
05/16/2013 060006871409	B	800.000	49.6388	32	- 39,822	39,822	
Issue: 80105N105 - Sanofi A D R							
05/16/2013 060006871409	S	- 200.000	54.1527	8	10,822	7,959	2,863
Issue: 780259107 - Royal Dutch Shell A D R							
05/16/2013 060006871409	B	400.000	69.6956	16	- 27,894	27,894	
Issue: 891906AA7 - Total System Svcs 2.375% 6/01/18							
05/17/2013 060006871402	B	2,000.000	1.0094		- 2,019	2,019	
Issue: 89151E109 - Total S A A D R							
05/17/2013 060006871409	B	700.000	49.9066	28	- 35,032	35,032	
Issue: 80105N105 - Sanofi A D R							
05/17/2013 060006871409	S	- 2,000.000	54.0213	82	107,960	79,591	28,370
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/20/2013 060006871406	B	135,000.000	.9964		- 134,515	134,515	
Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38							
05/20/2013 060006871406	S	- 145,000.000	1.3130		190,378	183,564	6,814
Issue: 87612E106 - Target Corporation							
05/28/2013 060006871405	S	- 6,260.000	70.0621	26	438,562	345,858	92,704

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 64110D104 - Netapp Inc							
05/28/2013 060006871405	B	10,655.000	37.8040	139	- 402,940	402,940	
Issue: 68389XAM7 - Oracle Corp 5.375% 7/15/40							
05/28/2013 060006871406	S	- 190,000.000	1.1686		222,036	203,888	18,148
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	B	180,000.000	.9681		- 174,263	174,263	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	S	- 80,000.000	.9658		77,263	79,150	- 1,887
Issue: 666807BH4 - Northrop Grumman COR 4.750% 6/01/43							
05/28/2013 060006871406	B	95,000.000	.9990		- 94,909	94,909	
Issue: 87612E106 - Target Corporation							
05/29/2013 060006871405	S	- 2,980.000	69.5508	42	207,219	164,642	42,577
Issue: 64110D104 - Netapp Inc							
05/29/2013 060006871405	B	1,950.000	37.7903	25	- 73,716	73,716	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/30/2013 060006871406	B	65,000.000	.9722		- 63,192	63,192	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
05/30/2013 060006871406	S	- 90,000.000	.9505		85,545	88,224	- 2,679
Issue: 900123AW0 - Republic Of Turkey 7.375% 2/05/25							
05/30/2013 060006871406	B	225,000.000	1.3010		- 292,725	292,725	
Issue: 900123AY6 - Republic Of Turkey 6.875% 3/17/36							
05/30/2013 060006871406	B	220,000.000	1.2513		- 275,275	275,275	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718286BB2 - Republic Phillipines 7.750% 1/14/31							
05/30/2013 060006871406	B	95,000.000	1.4188		- 134,781	134,781	
Issue: 020002101 - Allstate Corp							
05/30/2013 060006871409	B	1,100.000	48.8251	44	- 53,752	53,752	
Issue: 76720AAD8 - Rio Tinto Financ 4.750% 3/22/42							
05/31/2013 060006871406	S	- 145,000.000	1.0145		147,100	142,969	4,131
Issue: 76720AAG1 - Rio Tinto Fin 4.125% 8/21/42							
05/31/2013 060006871406	B	155,000.000	.9155		- 141,899	141,899	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/31/2013 060006871406	B	85,000.000	.9730		- 82,702	82,702	
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
05/31/2013 060006871406	S	- 95,000.000	1.1396		108,258	111,934	- 3,676
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
06/03/2013 060006871406	S	- 565,000.000	.9655		545,534	549,149	- 3,615
Issue: 268648AN2 - Emc Corp 3.375% 6/01/23							
06/03/2013 060006871406	B	590,000.000	.9993		- 589,558	589,558	
Issue: 674599105 - Occidental Petroleum Corporation							
06/04/2013 060006871405	B	2,155.000	94.5604	28	- 203,806	203,806	
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
06/06/2013 060006871406	S	- 95,000.000	1.2054		114,510	119,724	- 5,214
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/06/2013 060006871406	B	80,000.000	.9803		- 78,425	78,425	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/06/2013 060006871406	S	- 125,000.000	.9803		122,539	122,066	473
Issue: 56585AAF9 - Marathon Petroleum 6.500% 3/01/41							
06/06/2013 060006871406	B	140,000.000	1.1967		- 167,537	167,537	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/07/2013 060006871406	S	- 50,000.000	.9678		48,391	48,827	- 436
Issue: 92976GAJ0 - Wachovia Bank Na Mtn 6.600% 1/15/38							
06/07/2013 060006871406	B	55,000.000	1.2605		- 69,328	69,328	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
06/11/2013 060006871406	B	75,000.000	1.1394		- 85,453	85,453	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/11/2013 060006871406	S	- 70,000.000	.9656		67,594	68,270	- 676
Issue: 38141GRD8 - Goldman Sachs Mtn 3.625% 1/22/23							
06/12/2013 060006871406	B	135,000.000	.9696		- 130,889	130,889	
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
06/12/2013 060006871406	S	- 135,000.000	.9714		131,142	132,974	- 1,832
Issue: 020002101 - Allstate Corp							
06/12/2013 060006871409	B	500.000	47.3733	20	- 23,707	23,707	
Issue: 912796BB4 - U S Treasury Bill 9/12/13							
06/12/2013 060006871415	B	705,000.000	.9999		- 704,918	704,918	
Issue: 76720AAM8 - Rio Tinto Fin USA 2.250% 12/14/18							
06/14/2013 060006871402	B	21,000.000	.9909		- 20,808	20,808	

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							
06/18/2013 060006871406	S	- 160,000.000	.9750		156,000	164,807	- 8,807
Issue: 14170T101 - Carefusion Corporation							
06/20/2013 060006871405	S	- 35.000	37.0949		1,298	889	409
Issue: 14170T101 - Carefusion Corporation							
06/21/2013 060006871405	S	- 1,550.000	37.0297	12	57,384	39,354	18,030
Issue: 808513105 - Schwab Charles Corp							
06/27/2013 060006871405	S	- 12,785.000	20.9941	171	268,239	176,202	92,037
Issue: 67066G104 - Nvidia Corp							
06/27/2013 060006871405	S	- 3,425.000	14.0252	45	47,991	41,970	6,021
Issue: 14170T101 - Carefusion Corporation							
06/27/2013 060006871405	S	- 705.000	37.2191	5	26,234	17,900	8,334
Issue: 900123CB4 - Republic Of Turkey 4.875% 4/16/43							
06/27/2013 060006871406	S	- 90,000.000	.8775		78,975	93,488	- 14,513
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
06/27/2013 060006871406	B	90,000.000	1.0238		- 92,138	92,138	
Issue: 14170T101 - Carefusion Corporation							
06/28/2013 060006871405	S	- 3,590.000	37.1443	27	133,321	91,150	42,171
Issue: 14170T101 - Carefusion Corporation							
07/01/2013 060006871405	S	- 870.000	37.3422	7	32,481	22,089	10,392
Issue: 14170T101 - Carefusion Corporation							
07/02/2013 060006871405	S	- 11,765.000	37.1573	325	436,830	298,712	138,119

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 369604103 - General Electric Co							
07/09/2013 060006871405	S	- 8,900.000	23.6525	119	210,388	142,799	67,589
Issue: 369604103 - General Electric Co							
07/10/2013 060006871405	S	- 4,575.000	23.5135	80	107,495	73,405	34,090
Issue: 428236103 - Hewlett Packard Co							
07/10/2013 060006871409	S	- 2,400.000	26.1500	121	62,639	68,211	- 5,572
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/11/2013 060006871406	S	- 135,000.000	.9129		123,246	126,916	- 3,671
Issue: 50247VAB5 - Lyb Intl Finance Bv 5.250% 7/15/43							
07/11/2013 060006871406	B	155,000.000	.9700		- 150,356	150,356	
Issue: 428236103 - Hewlett Packard Co							
07/11/2013 060006871409	S	- 3,700.000	26.2995	187	97,121	105,158	- 8,037
Issue: 655844108 - Norfolk Southn Corp							
07/12/2013 060006871405	B	150.000	75.2260	1	- 11,285	11,285	
Issue: 111621306 - Brocade Communications Sys							
07/12/2013 060006871405	B	7,660.000	6.2989	115	- 48,364	48,364	
Issue: 06849UAD7 - Barrick Australia 5.950% 10/15/39							
07/12/2013 060006871406	B	235,000.000	.8488		- 199,477	199,477	
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
07/12/2013 060006871406	S	- 150,000.000	.9371		140,567	145,347	- 4,781
Issue: 46625HJH4 - Jpmorgan Chase & Co 3.200% 1/25/23							
07/12/2013 060006871406	B	150,000.000	.9425		- 141,371	141,371	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/12/2013 060006871406	B	115,000.000	.9128		- 104,973	104,973	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
07/12/2013 060006871406	S	- 175,000.000	.8388		146,781	171,547	- 24,766
Issue: 06849RAG7 - Barrick Na Finance 5.700% 5/30/41							
07/12/2013 060006871406	S	- 235,000.000	.8264		194,192	268,135	- 73,943
Issue: 902494103 - Tyson Foods Inc Cl A							
07/15/2013 060006871405	B	3,495.000	27.4210	45	- 95,882	95,882	
Issue: 111621306 - Brocade Communications Sys							
07/15/2013 060006871405	B	2,385.000	6.3799	41	- 15,257	15,257	
Issue: 406216101 - Halliburton Co							
07/16/2013 060006871405	S	- 185.000	43.9622	1	8,132	7,019	1,113
Issue: 21036P108 - Constellation Brands Inc A							
07/16/2013 060006871405	S	- 295.000	52.3525	4	15,440	8,384	7,055
Issue: 55616P104 - MacYs Inc							
07/16/2013 060006871405	B	1,185.000	49.9397	20	- 59,199	59,199	
Issue: 65249B109 - News Corp New Cl A W							
07/16/2013 060006871405	B	760.000	14.9726	10	- 11,389	11,389	
Issue: 64110D104 - Netapp Inc							
07/16/2013 060006871405	B	1,570.000	40.0549	20	- 62,907	62,907	
Issue: 111621306 - Brocade Communications Sys							
07/17/2013 060006871405	B	4,320.000	6.4717	73	- 28,031	28,031	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 502161102 - Lsi Corporation							
07/18/2013 060006871405	B	4,935.000	7.6961	64	- 38,044	38,044	
Issue: 21036P108 - Constellation Brands Inc A							
07/18/2013 060006871405	S	- 1,580.000	51.7860	25	81,797	44,907	36,890
Issue: 444859BB7 - Humana Inc 4.625% 12/01/42							
07/18/2013 060006871406	B	145,000.000	.9065		- 131,440	131,440	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/18/2013 060006871406	S	- 115,000.000	.9134		105,045	107,236	- 2,191
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/18/2013 060006871406	S	- 120,000.000	.9095		109,139	111,562	- 2,423
Issue: 17858PAA9 - City Of Hope 5.623% 11/15/43							
07/18/2013 060006871406	B	145,000.000	1.0000		- 145,000	145,000	
Issue: 369604103 - General Electric Co							
07/22/2013 060006871405	S	- 3,530.000	24.8573	26	87,720	56,638	31,082
Issue: 369604103 - General Electric Co							
07/23/2013 060006871405	S	- 6,205.000	24.7065	108	153,196	99,558	53,638
Issue: 369604103 - General Electric Co							
07/24/2013 060006871405	S	- 7,675.000	24.5961	103	188,672	123,144	65,528
Issue: 406216101 - Halliburton Co							
07/24/2013 060006871405	S	- 1,940.000	44.8284	54	86,913	73,602	13,311
Issue: 26875P101 - E O G Res Inc							
07/24/2013 060006871405	S	- 2,015.000	143.8970	31	289,921	187,797	102,124

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G7945M107 - Seagate Technology							
07/24/2013 060006871405	B	3,595.000	43.6151	47	- 156,843	156,843	
Issue: 406216101 - Halliburton Co							
07/25/2013 060006871405	S	- 5,305.000	44.2445	147	234,570	201,267	33,302
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
07/25/2013 060006871406	S	- 215,000.000	.9408		202,268	207,122	- 4,854
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/25/2013 060006871406	B	195,000.000	.9291		- 181,167	181,167	
Issue: 025537101 - American Electric Power							
07/26/2013 060006871405	S	- 1,930.000	46.0609	27	88,871	74,648	14,223
Issue: 406216101 - Halliburton Co							
07/26/2013 060006871405	S	- 1,400.000	45.9046	11	64,256	53,115	11,141
Issue: 539830109 - Lockheed Martin Corp							
07/26/2013 060006871405	B	305.000	119.5668	5	- 36,473	36,473	
Issue: G7945M107 - Seagate Technology							
07/26/2013 060006871405	B	240.000	41.9217	2	- 10,063	10,063	
Issue: 337932107 - First Energy Corp							
07/29/2013 060006871405	B	3,255.000	39.2964	42	- 127,952	127,952	
Issue: 38141GGS7 - Goldman Sachs Group 5.750% 1/24/22							
07/30/2013 060006871402	B	20,000.000	1.1154		- 22,308	22,308	
Issue: G5480U120 - Liberty Global Plc Series C							
07/30/2013 060006871405	B	170.000	76.2024	1	- 12,956	12,956	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 682189105 - On Semiconductor Corporation							
07/31/2013 060006871405	B	5,985.000	8.2187	78	- 49,267	49,267	
Issue: G5480U120 - Liberty Global Plc Series C							
07/31/2013 060006871405	B	1,125.000	77.2458	15	- 86,916	86,916	
Issue: H27013103 - Weatherford International Ltd							
07/31/2013 060006871405	S	- 9,335.000	13.9653	30	130,336	120,430	9,906
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/31/2013 060006871406	S	- 75,000.000	.8989		67,418	68,680	- 1,262
Issue: 172967CT6 - Citigroup Inc 5.850% 12/11/34							
07/31/2013 060006871406	B	95,000.000	1.0724		- 101,877	101,877	
Issue: 682189105 - On Semiconductor Corporation							
08/01/2013 060006871405	B	3,835.000	8.4012	50	- 32,268	32,268	
Issue: 03073E105 - Amerisourcebergen Corp							
08/01/2013 060006871405	S	- 2,100.000	58.7998	29	123,450	81,333	42,117
Issue: H27013103 - Weatherford International Ltd							
08/01/2013 060006871405	S	- 6,245.000	14.2387	83	88,838	80,566	8,272
Issue: 278642103 - E Bay Inc							
08/02/2013 060006871405	S	- 5,625.000	52.4976	78	295,221	151,487	143,733
Issue: H27013103 - Weatherford International Ltd							
08/02/2013 060006871405	S	- 7,000.000	14.4539	93	101,085	90,306	10,778
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
08/07/2013 060006871406	S	- 705,000.000	.3259		229,788	264,857	- 35,070

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
08/07/2013 060006871406	B	705,000.000	.3224		- 227,257	227,257	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
08/12/2013 060006871406	S	- 700,000.000	.3262		228,319	262,979	- 34,660
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/12/2013 060006871406	B	705,000.000	.3192		- 225,029	225,029	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/12/2013 060006871406	S	- 455,000.000	.3179		144,622	146,681	- 2,059
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/12/2013 060006871406	S	- 215,000.000	.8520		183,187	182,472	715
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/12/2013 060006871406	B	455,000.000	.3145		- 143,111	143,111	
Issue: 92553PAU6 - Viacom Inc 5.850% 9/01/43							
08/12/2013 060006871406	B	250,000.000	.9935		- 248,383	248,383	
Issue: 808513105 - Schwab Charles Corp							
08/13/2013 060006871405	S	- 2,190.000	22.2599	29	48,720	30,182	18,538
Issue: 037833AL4 - Apple Inc 3.850% 5/04/43							
08/13/2013 060006871406	S	- 255,000.000	.8401		214,218	253,516	- 39,298
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/13/2013 060006871406	B	225,000.000	.8384		- 188,648	188,648	
Issue: 808513105 - Schwab Charles Corp							
08/14/2013 060006871405	S	- 3,040.000	22.0711	53	67,043	41,897	25,146

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							
08/15/2013 060006871405	S	- 10,885.000	21.4609	146	233,456	150,016	83,440
Issue: 808513105 - Schwab Charles Corp							
08/16/2013 060006871405	S	- 6,050.000	21.5870	81	130,520	83,380	47,140
Issue: 111621306 - Brocade Communications Sys							
08/16/2013 060006871405	B	6,355.000	7.9133	83	- 50,372	50,372	
Issue: 808513105 - Schwab Charles Corp							
08/20/2013 060006871405	S	- 710.000	21.3050	19	15,107	9,785	5,322
Issue: 80105N105 - Sanofi A D R							
08/20/2013 060006871405	B	650.000	51.9527	8	- 33,845	33,845	
Issue: 64110D104 - Netapp Inc							
08/21/2013 060006871405	B	2,265.000	41.7119	29	- 94,507	94,507	
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
08/21/2013 060006871406	B	75,000.000	1.0257		- 76,925	76,925	
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
08/21/2013 060006871406	S	- 85,000.000	.8513		72,361	84,245	- 11,885
Issue: 958102105 - Western Digital Corp							
08/22/2013 060006871405	B	260.000	66.9956	1	- 17,420	17,420	
Issue: 958102105 - Western Digital Corp							
08/22/2013 060006871405	B	35.000	67.2464		- 2,354	2,354	
Issue: 539830109 - Lockheed Martin Corp							
08/22/2013 060006871405	B	600.000	124.0811	8	- 74,456	74,456	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 958102105 - Western Digital Corp							
08/23/2013 060006871405	B	315.000	66.0579	4	- 20,812	20,812	
Issue: 539830109 - Lockheed Martin Corp							
08/23/2013 060006871405	B	780.000	125.5988	10	- 97,977	97,977	
Issue: 00209AAF3 - At & T Wireless 8.750% 3/01/31							
08/26/2013 060006871406	S	- 245,000.000	1.4318		350,798	338,962	11,836
Issue: 17248RAJ5 - Cingular Wire 7.125% 12/15/31							
08/26/2013 060006871406	B	245,000.000	1.2506		- 306,402	306,402	
Issue: 031162100 - Amgen Inc							
08/29/2013 060006871405	S	- 655.000	109.1408	10	71,477	36,315	35,163
Issue: 912828RE2 - U S Treasury Nt 1.500% 8/31/18							
08/30/2013 060006871402	B	85,000.000	.9948		- 84,558	84,558	
Issue: 031162100 - Amgen Inc							
08/30/2013 060006871405	S	- 1,060.000	108.9465	16	115,468	58,769	56,699
Issue: 74834L100 - Quest Diagnostics Inc							
08/30/2013 060006871405	B	715.000	58.3149	9	- 41,704	41,704	
Issue: 74834L100 - Quest Diagnostics Inc							
09/04/2013 060006871405	B	2,025.000	59.7901	26	- 121,101	121,101	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/05/2013 060006871406	B	845,000.000	.3544		- 299,502	299,502	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
09/05/2013 060006871406	S	- 840,000.000	.3914		328,768	362,707	- 33,939

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VBR4 - Verizon 5.150% 9/15/23							
09/11/2013 060006871402	B	11,000.000	.9968		- 10,964	10,964	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/12/2013 060006871406	S	- 355,000.000	.8233		292,265	296,640	- 4,375
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/12/2013 060006871406	S	- 205,000.000	.8245		169,029	171,299	- 2,270
Issue: 29273RAZ2 - Energy Transfer 5.950% 10/01/43							
09/12/2013 060006871406	B	235,000.000	.9765		- 229,470	229,470	
Issue: 595620AL9 - Midamerican Energy 4.800% 9/15/43							
09/12/2013 060006871406	B	350,000.000	.9953		- 348,348	348,348	
Issue: 01F0426A6 - FNMA Tba 30Yr 4.500% 10/15/41							
09/16/2013 060006871402	B	95,000.000	1.0565		- 100,366	100,366	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
09/17/2013 060006871406	B	855,000.000	.3916		- 334,844	334,844	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
09/17/2013 060006871406	S	- 860,000.000	.3620		311,311	374,602	- 63,291
Issue: 855030102 - Staples Inc							
09/18/2013 060006871405	S	- 5,640.000	14.8346	75	83,592	86,965	- 3,372
Issue: 855030102 - Staples Inc							
09/18/2013 060006871405	S	- 3,880.000	15.1317	51	58,660	59,827	- 1,167
Issue: 855030102 - Staples Inc							
09/19/2013 060006871405	S	- 6,410.000	14.8817	85	95,307	98,838	- 3,531

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 020002101 - Allstate Corp							
09/20/2013 060006871405	B	550.000	52.0474	9	- 28,635	28,635	
Issue: 111621306 - Brocade Communications Sys							
09/20/2013 060006871405	B	5,565.000	8.2327	95	- 45,910	45,910	
Issue: 111621306 - Brocade Communications Sys							
09/23/2013 060006871405	B	6,085.000	8.1553	79	- 49,704	49,704	
Issue: 111621306 - Brocade Communications Sys							
09/24/2013 060006871405	B	2,630.000	8.1974	34	- 21,593	21,593	
Issue: 571748102 - Marsh McLennan Cos Inc							
09/25/2013 060006871405	S	- 1,280.000	44.1868	18	56,541	36,813	19,728
Issue: 26875P101 - E O G Res Inc							
09/25/2013 060006871405	S	- 1,010.000	171.7530	16	173,454	94,131	79,323
Issue: 111621306 - Brocade Communications Sys							
09/25/2013 060006871405	B	35.000	8.3873		- 294	294	
Issue: 718172AW9 - Philip Morris Intl 4.125% 3/04/43							
09/25/2013 060006871406	B	170,000.000	.8950		- 152,157	152,157	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	S	- 225,000.000	.8541		192,164	189,393	2,771
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	S	- 100,000.000	.8548		85,484	84,175	1,310
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	S	- 150,000.000	.8548		128,227	126,262	1,964

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	S	- 250,000.000	.8517		212,930	210,437	2,493
Issue: 92553PAP7 - Viacom Inc 4.375% 3/15/43							
09/25/2013 060006871406	B	130,000.000	.8312		- 108,060	108,060	
Issue: 055451AV0 - Bhp Billiton Fin 5.000% 9/30/43							
09/25/2013 060006871406	B	265,000.000	.9999		- 264,960	264,960	
Issue: 652482CL2 - News America Inc 5.400% 10/01/43							
09/25/2013 060006871406	B	245,000.000	.9946		- 243,665	243,665	
Issue: 228368106 - Crown Holdings Inc							
09/26/2013 060006871405	B	1,105.000	42.9351	19	- 47,462	47,462	
Issue: 571748102 - Marsh McLennan Cos Inc							
09/27/2013 060006871405	S	- 2,295.000	43.7307	32	100,330	66,005	34,325
Issue: 444859102 - Humana Inc							
09/30/2013 060006871405	S	- 775.000	93.0333	11	72,089	43,064	29,026
Issue: 571748102 - Marsh McLennan Cos Inc							
09/30/2013 060006871405	S	- 345.000	43.5508	5	15,020	9,922	5,098
Issue: 228368106 - Crown Holdings Inc							
09/30/2013 060006871405	B	245.000	42.3066	3	- 10,368	10,368	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
09/30/2013 060006871406	B	85,000.000	1.3050		- 110,925	110,925	
Issue: 4042Q1AB3 - Hsbc Bank USA Mtn 5.625% 8/15/35							
10/02/2013 060006871406	S	- 280,000.000	1.0388		290,861	318,808	- 27,947

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 1,800,000.000	.8461		1,522,898	1,515,465	7,433
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	B	230,000.000	.8461		- 194,602	194,602	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/02/2013 060006871406	S	- 230,000.000	.8498		195,464	193,778	1,686
Issue: 744448CA7 - Public Service Co 6.500% 8/01/38							
10/02/2013 060006871406	B	210,000.000	1.2771		- 268,185	268,185	
Issue: 37940X102 - Global Payments Inc							
10/03/2013 060006871405	B	795.000	56.4739	10	- 44,907	44,907	
Issue: 111621306 - Brocade Communications Sys							
10/03/2013 060006871405	B	5,400.000	8.0412	70	- 43,493	43,493	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
10/03/2013 060006871406	B	165,000.000	.9375		- 154,679	154,679	
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
10/03/2013 060006871406	S	- 155,000.000	.9952		154,254	203,899	- 49,644
Issue: 01F0426B4 - FNMA Tba 30Yr 4.500% 11/15/41							
10/04/2013 060006871402	B	95,000.000	1.0664		- 101,309	101,309	
Issue: 01F0426A6 - FNMA Tba 30Yr 4.500% 10/15/41							
10/04/2013 060006871402	S	- 95,000.000	1.0693		101,583	100,174	1,409
Issue: 912796BK4 - U S Treasury Bill 11/07/13							
10/04/2013 060006871402	B	397,300.000	.9999		- 397,268	397,268	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 37940X102 - Global Payments Inc							
10/04/2013 060006871405	B	260.000	56.7992	3	- 14,771	14,771	
Issue: 111621306 - Brocade Communications Sys							
10/04/2013 060006871405	B	9,000.000	8.3000	117	- 74,817	74,817	
Issue: 111621306 - Brocade Communications Sys							
10/07/2013 060006871405	B	7,050.000	8.2705	21	- 58,328	58,328	
Issue: 126650100 - Cvs Caremark Corp							
10/08/2013 060006871405	B	2,670.000	57.2614	35	- 152,923	152,923	
Issue: 867914103 - Suntrust Bks Inc							
10/08/2013 060006871405	S	- 1,525.000	32.2510	21	49,162	34,874	14,288
Issue: 58155Q103 - McKesson Corporation							
10/08/2013 060006871405	S	- 1,560.000	133.9678	24	208,966	93,554	115,411
Issue: 111621306 - Brocade Communications Sys							
10/08/2013 060006871405	B	5,065.000	8.0832	66	- 41,007	41,007	
Issue: 126650100 - Cvs Caremark Corp							
10/09/2013 060006871405	B	2,350.000	57.6914	31	- 135,605	135,605	
Issue: 867914103 - Suntrust Bks Inc							
10/09/2013 060006871405	S	- 4,400.000	32.2259	60	141,734	100,621	41,113
Issue: 124857202 - Cbs Corp Class B Non Voting							
10/09/2013 060006871405	S	- 10.000	54.0500		540	217	323
Issue: 125509109 - Cigna Corp							
10/17/2013 060006871405	S	- 2,640.000	77.9231	64	205,653	128,065	77,588

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 539830109 - Lockheed Martin Corp							
10/22/2013 060006871405	B	1,930.000	129.3646	25	- 249,699	249,699	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/22/2013 060006871406	S	- 380,000.000	.3323		126,274	151,741	- 25,467
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
10/22/2013 060006871406	B	380,000.000	.3282		- 124,708	124,708	
Issue: 902494103 - Tyson Foods Inc Cl A							
10/23/2013 060006871405	B	4,875.000	28.7412	63	- 140,177	140,177	
Issue: 681919106 - Omnicom Group Inc							
10/23/2013 060006871405	S	- 1,155.000	66.1146	5	76,358	48,638	27,720
Issue: 539830109 - Lockheed Martin Corp							
10/23/2013 060006871405	B	1,300.000	131.2854	17	- 170,688	170,688	
Issue: 80105N105 - Sanofi A D R							
10/23/2013 060006871405	B	515.000	51.2252	7	- 26,440	26,440	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/23/2013 060006871406	S	- 945,000.000	.3347		316,310	377,357	- 61,046
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
10/23/2013 060006871406	B	950,000.000	.3269		- 310,527	310,527	
Issue: 681919106 - Omnicom Group Inc							
10/24/2013 060006871405	S	- 1,930.000	66.7886	27	128,875	81,273	47,601
Issue: 020002101 - Allstate Corp							
10/24/2013 060006871405	B	1,445.000	53.3233	19	- 77,071	77,071	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
10/24/2013 060006871406	S	- 1,130,000.000	.3746		396,004	396,004	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/24/2013 060006871406	B	1,130,000.000	.3706		- 418,812	418,812	
Issue: 00846U101 - Agilent Technologies Inc							
10/25/2013 060006871405	B	3,020.000	51.6991	39	- 156,171	156,171	
Issue: 67066G104 - Nvidia Corp							
10/28/2013 060006871405	S	- 6,575.000	15.1013	87	99,204	80,570	18,634
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/28/2013 060006871406	B	895,000.000	.3725		- 333,405	333,405	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/28/2013 060006871406	S	- 895,000.000	.3682		298,280	298,280	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/28/2013 060006871406	B	55,000.000	.8617		- 47,395	47,395	
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
10/28/2013 060006871406	S	- 60,000.000	1.1741		70,445	70,451	- 6
Issue: 92343VAF1 - Verizon Comm 6.250% 4/01/37							
10/29/2013 060006871406	B	145,000.000	1.1104		- 161,014	161,014	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/29/2013 060006871406	B	1,785,000.000	.3212		- 573,288	573,288	
Issue: 92343VAK0 - Verizon Comm Inc 6.400% 2/15/38							
10/29/2013 060006871406	S	- 145,000.000	1.1340		164,433	160,869	3,564

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
10/29/2013 060006871406	S	- 1,715,000.000	.4028		690,751	703,533	- 12,783
Issue: 64966HYM6 - New York Ny Build 5.968% 3/01/36							
10/30/2013 060006871406	S	- 150,000.000	1.1323		169,847	192,506	- 22,659
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/30/2013 060006871406	B	135,000.000	.8602		- 116,121	116,121	
Issue: 502161102 - Lsi Corporation							
11/01/2013 060006871405	B	4,030.000	8.4549	60	- 34,134	34,134	
Issue: 30231G102 - Exxon Mobil Corp							
11/04/2013 060006871405	B	5,475.000	91.6048	71	- 501,607	501,607	
Issue: 232820100 - Cytec Inds Inc							
11/06/2013 060006871408	S	- 7,207.000	82.9751	227	597,775	493,109	104,666
Issue: 01F0426B4 - FNMA Tba 30Yr 4.500% 11/15/41							
11/07/2013 060006871402	S	- 95,000.000	1.0727		101,910	101,314	596
Issue: 01F0426C2 - FNMA Pl Tba 4.500% 12/01/34							
11/07/2013 060006871402	B	95,000.000	1.0703		- 101,680	101,680	
Issue: 30219G108 - Express Scripts Hldgs C							
11/11/2013 060006871405	B	2,040.000	64.7467	27	- 132,110	132,110	
Issue: 857477103 - State Str Corp							
11/12/2013 060006871405	S	- 2,850.000	70.4150	41	200,642	136,935	63,707
Issue: 911312106 - United Parcel Service Inc Cl B							
11/12/2013 060006871405	S	- 1,445.000	99.6633	21	143,992	119,672	24,320

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/12/2013 060006871406	S	- 140,000.000	.8228		115,194	117,774	- 2,580
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/12/2013 060006871406	S	- 275,000.000	.8216		225,930	231,341	- 5,411
Issue: 96950FAK0 - Williams Partners LP 5.800% 11/15/43							
11/12/2013 060006871406	B	155,000.000	.9874		- 153,047	153,047	
Issue: 96950FAK0 - Williams Partners LP 5.800% 11/15/43							
11/12/2013 060006871406	B	300,000.000	.9934		- 298,017	298,017	
Issue: 91324P102 - United Health Group Inc							
11/13/2013 060006871405	S	- 1,330.000	70.9663	19	94,366	69,994	24,372
Issue: G5480U120 - Liberty Global Plc Series C							
11/13/2013 060006871405	B	95.000	75.5909		- 7,181	7,181	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
11/13/2013 060006871406	B	60,000.000	.9600		- 57,600	57,600	
Issue: 125509109 - Cigna Corp							
11/14/2013 060006871405	S	- 1,400.000	82.6416	20	115,678	67,913	47,765
Issue: 91324P102 - United Health Group Inc							
11/14/2013 060006871405	S	- 2,900.000	71.2865	41	206,690	152,619	54,070
Issue: 83001A102 - Six Flags Entertainment							
11/14/2013 060006871405	B	115.000	38.2580	2	- 4,401	4,401	
Issue: 628530BF3 - Mylan Inc 2.550% 3/28/19							
11/19/2013 060006871402	B	12,000.000	.9975		- 11,970	11,970	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
11/19/2013 060006871406	S	- 760,000.000	.3261		247,813	306,942	- 59,128
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/19/2013 060006871406	B	770,000.000	.3140		- 241,765	241,765	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/19/2013 060006871406	S	- 410,000.000	.9667		396,339	397,991	- 1,652
Issue: 610202BP7 - Monongahela Power Co 5.400% 12/15/43							
11/19/2013 060006871406	B	480,000.000	.9982		- 479,131	479,131	
Issue: 628530BF3 - Mylan Inc 2.550% 3/28/19							
11/20/2013 060006871402	B	13,000.000	1.0024		- 13,031	13,031	
Issue: 83001A102 - Six Flags Entertainment							
11/20/2013 060006871405	B	640.000	38.4803	12	- 24,639	24,639	
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
11/20/2013 060006871406	B	95,000.000	1.0505		- 99,797	99,797	
Issue: 46625HJH4 - Jpmorgan Chase & Co 3.200% 1/25/23							
11/20/2013 060006871406	S	- 200,000.000	.9449		188,978	188,868	110
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/20/2013 060006871406	S	- 90,000.000	.9517		85,655	87,129	- 1,474
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
11/20/2013 060006871406	B	170,000.000	.9964		- 169,389	169,389	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
11/21/2013 060006871406	S	- 105,000.000	.9967		104,655	105,527	- 872

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12505JAA1 - Cbl Associates LP 5.250% 12/01/23							
11/21/2013 060006871406	B	120,000.000	.9897		- 118,766	118,766	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
11/22/2013 060006871406	S	- 390,000.000	.3123		121,793	124,125	- 2,332
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/22/2013 060006871406	B	390,000.000	.3082		- 120,214	120,214	
Issue: 911312106 - United Parcel Service Inc Cl B							
11/25/2013 060006871405	S	- 575.000	101.2736	17	58,216	47,620	10,596
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
11/25/2013 060006871406	S	- 200,000.000	1.0005		200,102	201,005	- 903
Issue: 806854AH8 - Schlumberger Inv 3.650% 12/01/23							
11/25/2013 060006871406	B	210,000.000	.9966		- 209,286	209,286	
Issue: 911312106 - United Parcel Service Inc Cl B							
11/26/2013 060006871405	S	- 1,755.000	102.0867	35	179,127	145,345	33,782
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/26/2013 060006871406	B	120,000.000	.9675		- 116,100	116,100	
Issue: 20030NAF8 - Comcast Corp 5.650% 6/15/35							
11/26/2013 060006871406	S	- 150,000.000	1.0771		161,565	148,597	12,968
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
11/27/2013 060006871406	S	- 1,220,000.000	.3885		473,933	497,973	- 24,039
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/27/2013 060006871406	B	1,290,000.000	.2994		- 386,174	386,174	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/29/2013 060006871406	S	- 210,000.000	.9647		202,584	202,696	- 112
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
11/29/2013 060006871406	B	215,000.000	1.2706		- 273,179	273,179	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/02/2013 060006871406	S	- 955,000.000	.3023		288,658	307,618	- 18,960
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/02/2013 060006871406	B	960,000.000	.2986		- 286,646	286,646	
Issue: 406216101 - Halliburton Co							
12/03/2013 060006871405	S	- 3,950.000	51.8854	75	204,873	149,860	55,013
Issue: 674599105 - Occidental Petroleum Corporation							
12/03/2013 060006871405	S	- 2,615.000	94.2828	51	246,498	211,852	34,646
Issue: 91913Y100 - Valero Energy Corp							
12/03/2013 060006871405	B	5,580.000	46.7460	100	- 260,943	260,943	
Issue: 718546104 - Phillips 66							
12/03/2013 060006871405	B	1,780.000	70.4101	32	- 125,362	125,362	
Issue: 30231G102 - Exxon Mobil Corp							
12/03/2013 060006871405	B	2,180.000	94.1897	39	- 205,373	205,373	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/03/2013 060006871406	S	- 2,100,000.000	.3482		699,875	699,875	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/03/2013 060006871406	B	2,110,000.000	.3397		- 716,767	716,767	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/03/2013 060006871406	S	- 85,000.000	.9614		81,720	81,958	- 238
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
12/03/2013 060006871406	B	85,000.000	1.2657		- 107,581	107,581	
Issue: 221006109 - Corvel Corp							
12/03/2013 060006871417	B	875.000	45.2311	26	- 39,603	39,603	
Issue: 406216101 - Halliburton Co							
12/04/2013 060006871405	S	- 430.000	51.3432	8	22,069	16,314	5,756
Issue: 674599105 - Occidental Petroleum Corporation							
12/04/2013 060006871405	S	- 1,715.000	94.4452	34	161,940	138,939	23,000
Issue: 91913Y100 - Valero Energy Corp							
12/04/2013 060006871405	B	4,890.000	45.4460	88	- 222,319	222,319	
Issue: 718546104 - Phillips 66							
12/04/2013 060006871405	B	1,975.000	69.6522	36	- 137,599	137,599	
Issue: 221006109 - Corvel Corp							
12/04/2013 060006871417	B	75.000	45.6347	2	- 3,425	3,425	
Issue: 01F0426C2 - FNMA Pl Tba 4.500% 12/01/34							
12/05/2013 060006871402	S	- 95,000.000	1.0636		101,041	101,669	- 628
Issue: 01F042616 - FNMA Tba 30Yr 4.500% 1/01/39							
12/05/2013 060006871402	B	95,000.000	1.0600		- 100,700	100,700	
Issue: 406216101 - Halliburton Co							
12/05/2013 060006871405	S	- 650.000	50.5368	12	32,837	24,660	8,176

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 902494103 - Tyson Foods Inc Cl A							
12/05/2013 060006871405	B	4,705.000	32.8202	85	- 154,504	154,504	
Issue: 718546104 - Phillips 66							
12/05/2013 060006871405	B	630.000	69.7941	11	- 43,982	43,982	
Issue: 902494103 - Tyson Foods Inc Cl A							
12/06/2013 060006871405	B	1,570.000	33.7865	28	- 53,073	53,073	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/10/2013 060006871406	S	- 80,000.000	.9612		76,897	76,869	28
Issue: 03938JAA7 - Arch Capital Grp US 5.144% 11/01/43							
12/10/2013 060006871406	B	90,000.000	1.0000		- 90,000	90,000	
Issue: Y0486S104 - Avago Technologies							
12/16/2013 060006871405	B	960.000	50.0422	16	- 48,057	48,057	
Issue: Y0486S104 - Avago Technologies							
12/17/2013 060006871405	B	3,705.000	52.9439	63	- 196,220	196,220	
Issue: 44919P508 - Iac Interactivecorp							
12/19/2013 060006871405	S	- 625.000	68.9894	11	43,107	28,006	15,101
Issue: 44919P508 - Iac Interactivecorp							
12/20/2013 060006871405	S	- 940.000	67.2247	17	63,174	42,121	21,054
Issue: 912796CD9 - U S Treasury Bill 3/20/14							
12/23/2013 060006871402	B	60,000.000	.9999		- 59,991	59,991	
Issue: 912796CH0 - U S Treasury Bill 4/17/14							
12/23/2013 060006871402	S	- 60,000.000	.9999		59,953	59,953	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02503X105 - American Capital Agency Corp							
12/24/2013 060006871405	B	995.000	20.0096	17	- 19,926	19,926	
Issue: 44919P508 - Iac Interactivecorp							
12/24/2013 060006871405	S	- 345.000	67.9209	6	23,426	15,459	7,967
Issue: 02503X105 - American Capital Agency Corp							
12/26/2013 060006871405	B	6,240.000	20.0330	112	- 125,118	125,118	
Issue: 44919P508 - Iac Interactivecorp							
12/26/2013 060006871405	S	- 295.000	67.6240	6	19,943	13,219	6,725
Issue: 44919P508 - Iac Interactivecorp							
12/30/2013 060006871405	S	- 310.000	67.9647	6	21,063	13,891	7,172
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
12/31/2013 060006871406	B	60,000.000	1.1440		- 68,641	68,641	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/31/2013 060006871406	S	- 55,000.000	.9472		52,095	52,496	- 400
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/31/2013 060006871406	B	295,000.000	.2912		- 85,907	85,907	
Total For J.P. Morgan Securities LLC				**11,679**	**71,010,616**	**68,170,174**	**2,840,447**
Broker: Mlpfs Inc/Fixed Income							
Issue: 01F032617 - FNMA Tba 30Yr 3.500% 1/15/43							
01/01/2013 060006871402	B	220,000.000	1.0669		- 234,713	234,713	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032617 - FNMA Tba 30Yr 3.500% 1/15/43							
01/03/2013 060006871402	S	- 220,000.000	1.0646		234,223	234,713	- 490
Issue: 01F032625 - FNMA Tba 30Yr 3.500% 2/15/41							
01/03/2013 060006871402	B	220,000.000	1.0627		- 233,784	233,784	
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/03/2013 060006871406	S	- 855,000.000	.9750		833,625	835,453	- 1,828
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
01/03/2013 060006871406	B	890,000.000	.9981		- 888,327	888,327	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/07/2013 060006871406	B	120,000.000	.9347		- 112,163	112,163	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/07/2013 060006871406	B	250,000.000	.9339		- 233,477	233,477	
Issue: 452308AR0 - Illinois Tool Wk 3.900% 9/01/42							
01/07/2013 060006871406	S	- 125,000.000	1.0073		125,909	123,798	2,111
Issue: 02364WAW5 - America Movil Sab De 6.125% 3/30/40							
01/07/2013 060006871406	S	- 240,000.000	1.2984		311,606	270,542	41,064
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	S	- 180,000.000	.9403		169,256	169,839	- 583
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/08/2013 060006871406	S	- 235,000.000	.9784		229,914	229,684	230
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
01/08/2013 060006871406	B	245,000.000	.9944		- 243,638	243,638	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 853254AK6 - Standard Chartered 5.300% 1/09/43							
01/08/2013 060006871406	B	225,000.000	.9990		- 224,766	224,766	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/09/2013 060006871406	S	- 75,000.000	.9398		70,488	70,766	- 278
Issue: 853254AK6 - Standard Chartered 5.300% 1/09/43							
01/09/2013 060006871406	B	90,000.000	1.0416		- 93,741	93,741	
Issue: 037411BA2 - Apache Corp 4.750% 4/15/43							
01/15/2013 060006871406	B	230,000.000	1.0788		- 248,115	248,115	
Issue: 037411BC8 - Apache Corp 4.250% 1/15/44							
01/15/2013 060006871406	S	- 230,000.000	1.0043		230,996	228,022	2,974
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/17/2013 060006871406	B	65,000.000	.9780		- 63,568	63,568	
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/17/2013 060006871406	B	90,000.000	.9769		- 87,919	87,919	
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/17/2013 060006871406	S	- 180,000.000	.9770		175,866	176,298	- 433
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
01/17/2013 060006871406	S	- 70,000.000	.9973		69,811	69,611	200
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
01/17/2013 060006871406	S	- 95,000.000	.9971		94,727	94,472	256
Issue: 38141GRD8 - Goldman Sachs Mtn 3.625% 1/22/23							
01/17/2013 060006871406	B	190,000.000	1.0011		- 190,205	190,205	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
01/29/2013 060006871406	B	225,000.000	.9908		- 222,923	222,923	
Issue: 38141GRD8 - Goldman Sachs Mtn 3.625% 1/22/23							
01/29/2013 060006871406	S	- 225,000.000	1.0012		225,279	224,628	651
Issue: 01F032625 - FNMA Tba 30Yr 3.500% 2/15/41							
02/04/2013 060006871402	S	- 220,000.000	1.0564		232,409	233,784	- 1,375
Issue: 01F032633 - FNMA Tba 30Yr 3.500% 3/15/41							
02/04/2013 060006871402	B	220,000.000	1.0539		- 231,859	231,859	
Issue: 13643EAH8 - Canadian Oil Sands 6.000% 4/01/42							
02/07/2013 060006871406	S	- 295,000.000	1.1209		330,671	295,795	34,876
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/07/2013 060006871406	B	195,000.000	.9245		- 180,284	180,284	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/07/2013 060006871406	B	265,000.000	.9198		- 243,759	243,759	
Issue: 71644EAG7 - Petro Canada 5.950% 5/15/35							
02/07/2013 060006871406	S	- 225,000.000	1.2034		270,770	225,565	45,205
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/08/2013 060006871406	B	70,000.000	.9203		- 64,422	64,422	
Issue: 68233JAT1 - Oncor Elec Delivery 4.550% 12/01/41							
02/08/2013 060006871406	S	- 80,000.000	1.0195		81,561	81,218	343
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
02/08/2013 060006871406	B	235,000.000	.9705		- 228,060	228,060	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 822582AV4 - Shell Intl Fin 2.250% 1/06/23							
02/08/2013 060006871406	S	- 240,000.000	.9671		232,111	237,576	- 5,465
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
02/13/2013 060006871406	S	- 160,000.000	.9648		154,375	155,400	- 1,025
Issue: 74005PBF0 - Praxair Inc 2.700% 2/21/23							
02/13/2013 060006871406	B	160,000.000	.9965		- 159,443	159,443	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/14/2013 060006871406	S	- 205,000.000	.9202		188,632	189,146	- 514
Issue: 12201PAB2 - Burlington Res Fin 7.200% 8/15/31							
02/14/2013 060006871406	B	230,000.000	1.3848		- 318,495	318,495	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/15/2013 060006871406	B	145,000.000	.9134		- 132,448	132,448	
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
02/15/2013 060006871406	S	- 160,000.000	1.0486		167,779	167,104	675
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/19/2013 060006871406	S	- 295,000.000	.9977		294,320	294,822	- 502
Issue: 14149YAY4 - Cardinal Health Inc 3.200% 3/15/23							
02/19/2013 060006871406	B	310,000.000	.9979		- 309,358	309,358	
Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39							
02/20/2013 060006871406	S	- 70,000.000	.9825		68,775	69,117	- 342
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/20/2013 060006871406	S	- 235,000.000	.9980		234,523	234,832	- 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: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
02/20/2013 060006871406	B	255,000.000	.9981		- 254,516	254,516	
Issue: 87425EAK9 - Talisman Energy 6.250% 2/01/38							
02/21/2013 060006871406	B	150,000.000	1.1111		- 166,665	166,665	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/21/2013 060006871406	S	- 120,000.000	.9175		110,100	110,090	10
Issue: 718546AC8 - Phillips 66 4.300% 4/01/22							
02/22/2013 060006871402	B	6,000.000	1.0966		- 6,580	6,580	
Issue: 56585AAD4 - Marathon Petroleum 5.125% 3/01/21							
02/22/2013 060006871402	S	- 3,000.000	1.1616		3,485	3,273	212
Issue: 718546AC8 - Phillips 66 4.300% 4/01/22							
02/26/2013 060006871402	B	4,000.000	1.1032		- 4,413	4,413	
Issue: 56585AAD4 - Marathon Petroleum 5.125% 3/01/21							
02/26/2013 060006871402	S	- 2,000.000	1.1661		2,332	2,182	150
Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39							
02/27/2013 060006871406	S	- 115,000.000	.9825		112,988	113,550	- 563
Issue: 9128334U1 - U S Treas Bd Strip 8/15/32							
02/28/2013 060006871406	S	- 1,200,000.000	.5515		414,020	414,020	
Issue: 01F032633 - FNMA Tba 30Yr 3.500% 3/15/41							
03/01/2013 060006871402	S	- 220,000.000	1.0579		232,727	231,859	868
Issue: 01F032641 - FNMA Tba 30Yr 3.500% 4/15/41							
03/01/2013 060006871402	B	220,000.000	1.0556		- 232,238	232,238	

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							
03/04/2013 060006871406	S	- 70,000.000	1.0575		74,025	72,765	1,260
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/04/2013 060006871406	B	140,000.000	.9325		- 130,550	130,550	
Issue: 494550BP0 - Kinder Morgan Ener 5.000% 3/01/43							
03/04/2013 060006871406	S	- 165,000.000	1.0188		168,102	164,211	3,891
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
03/04/2013 060006871406	B	70,000.000	1.2635		- 88,445	88,445	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
03/06/2013 060006871406	S	- 205,000.000	1.2150		249,075	258,056	- 8,981
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
03/06/2013 060006871406	S	- 230,000.000	1.2175		280,025	289,526	- 9,501
Issue: 105756BU3 - Fed Republic Brazil 2.625% 1/05/23							
03/06/2013 060006871406	B	410,000.000	.9685		- 397,085	397,085	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
03/06/2013 060006871406	B	225,000.000	1.4305		- 321,863	321,863	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
03/07/2013 060006871406	B	95,000.000	1.0956		- 104,086	104,086	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
03/07/2013 060006871406	S	- 90,000.000	1.1378		102,404	90,867	11,537
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/07/2013 060006871406	B	50,000.000	1.0024		- 50,121	50,121	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/11/2013 060006871406	S	- 105,000.000	.9044		94,959	97,145	- 2,185
Issue: 91913YAP5 - Valero Energy Corp 10.500% 3/15/39							
03/11/2013 060006871406	B	100,000.000	1.5878		- 158,782	158,782	
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
03/19/2013 060006871402	B	5,000.000	.9938		- 4,969	4,969	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/21/2013 060006871406	S	- 200,000.000	.9243		184,852	183,634	1,217
Issue: 790849AK9 - ST Jude Medical Inc 4.750% 4/15/43							
03/21/2013 060006871406	B	230,000.000	.9936		- 228,537	228,537	
Issue: 78413HAA7 - Ses Sa 3.600% 4/04/23							
03/26/2013 060006871402	B	6,000.000	.9952		- 5,971	5,971	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/02/2013 060006871406	B	3,150,000.000	.9293		- 2,927,408	2,927,408	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/03/2013 060006871406	S	- 150,000.000	.9397		140,953	138,972	1,981
Issue: 737679DE7 - Potomac Electric 4.150% 3/15/43							
04/03/2013 060006871406	B	145,000.000	1.0464		- 151,728	151,728	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
04/04/2013 060006871406	S	- 370,000.000	1.0850		401,450	384,617	16,833
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/04/2013 060006871406	B	195,000.000	.9506		- 185,372	185,372	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
04/04/2013 060006871406	S	- 185,000.000	1.3150		243,275	236,946	6,329
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
04/05/2013 060006871402	S	- 10,000.000	.9974		9,974	9,779	195
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/08/2013 060006871406	S	- 305,000.000	.9673		295,040	283,984	11,056
Issue: 31428XAU0 - Fedex Corp 4.100% 4/15/43							
04/08/2013 060006871406	B	345,000.000	.9974		- 344,110	344,110	
Issue: 01F032641 - FNMA Tba 30Yr 3.500% 4/15/41							
04/09/2013 060006871402	S	- 220,000.000	1.0632		233,913	232,238	1,676
Issue: 01F032658 - FNMA Tba 30Yr 3.500% 5/15/41							
04/09/2013 060006871402	B	220,000.000	1.0602		- 233,234	233,234	
Issue: 12189LAK7 - Burlingtn North 4.375% 9/01/42							
04/15/2013 060006871406	B	285,000.000	1.0374		- 295,670	295,670	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/15/2013 060006871406	S	- 255,000.000	.9702		247,390	237,937	9,453
Issue: 58768VAC5 - Mercedes Benz Auto 0.590% 2/15/16							
04/16/2013 060006871402	B	18,000.000	.9999		- 17,998	17,998	
Issue: 90270RBE3 - Barclays Coml Mtg 2.850% 12/10/45							
04/22/2013 060006871402	B	10,000.000	1.0179		- 10,179	10,179	
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
04/22/2013 060006871406	B	385,000.000	1.0000		- 385,000	385,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
04/24/2013 060006871406	B	180,000.000	1.2603		- 226,845	226,845	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/24/2013 060006871406	S	- 155,000.000	.9698		150,326	147,535	2,791
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/25/2013 060006871406	S	- 255,000.000	.9647		246,005	246,576	- 571
Issue: 594918AU8 - Microsoft Corp 3.750% 5/01/43							
04/25/2013 060006871406	B	275,000.000	.9862		- 271,194	271,194	
Issue: 912828UZ1 - U S Treasury Nt 0.625% 4/30/18							
04/30/2013 060006871402	B	45,000.000	.9975		- 44,888	44,888	
Issue: 01F032658 - FNMA Tba 30Yr 3.500% 5/15/41							
05/03/2013 060006871402	S	- 220,000.000	1.0616		233,544	232,624	920
Issue: 01F032666 - FNMA Tba 30Yr 3.500% 6/15/43							
05/03/2013 060006871402	B	220,000.000	1.0592		- 233,028	233,028	
Issue: 857477AL7 - State Street Corp 3.100% 5/15/23							
05/08/2013 060006871402	B	10,000.000	.9984		- 9,984	9,984	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/08/2013 060006871406	S	- 170,000.000	.9510		161,666	163,237	- 1,571
Issue: 084664BV2 - Berkshire Hathaway 4.300% 5/15/43							
05/08/2013 060006871406	B	195,000.000	.9918		- 193,407	193,407	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/13/2013 060006871406	S	- 65,000.000	.9840		63,959	64,675	- 716

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 22303QAP5 - Covidien Intl Fin Sa 2.950% 6/15/23							
05/13/2013 060006871406	B	70,000.000	.9977		- 69,841	69,841	
Issue: 931142DG5 - Wal Mart Stores Inc 4.000% 4/11/43							
05/15/2013 060006871406	B	330,000.000	.9938		- 327,938	327,938	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
05/15/2013 060006871406	S	- 315,000.000	1.1463		361,085	366,116	- 5,031
Issue: 20173QAE1 - Greenwich Capital 5.444% 3/10/39							
05/23/2013 060006871402	S	- 25,000.000	1.1322		28,305	27,442	863
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	B	220,000.000	.9753		- 214,569	214,569	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	S	- 105,000.000	.9763		102,506	103,884	- 1,378
Issue: 008916AM0 - Agrium Inc Mtn 4.900% 6/01/43							
05/28/2013 060006871406	B	125,000.000	.9924		- 124,048	124,048	
Issue: 02209SAH6 - Altria Group Inc 10.200% 2/06/39							
05/28/2013 060006871406	S	- 210,000.000	1.6194		340,082	288,637	51,445
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/04/2013 060006871406	S	- 115,000.000	.9695		111,492	112,301	- 809
Issue: 071813BG3 - Baxter International 4.500% 6/15/43							
06/04/2013 060006871406	B	130,000.000	.9993		- 129,914	129,914	
Issue: 01F032666 - FNMA Tba 30Yr 3.500% 6/15/43							
06/05/2013 060006871402	S	- 220,000.000	1.0309		226,806	233,006	- 6,200

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
06/05/2013 060006871402	B	220,000.000	1.0283		- 226,222	226,222	
Issue: 369550AT5 - General Dynamics 3.600% 11/15/42							
06/06/2013 060006871406	S	- 135,000.000	.9025		121,831	134,433	- 12,602
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/06/2013 060006871406	B	110,000.000	.9897		- 108,866	108,866	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
06/11/2013 060006871406	B	210,000.000	.9485		- 199,185	199,185	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
06/18/2013 060006871406	S	- 215,000.000	.9618		206,786	208,142	- 1,355
Issue: 00846UAJ0 - Agilent Tech Inc 3.875% 7/15/23							
06/18/2013 060006871406	B	225,000.000	.9954		- 223,974	223,974	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
06/20/2013 060006871406	B	190,000.000	1.0175		- 193,325	193,325	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
06/27/2013 060006871406	S	- 60,000.000	.9950		59,702	65,035	- 5,332
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
06/27/2013 060006871406	B	60,000.000	1.0202		- 61,212	61,212	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/27/2013 060006871406	S	- 120,000.000	.9231		110,775	115,011	- 4,236
Issue: 790849AK9 - ST Jude Medical Inc 4.750% 4/15/43							
06/27/2013 060006871406	B	145,000.000	.9242		- 134,003	134,003	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58013MEN0 - McDonalds Corp Mtn 3.700% 2/15/42							
07/01/2013 060006871406	B	190,000.000	.8984		- 170,694	170,694	
Issue: 58013MER1 - McDonalds Corp Mtn 3.625% 5/01/43							
07/01/2013 060006871406	S	- 190,000.000	.8899		169,081	186,857	- 17,776
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
07/02/2013 060006871406	S	- 110,000.000	1.1375		125,125	130,327	- 5,202
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/03/2013 060006871406	B	340,000.000	.9358		- 318,166	318,166	
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
07/09/2013 060006871402	B	220,000.000	.9989		- 219,759	219,759	
Issue: 01F032674 - FNMA Tba 30Yr 3.500% 7/15/42							
07/09/2013 060006871402	S	- 220,000.000	1.0015		220,327	227,008	- 6,681
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/09/2013 060006871406	S	- 155,000.000	.9235		143,139	144,951	- 1,812
Issue: 68389XAS4 - Oracle Corp 3.625% 7/15/23							
07/09/2013 060006871406	B	155,000.000	.9910		- 153,602	153,602	
Issue: 05565QBZ0 - Bp Capital Plc 3.245% 5/06/22							
07/15/2013 060006871406	S	- 250,000.000	.9803		245,070	250,000	- 4,930
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/15/2013 060006871406	B	225,000.000	.9300		- 209,250	209,250	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/16/2013 060006871406	S	- 715,000.000	.3783		249,892	249,892	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
07/16/2013 060006871406	B	715,000.000	.4194		- 299,900	299,900	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/16/2013 060006871406	B	60,000.000	.9169		- 55,015	55,015	
Issue: 06849RAH5 - Barrick Na Finance 5.750% 5/01/43							
07/17/2013 060006871406	B	125,000.000	.8539		- 106,736	106,736	
Issue: 06849RAG7 - Barrick Na Finance 5.700% 5/30/41							
07/17/2013 060006871406	S	- 125,000.000	.8520		106,494	142,625	- 36,131
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
07/18/2013 060006871402	S	- 8,000.000	1.0775		8,620	8,420	200
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/18/2013 060006871406	S	- 135,000.000	.9315		125,756	126,079	- 323
Issue: 9128337U8 - U S Treas Bd Strip 11/15/33							
07/18/2013 060006871406	S	- 610,000.000	.4777		285,795	285,795	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
07/18/2013 060006871406	B	605,000.000	.4485		- 271,318	271,318	
Issue: 06053FAA7 - Bank Of America Mtn 4.100% 7/24/23							
07/18/2013 060006871406	B	140,000.000	.9992		- 139,887	139,887	
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
07/22/2013 060006871402	S	- 5,000.000	1.0775		5,388	5,263	125
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/25/2013 060006871406	B	95,000.000	.9058		- 86,049	86,049	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 45685EAH9 - Ing US Inc 5.700% 7/15/43							
07/25/2013 060006871406	S	- 110,000.000	1.0002		110,018	109,611	407
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
07/26/2013 060006871406	S	- 135,000.000	.9623		129,911	128,643	1,268
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/26/2013 060006871406	B	125,000.000	.9300		- 116,250	116,250	
Issue: 494550BR6 - Kinder Morgan Ener 2.650% 2/01/19							
07/29/2013 060006871402	B	9,000.000	.9986		- 8,987	8,987	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/29/2013 060006871406	S	- 385,000.000	.9058		348,726	355,994	- 7,269
Issue: 494550BP0 - Kinder Morgan Ener 5.000% 3/01/43							
07/29/2013 060006871406	B	445,000.000	.9486		- 422,105	422,105	
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
07/30/2013 060006871402	B	10,000.000	.9467		- 9,467	9,467	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
07/30/2013 060006871406	S	- 80,000.000	1.0283		82,263	86,713	- 4,450
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	60,000.000	.9064		- 54,384	54,384	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	35,000.000	.9083		- 31,791	31,791	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	130,000.000	.9041		- 117,528	117,528	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 001192AK9 - Agl Capital Corp Mtn 4.400% 6/01/43							
07/30/2013 060006871406	S	- 145,000.000	.9415		136,519	144,446	- 7,927
Issue: 59156CAB7 - Metlife Cap Tr 9.250% 4/08/38							
07/30/2013 060006871406	S	- 40,000.000	1.3227		52,908	49,000	3,908
Issue: 912795Z87 - U S Treasury Bill 10/17/13							
07/31/2013 060006871406	S	- 550,000.000	.0000		549,958	549,958	
Issue: 594918AR5 - Microsoft Corp 3.500% 11/15/42							
07/31/2013 060006871406	S	- 290,000.000	.8414		244,012	246,135	- 2,123
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/31/2013 060006871406	B	250,000.000	.8994		- 224,844	224,844	
Issue: 74735K2A9 - Qtel Internatl Mtn 3.250% 2/21/23							
08/02/2013 060006871406	S	- 105,000.000	.9200		96,600	103,657	- 7,057
Issue: 01F032682 - FNMA Tba 30Yr 3.500% 8/15/40							
08/05/2013 060006871402	S	- 220,000.000	1.0075		221,659	219,562	2,097
Issue: 01F032690 - FNMA Tba 30Yr 3.500% 9/15/42							
08/05/2013 060006871402	B	220,000.000	1.0047		- 221,031	221,031	
Issue: 9128334W7 - U S Treas Bd Strip 8/15/33							
08/05/2013 060006871406	S	- 610,000.000	.4699		207,247	207,247	
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
08/05/2013 060006871406	B	600,000.000	.4268		- 256,062	256,062	
Issue: 46630JAD1 - Jp Morgan Chase 5.439% 1/15/49							
08/06/2013 060006871402	B	53,647.130	1.1154		- 59,835	59,835	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
08/07/2013 060006871406	B	465,000.000	.3852		- 179,118	179,118	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
08/07/2013 060006871406	S	- 200,000.000	.9273		185,461	185,794	- 333
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
08/07/2013 060006871406	S	- 465,000.000	.4061		154,966	154,966	
Issue: 615369AC9 - Moodys Corporation 4.875% 2/15/24							
08/07/2013 060006871406	B	205,000.000	.9943		- 203,834	203,834	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/08/2013 060006871406	S	- 1,930,000.000	.3151		608,104	622,186	- 14,081
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/08/2013 060006871406	B	1,935,000.000	.3118		- 603,352	603,352	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
08/08/2013 060006871406	S	- 110,000.000	1.1150		122,650	130,327	- 7,677
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
08/08/2013 060006871406	B	105,000.000	1.2775		- 134,138	134,138	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/12/2013 060006871406	B	785,000.000	.3207		- 251,718	251,718	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/12/2013 060006871406	S	- 785,000.000	.3178		249,489	253,065	- 3,577
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/13/2013 060006871406	S	- 360,000.000	.8371		301,359	304,859	- 3,499

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
08/13/2013 060006871406	B	375,000.000	.9941		- 372,780	372,780	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/14/2013 060006871406	B	155,000.000	.8388		- 130,006	130,006	
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
08/14/2013 060006871406	S	- 160,000.000	.9965		159,440	159,053	387
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
08/15/2013 060006871406	S	- 170,000.000	.9182		156,097	163,771	- 7,673
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/15/2013 060006871406	B	1,255,000.000	.3039		- 381,395	381,395	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/15/2013 060006871406	S	- 1,255,000.000	.3013		378,119	404,582	- 26,463
Issue: 06053FAA7 - Bank Of America Mtn 4.100% 7/24/23							
08/15/2013 060006871406	B	155,000.000	.9752		- 151,153	151,153	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/20/2013 060006871406	S	- 475,000.000	.3431		162,984	186,478	- 23,493
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
08/20/2013 060006871406	B	480,000.000	.3276		- 157,245	157,245	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
08/21/2013 060006871406	S	- 195,000.000	.9400		183,300	210,458	- 27,158
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
08/22/2013 060006871406	S	- 100,000.000	.8650		86,500	103,004	- 16,504

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
08/22/2013 060006871406	B	85,000.000	1.2050		- 102,425	102,425	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
08/26/2013 060006871406	B	65,000.000	1.0585		- 68,803	68,803	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
08/27/2013 060006871406	B	35,000.000	1.0585		- 37,048	37,048	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
08/27/2013 060006871406	B	30,000.000	1.0585		- 31,755	31,755	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
08/29/2013 060006871406	S	- 570,000.000	.3255		185,507	227,612	- 42,105
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
08/29/2013 060006871406	B	95,000.000	.7450		- 70,775	70,775	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/29/2013 060006871406	S	- 265,000.000	.3121		82,550	82,550	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/29/2013 060006871406	B	840,000.000	.3090		- 259,568	259,568	
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
08/29/2013 060006871406	S	- 85,000.000	1.1182		95,047	118,311	- 23,264
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/03/2013 060006871406	S	- 215,000.000	.8323		178,954	180,955	- 2,001
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/03/2013 060006871406	S	- 420,000.000	.9694		407,154	409,065	- 1,911

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
09/03/2013 060006871406	B	215,000.000	.9851		- 211,788	211,788	
Issue: 855244AD1 - Starbucks Corp 3.850% 10/01/23							
09/03/2013 060006871406	B	430,000.000	.9996		- 429,845	429,845	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/04/2013 060006871406	S	- 1,200,000.000	.3511		388,261	388,261	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
09/04/2013 060006871406	B	1,190,000.000	.3876		- 461,220	461,220	
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/42							
09/06/2013 060006871402	B	220,000.000	.9844		- 216,563	216,563	
Issue: 01F032690 - FNMA Tba 30Yr 3.500% 9/15/42							
09/06/2013 060006871402	S	- 220,000.000	.9871		217,164	221,031	- 3,867
Issue: 285659AF5 - Elec Data System 7.450% 10/15/29							
09/09/2013 060006871402	S	- 10,000.000	1.0887		10,887	10,034	853
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
09/10/2013 060006871406	S	- 130,000.000	.8685		112,905	133,906	- 21,001
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/10/2013 060006871406	B	95,000.000	.9609		- 91,289	91,289	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/10/2013 060006871406	S	- 155,000.000	.9606		148,897	150,457	- 1,560
Issue: 03027XAD2 - American Tower 5.000% 2/15/24							
09/10/2013 060006871406	S	- 100,000.000	.9671		96,709	99,888	- 3,179

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QAS7 - United Mexican Mtn 6.750% 9/27/34							
09/10/2013 060006871406	B	125,000.000	1.1500		- 143,750	143,750	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
09/12/2013 060006871406	S	- 110,000.000	.8875		97,625	113,305	- 15,680
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
09/12/2013 060006871406	B	100,000.000	1.2205		- 122,050	122,050	
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
09/12/2013 060006871406	B	65,000.000	.9874		- 64,179	64,179	
Issue: 00206RAS1 - AT&T Inc 6.550% 2/15/39							
09/12/2013 060006871406	S	- 65,000.000	1.1119		72,271	77,463	- 5,192
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
09/13/2013 060006871406	B	365,000.000	.3775		- 137,777	137,777	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
09/13/2013 060006871406	S	- 365,000.000	.3644		133,006	158,988	- 25,982
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/16/2013 060006871406	S	- 700,000.000	.3431		240,191	288,301	- 48,110
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/16/2013 060006871406	B	700,000.000	.3393		- 237,503	237,503	
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
09/17/2013 060006871406	B	65,000.000	1.0985		- 71,403	71,403	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
09/17/2013 060006871406	S	- 110,000.000	.9025		99,275	113,305	- 14,030

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
09/17/2013 060006871406	S	- 60,000.000	1.3585		81,511	89,339	- 7,828
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
09/17/2013 060006871406	S	- 355,000.000	.8209		291,420	209,831	81,589
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
09/17/2013 060006871406	B	355,000.000	.8149		- 289,286	289,286	
Issue: 91086QAS7 - United Mexican Mtn 6.750% 9/27/34							
09/17/2013 060006871406	B	105,000.000	1.1840		- 124,320	124,320	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
09/18/2013 060006871406	B	200,000.000	.9135		- 182,700	182,700	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
09/18/2013 060006871406	S	- 50,000.000	.9375		46,875	50,452	- 3,577
Issue: 855030AM4 - Staples Inc 4.375% 1/12/23							
09/18/2013 060006871406	S	- 130,000.000	.9623		125,093	129,750	- 4,658
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/18/2013 060006871406	B	115,000.000	.9838		- 113,131	113,131	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/18/2013 060006871406	B	210,000.000	.9766		- 205,095	205,095	
Issue: 94974BFN5 - Wells Fargo Company 4.125% 8/15/23							
09/18/2013 060006871406	S	- 225,000.000	.9772		219,859	224,233	- 4,374
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
09/18/2013 060006871406	S	- 180,000.000	1.1025		198,450	207,890	- 9,440

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
09/18/2013 060006871406	S	- 185,000.000	1.1025		203,963	213,665	- 9,702
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
09/18/2013 060006871406	S	- 30,000.000	1.1025		33,075	34,648	- 1,573
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
09/18/2013 060006871406	B	50,000.000	1.0625		- 53,125	53,125	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
09/19/2013 060006871406	B	200,000.000	.9748		- 194,952	194,952	
Issue: 698299AK0 - Panama 9.375% 4/01/29							
09/19/2013 060006871406	B	85,000.000	1.4425		- 122,613	122,613	
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
09/19/2013 060006871406	S	- 200,000.000	1.0253		205,050	263,095	- 58,045
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
09/19/2013 060006871406	S	- 80,000.000	1.1825		94,600	111,352	- 16,752
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
09/23/2013 060006871406	S	- 60,000.000	1.0600		63,600	61,050	2,550
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/23/2013 060006871406	B	65,000.000	.8402		- 54,610	54,610	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/23/2013 060006871406	S	- 275,000.000	.9816		269,940	269,708	233
Issue: 853254AL4 - Standard Chartered 5.200% 1/26/24							
09/23/2013 060006871406	B	290,000.000	.9991		- 289,745	289,745	

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							
09/24/2013 060006871406	S	- 355,000.000	.3722		125,826	125,826	
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
09/24/2013 060006871406	B	325,000.000	.9414		- 305,949	305,949	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 305,000.000	.8467		258,249	256,535	1,715
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 185,000.000	.8522		157,655	155,603	2,052
Issue: 06053FAA7 - Bank Of America Mtn 4.100% 7/24/23							
09/24/2013 060006871406	B	125,000.000	1.0001		- 125,014	125,014	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
09/24/2013 060006871406	B	355,000.000	.3960		- 140,569	140,569	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/24/2013 060006871406	S	- 115,000.000	.9848		113,257	112,787	470
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
09/24/2013 060006871406	B	185,000.000	1.1388		- 210,680	210,680	
Issue: 912796BH1 - U S Treasury Bill 10/31/13							
09/24/2013 060006871415	S	- 205,000.000	.0000		204,984	204,984	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/25/2013 060006871406	S	- 635,000.000	.8527		541,437	534,623	6,814
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/25/2013 060006871406	S	- 35,000.000	.9884		34,595	34,326	269

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 853254AL4 - Standard Chartered 5.200% 1/26/24							
09/25/2013 060006871406	B	40,000.000	1.0053		- 40,212	40,212	
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
09/25/2013 060006871406	B	655,000.000	.9930		- 650,441	650,441	
Issue: 92343VAK0 - Verizon Comm Inc 6.400% 2/15/38							
09/26/2013 060006871406	B	1,060,000.000	1.1094		- 1,176,006	1,176,006	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/26/2013 060006871406	S	- 945,000.000	.8494		802,659	795,619	7,040
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/26/2013 060006871406	B	165,000.000	.9866		- 162,783	162,783	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/27/2013 060006871406	S	- 225,000.000	.9881		222,328	221,027	1,301
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/30/2013 060006871406	B	3,405,000.000	.3163		- 1,077,138	1,077,138	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/30/2013 060006871406	B	740,000.000	.3163		- 234,092	234,092	
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/42							
10/01/2013 060006871402	S	- 60,000.000	.9921		59,524	59,088	437
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
10/02/2013 060006871406	S	- 610,000.000	.3225		196,713	220,713	- 24,000
Issue: 698299AD6 - Panama 8.875% 9/30/27							
10/02/2013 060006871406	B	90,000.000	1.3825		- 124,425	124,425	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
10/02/2013 060006871406	S	- 300,000.000	.3168		95,040	99,205	- 4,165
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/02/2013 060006871406	S	- 1,350,000.000	.3559		449,509	449,509	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
10/02/2013 060006871406	S	- 450,000.000	.3517		158,265	181,249	- 22,984
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
10/02/2013 060006871406	S	- 90,000.000	.7840		70,560	85,458	- 14,898
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/02/2013 060006871406	B	600,000.000	.3466		- 207,954	207,954	
Issue: 9128337U8 - U S Treas Bd Strip 11/15/33							
10/03/2013 060006871406	S	- 180,000.000	.4708		84,683	84,683	
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
10/03/2013 060006871406	B	180,000.000	.4604		- 82,870	82,870	
Issue: 01F0326A7 - FNMA Tba 30Yr 3.500% 10/15/42							
10/04/2013 060006871402	S	- 160,000.000	1.0174		162,788	157,567	5,221
Issue: 01F0326B5 - FNMA Tba 30Yr 3.500% 11/15/42							
10/04/2013 060006871402	B	160,000.000	1.0144		- 162,300	162,300	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/04/2013 060006871406	S	- 2,095,000.000	.3118		653,200	676,305	- 23,105
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
10/04/2013 060006871406	B	2,100,000.000	.3057		- 641,886	641,886	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
10/09/2013 060006871406	B	100,000.000	.9125		- 91,250	91,250	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
10/09/2013 060006871406	S	- 90,000.000	1.1075		99,675	103,945	- 4,270
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
10/10/2013 060006871402	S	- 4,000.000	1.0325		4,130	4,210	- 80
Issue: 29273RAR0 - Energy Transfer Part 6.500% 2/01/42							
10/10/2013 060006871406	B	235,000.000	1.0702		- 251,502	251,502	
Issue: 29273RAZ2 - Energy Transfer 5.950% 10/01/43							
10/10/2013 060006871406	S	- 235,000.000	1.0099		237,336	229,470	7,865
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
10/11/2013 060006871406	S	- 80,000.000	.9225		73,800	79,232	- 5,432
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
10/11/2013 060006871406	B	70,000.000	1.1138		- 77,963	77,963	
Issue: 046353AD0 - Astrazeneca Plc 6.450% 9/15/37							
10/15/2013 060006871406	S	- 285,000.000	1.2157		346,480	381,315	- 34,835
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/15/2013 060006871406	B	290,000.000	.8339		- 241,833	241,833	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
10/17/2013 060006871406	S	- 90,000.000	.9275		83,475	89,136	- 5,661
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
10/17/2013 060006871406	B	80,000.000	1.1175		- 89,400	89,400	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/21/2013 060006871406	B	765,000.000	.3406		- 260,574	260,574	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/21/2013 060006871406	S	- 755,000.000	.3617		251,622	251,622	
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
10/22/2013 060006871402	S	- 3,000.000	1.0550		3,165	3,158	8
Issue: 718172AU3 - Philip Morris Intl 3.875% 8/21/42							
10/22/2013 060006871406	S	- 300,000.000	.8746		262,371	294,012	- 31,641
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/22/2013 060006871406	B	265,000.000	.8603		- 227,983	227,983	
Issue: 031162BE9 - Amgen Inc 4.950% 10/01/41							
10/23/2013 060006871406	S	- 145,000.000	.9870		143,114	143,127	- 14
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/23/2013 060006871406	B	130,000.000	.8677		- 112,795	112,795	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/24/2013 060006871406	S	- 780,000.000	.3347		261,050	311,469	- 50,419
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
10/24/2013 060006871406	B	785,000.000	.3306		- 259,490	259,490	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
10/29/2013 060006871406	B	200,000.000	.9350		- 187,000	187,000	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/29/2013 060006871406	S	- 180,000.000	.8583		154,498	154,805	- 307

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							
10/31/2013 060006871406	S	- 1,780,000.000	.3627		645,642	716,939	- 71,297
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/31/2013 060006871406	B	1,835,000.000	.3227		- 592,136	592,136	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
10/31/2013 060006871406	B	565,000.000	.9982		- 563,985	563,985	
Issue: 01F0326B5 - FNMA Tba 30Yr 3.500% 11/15/42							
11/01/2013 060006871402	B	160,000.000	1.0144		- 162,300	162,300	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
11/01/2013 060006871406	B	930,000.000	.3347		- 311,262	311,262	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
11/01/2013 060006871406	B	915,000.000	.3483		- 318,731	318,731	
Issue: 06849RAK8 - Barrick Na Finance 5.750% 5/01/43							
11/01/2013 060006871406	S	- 275,000.000	.9126		250,954	264,679	- 13,725
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
11/01/2013 060006871406	S	- 1,840,000.000	.3439		632,850	675,175	- 42,325
Issue: 06849RAG7 - Barrick Na Finance 5.700% 5/30/41							
11/01/2013 060006871406	B	275,000.000	.9034		- 248,435	248,435	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
11/04/2013 060006871406	S	- 140,000.000	.9175		128,450	136,826	- 8,376
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
11/04/2013 060006871406	B	135,000.000	1.1850		- 159,975	159,975	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/05/2013 060006871406	B	70,000.000	.8359		- 58,516	58,516	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/05/2013 060006871406	S	- 110,000.000	.8394		92,331	93,742	- 1,410
Issue: 59023VAA8 - Merrill Lynch 7.750% 5/14/38							
11/05/2013 060006871406	S	- 70,000.000	1.2525		87,675	81,034	6,641
Issue: 85771PAQ5 - Statoil Asa 4.800% 11/08/43							
11/05/2013 060006871406	B	110,000.000	.9950		- 109,446	109,446	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/06/2013 060006871406	S	- 230,000.000	.8377		192,679	196,005	- 3,326
Issue: 46132FAC4 - Invesco Finance Plc 5.375% 11/30/43							
11/06/2013 060006871406	B	250,000.000	.9830		- 245,745	245,745	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
11/07/2013 060006871406	B	565,000.000	.3696		- 208,847	208,847	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/07/2013 060006871406	S	- 570,000.000	.3525		200,925	229,121	- 28,196
Issue: 01F0326B5 - FNMA Tba 30Yr 3.500% 11/15/42							
11/08/2013 060006871402	S	- 160,000.000	1.0098		161,563	162,300	- 738
Issue: 01F0326C3 - FNMA Tba 30Yr 3.500% 12/15/40							
11/08/2013 060006871402	B	160,000.000	1.0072		- 161,150	161,150	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
11/08/2013 060006871406	B	70,000.000	.9585		- 67,095	67,095	

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							
11/13/2013 060006871406	S	- 60,000.000	.8750		52,500	58,213	- 5,713
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
11/13/2013 060006871406	S	- 150,000.000	.9565		143,475	142,725	750
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/13/2013 060006871406	B	155,000.000	.8266		- 128,117	128,117	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
11/13/2013 060006871406	B	140,000.000	1.2675		- 177,450	177,450	
Issue: 68268NAM5 - Oneok Partners LP 6.200% 9/15/43							
11/13/2013 060006871406	S	- 165,000.000	1.0507		173,369	164,286	9,083
Issue: 91086QAS7 - United Mexican Mtn 6.750% 9/27/34							
11/13/2013 060006871406	B	55,000.000	1.1600		- 63,800	63,800	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
11/14/2013 060006871406	B	610,000.000	.3309		- 201,825	201,825	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
11/14/2013 060006871406	B	80,000.000	1.2725		- 101,800	101,800	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
11/14/2013 060006871406	S	- 605,000.000	.3404		205,954	212,778	- 6,824
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
11/14/2013 060006871406	S	- 80,000.000	1.1475		91,800	100,902	- 9,102
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
11/18/2013 060006871406	B	485,000.000	.3835		- 185,993	185,993	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
11/18/2013 060006871406	S	- 485,000.000	.4543		216,764	216,764	
Issue: 816851AU3 - Sempra Energy 4.050% 12/01/23							
11/19/2013 060006871402	B	25,000.000	.9967		- 24,916	24,916	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
11/19/2013 060006871406	B	585,000.000	.3558		- 208,131	208,131	
Issue: 9128334X5 - U S Treas Bd Strip 2/15/34							
11/19/2013 060006871406	S	- 580,000.000	.4567		264,869	273,305	- 8,436
Issue: 637432MS1 - National Rural Util 4.023% 11/01/32							
11/21/2013 060006871406	S	- 125,000.000	.9315		116,440	149,095	- 32,655
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/21/2013 060006871406	B	90,000.000	.9506		- 85,556	85,556	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
11/22/2013 060006871406	S	- 765,000.000	.3264		249,704	266,392	- 16,688
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/22/2013 060006871406	B	790,000.000	.2955		- 233,477	233,477	
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
11/27/2013 060006871402	S	- 2,000.000	1.0600		2,120	2,105	15
Issue: 78442FEL8 - S L M A M T N 7.250% 1/25/22							
11/27/2013 060006871402	S	- 2,000.000	1.0600		2,120	2,105	15
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
11/29/2013 060006871406	B	1,100,000.000	.3103		- 341,308	341,308	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
11/29/2013 060006871406	B	965,000.000	.4022		- 388,123	388,123	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
11/29/2013 060006871406	B	1,105,000.000	.3891		- 429,967	429,967	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/29/2013 060006871406	B	935,000.000	.2963		- 277,069	277,069	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
12/02/2013 060006871406	B	130,000.000	.9400		- 122,200	122,200	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
12/02/2013 060006871406	B	130,000.000	1.1175		- 145,275	145,275	
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
12/04/2013 060006871406	S	- 170,000.000	.9200		156,400	162,421	- 6,021
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
12/05/2013 060006871406	S	- 150,000.000	.8700		130,500	145,534	- 15,034
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
12/05/2013 060006871406	B	140,000.000	1.0453		- 146,342	146,342	
Issue: 01F0326C3 - FNMA Tba 30Yr 3.500% 12/15/40							
12/06/2013 060006871402	S	- 160,000.000	.9991		159,863	162,308	- 2,446
Issue: 01F032617 - FNMA Tba 30Yr 3.500% 1/15/43							
12/06/2013 060006871402	B	160,000.000	.9959		- 159,350	159,350	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
12/12/2013 060006871406	S	- 365,000.000	.9891		361,036	364,987	- 3,951

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							
12/13/2013 060006871406	S	- 65,000.000	1.1020		71,627	66,776	4,851
Issue: 38143VAA7 - Goldman Sachs Cap I 6.345% 2/15/34							
12/13/2013 060006871406	B	75,000.000	1.0173		- 76,295	76,295	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
12/16/2013 060006871406	S	- 780,000.000	.3068		239,335	275,062	- 35,727
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
12/16/2013 060006871406	B	785,000.000	.3029		- 237,737	237,737	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
12/17/2013 060006871406	S	- 760,000.000	.3200		243,208	293,417	- 50,209
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/17/2013 060006871406	B	775,000.000	.3002		- 232,640	232,640	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
12/17/2013 060006871406	S	- 1,415,000.000	.3318		469,539	497,655	- 28,115
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/17/2013 060006871406	B	1,420,000.000	.3270		- 464,397	464,397	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/18/2013 060006871406	S	- 100,000.000	.9512		95,121	96,024	- 903
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/18/2013 060006871406	S	- 220,000.000	.9490		208,777	211,253	- 2,477
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/31/2013 060006871406	B	1,580,000.000	.3476		- 549,176	549,176	

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							
12/31/2013 060006871406	B	285,000.000	.3324		- 94,740	94,740	
Total For Mlpfs Inc/Fixed Income				**0**	**75,099,542**	**75,945,760**	**- 846,215**
Broker: Morgan Stanley & Co., Incorpor							
Issue: 01F030413 - FNMA Tba 15Yr 3.000% 1/15/27							
01/04/2013 060006871402	S	- 105,000.000	1.0534		110,611	110,672	- 62
Issue: 01F030421 - FNMA Tba 15Yr Tba 3.000% 2/15/28							
01/04/2013 060006871402	B	105,000.000	1.0523		- 110,496	110,496	
Issue: 806857108 - Schlumberger Ltd							
01/07/2013 060006871405	B	80.000	72.0651	2	- 5,767	5,767	
Issue: 44919P508 - Iac Interactivecorp							
01/07/2013 060006871405	B	65.000	45.4100		- 2,952	2,952	
Issue: 44919P508 - Iac Interactivecorp							
01/08/2013 060006871405	B	65.000	46.2700		- 3,008	3,008	
Issue: 13063A7D0 - California ST Build 7.300% 10/01/39							
01/08/2013 060006871406	B	80,000.000	1.3728		- 109,826	109,826	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/08/2013 060006871406	S	- 80,000.000	.9377		75,013	75,484	- 472
Issue: 682189105 - On Semiconductor Corporation							
01/10/2013 060006871405	B	75.000	7.5650	2	- 569	569	

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							
01/10/2013 060006871406	B	30,000.000	.9380		- 28,139	28,139	
Issue: 571748AK8 - Marsh & McLennan Cos 5.875% 8/01/33							
01/10/2013 060006871406	S	- 40,000.000	1.1786		47,144	46,819	325
Issue: 682189105 - On Semiconductor Corporation							
01/11/2013 060006871405	B	460.000	7.6550	3	- 3,525	3,525	
Issue: 682189105 - On Semiconductor Corporation							
01/14/2013 060006871405	B	965.000	7.6250	26	- 7,384	7,384	
Issue: 666807102 - Northrop Grumman Corporation							
01/15/2013 060006871405	S	- 390.000	67.4850	3	26,316	19,902	6,414
Issue: 46625HJE1 - Jpmorgan Chase Co 3.250% 9/23/22							
01/16/2013 060006871406	S	- 135,000.000	1.0135		136,824	134,284	2,540
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
01/16/2013 060006871406	B	125,000.000	.9828		- 122,852	122,852	
Issue: 369604103 - General Electric Co							
01/17/2013 060006871405	B	230.000	21.3496	6	- 4,917	4,917	
Issue: 701094104 - Parker Hannifin Corp							
01/17/2013 060006871405	S	- 795.000	90.8500	7	72,219	66,839	5,379
Issue: 666807102 - Northrop Grumman Corporation							
01/17/2013 060006871405	S	- 220.000	67.2700	2	14,798	11,227	3,571
Issue: 91324P102 - United Health Group Inc							
01/17/2013 060006871405	B	755.000	53.9450	20	- 40,749	40,749	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 30161MAG8 - Exelon Generation 6.250% 10/01/39							
01/18/2013 060006871406	S	- 80,000.000	1.1797		94,374	81,267	13,107
Issue: 30161MAM5 - Exelon Generation Co 5.600% 6/15/42							
01/18/2013 060006871406	B	80,000.000	1.0928		- 87,421	87,421	
Issue: 316773100 - Fifth Third Bancorp							
01/22/2013 060006871408	S	- 40,100.000	16.4964	1,218	660,288	455,135	205,153
Issue: 693475105 - P N C Financial Services Group Inc							
01/22/2013 060006871408	B	7,408.000	62.0925	222	- 460,203	460,203	
Issue: 949746101 - Wells Fargo Co							
01/22/2013 060006871408	S	- 4,435.000	35.0051	137	155,111	124,547	30,564
Issue: 172967424 - Citigroup Inc							
01/22/2013 060006871408	B	13,745.000	41.7662	412	- 574,489	574,489	
Issue: 71645WAQ4 - Petrobras Intl 6.875% 1/20/40							
01/23/2013 060006871406	B	265,000.000	1.2186		- 322,921	322,921	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
01/23/2013 060006871406	S	- 230,000.000	.9480		218,033	217,377	656
Issue: 92826C839 - Visa Inc							
01/23/2013 060006871408	S	- 1,333.000	158.8601	25	211,736	166,568	45,168
Issue: 054937107 - Bbt Corp							
01/24/2013 060006871405	B	220.000	30.9250	2	- 6,805	6,805	
Issue: 911312106 - United Parcel Service Inc Cl B							
01/24/2013 060006871405	B	115.000	82.2750	1	- 9,462	9,462	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 254709108 - Discover Finl Svcs							
01/24/2013 060006871405	B	390.000	39.2050	11	- 15,300	15,300	
Issue: 44919P508 - Iac Interactivecorp							
01/24/2013 060006871405	B	720.000	38.6641	5	- 27,843	27,843	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
01/25/2013 060006871406	S	- 315,000.000	.4414		85,953	85,953	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/25/2013 060006871406	B	310,000.000	.4461		- 138,276	138,276	
Issue: 89417E109 - Travelers Cos Inc							
01/31/2013 060006871405	B	1,165.000	78.3335	31	- 91,290	91,290	
Issue: 9128335A4 - U S Treas Bd Strip 8/15/35							
02/01/2013 060006871406	S	- 1,000,000.000	.4820		321,074	321,074	
Issue: 9128337U8 - U S Treas Bd Strip 11/15/33							
02/01/2013 060006871406	B	1,205,000.000	.5154		- 621,093	621,093	
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
02/01/2013 060006871406	S	- 190,000.000	.4774		62,004	62,004	
Issue: 054937107 - Bbt Corp							
02/05/2013 060006871405	B	2,220.000	30.8450	60	- 68,536	68,536	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
02/05/2013 060006871406	B	890,000.000	.3809		- 338,992	338,992	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
02/05/2013 060006871406	S	- 880,000.000	.3981		350,310	364,577	- 14,267

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 285512109 - Electronic Arts Inc							
02/06/2013 060006871405	S	- 655.000	16.9600	18	11,091	9,997	1,094
Issue: 054937107 - Bbt Corp							
02/06/2013 060006871405	B	85.000	30.7950	2	- 2,620	2,620	
Issue: 01F030421 - FNMA Tba 15Yr Tba 3.000% 2/15/28							
02/07/2013 060006871402	S	- 105,000.000	1.0523		110,496	110,496	
Issue: 01F030439 - FNMA Tba 15Yr 3.000% 3/15/28							
02/07/2013 060006871402	B	105,000.000	1.0509		- 110,340	110,340	
Issue: 681919106 - Omnicom Group Inc							
02/07/2013 060006871404	S	- 2,500.000	54.0346	103	134,983	116,872	18,112
Issue: 124857202 - Cbs Corp Class B Non Voting							
02/07/2013 060006871404	S	- 12,510.000	41.7826	512	522,188	319,159	203,029
Issue: 285512109 - Electronic Arts Inc							
02/07/2013 060006871405	S	- 170.000	16.9050	1	2,873	2,595	278
Issue: 285512109 - Electronic Arts Inc							
02/08/2013 060006871405	S	- 655.000	17.1776	18	11,233	9,997	1,236
Issue: 316773100 - Fifth Third Bancorp							
02/11/2013 060006871405	B	360.000	16.4790	10	- 5,942	5,942	
Issue: 912810QX9 - U S Treasury Nt 2.750% 8/15/42							
02/11/2013 060006871406	S	- 170,000.000	.9225		156,818	156,853	- 34
Issue: 92857WBD1 - Vodafone Group 4.375% 2/19/43							
02/11/2013 060006871406	B	190,000.000	.9872		- 187,560	187,560	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59156R108 - Metlife Inc							
02/19/2013 060006871405	S	- 1,385.000	36.9614	39	51,153	53,447	- 2,294
Issue: 912828TY6 - U S Treasury Nt 1.625% 11/15/22							
02/19/2013 060006871406	S	- 1,815,000.000	.9693		1,759,274	1,762,817	- 3,543
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/19/2013 060006871406	B	1,745,000.000	.9998		- 1,744,591	1,744,591	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/19/2013 060006871406	S	- 345,000.000	.9975		344,138	345,006	- 869
Issue: 064255AM4 - Bk Tokyo Mitsubishi 3.200% 2/26/23							
02/19/2013 060006871406	B	365,000.000	.9980		- 364,255	364,255	
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
02/20/2013 060006871402	B	8,000.000	.9964		- 7,971	7,971	
Issue: 156700AM8 - Centurytel Inc 7.600% 9/15/39							
02/20/2013 060006871406	S	- 35,000.000	.9850		34,475	34,559	- 84
Issue: 500255AS3 - Kohls Corporation 3.250% 2/01/23							
02/20/2013 060006871406	B	215,000.000	.9470		- 203,594	203,594	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/20/2013 060006871406	S	- 285,000.000	.9985		284,577	284,796	- 220
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/20/2013 060006871406	S	- 190,000.000	.9992		189,852	189,864	- 13
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
02/20/2013 060006871406	B	310,000.000	.9964		- 308,875	308,875	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00287Y109 - Abbvie Inc							
02/21/2013 060006871405	B	525.000	38.4865	14	- 20,220	20,220	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/21/2013 060006871406	B	65,000.000	.9189		- 59,729	59,729	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/21/2013 060006871406	B	195,000.000	.9188		- 179,156	179,156	
Issue: 231266GC5 - Curators Univ Mo Sys 5.792% 11/01/41							
02/21/2013 060006871406	S	- 175,000.000	1.3135		229,868	185,198	44,670
Issue: 25179MAL7 - Devon Energy Corp 5.600% 7/15/41							
02/21/2013 060006871406	S	- 70,000.000	1.1151		78,056	82,951	- 4,895
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
02/22/2013 060006871406	B	105,000.000	1.2164		- 127,726	127,726	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/22/2013 060006871406	S	- 105,000.000	.9200		96,600	96,727	- 127
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
02/22/2013 060006871406	B	205,000.000	1.0031		- 205,641	205,641	
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
02/22/2013 060006871406	S	- 225,000.000	1.0054		226,213	224,359	1,854
Issue: 620076BC2 - Motorola Solutions 3.500% 3/01/23							
02/25/2013 060006871402	B	10,000.000	.9883		- 9,883	9,883	
Issue: 244199BF1 - Deere Company 3.900% 6/09/42							
02/25/2013 060006871406	S	- 125,000.000	1.0062		125,771	125,058	713

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
02/25/2013 060006871406	B	85,000.000	1.2324		- 104,757	104,757	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/25/2013 060006871406	B	115,000.000	.9316		- 107,130	107,130	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/25/2013 060006871406	S	- 85,000.000	.9327		79,276	78,635	641
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
02/26/2013 060006871406	B	175,000.000	.9631		- 168,546	168,546	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/26/2013 060006871406	S	- 145,000.000	.9342		135,462	134,142	1,319
Issue: 21036P108 - Constellation Brands Inc A							
02/27/2013 060006871405	S	- 1,835.000	44.8504	51	82,249	52,154	30,095
Issue: 88732J207 - Time Warner Cable Inc							
02/27/2013 060006871405	B	205.000	88.1050	6	- 18,067	18,067	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
02/28/2013 060006871406	B	100,000.000	.9325		- 93,250	93,250	
Issue: 35671DBA2 - Freepont McMoran C G 5.450% 3/15/43							
02/28/2013 060006871406	S	- 125,000.000	1.0139		126,743	124,430	2,313
Issue: 68389X105 - Oracle Corporation							
03/05/2013 060006871404	B	9,000.000	35.4047	360	- 319,002	319,002	
Issue: 38259P508 - Google Inc Cl A							
03/05/2013 060006871404	S	- 230.000	831.8636	13	191,315	133,281	58,034

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
03/05/2013 060006871406	B	65,000.000	1.2282		- 79,830	79,830	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/05/2013 060006871406	S	- 65,000.000	.9284		60,348	60,445	- 97
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/05/2013 060006871406	B	125,000.000	1.0086		- 126,074	126,074	
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
03/05/2013 060006871406	S	- 135,000.000	1.0137		136,851	134,615	2,236
Issue: 01F030439 - FNMA Tba 15Yr 3.000% 3/15/28							
03/06/2013 060006871402	S	- 105,000.000	1.0517		110,430	110,340	90
Issue: 01F030447 - FNMA Tba 15Yr 3.000% 4/15/28							
03/06/2013 060006871402	B	105,000.000	1.0503		- 110,283	110,283	
Issue: 354613AJ0 - Franklin Resources 2.800% 9/15/22							
03/08/2013 060006871406	S	- 60,000.000	.9962		59,771	59,850	- 79
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/08/2013 060006871406	B	55,000.000	.9941		- 54,673	54,673	
Issue: 093671105 - Block H R Inc							
03/08/2013 060006871409	S	- 7,700.000	27.2629	236	209,689	117,044	92,645
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
03/08/2013 060006871409	B	400.000	45.6405	12	- 18,268	18,268	
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
03/11/2013 060006871409	B	400.000	45.4438	12	- 18,190	18,190	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
03/12/2013 060006871406	S	- 110,000.000	1.2310		135,408	127,957	7,450
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
03/12/2013 060006871406	B	140,000.000	1.1736		- 164,310	164,310	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
03/15/2013 060006871406	B	95,000.000	1.2344		- 117,266	117,266	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
03/15/2013 060006871406	S	- 95,000.000	.9078		86,242	86,804	- 562
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/15/2013 060006871406	B	190,000.000	1.0006		- 190,119	190,119	
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
03/15/2013 060006871406	S	- 205,000.000	1.0189		208,866	204,416	4,450
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
03/20/2013 060006871406	S	- 100,000.000	1.0048		100,477	100,311	165
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
03/21/2013 060006871406	S	- 315,000.000	.9857		310,483	314,408	- 3,925
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
03/21/2013 060006871406	B	315,000.000	.9883		- 311,299	311,299	
Issue: 92857WAZ3 - Vodafone Group 2.500% 9/26/22							
03/28/2013 060006871406	S	- 280,000.000	.9623		269,441	276,357	- 6,916
Issue: 92857WBD1 - Vodafone Group 4.375% 2/19/43							
03/28/2013 060006871406	B	140,000.000	.9589		- 134,247	134,247	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 31417BRU3 - F N M A #Ab4998 3.000% 4/01/27							
04/01/2013 060006871402	B	105,000.270	1.0503		- 110,283	110,283	
Issue: 01F030447 - FNMA Tba 15Yr 3.000% 4/15/28							
04/01/2013 060006871402	S	- 105,000.000	1.0503		110,283	110,513	- 230
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
04/02/2013 060006871406	B	1,400,000.000	.4867		- 681,380	681,380	
Issue: 651639AP1 - Newmont Mining Corp 4.875% 3/15/42							
04/03/2013 060006871406	B	120,000.000	.9784		- 117,409	117,409	
Issue: 00101JAC0 - Adt Corp 4.875% 7/15/42							
04/03/2013 060006871406	S	- 130,000.000	.9659		125,568	131,920	- 6,352
Issue: 76720AAG1 - Rio Tinto Fin 4.125% 8/21/42							
04/03/2013 060006871406	B	130,000.000	.9661		- 125,589	125,589	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/03/2013 060006871406	B	105,000.000	.9381		- 98,503	98,503	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/03/2013 060006871406	S	- 115,000.000	.9397		108,064	106,545	1,519
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/03/2013 060006871406	S	- 100,000.000	.9363		93,625	92,648	977
Issue: 416518AC2 - Hartford Finl 6.625% 4/15/42							
04/04/2013 060006871406	S	- 160,000.000	1.3324		213,187	162,523	50,664
Issue: 416515AP9 - Hartford Finl Svcs 6.100% 10/01/41							
04/04/2013 060006871406	B	170,000.000	1.2479		- 212,145	212,145	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
04/08/2013 060006871406	B	130,000.000	1.5750		- 204,750	204,750	
Issue: 21987BAR9 - Codelco Inc 4.250% 7/17/42							
04/12/2013 060006871406	S	- 135,000.000	.9666		130,492	134,387	- 3,894
Issue: 84265VAG0 - Southern Copper Corp 5.250% 11/08/42							
04/12/2013 060006871406	B	95,000.000	.9853		- 93,607	93,607	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/12/2013 060006871406	B	110,000.000	.9636		- 105,995	105,995	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/12/2013 060006871406	S	- 70,000.000	.9647		67,528	65,316	2,212
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
04/18/2013 060006871406	B	70,000.000	1.2542		- 87,797	87,797	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
04/18/2013 060006871406	S	- 70,000.000	1.2625		88,373	82,403	5,970
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/18/2013 060006871406	B	80,000.000	.9722		- 77,775	77,775	
Issue: 644239AY1 - New Eng Tel & Tel 7.875% 11/15/29							
04/18/2013 060006871406	S	- 115,000.000	1.3090		150,529	122,521	28,008
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/24/2013 060006871406	S	- 60,000.000	.9677		58,059	57,110	949
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/24/2013 060006871406	S	- 170,000.000	.9691		164,741	161,812	2,929

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 437076BA9 - Home Depot Inc 4.200% 4/01/43							
04/24/2013 060006871406	B	65,000.000	1.0533		- 68,465	68,465	
Issue: 485188AK2 - Kansas City Sthrn 4.300% 5/15/43							
04/24/2013 060006871406	B	200,000.000	.9908		- 198,162	198,162	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/26/2013 060006871406	S	- 125,000.000	.9755		121,934	120,870	1,063
Issue: 46625HJH4 - Jpmorgan Chase & Co 3.200% 1/25/23							
04/26/2013 060006871406	S	- 280,000.000	1.0259		287,238	280,182	7,056
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/26/2013 060006871406	B	260,000.000	1.0303		- 267,881	267,881	
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
04/26/2013 060006871406	B	125,000.000	1.2408		- 155,100	155,100	
Issue: 00287YAD1 - Abbvie Inc 4.400% 11/06/42							
04/30/2013 060006871406	B	150,000.000	1.0583		- 158,751	158,751	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/30/2013 060006871406	B	125,000.000	.9703		- 121,289	121,289	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
04/30/2013 060006871406	S	- 140,000.000	.9706		135,888	135,914	- 26
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
04/30/2013 060006871406	B	85,000.000	1.0292		- 87,480	87,480	
Issue: 790849AK9 - ST Jude Medical Inc 4.750% 4/15/43							
04/30/2013 060006871406	S	- 140,000.000	1.0695		149,726	139,110	10,616

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 35177PAX5 - France Telecom 5.375% 1/13/42							
05/02/2013 060006871406	S	- 235,000.000	1.1213		263,510	255,936	7,574
Issue: 35177PAL1 - France Telecom 8.500% 3/01/31							
05/02/2013 060006871406	B	250,000.000	1.5116		- 377,905	377,905	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/02/2013 060006871406	B	115,000.000	.9806		- 112,772	112,772	
Issue: 00101JAG1 - Adt Corp 4.875% 7/15/42							
05/02/2013 060006871406	S	- 150,000.000	.9919		148,790	152,215	- 3,426
Issue: 03512TAA9 - Anglogold Holds 5.375% 4/15/20							
05/03/2013 060006871402	S	- 2,000.000	1.0525		2,105	1,997	108
Issue: 501797104 - L Brands Inc							
05/03/2013 060006871404	S	- 8,265.000	51.1196	340	422,163	349,383	72,781
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/03/2013 060006871406	B	90,000.000	.9583		- 86,245	86,245	
Issue: 25459HAQ8 - Directv Hldings LLC 6.350% 3/15/40							
05/03/2013 060006871406	S	- 110,000.000	1.1569		127,255	122,469	4,786
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
05/06/2013 060006871406	S	- 70,000.000	1.2630		88,413	82,403	6,010
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
05/06/2013 060006871406	B	70,000.000	1.2464		- 87,245	87,245	
Issue: 912828UN8 - U S Treasury Nt 2.000% 2/15/23							
05/07/2013 060006871406	S	- 220,000.000	1.0189		224,168	222,772	1,396

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05565QCD8 - Bp Capital Plc 2.750% 5/10/23							
05/07/2013 060006871406	B	230,000.000	.9900		- 227,695	227,695	
Issue: 912810QY7 - U S Treasury Bd 2.750% 11/15/42							
05/08/2013 060006871406	S	- 120,000.000	.9500		114,000	115,771	- 1,771
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
05/08/2013 060006871406	B	135,000.000	.9911		- 133,801	133,801	
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
05/10/2013 060006871402	B	9,000.000	.9763		- 8,787	8,787	
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
05/10/2013 060006871402	S	- 9,000.000	1.1100		9,990	9,853	137
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
05/15/2013 060006871402	B	8,000.000	.9768		- 7,815	7,815	
Issue: 260543CE1 - Dow Chemical Co 5.250% 11/15/41							
05/15/2013 060006871402	S	- 6,000.000	1.1105		6,663	6,569	94
Issue: 017175AC4 - Alleghany Corp 4.950% 6/27/22							
05/15/2013 060006871406	S	- 145,000.000	1.1233		162,874	160,142	2,732
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/15/2013 060006871406	B	135,000.000	.9832		- 132,732	132,732	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/16/2013 060006871406	S	- 125,000.000	.9901		123,765	124,088	- 324
Issue: 61747YDU6 - Morgan Stanley Mtn 4.100% 5/22/23							
05/16/2013 060006871406	B	140,000.000	.9994		- 139,920	139,920	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/20/2013 060006871406	S	- 285,000.000	.9930		282,996	285,534	- 2,538
Issue: 12527GAD5 - Cf Industries Inc 4.950% 6/01/43							
05/20/2013 060006871406	B	355,000.000	.9983		- 354,389	354,389	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/21/2013 060006871406	B	105,000.000	1.0019		- 105,197	105,197	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/21/2013 060006871406	S	- 225,000.000	1.0017		225,387	225,404	- 18
Issue: 00185AAB0 - Aon Plc 4.250% 12/12/42							
05/21/2013 060006871406	S	- 125,000.000	.9729		121,611	120,431	1,180
Issue: 00185AAC8 - Aon Plc 4.450% 5/24/43							
05/21/2013 060006871406	B	265,000.000	.9934		- 263,262	263,262	
Issue: 055450AG5 - Bhp Billiton Fin 7.250% 3/01/16							
05/28/2013 060006871402	S	- 19,000.000	1.1671		22,174	21,442	732
Issue: 149123CB5 - Caterpillar Inc 3.803% 8/15/42							
05/28/2013 060006871406	S	- 155,000.000	.9283		143,880	154,723	- 10,843
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	B	80,000.000	.9784		- 78,275	78,275	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/28/2013 060006871406	B	130,000.000	.9777		- 127,095	127,095	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/28/2013 060006871406	S	- 165,000.000	.9684		159,786	163,724	- 3,939

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 844030AC0 - Southern Union Co 8.250% 11/15/29							
05/28/2013 060006871406	S	- 120,000.000	1.2863		154,356	140,472	13,884
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
05/30/2013 060006871406	S	- 275,000.000	.9674		266,030	271,202	- 5,172
Issue: 718286BD8 - Republic Of Ph 6.375% 1/15/32							
05/30/2013 060006871406	B	165,000.000	1.2650		- 208,725	208,725	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
05/31/2013 060006871406	B	170,000.000	.9714		- 165,139	165,139	
Issue: 674599105 - Occidental Petroleum Corporation							
06/04/2013 060006871405	B	280.000	94.4920	2	- 26,460	26,460	
Issue: 78454L100 - Sm Energy Co							
06/04/2013 060006871405	S	- 100.000	60.8850	2	6,087	6,138	- 51
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/04/2013 060006871406	B	60,000.000	.9709		- 58,256	58,256	
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
06/04/2013 060006871406	S	- 65,000.000	1.1544		75,033	69,593	5,440
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
06/05/2013 060006871406	B	365,000.000	.4504		- 164,396	164,396	
Issue: 61746BDJ2 - Morgan Stanley Mtn 3.750% 2/25/23							
06/05/2013 060006871406	B	135,000.000	.9850		- 132,974	132,974	
Issue: 61747YDU6 - Morgan Stanley Mtn 4.100% 5/22/23							
06/05/2013 060006871406	S	- 140,000.000	.9553		133,735	139,920	- 6,185

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
06/05/2013 060006871406	S	- 730,000.000	.4371		310,471	310,471	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/05/2013 060006871406	B	365,000.000	.4194		- 153,063	153,063	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
06/07/2013 060006871406	S	- 180,000.000	.9647		173,644	174,950	- 1,306
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/10/2013 060006871406	S	- 285,000.000	.9575		272,888	278,311	- 5,424
Issue: 837004CG3 - South Carol E G 4.600% 6/15/43							
06/10/2013 060006871406	B	320,000.000	.9950		- 318,400	318,400	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/12/2013 060006871406	S	- 185,000.000	.9580		177,231	180,339	- 3,108
Issue: 04351LAA8 - Ascension Health 4.847% 11/15/53							
06/12/2013 060006871406	B	195,000.000	1.0000		- 195,000	195,000	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/13/2013 060006871406	S	- 85,000.000	.9633		81,879	82,858	- 980
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
06/13/2013 060006871406	B	95,000.000	1.2119		- 115,133	115,133	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/14/2013 060006871406	B	75,000.000	.9716		- 72,873	72,873	
Issue: 244199BF1 - Deere Company 3.900% 6/09/42							
06/17/2013 060006871406	S	- 300,000.000	.9391		281,739	299,553	- 17,814

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
06/17/2013 060006871406	B	260,000.000	.9602		- 249,641	249,641	
Issue: 68389X105 - Oracle Corporation							
06/21/2013 060006871404	B	11,170.000	30.4158	447	- 340,191	340,191	
Issue: 855244109 - Starbucks Corp							
06/21/2013 060006871404	S	- 4,080.000	64.7556	168	264,035	182,878	81,158
Issue: 31410KHV9 - F N M A #889544 5.500% 5/01/38							
07/01/2013 060006871402	S	- 9,815.960	1.0873		10,673	10,462	212
Issue: 31416BK72 - F N M A #995018 5.500% 6/01/38							
07/01/2013 060006871402	S	- 39,165.130	1.0873		42,586	41,711	875
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/03/2013 060006871406	S	- 125,000.000	.9356		116,953	118,955	- 2,002
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
07/03/2013 060006871406	B	135,000.000	1.2378		- 167,098	167,098	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/09/2013 060006871406	S	- 50,000.000	.9083		45,414	47,309	- 1,895
Issue: 14149YAW8 - Cardinal Health Inc 4.600% 3/15/43							
07/09/2013 060006871406	B	65,000.000	.8981		- 58,378	58,378	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/11/2013 060006871406	S	- 375,000.000	.9078		340,415	352,546	- 12,131
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/11/2013 060006871406	S	- 270,000.000	.9273		250,362	252,495	- 2,133

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71656LAV3 - Petroleos Mexicanos 6.500% 6/02/41							
07/11/2013 060006871406	B	500,000.000	.9956		- 497,780	497,780	
Issue: 71656LAQ4 - Petroleos Mexicanos 4.875% 1/18/24							
07/11/2013 060006871406	B	275,000.000	.9948		- 273,573	273,573	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/12/2013 060006871406	B	95,000.000	.9328		- 88,613	88,613	
Issue: 36962G6S8 - General Elec Cap Mtn 3.100% 1/09/23							
07/16/2013 060006871406	B	160,000.000	.9449		- 151,184	151,184	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/16/2013 060006871406	B	70,000.000	.9195		- 64,367	64,367	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/16/2013 060006871406	B	130,000.000	.9175		- 119,275	119,275	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/16/2013 060006871406	B	30,000.000	.9200		- 27,600	27,600	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
07/16/2013 060006871406	S	- 80,000.000	1.1080		88,638	96,805	- 8,167
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
07/16/2013 060006871406	S	- 145,000.000	.9327		135,235	135,229	6
Issue: 50075NAW4 - Kraft Foods Inc 6.875% 1/26/39							
07/16/2013 060006871406	S	- 135,000.000	1.2536		169,236	167,098	2,138
Issue: 92343E102 - Verisign Inc							
07/17/2013 060006871404	B	8,010.000	45.6794	320	- 366,212	366,212	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/18/2013 060006871406	B	100,000.000	.9114		- 91,141	91,141	
Issue: 06849RAH5 - Barrick Na Finance 5.750% 5/01/43							
07/18/2013 060006871406	S	- 150,000.000	.8559		128,384	144,370	- 15,987
Issue: 50076QAE6 - Kraft Foods Group 5.000% 6/04/42							
07/19/2013 060006871406	S	- 180,000.000	1.0285		185,125	189,274	- 4,149
Issue: 50075NAT1 - Kraft Foods Inc 6.875% 2/01/38							
07/19/2013 060006871406	B	170,000.000	1.2540		- 213,178	213,178	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/23/2013 060006871406	B	70,000.000	.9194		- 64,356	64,356	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/23/2013 060006871406	B	85,000.000	.9186		- 78,080	78,080	
Issue: 084664BV2 - Berkshire Hathaway 4.300% 5/15/43							
07/23/2013 060006871406	S	- 95,000.000	.9449		89,764	94,224	- 4,460
Issue: 911684AD0 - US Cellular Corp 6.700% 12/15/33							
07/23/2013 060006871406	S	- 115,000.000	.9869		113,494	113,521	- 28
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/25/2013 060006871406	B	65,000.000	.9056		- 58,866	58,866	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/25/2013 060006871406	S	- 190,000.000	.9025		171,468	175,686	- 4,218
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
07/25/2013 060006871406	S	- 70,000.000	1.3156		92,089	84,489	7,600

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 89417EAJ8 - Travelers Cos Inc 4.600% 8/01/43							
07/25/2013 060006871406	B	200,000.000	.9974		- 199,484	199,484	
Issue: 172967GL9 - Citigroup Inc 3.375% 3/01/23							
07/30/2013 060006871402	B	15,000.000	.9579		- 14,368	14,368	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
07/30/2013 060006871406	S	- 75,000.000	1.1468		86,012	88,289	- 2,276
Issue: 76720AAG1 - Rio Tinto Fin 4.125% 8/21/42							
07/30/2013 060006871406	S	- 225,000.000	.8529		191,907	216,083	- 24,176
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	185,000.000	.9041		- 167,252	167,252	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/30/2013 060006871406	B	75,000.000	.9039		- 67,793	67,793	
Issue: 704326107 - Paychex Inc							
07/31/2013 060006871404	S	- 5,420.000	39.4785	221	213,753	170,395	43,358
Issue: 92343E102 - Verisign Inc							
07/31/2013 060006871404	B	4,290.000	47.9101	172	- 205,706	205,706	
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
07/31/2013 060006871406	B	50,000.000	.9086		- 45,430	45,430	
Issue: 00101JAG1 - Adt Corp 4.875% 7/15/42							
07/31/2013 060006871406	S	- 85,000.000	.7328		62,286	86,255	- 23,969
Issue: 913017109 - United Technologies Corp							
08/01/2013 060006871404	S	- 2,400.000	107.3459	100	257,530	195,535	61,995

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/01/2013 060006871406	S	- 120,000.000	.8923		107,081	109,040	- 1,958
Issue: 072024NV0 - Bay Area Toll Ca 7.043% 4/01/50							
08/01/2013 060006871406	B	110,000.000	1.2403		- 136,436	136,436	
Issue: 912828VB3 - U S Treasury Nt 1.750% 5/15/23							
08/02/2013 060006871406	B	95,000.000	.9258		- 87,949	87,949	
Issue: 364760108 - The Gap Inc							
08/06/2013 060006871404	S	- 7,180.000	45.3057	293	325,002	232,438	92,565
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
08/12/2013 060006871406	S	- 185,000.000	1.2095		223,750	238,824	- 15,074
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
08/12/2013 060006871406	B	170,000.000	1.0993		- 186,881	186,881	
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
08/13/2013 060006871406	S	- 130,000.000	.8128		105,661	125,206	- 19,544
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/13/2013 060006871406	B	100,000.000	.8384		- 83,844	83,844	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
08/14/2013 060006871406	S	- 130,000.000	.9811		127,547	129,188	- 1,640
Issue: 03027XAD2 - American Tower 5.000% 2/15/24							
08/14/2013 060006871406	B	140,000.000	.9989		- 139,843	139,843	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
08/15/2013 060006871406	S	- 705,000.000	.3253		229,308	269,456	- 40,148

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/15/2013 060006871406	B	345,000.000	.3491		- 120,453	120,453	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/15/2013 060006871406	B	355,000.000	.3032		- 107,629	107,629	
Issue: 713448108 - Pepsico Inc							
08/15/2013 060006871409	S	- 1,200.000	81.4795	50	97,726	77,440	20,285
Issue: 191216100 - Coca Cola Company							
08/16/2013 060006871404	B	5,980.000	39.0412	239	- 233,706	233,706	
Issue: 38259P508 - Google Inc Cl A							
08/16/2013 060006871404	B	310.000	859.6573	12	- 266,506	266,506	
Issue: 931142DH3 - Wal Mart Stores Inc 2.550% 4/11/23							
08/19/2013 060006871406	S	- 205,000.000	.9096		186,464	204,533	- 18,069
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
08/19/2013 060006871406	B	190,000.000	.9670		- 183,736	183,736	
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
08/20/2013 060006871406	B	75,000.000	.9100		- 68,250	68,250	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
08/20/2013 060006871406	S	- 60,000.000	1.0525		63,150	71,088	- 7,938
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
08/21/2013 060006871406	S	- 70,000.000	.9410		65,870	75,549	- 9,679
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
08/21/2013 060006871406	B	70,000.000	.9025		- 63,175	63,175	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 900123CB4 - Republic Of Turkey 4.875% 4/16/43							
08/22/2013 060006871406	B	80,000.000	.7750		- 62,000	62,000	
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
08/22/2013 060006871406	B	115,000.000	.9000		- 103,500	103,500	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
08/27/2013 060006871406	S	- 25,000.000	.8390		20,976	21,086	- 110
Issue: 244199105 - Deere & Co							
08/28/2013 060006871408	S	- 2,003.000	84.3005	63	168,791	161,424	7,367
Issue: 31428X106 - Fed Ex Corp							
08/28/2013 060006871408	S	- 2,218.000	108.6164	71	240,840	201,682	39,159
Issue: 34964C106 - Fortune Brands Home & Securi							
08/28/2013 060006871408	S	- 3,692.000	37.0751	113	136,768	116,756	20,013
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
09/03/2013 060006871406	S	- 45,000.000	.7923		35,653	43,340	- 7,688
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/03/2013 060006871406	B	35,000.000	.8286		- 29,001	29,001	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/05/2013 060006871406	S	- 215,000.000	.9583		206,030	209,402	- 3,372
Issue: 500255AT1 - Kohls Corporation 4.750% 12/15/23							
09/05/2013 060006871406	B	225,000.000	.9975		- 224,438	224,438	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/09/2013 060006871406	S	- 225,000.000	.8239		185,379	188,866	- 3,487

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 257559AJ3 - Domtar Corp 6.250% 9/01/42							
09/10/2013 060006871406	S	- 130,000.000	.9399		122,181	129,455	- 7,275
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/10/2013 060006871406	B	105,000.000	.8170		- 85,788	85,788	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
09/11/2013 060006871402	B	15,000.000	.9988		- 14,982	14,982	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/11/2013 060006871406	S	- 1,750,000.000	.8189		1,433,086	1,462,309	- 29,223
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
09/11/2013 060006871406	B	2,060,000.000	.9988		- 2,057,590	2,057,590	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/13/2013 060006871406	S	- 75,000.000	.8266		61,992	62,670	- 678
Issue: 02364WAJ4 - America Movil Sa De 6.375% 3/01/35							
09/13/2013 060006871406	B	95,000.000	1.0336		- 98,191	98,191	
Issue: 68233DAT4 - Oncor Elec Delivery 7.000% 5/01/32							
09/16/2013 060006871406	B	315,000.000	1.2314		- 387,891	387,891	
Issue: 68233DAP2 - Oncor Electric 7.250% 1/15/33							
09/16/2013 060006871406	S	- 300,000.000	1.2672		380,154	351,903	28,251
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/17/2013 060006871406	B	220,000.000	.8224		- 180,933	180,933	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
09/17/2013 060006871406	S	- 405,000.000	.9688		392,375	393,129	- 754

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 191216100 - Coca Cola Company							
09/23/2013 060006871404	B	8,360.000	38.5152	334	- 322,321	322,321	
Issue: 031162100 - Amgen Inc							
09/23/2013 060006871404	S	- 2,970.000	115.6288	125	343,293	252,408	90,885
Issue: 192446102 - Cognizant Tech Solutions Cl A							
09/23/2013 060006871404	S	- 1,850.000	81.7904	77	151,236	127,113	24,122
Issue: 30219G108 - Express Scripts Hldgs C							
09/23/2013 060006871404	B	1,504.000	61.6233	60	- 92,742	92,742	
Issue: 192446102 - Cognizant Tech Solutions Cl A							
09/24/2013 060006871404	S	- 6,490.000	82.9793	269	538,267	445,928	92,339
Issue: 30219G108 - Express Scripts Hldgs C							
09/24/2013 060006871404	B	1,226.000	61.4114	49	- 75,339	75,339	
Issue: 29078EAA3 - Embarq Corp 7.995% 6/01/36							
09/24/2013 060006871406	B	260,000.000	1.0172		- 264,472	264,472	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
09/24/2013 060006871406	S	- 80,000.000	1.1455		91,637	94,175	- 2,538
Issue: 617446HD4 - Morgan Stanley 7.250% 4/01/32							
09/24/2013 060006871406	B	95,000.000	1.2261		- 116,475	116,475	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
09/24/2013 060006871406	B	235,000.000	.9403		- 220,973	220,973	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 160,000.000	.8459		135,350	134,576	774

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/24/2013 060006871406	S	- 175,000.000	.8459		148,039	147,192	847
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/26/2013 060006871406	B	160,000.000	.8480		- 135,675	135,675	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
09/30/2013 060006871406	S	- 485,000.000	.8494		411,947	408,334	3,613
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
09/30/2013 060006871406	B	490,000.000	1.1296		- 553,484	553,484	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
10/01/2013 060006871406	B	140,000.000	1.0155		- 142,170	142,170	
Issue: 172967HA2 - Citigroup Inc 6.675% 9/13/43							
10/01/2013 060006871406	S	- 120,000.000	1.0831		129,976	122,366	7,610
Issue: 65504LAJ6 - Noble Holding Intl 3.950% 3/15/22							
10/03/2013 060006871402	B	2,000.000	.9696		- 1,939	1,939	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/09/2013 060006871406	S	- 140,000.000	.8417		117,841	118,186	- 346
Issue: 706451BG5 - Pemex Proj Fdg 6.625% 6/15/35							
10/09/2013 060006871406	B	175,000.000	1.0675		- 186,813	186,813	
Issue: 378272AD0 - Glencore Funding LLC 2.500% 1/15/19							
10/16/2013 060006871402	S	- 5,000.000	.9508		4,754	4,721	33
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/16/2013 060006871406	B	110,000.000	.8369		- 92,056	92,056	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 64966JAR7 - New York Ny Build 6.271% 12/01/37							
10/16/2013 060006871406	S	- 120,000.000	1.1546		138,552	140,902	- 2,350
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/22/2013 060006871406	S	- 345,000.000	.8600		296,700	293,009	3,691
Issue: 907818DU9 - Union Pacific Corp 4.750% 12/15/43							
10/22/2013 060006871406	B	360,000.000	.9996		- 359,849	359,849	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/23/2013 060006871406	S	- 835,000.000	.3363		280,827	333,432	- 52,604
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/23/2013 060006871406	B	845,000.000	.3247		- 274,388	274,388	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/25/2013 060006871406	S	- 755,000.000	.3362		253,846	301,486	- 47,640
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/25/2013 060006871406	B	765,000.000	.3246		- 248,304	248,304	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
10/28/2013 060006871406	B	455,000.000	.3567		- 162,312	162,312	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/28/2013 060006871406	S	- 455,000.000	.3525		160,374	166,959	- 6,585
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/29/2013 060006871406	B	285,000.000	.8603		- 245,189	245,189	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
10/29/2013 060006871406	S	- 540,000.000	.9991		539,494	538,326	1,168

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
10/31/2013 060006871406	B	200,000.000	.8553		- 171,063	171,063	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
10/31/2013 060006871406	B	250,000.000	.9956		- 248,906	248,906	
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
10/31/2013 060006871406	S	- 200,000.000	1.2878		257,566	248,378	9,188
Issue: 698299AV6 - Republic Of Panama 7.125% 1/29/26							
10/31/2013 060006871406	S	- 200,000.000	1.2412		248,230	249,342	- 1,112
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/04/2013 060006871406	S	- 30,000.000	.8506		25,518	25,620	- 102
Issue: 399473107 - Groupon Inc							
11/06/2013 060006871408	B	28,310.000	9.9977	425	- 283,460	283,460	
Issue: 744448CG4 - Public Service Co 3.600% 9/15/42							
11/07/2013 060006871406	S	- 225,000.000	.8506		191,394	224,222	- 32,828
Issue: 50076QAE6 - Kraft Foods Group 5.000% 6/04/42							
11/07/2013 060006871406	S	- 75,000.000	.9784		73,379	78,864	- 5,485
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/07/2013 060006871406	B	205,000.000	.8386		- 171,912	171,912	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/07/2013 060006871406	B	70,000.000	.8422		- 58,953	58,953	
Issue: 06849RAF9 - Barrick Na Finance 4.400% 5/30/21							
11/08/2013 060006871402	B	2,000.000	.9719		- 1,944	1,944	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 50076QAE6 - Kraft Foods Group 5.000% 6/04/42							
11/08/2013 060006871406	S	- 50,000.000	.9611		48,053	52,576	- 4,524
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/08/2013 060006871406	B	45,000.000	.8267		- 37,202	37,202	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/08/2013 060006871406	B	55,000.000	.8279		- 45,534	45,534	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/08/2013 060006871406	S	- 60,000.000	.8257		49,540	50,794	- 1,254
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/12/2013 060006871406	S	- 65,000.000	.8229		53,485	54,681	- 1,195
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/13/2013 060006871406	S	- 95,000.000	.8258		78,453	79,728	- 1,275
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
11/13/2013 060006871406	S	- 50,000.000	.8253		41,266	41,962	- 697
Issue: 857477AM5 - State Street Corp 3.700% 11/20/23							
11/14/2013 060006871402	B	10,000.000	.9976		- 9,976	9,976	
Issue: 665772CJ6 - Northern States Pwr 3.400% 8/15/42							
11/19/2013 060006871406	B	95,000.000	.8195		- 77,854	77,854	
Issue: 744448CG4 - Public Service Co 3.600% 9/15/42							
11/19/2013 060006871406	S	- 95,000.000	.8498		80,735	94,671	- 13,937
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
11/19/2013 060006871406	S	- 60,000.000	.8853		53,119	54,709	- 1,590

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/19/2013 060006871406	B	50,000.000	.9716		- 48,578	48,578	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/19/2013 060006871406	S	- 145,000.000	.9701		140,667	140,753	- 86
Issue: 628530BC0 - Mylan Inc 5.400% 11/29/43							
11/19/2013 060006871406	B	175,000.000	.9938		- 173,919	173,919	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
11/20/2013 060006871406	S	- 570,000.000	.3230		184,104	230,206	- 46,102
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
11/20/2013 060006871406	S	- 850,000.000	.3866		299,412	299,412	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
11/20/2013 060006871406	B	850,000.000	.3820		- 324,658	324,658	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
11/20/2013 060006871406	B	580,000.000	.3072		- 178,164	178,164	
Issue: 008916AJ7 - Agrium Inc 6.125% 1/15/41							
11/20/2013 060006871406	S	- 180,000.000	1.0555		189,994	204,741	- 14,747
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/20/2013 060006871406	B	150,000.000	.9508		- 142,617	142,617	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/21/2013 060006871406	B	1,385,000.000	.3450		- 477,797	477,797	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/21/2013 060006871406	S	- 1,390,000.000	.3408		463,251	463,251	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 008916AJ7 - Agrium Inc 6.125% 1/15/41							
11/21/2013 060006871406	S	- 205,000.000	1.0581		216,904	233,177	- 16,273
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/21/2013 060006871406	B	170,000.000	.9522		- 161,872	161,872	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
11/22/2013 060006871406	S	- 115,000.000	1.1015		126,677	118,142	8,535
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
11/22/2013 060006871406	B	100,000.000	1.1475		- 114,747	114,747	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
11/29/2013 060006871406	B	60,000.000	1.1495		- 68,971	68,971	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
11/29/2013 060006871406	S	- 55,000.000	.9648		53,066	53,087	- 21
Issue: 651639AP1 - Newmont Mining Corp 4.875% 3/15/42							
12/02/2013 060006871406	S	- 145,000.000	.7292		105,740	142,947	- 37,208
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/02/2013 060006871406	B	80,000.000	.9588		- 76,700	76,700	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/02/2013 060006871406	S	- 85,000.000	.9605		81,640	82,002	- 362
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/02/2013 060006871406	S	- 100,000.000	.9588		95,875	96,473	- 598
Issue: 21684AAB2 - Rabobank Nederland 5.750% 12/01/43							
12/02/2013 060006871406	B	100,000.000	1.0203		- 102,034	102,034	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
12/03/2013 060006871406	B	115,000.000	1.1409		- 131,204	131,204	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/03/2013 060006871406	S	- 105,000.000	.9606		100,866	101,242	- 376
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/04/2013 060006871406	B	115,000.000	.9529		- 109,582	109,582	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/04/2013 060006871406	S	- 40,000.000	.9508		38,031	38,478	- 446
Issue: 21684AAB2 - Rabobank Nederland 5.750% 12/01/43							
12/04/2013 060006871406	B	45,000.000	1.0077		- 45,346	45,346	
Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39							
12/10/2013 060006871406	S	- 175,000.000	1.2874		225,292	214,022	11,269
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/10/2013 060006871406	B	170,000.000	.9630		- 163,705	163,705	
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
12/17/2013 060006871406	B	270,000.000	1.2290		- 331,830	331,830	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
12/18/2013 060006871406	B	250,000.000	1.0875		- 271,875	271,875	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
12/18/2013 060006871406	B	155,000.000	1.0050		- 155,775	155,775	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
12/18/2013 060006871406	B	190,000.000	.8135		- 154,556	154,556	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/18/2013 060006871406	S	- 115,000.000	.9567		110,023	110,428	- 405
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
12/18/2013 060006871406	B	230,000.000	1.2315		- 283,245	283,245	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/30/2013 060006871406	B	775,000.000	.3465		- 268,561	268,561	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/30/2013 060006871406	S	- 810,000.000	.2985		241,410	241,410	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
12/30/2013 060006871406	B	80,000.000	.9506		- 76,050	76,050	
Issue: 21684AAB2 - Rabobank Nederland 5.750% 12/01/43							
12/30/2013 060006871406	S	- 85,000.000	1.0607		90,159	86,395	3,763
Total For Morgan Stanley & Co., Incorpor				**7,554**	**64,277,024**	**63,278,848**	**998,163**
GRAND TOTAL				**29,807**	**630,382,636**	**631,343,347**	**- 983,709**